

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

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

24-Feb-2009 5:15:25PM

**Certificateholder Distribution Summary**

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
A-1	617451ER6	02/24/2009	0.55938 %	119,374,968.29	55,646.64	4,030,792.88	0.00	115,344,175.41	4,086,439.52	0.00
A-2a	617451ES4	02/24/2009	0.45938 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2b	617451ET2	02/24/2009	0.50938 %	33,161,567.28	14,076.53	15,915,332.81	0.00	17,246,234.47	15,929,409.34	0.00
A-2c	617451EU9	02/24/2009	0.56938 %	295,470,000.00	140,195.59	0.00	0.00	295,470,000.00	140,195.59	0.00
A-2d	617451EV7	02/24/2009	0.65938 %	183,755,000.00	100,970.31	0.00	0.00	183,755,000.00	100,970.31	0.00
M-1	617451EW5	02/24/2009	0.71938 %	78,206,000.00	46,883.19	0.00	0.00	78,206,000.00	46,883.19	0.00
M-2	617451EX3	02/24/2009	0.73938 %	71,406,000.00	43,996.81	0.00	0.00	71,406,000.00	43,996.81	0.00
M-3	617451EY1	02/24/2009	0.75938 %	43,070,000.00	27,255.41	0.00	0.00	43,070,000.00	27,255.41	0.00
M-4	617451EZ8	02/24/2009	0.86938 %	37,403,000.00	27,097.85	0.00	0.00	37,403,000.00	27,097.85	0.00
M-5	617451FA2	02/24/2009	0.87938 %	36,270,000.00	26,579.26	0.00	0.00	36,270,000.00	26,579.26	0.00
M-6	617451FB0	02/24/2009	0.95938 %	32,869,000.00	26,278.22	0.00	0.00	32,869,000.00	26,278.22	0.00
B-1	617451FC8	02/24/2009	1.48938 %	24,927,752.17	30,939.08	0.00	17,138,612.58	7,789,139.59	30,939.08	25,079,860.41
B-2	617451FD6	02/24/2009	1.58938 %	0.00	0.00	0.00	0.00	0.00	0.00	29,468,999.99
B-3	617451FE4	02/24/2009	2.53938 %	0.00	0.00	0.00	0.00	0.00	0.00	23,802,000.00
X	MSC06HE2X	01/30/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	MSC06HE2R	01/30/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	MSC06HE2P	01/30/2009	0.00000 %	0.01	0.00	0.00	0.00	0.01	0.00	0.00
Totals				955,913,287.75	539,918.89	19,946,125.69	17,138,612.58	918,828,549.48	20,486,044.58	78,350,860.40

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

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

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**Principal Distribution Statement**

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	435,720,000.00	119,374,968.29	0.00	4,030,792.88	0.00	0.00	4,030,792.88	115,344,175.41	0.26472087	4,030,792.88
A-2a	690,310,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
A-2b	196,890,000.00	33,161,567.28	0.00	15,915,332.81	0.00	0.00	15,915,332.81	17,246,234.47	0.08759325	15,915,332.81
A-2c	295,470,000.00	295,470,000.00	0.00	0.00	0.00	0.00	0.00	295,470,000.00	1.00000000	0.00
A-2d	183,755,000.00	183,755,000.00	0.00	0.00	0.00	0.00	0.00	183,755,000.00	1.00000000	0.00
M-1	78,206,000.00	78,206,000.00	0.00	0.00	0.00	0.00	0.00	78,206,000.00	1.00000000	0.00
M-2	71,406,000.00	71,406,000.00	0.00	0.00	0.00	0.00	0.00	71,406,000.00	1.00000000	0.00
M-3	43,070,000.00	43,070,000.00	0.00	0.00	0.00	0.00	0.00	43,070,000.00	1.00000000	0.00
M-4	37,403,000.00	37,403,000.00	0.00	0.00	0.00	0.00	0.00	37,403,000.00	1.00000000	0.00
M-5	36,270,000.00	36,270,000.00	0.00	0.00	0.00	0.00	0.00	36,270,000.00	1.00000000	0.00
M-6	32,869,000.00	32,869,000.00	0.00	0.00	0.00	0.00	0.00	32,869,000.00	1.00000000	0.00
B-1	32,869,000.00	24,927,752.17	0.00	0.00	0.00	17,138,612.58	17,138,612.58	7,789,139.59	0.23697525	0.00
B-2	29,469,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
B-3	23,802,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
X	79,290,722.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
P	0.00	0.01	0.00	0.00	0.00	0.00	0.00	0.01	0.00000000	0.00
Totals	2,266,799,722.61	955,913,287.75	0.00	19,946,125.69	0.00	17,138,612.58	37,084,738.27	918,828,549.48	0.40534174	19,946,125.69

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

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**Principal Distribution Factors Statement**

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	435,720,000.00	273.97174399	0.00000000	9.25087873	0.00000000	0.00000000	9.25087873	264.72086526	0.26472087	9.25087873
A-2a	690,310,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
A-2b	196,890,000.00	168.42687430	0.00000000	80.83362695	0.00000000	0.00000000	80.83362695	87.59324735	0.08759325	80.83362695
A-2c	295,470,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-2d	183,755,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-1	78,206,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2	71,406,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-3	43,070,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-4	37,403,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-5	36,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-6	32,869,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1	32,869,000.00	758.39703581	0.00000000	0.00000000	0.00000000	521.42178283	521.42178283	236.97525297	0.23697525	0.00000000
B-2	29,469,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
B-3	23,802,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
X	79,290,722.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
R	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
P	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

NOTE: All Classes per \$1,000 denomination

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**Interest Distribution Statement**

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
A-1	01/26/09 - 02/24/09	30	0.55938 %	119,374,968.29	55,646.64	0.00	0.00	0.00	55,646.64	0.00	115,344,175.41
A-2a	N/A	N/A	0.45938 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2b	01/26/09 - 02/24/09	30	0.50938 %	33,161,567.28	14,076.53	0.00	0.00	0.00	14,076.53	0.00	17,246,234.47
A-2c	01/26/09 - 02/24/09	30	0.56938 %	295,470,000.00	140,195.59	0.00	0.00	0.00	140,195.59	0.00	295,470,000.00
A-2d	01/26/09 - 02/24/09	30	0.65938 %	183,755,000.00	100,970.31	0.00	0.00	0.00	100,970.31	0.00	183,755,000.00
M-1	01/26/09 - 02/24/09	30	0.71938 %	78,206,000.00	46,883.19	0.00	0.00	0.00	46,883.19	0.00	78,206,000.00
M-2	01/26/09 - 02/24/09	30	0.73938 %	71,406,000.00	43,996.81	0.00	0.00	0.00	43,996.81	0.00	71,406,000.00
M-3	01/26/09 - 02/24/09	30	0.75938 %	43,070,000.00	27,255.41	0.00	0.00	0.00	27,255.41	0.00	43,070,000.00
M-4	01/26/09 - 02/24/09	30	0.86938 %	37,403,000.00	27,097.85	0.00	0.00	0.00	27,097.85	0.00	37,403,000.00
M-5	01/26/09 - 02/24/09	30	0.87938 %	36,270,000.00	26,579.26	0.00	0.00	0.00	26,579.26	0.00	36,270,000.00
M-6	01/26/09 - 02/24/09	30	0.95938 %	32,869,000.00	26,278.22	0.00	0.00	0.00	26,278.22	0.00	32,869,000.00
B-1	01/26/09 - 02/24/09	30	1.48938 %	24,927,752.17	30,939.08	0.00	0.00	0.00	30,939.08	0.00	7,789,139.59
B-2	N/A	N/A	1.58938 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-3	N/A	N/A	2.53938 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	N/A	N/A	0.00000 %	955,913,287.74	0.00	0.00	0.00	0.00	0.00	0.00	918,828,549.47
R	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	N/A	N/A	0.00000 %	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.01
Totals					539,918.89	0.00	0.00	0.00	539,918.89	0.00	

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

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**Interest Distribution Factors Statement**

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
A-1	435,720,000.00	0.55938 %	273.97174399	0.12771193	0.00000000	0.00000000	0.00000000	0.12771193	0.00000000	264.72086526
A-2a	690,310,000.00	0.45938 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
A-2b	196,890,000.00	0.50938 %	168.42687430	0.07149439	0.00000000	0.00000000	0.00000000	0.07149439	0.00000000	87.59324735
A-2c	295,470,000.00	0.56938 %	1000.00000000	0.47448333	0.00000000	0.00000000	0.00000000	0.47448333	0.00000000	1000.00000000
A-2d	183,755,000.00	0.65938 %	1000.00000000	0.54948333	0.00000000	0.00000000	0.00000000	0.54948333	0.00000000	1000.00000000
M-1	78,206,000.00	0.71938 %	1000.00000000	0.59948329	0.00000000	0.00000000	0.00000000	0.59948329	0.00000000	1000.00000000
M-2	71,406,000.00	0.73938 %	1000.00000000	0.61615004	0.00000000	0.00000000	0.00000000	0.61615004	0.00000000	1000.00000000
M-3	43,070,000.00	0.75938 %	1000.00000000	0.63281658	0.00000000	0.00000000	0.00000000	0.63281658	0.00000000	1000.00000000
M-4	37,403,000.00	0.86938 %	1000.00000000	0.72448333	0.00000000	0.00000000	0.00000000	0.72448333	0.00000000	1000.00000000
M-5	36,270,000.00	0.87938 %	1000.00000000	0.73281665	0.00000000	0.00000000	0.00000000	0.73281665	0.00000000	1000.00000000
M-6	32,869,000.00	0.95938 %	1000.00000000	0.79948340	0.00000000	0.00000000	0.00000000	0.79948340	0.00000000	1000.00000000
B-1	32,869,000.00	1.48938 %	758.39703581	0.94128449	0.00000000	0.00000000	0.00000000	0.94128449	0.00000000	236.97525297
B-2	29,469,000.00	1.58938 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
B-3	23,802,000.00	2.53938 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
X	79,290,722.61	0.00000 %	12055.80244793	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	11588.09655436
R	0.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
P	0.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

NOTE: All Classes per \$1,000 denomination

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**Certificateholder Account Statement**

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	43,862,988.07
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Servicer Advances	4,558,357.31
Gains & Subsequent Recoveries (Realized Losses)	(22,377,009.88)
Prepayment Penalties	0.00
Swap/Cap Payments	0.00
Total Deposits	26,044,335.50
Withdrawals	
Swap Payments	384,853.01
Reserve Funds and Credit Enhancements	0.00
Reimbursement for Servicer Advances	4,772,352.63
Total Administration Fees	401,085.28
Payment of Interest and Principal	20,486,044.58
Total Withdrawals (Pool Distribution Amount)	26,044,335.50
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*	398,297.20
Custodian Fee**	2,788.08
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	401,085.28

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

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

Servicer Advances are calculated as delinquent scheduled principal and interest.

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

Reserve and Guaranty Funds				
Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
Excess Reserve Fund Account	0.00	0.00	0.00	0.00
Hedge Funds				
Account Name		Funds In (A)	Funds Out (B)	Net Amount (A - B)
Swap Account - Morgan Stanley Capital Services		31,477.85	416,330.86	(384,853.01)

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Distribution Date: 25-Feb-2009

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**Collateral Statement**

Group	1(A)	1(B)	2(A)	2(B)	Total
Collateral Description	Fixed 15/30 & ARM	Fixed 15/30 & ARM	Fixed 15/30 & ARM	Fixed 15/30 & ARM	Mixed Fixed & Arm
Weighted Average Coupon Rate	8.543047	7.117879	8.630521	6.297822	8.260852
Weighted Average Net Rate	8.043047	6.617879	8.130521	5.797822	7.760852
Weighted Average Pass-Through Rate	8.039547	6.614379	8.127021	5.794322	7.757352
Weighted Average Remaining Term	323	289	323	231	310
Principal and Interest Constant	1,438,781.39	207,593.11	4,760,867.98	755,467.47	7,162,709.95
beginning Loan Count	927	234	2,861	1,351	5,373
Loans Paid in Full	25	5	99	62	191
Ending Loan Count	902	229	2,762	1,289	5,182
beginning Scheduled Balance	187,589,635.44	30,035,498.52	613,313,147.63	124,975,006.15	955,913,287.74
Ending Scheduled Balance	182,226,734.81	29,750,269.82	587,140,280.76	119,711,264.08	918,828,549.47
Actual Ending Collateral Balance	182,812,465.85	29,824,534.02	589,204,071.24	119,985,801.51	921,826,872.62
Scheduled Principal	103,292.19	29,435.57	349,858.15	99,575.47	582,161.38
Unscheduled Principal	5,259,608.44	255,793.13	25,823,008.72	5,164,166.60	36,502,576.89
Negative Amortized Principal	0.00	0.00	0.00	0.00	0.00
Scheduled Interest	1,335,489.20	178,157.54	4,411,009.83	655,892.00	6,580,548.57
Servicing Fees	78,162.35	12,514.79	255,547.14	52,072.92	398,297.20
Master Servicing Fees	0.00	0.00	0.00	0.00	0.00
Trustee Fee	0.00	0.00	0.00	0.00	0.00
FRY Amount	0.00	0.00	0.00	0.00	0.00
Special Hazard Fee	0.00	0.00	0.00	0.00	0.00
Other Fee	547.14	87.60	1,788.83	364.51	2,788.08
Pool Insurance Fee	0.00	0.00	0.00	0.00	0.00
Spread 1	0.00	0.00	0.00	0.00	0.00
Spread 2	0.00	0.00	0.00	0.00	0.00
Spread 3	0.00	0.00	0.00	0.00	0.00
Net Interest	1,256,779.71	165,555.15	4,153,673.86	603,454.57	6,179,463.29
Realized Loss Amount	2,345,526.81	266,818.27	15,093,330.90	4,671,333.90	22,377,009.88
Cumulative Realized Loss	34,577,171.17	5,143,724.27	149,610,720.66	74,077,241.63	263,408,857.73
Percentage of Cumulative Losses	6.9955	9.5604	10.3397	27.2577	11.6200
Prepayment Penalty Waived Amount	0.00	0.00	0.00	0.00	0.00
Prepayment Penalty Waived Count	0	0	0	0	0
Prepayment Penalty Paid Amount	0.00	0.00	0.00	0.00	0.00
Prepayment Penalty Paid Count	0	0	0	0	0
Special Servicing Fee	0.00	0.00	0.00	0.00	0.00

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

24-Feb-2009 5:15:25PM

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

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

**Additional Reporting - Deal Level**

Informational Reporting	
Senior Enhancement Percentage	35.278807%
LIBOR	0.389380%
Swap LIBOR	0.483123%
Structural Reporting	
Specified Subordinated Amount	79,339,737.38
Subordinated Amount	0.00
Subordination Deficiency	79,339,737.38
Excess Cash	0.00
Stepdown	NO
Trigger Event Reporting	
Delinquency Trigger Event	
Trigger Result	Fail
Threshold Value	12.936727%
Calculated Value	55.809096%
Cumulative Loss Trigger Event	
Trigger Result	Fail
Threshold Value	2.675000%
Calculated Value	11.379951%
Trigger Event	
Trigger Result	N/A



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

24-Feb-2009 5:15:25PM

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**Delinquency Status**

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance	
			0-29 Days	20	2,394,341.38	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	20	2,394,341.38
30 Days	312	53,724,038.27	30 Days	13	1,734,387.06	30 Days	0	0.00	30 Days	0	0.00	30 Days	325	55,458,425.33
60 Days	189	34,577,192.84	60 Days	7	686,071.23	60 Days	12	1,641,030.22	60 Days	0	0.00	60 Days	208	36,904,294.29
90 Days	107	18,958,704.53	90 Days	14	2,011,382.89	90 Days	77	17,087,776.09	90 Days	0	0.00	90 Days	198	38,057,863.51
120 Days	71	8,976,947.26	120 Days	17	1,573,721.16	120 Days	88	18,570,948.20	120 Days	4	672,971.38	120 Days	180	29,794,588.00
150 Days	50	8,148,618.66	150 Days	18	2,413,176.44	150 Days	72	15,566,615.88	150 Days	1	177,656.04	150 Days	141	26,306,067.02
180+ Days	363	42,714,826.37	180+ Days	117	19,455,012.27	180+ Days	670	160,872,319.82	180+ Days	596	144,766,262.36	180+ Days	1,746	367,808,420.82
	<b>1,092</b>	<b>167,100,327.93</b>		<b>206</b>	<b>30,268,092.43</b>		<b>919</b>	<b>213,738,690.21</b>		<b>601</b>	<b>145,616,889.78</b>		<b>2,818</b>	<b>556,724,000.35</b>
No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance	
			0-29 Days	0.385951 %	0.259739 %	0-29 Days	0.000000 %	0.000000 %	0-29 Days	0.000000 %	0.000000 %	0-29 Days	0.385951 %	0.259739 %
30 Days	6.020841 %	5.827997 %	30 Days	0.250868 %	0.188147 %	30 Days	0.000000 %	0.000000 %	30 Days	0.000000 %	0.000000 %	30 Days	6.271710 %	6.016143 %
60 Days	3.647240 %	3.750942 %	60 Days	0.135083 %	0.074425 %	60 Days	0.231571 %	0.178019 %	60 Days	0.000000 %	0.000000 %	60 Days	4.013894 %	4.003387 %
90 Days	2.064840 %	2.056645 %	90 Days	0.270166 %	0.218195 %	90 Days	1.485913 %	1.853686 %	90 Days	0.000000 %	0.000000 %	90 Days	3.820919 %	4.128526 %
120 Days	1.370127 %	0.973821 %	120 Days	0.328059 %	0.170718 %	120 Days	1.698186 %	2.014581 %	120 Days	0.077190 %	0.073004 %	120 Days	3.473562 %	3.232124 %
150 Days	0.964878 %	0.883964 %	150 Days	0.347356 %	0.261782 %	150 Days	1.389425 %	1.688670 %	150 Days	0.019298 %	0.019272 %	150 Days	2.720957 %	2.853688 %
180+ Days	7.005017 %	4.633715 %	180+ Days	2.257816 %	2.110484 %	180+ Days	12.929371 %	17.451468 %	180+ Days	11.501351 %	15.704279 %	180+ Days	33.693555 %	39.899946 %
	<b>21.072945 %</b>	<b>18.127084 %</b>		<b>3.975299 %</b>	<b>3.283490 %</b>		<b>17.734465 %</b>	<b>23.186424 %</b>		<b>11.597839 %</b>	<b>15.796555 %</b>		<b>54.380548 %</b>	<b>60.393553 %</b>

Current Period Class A Insufficient Funds

0.00

Principal Balance of Contaminated Properties

0.00

Periodic Advance

4,558,357.31

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

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24-Feb-2009 5:15:25PM

**Delinquency Status By Group**

<b>DELINQUENT</b>			<b>BANKRUPTCY</b>			<b>FORECLOSURE</b>			<b>REO</b>			<b>TOTAL</b>		
<b>1(A)</b>	<b>No of Loans</b>	<b>Actual Bal</b>	<b>No of Loans</b>	<b>Actual Balance</b>		<b>No of Loans</b>	<b>Actual Balance</b>		<b>No of Loans</b>	<b>Actual Balance</b>		<b>No of Loans</b>	<b>Actual Balance</b>	
			0-29 Days	2	326,352.65	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	2	326,352.65
30 Days	59	11,301,204.95	30 Days	3	837,404.71	30 Days	0	0.00	30 Days	0	0.00	30 Days	62	12,138,609.66
60 Days	38	8,572,927.46	60 Days	3	343,219.19	60 Days	1	206,491.84	60 Days	0	0.00	60 Days	42	9,122,638.49
90 Days	16	3,028,963.01	90 Days	1	128,698.92	90 Days	15	2,738,528.63	90 Days	0	0.00	90 Days	32	5,896,190.56
120 Days	5	846,171.07	120 Days	3	460,496.03	120 Days	24	4,591,984.24	120 Days	1	293,943.12	120 Days	33	6,192,594.46
150 Days	9	1,697,849.67	150 Days	2	735,625.47	150 Days	19	3,751,576.70	150 Days	0	0.00	150 Days	30	6,185,051.84
180+ Days	24	5,767,727.84	180+ Days	17	3,748,594.70	180+ Days	166	37,802,391.06	180+ Days	112	24,335,188.86	180+ Days	319	71,653,902.46
	151	31,214,844.00		31	6,580,391.67		225	49,090,972.47		113	24,629,131.98		520	111,515,340.12
			0-29 Days	0.221729%	0.178518%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.221729%	0.178518%
30 Days	6.541020%	6.181857%	30 Days	0.332594%	0.458068%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	6.873614%	6.639924%
60 Days	4.212860%	4.689465%	60 Days	0.332594%	0.187744%	60 Days	0.110865%	0.112953%	60 Days	0.000000%	0.000000%	60 Days	4.656319%	4.990162%
90 Days	1.773836%	1.656869%	90 Days	0.110865%	0.070399%	90 Days	1.662971%	1.497999%	90 Days	0.000000%	0.000000%	90 Days	3.547672%	3.225267%
120 Days	0.554324%	0.462863%	120 Days	0.332594%	0.251895%	120 Days	2.660754%	2.511855%	120 Days	0.110865%	0.160789%	120 Days	3.658537%	3.387403%
150 Days	0.997783%	0.928738%	150 Days	0.221729%	0.402393%	150 Days	2.106430%	2.052145%	150 Days	0.000000%	0.000000%	150 Days	3.325942%	3.383277%
180+ Days	2.660754%	3.154997%	180+ Days	1.884701%	2.050514%	180+ Days	18.403548%	20.678235%	180+ Days	12.416851%	13.311559%	180+ Days	35.365854%	39.195304%
	16.740576%	17.074790%		3.436807%	3.599531%		24.944568%	26.853187%		12.527716%	13.472348%		57.649667%	60.999856%

<b>DELINQUENT</b>			<b>BANKRUPTCY</b>			<b>FORECLOSURE</b>			<b>REO</b>			<b>TOTAL</b>		
<b>1(B)</b>	<b>No of Loans</b>	<b>Actual Bal</b>	<b>No of Loans</b>	<b>Actual Balance</b>		<b>No of Loans</b>	<b>Actual Balance</b>		<b>No of Loans</b>	<b>Actual Balance</b>		<b>No of Loans</b>	<b>Actual Balance</b>	
			0-29 Days	2	139,473.41	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	2	139,473.41
30 Days	18	1,858,282.91	30 Days	1	14,324.03	30 Days	0	0.00	30 Days	0	0.00	30 Days	19	1,872,606.94
60 Days	3	408,732.62	60 Days	0	0.00	60 Days	0	0.00	60 Days	0	0.00	60 Days	3	408,732.62
90 Days	6	889,786.74	90 Days	2	87,980.97	90 Days	1	316,333.23	90 Days	0	0.00	90 Days	9	1,294,100.94
120 Days	6	724,373.21	120 Days	0	0.00	120 Days	2	480,760.19	120 Days	0	0.00	120 Days	8	1,205,133.40
150 Days	5	621,129.97	150 Days	0	0.00	150 Days	2	242,344.09	150 Days	0	0.00	150 Days	7	863,474.06
180+ Days	15	930,387.13	180+ Days	2	142,821.07	180+ Days	7	1,399,335.39	180+ Days	6	1,142,278.12	180+ Days	30	3,614,821.71
	53	5,432,692.58		7	384,599.48		12	2,438,772.90		6	1,142,278.12		78	9,398,343.08
			0-29 Days	0.873362%	0.467647%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.873362%	0.467647%
30 Days	7.860262%	6.230719%	30 Days	0.436681%	0.048028%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	8.296943%	6.278747%
60 Days	1.310044%	1.370458%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	1.310044%	1.370458%
90 Days	2.620087%	2.983405%	90 Days	0.873362%	0.294995%	90 Days	0.436681%	1.060648%	90 Days	0.000000%	0.000000%	90 Days	3.930131%	4.339048%
120 Days	2.620087%	2.428783%	120 Days	0.000000%	0.000000%	120 Days	0.873362%	1.611962%	120 Days	0.000000%	0.000000%	120 Days	3.493450%	4.040745%
150 Days	2.183406%	2.082614%	150 Days	0.000000%	0.000000%	150 Days	0.873362%	0.812566%	150 Days	0.000000%	0.000000%	150 Days	3.056769%	2.895180%
180+ Days	6.550218%	3.119536%	180+ Days	0.873362%	0.478871%	180+ Days	3.056769%	4.691894%	180+ Days	2.620087%	3.829995%	180+ Days	13.100437%	12.120296%
	23.144105%	18.215515%		3.056769%	1.289541%		5.240175%	8.177070%		2.620087%	3.829995%		34.061135%	31.512120%

**Delinquency Status By Group**

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

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

24-Feb-2009 5:15:25PM

**Delinquency Status By Group**

<b>DELINQUENT</b>			<b>BANKRUPTCY</b>			<b>FORECLOSURE</b>			<b>REO</b>			<b>TOTAL</b>		
<b>2(A)</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	177	34,770,187.83	0-29 Days	11	1,397,145.33	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	11	1,397,145.33
60 Days	101	21,240,794.45	30 Days	6	679,435.61	30 Days	0	0.00	30 Days	0	0.00	30 Days	183	35,449,623.44
90 Days	47	12,171,620.97	60 Days	3	319,585.87	60 Days	7	1,003,970.49	60 Days	0	0.00	60 Days	111	22,564,350.81
120 Days	21	5,062,015.21	90 Days	8	1,522,283.33	90 Days	57	13,043,503.88	90 Days	0	0.00	90 Days	112	26,737,408.18
150 Days	16	4,322,447.18	120 Days	8	777,260.07	120 Days	55	12,364,685.89	120 Days	3	379,028.26	120 Days	87	18,582,989.43
180+ Days	66	18,843,366.04	150 Days	12	1,322,680.30	150 Days	47	10,750,041.50	150 Days	1	177,656.04	150 Days	76	16,572,825.02
			180+ Days	56	11,773,279.96	180+ Days	476	117,487,222.69	180+ Days	459	115,285,000.20	180+ Days	1,057	263,388,868.89
	428	96,410,431.68		104	17,791,670.47		642	154,649,424.45		463	115,841,684.50		1,637	384,693,211.10
30 Days	6.408400%	5.901213%	0-29 Days	0.398262%	0.237124%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.398262%	0.237124%
60 Days	3.656770%	3.604998%	30 Days	0.217234%	0.115314%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	6.625634%	6.016527%
90 Days	1.701665%	2.065773%	60 Days	0.108617%	0.054240%	60 Days	0.253440%	0.170394%	60 Days	0.000000%	0.000000%	60 Days	4.018827%	3.829633%
120 Days	0.760319%	0.859128%	90 Days	0.289645%	0.258363%	90 Days	2.063722%	2.213750%	90 Days	0.000000%	0.000000%	90 Days	4.055033%	4.537886%
150 Days	0.579290%	0.733608%	120 Days	0.289645%	0.131917%	120 Days	1.991311%	2.098540%	120 Days	0.108617%	0.064329%	120 Days	3.149891%	3.153914%
180+ Days	2.389573%	3.198105%	150 Days	0.434468%	0.224486%	150 Days	1.701665%	1.824502%	150 Days	0.036206%	0.030152%	150 Days	2.751629%	2.812748%
	15.496017%	16.362825%	180+ Days	2.027516%	1.998167%	180+ Days	17.233888%	19.939988%	180+ Days	16.618392%	19.566226%	180+ Days	38.269370%	44.702486%
				3.765387%	3.019611%		23.244026%	26.247175%		16.763215%	19.660707%		59.268646%	65.290318%

<b>DELINQUENT</b>			<b>BANKRUPTCY</b>			<b>FORECLOSURE</b>			<b>REO</b>			<b>TOTAL</b>		
<b>2(B)</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	58	5,794,362.58	0-29 Days	5	531,369.99	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	5	531,369.99
60 Days	47	4,354,738.31	30 Days	3	203,222.71	30 Days	0	0.00	30 Days	0	0.00	30 Days	61	5,997,585.29
90 Days	38	2,868,333.81	60 Days	1	23,266.17	60 Days	4	430,567.89	60 Days	0	0.00	60 Days	52	4,808,572.37
120 Days	39	2,344,387.77	90 Days	3	272,419.67	90 Days	4	989,410.35	90 Days	0	0.00	90 Days	45	4,130,163.83
150 Days	20	1,507,191.84	120 Days	6	335,965.06	120 Days	7	1,133,517.88	120 Days	0	0.00	120 Days	52	3,813,870.71
180+ Days	258	17,173,345.36	150 Days	4	354,870.67	150 Days	4	822,653.59	150 Days	0	0.00	150 Days	28	2,684,716.10
	460	34,042,359.67	180+ Days	42	3,790,316.54	180+ Days	21	4,183,370.68	180+ Days	19	4,003,795.18	180+ Days	340	29,150,827.76
				64	5,511,430.81		40	7,559,520.39		19	4,003,795.18		583	51,117,106.05
30 Days	4.499612%	4.829207%	0-29 Days	0.387898%	0.442861%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.387898%	0.442861%
60 Days	3.646237%	3.629378%	30 Days	0.232739%	0.169372%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	4.732351%	4.998579%
90 Days	2.948022%	2.390561%	60 Days	0.077580%	0.019391%	60 Days	0.310318%	0.358849%	60 Days	0.000000%	0.000000%	60 Days	4.034135%	4.007618%
120 Days	3.025601%	1.953888%	90 Days	0.232739%	0.227043%	90 Days	0.310318%	0.824606%	90 Days	0.000000%	0.000000%	90 Days	3.491078%	3.442210%
150 Days	1.551590%	1.256142%	120 Days	0.465477%	0.280004%	120 Days	0.543057%	0.944710%	120 Days	0.000000%	0.000000%	120 Days	4.034135%	3.178602%
180+ Days	20.015516%	14.312815%	150 Days	0.310318%	0.295761%	150 Days	0.310318%	0.685626%	150 Days	0.000000%	0.000000%	150 Days	2.172227%	2.237528%
	35.686579%	28.371990%	180+ Days	3.258340%	3.158971%	180+ Days	1.629170%	3.486555%	180+ Days	1.474011%	3.336891%	180+ Days	26.377036%	24.295231%
				4.965089%	4.593403%		3.103181%	6.300346%		1.474011%	3.336891%		45.228860%	42.602629%

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

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24-Feb-2009 5:15:25PM

**180+ Delinquency Summary**

Days Delinquent	Summary			1(A)			1(B)		
	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)
180 - 209	143	28,525,071.11	3.095	30	6,548,785.64	3.582	2	300,269.97	1.007
210 - 239	117	21,135,548.18	2.293	29	5,564,585.20	3.044	2	113,114.32	0.379
240 - 269	135	25,947,596.17	2.815	32	7,595,304.88	4.155	1	60,077.80	0.201
270 - 299	155	32,285,426.22	3.503	23	5,171,963.33	2.829	3	619,428.48	2.077
300 - 329	123	25,198,687.25	2.734	25	6,296,241.64	3.444	2	136,450.98	0.458
330 - 359	165	35,317,123.32	3.832	27	6,820,915.08	3.731	2	104,591.71	0.351
360 - 389	113	26,242,140.22	2.847	22	5,299,455.69	2.899	2	148,449.71	0.498
390 - 419	133	28,191,395.97	3.059	21	4,742,912.52	2.594	4	406,642.11	1.363
420 - 449	93	19,165,715.93	2.079	17	3,606,271.54	1.973	1	51,052.77	0.171
450 - 479	106	22,478,413.92	2.439	16	3,312,489.34	1.812	1	77,253.62	0.259
480 - 509	77	15,976,159.33	1.733	12	2,615,387.44	1.431	4	364,710.76	1.223
510 - 539	55	12,882,826.16	1.398	9	1,957,001.06	1.070	1	222,593.30	0.746
540 - 569	58	11,751,101.23	1.275	11	2,048,540.86	1.121	1	80,450.38	0.270
570 - 599	40	8,876,825.48	0.963	5	1,161,663.43	0.635	1	103,891.28	0.348
600 - 629	38	8,994,606.10	0.976	6	743,962.92	0.407	0	0.00	0.000
630 - 659	34	7,584,656.76	0.823	3	428,742.22	0.235	1	291,649.75	0.978
660 - 689	34	7,777,119.14	0.844	6	1,203,604.70	0.658	0	0.00	0.000
690 - 719	25	5,936,581.10	0.644	6	939,781.75	0.514	0	0.00	0.000
720 - 749	16	4,835,469.43	0.525	4	1,296,048.67	0.709	0	0.00	0.000
750 - 779	13	2,127,777.47	0.231	1	330,824.76	0.181	1	386,717.71	1.297
780 - 809	17	4,007,260.90	0.435	6	1,784,051.70	0.976	0	0.00	0.000
810 - 839	11	2,278,233.37	0.247	2	848,502.09	0.464	0	0.00	0.000
840 - 869	10	2,394,692.05	0.260	2	463,148.18	0.253	1	147,477.06	0.494
870 - 899	15	2,924,933.37	0.317	2	344,311.75	0.188	0	0.00	0.000
900 - 929	7	1,883,336.12	0.204	0	0.00	0.000	0	0.00	0.000
930 - 959	4	591,612.41	0.064	1	115,335.82	0.063	0	0.00	0.000
960 - 989	2	917,570.66	0.100	1	414,070.25	0.227	0	0.00	0.000
990 - 1019	2	740,430.63	0.080	0	0.00	0.000	0	0.00	0.000
1020 - 1049	4	717,162.34	0.078	0	0.00	0.000	0	0.00	0.000
1050 - 1079	1	122,948.48	0.013	0	0.00	0.000	0	0.00	0.000
Total	1,746	367,808,420.82	39.906	319	71,653,902.46	39.195	30	3,614,821.71	12.120

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

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**180+ Delinquency Summary**

Days Delinquent	2(A)			2(B)		
	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)
180 - 209	80	19,336,059.06	3.282	31	2,339,956.44	1.950
210 - 239	62	13,668,452.24	2.320	24	1,789,396.42	1.491
240 - 269	64	14,431,313.37	2.450	38	3,860,900.12	3.218
270 - 299	94	24,197,387.13	4.108	35	2,296,647.28	1.914
300 - 329	72	16,647,797.07	2.826	24	2,118,197.56	1.765
330 - 359	98	25,605,245.03	4.347	38	2,786,371.50	2.322
360 - 389	72	19,514,607.22	3.313	17	1,279,627.60	1.066
390 - 419	81	20,123,784.16	3.416	27	2,918,057.18	2.432
420 - 449	57	14,178,007.13	2.407	18	1,330,384.49	1.109
450 - 479	66	16,961,740.49	2.879	23	2,126,930.47	1.773
480 - 509	52	12,392,186.33	2.104	9	603,874.80	0.503
510 - 539	36	9,876,331.91	1.677	9	826,899.89	0.689
540 - 569	39	8,969,049.77	1.523	7	653,060.22	0.544
570 - 599	29	7,293,630.78	1.238	5	317,639.99	0.265
600 - 629	27	7,526,820.44	1.278	5	723,822.74	0.603
630 - 659	27	6,481,069.69	1.100	3	383,195.10	0.319
660 - 689	24	6,226,280.25	1.057	4	347,234.19	0.289
690 - 719	16	4,534,795.12	0.770	3	462,004.23	0.385
720 - 749	11	3,447,699.92	0.585	1	91,720.84	0.076
750 - 779	8	1,256,295.77	0.213	3	153,939.23	0.128
780 - 809	7	1,867,542.27	0.317	4	355,666.93	0.296
810 - 839	5	1,093,237.19	0.186	4	336,494.09	0.280
840 - 869	7	1,784,066.81	0.303	0	0.00	0.000
870 - 899	8	1,871,032.35	0.318	5	709,589.27	0.591
900 - 929	6	1,774,329.08	0.301	1	109,007.04	0.091
930 - 959	3	476,276.59	0.081	0	0.00	0.000
960 - 989	1	503,500.41	0.085	0	0.00	0.000
990 - 1019	2	740,430.63	0.126	0	0.00	0.000
1020 - 1049	3	609,900.68	0.104	1	107,261.66	0.089
1050 - 1079	0	0.00	0.000	1	122,948.48	0.102
Total	1,057	263,388,868.89	44.714	340	29,150,827.76	24.290

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

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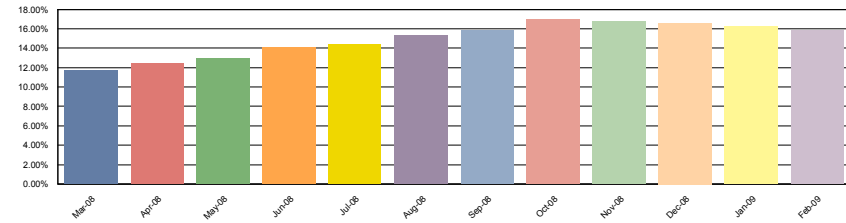
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**REO Detail - All Mortgage Loans in REO during Current Period**

**Summary**

New REO Loans	
Loans in REO	68
Original Principal Balance	14,838,861.00
Current Actual Balance	14,684,507.49
Current REO Total	
Loans in REO	601
Original Principal Balance	146,911,746.00
Current Actual Balance	145,616,889.78

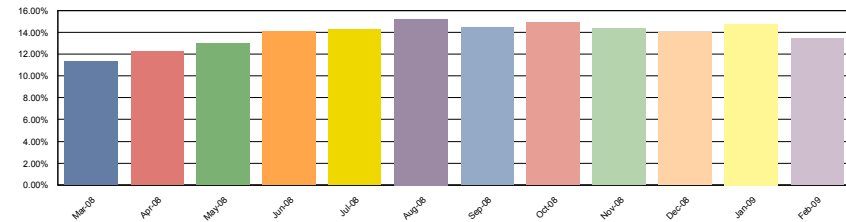
**12 Month REO History**



**1(A)**

New REO Loans	
Loans in REO	5
Original Principal Balance	814,920.00
Current Actual Balance	801,954.13
Current REO Total	
Loans in REO	113
Original Principal Balance	24,828,491.00
Current Actual Balance	24,629,131.98

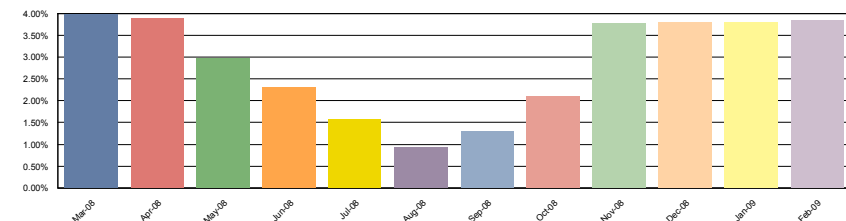
**12 Month REO History**



**1(B)**

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

**12 Month REO History**



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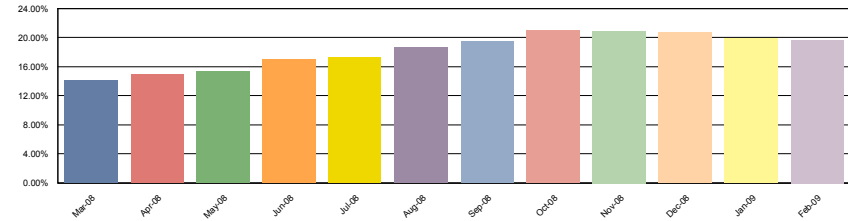
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**REO Detail - All Mortgage Loans in REO during Current Period**

**2(A)**

New REO Loans	
Loans in REO	62
Original Principal Balance	13,878,591.00
Current Actual Balance	13,739,356.08
Current REO Total	
Loans in REO	463
Original Principal Balance	116,870,285.00
Current Actual Balance	115,841,684.50

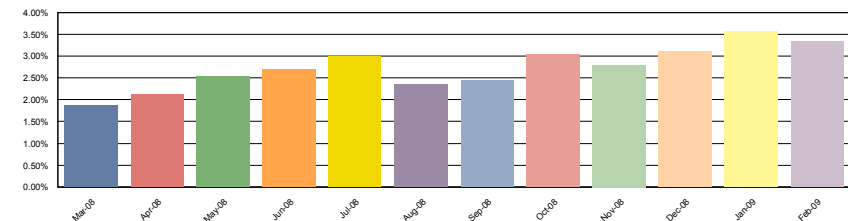
**12 Month REO History**



**2(B)**

New REO Loans	
Loans in REO	1
Original Principal Balance	145,350.00
Current Actual Balance	143,197.28
Current REO Total	
Loans in REO	19
Original Principal Balance	4,052,870.00
Current Actual Balance	4,003,795.18

**12 Month REO History**



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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011314730	Jan-2009	01-Jan-2006	FL	80.00	124,000.00	121,997.08	01-Oct-2007	14	11.000%	16,241.86
1(A)	0011318737	Jan-2009	01-Nov-2005	MN	95.00	190,950.00	189,080.35	01-Oct-2007	14	7.250%	19,813.94
1(A)	0011326984	Jan-2009	01-Dec-2005	MD	95.00	76,000.00	75,322.60	01-Apr-2007	20	10.250%	13,528.58
1(A)	0011332470	Jan-2009	01-Dec-2005	NV	83.68	202,500.00	200,243.30	01-Dec-2007	12	10.625%	19,722.79
1(A)	0011334807	Mar-2008	01-Feb-2006	NC	80.00	101,600.00	101,095.00	01-Apr-2007	20	8.500%	15,647.12
1(A)	0011335041	Jan-2009	01-Dec-2005	IL	80.00	171,200.00	171,200.00	01-Aug-2007	16	7.500%	19,045.98
1(A)	0011340821	Sep-2008	01-Nov-2005	FL	80.00	107,600.00	106,964.54	01-May-2007	19	10.625%	17,798.73
1(A)	0011345334	Nov-2008	01-Nov-2005	WA	95.00	223,250.00	221,831.07	01-Jul-2007	17	11.125%	35,562.19
1(A)	0011353020	Aug-2008	01-Jan-2006	OR	80.00	116,000.00	113,857.00	01-Nov-2007	13	9.500%	13,072.36
1(A)	0011355735	Jan-2009	01-Jan-2006	RI	83.19	287,000.00	281,576.12	01-Jul-2007	17	9.250%	35,024.78

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011358321	Oct-2008	01-Dec-2005	IL	80.00	236,000.00	233,494.01	01-Sep-2007	15	7.500%	24,387.94
1(A)	0011358788	Feb-2009	01-Dec-2005	MN	80.00	212,000.00	210,114.50	01-Nov-2007	13	7.500%	19,918.62
1(A)	0011360504	Aug-2008	01-Dec-2005	IL	80.00	120,800.00	118,745.93	01-Jun-2007	18	7.500%	14,341.82
1(A)	0011360798	Jan-2009	01-Dec-2005	CA	80.00	336,000.00	356,326.79	01-Mar-2008	9	6.850%	20,633.98
1(A)	0011362407	Oct-2008	01-Jan-2006	MI	80.00	56,000.00	54,905.56	01-Apr-2008	8	10.375%	4,542.10
1(A)	0011366705	Nov-2008	01-Dec-2005	IL	90.00	132,300.00	130,101.92	01-Aug-2007	16	7.550%	14,571.37
1(A)	0011369858	Dec-2008	01-Jan-2006	PA	84.47	136,000.00	134,557.18	01-Dec-2007	12	9.000%	13,709.93
1(A)	0011370757	Oct-2008	01-Jan-2006	FL	80.00	220,000.00	219,883.14	01-Jul-2007	17	8.625%	21,278.25
1(A)	0011370941	Oct-2008	01-Feb-2006	FL	71.42	130,700.00	130,098.85	01-Apr-2007	20	8.625%	20,583.98
1(A)	0011372002	Aug-2008	01-Jan-2006	CA	80.00	232,000.00	230,257.27	01-Dec-2007	12	9.875%	26,503.23
1(A)	0011374750	Sep-2008	01-Jan-2006	NV	85.00	229,500.00	228,066.58	01-Dec-2007	12	10.625%	28,033.15
1(A)	0011377171	Jul-2008	01-Jan-2006	CA	80.00	288,000.00	288,000.00	01-Sep-2007	15	6.920%	26,193.60
1(A)	0011377566	May-2008	01-Jan-2006	NY	90.00	585,000.00	580,103.36	01-Dec-2006	24	10.375%	110,689.66
1(A)	0011378329	Jun-2008	01-Feb-2006	NH	95.00	142,500.00	141,103.83	01-Jan-2007	23	7.375%	19,999.27
1(A)	0011380989	Dec-2008	01-Jan-2006	MA	80.00	248,000.00	246,086.93	01-Nov-2007	13	10.000%	29,416.81
1(A)	0011381922	Jul-2008	01-Jan-2006	CA	80.00	100,000.00	98,334.76	01-Nov-2007	13	10.875%	11,071.53
1(A)	0011382096	Nov-2008	01-Jan-2006	CA	77.03	275,000.00	272,257.63	01-Dec-2007	12	9.000%	28,730.30
1(A)	0011384435	Jan-2009	01-Jan-2006	NJ	88.89	240,000.00	235,386.79	01-Dec-2007	12	9.375%	25,754.53
1(A)	0011384839	Jul-2008	01-Jan-2006	CA	65.33	196,000.00	192,856.59	01-Jul-2007	17	10.875%	28,034.10
1(A)	0011384841	Feb-2009	01-Jan-2006	CA	80.00	138,320.00	137,128.98	01-Mar-2008	9	9.875%	11,961.69
1(A)	0011384938	Jan-2009	01-Jan-2006	ID	80.00	96,000.00	95,146.75	01-Feb-2008	10	10.375%	9,522.67
1(A)	0011386191	Nov-2008	01-Feb-2006	CA	75.00	337,500.00	334,693.27	01-Mar-2008	9	9.500%	31,494.91
1(A)	0011386336	Jul-2008	01-Jan-2006	NJ	82.99	319,500.00	318,109.30	01-Dec-2006	24	9.625%	58,042.17
1(A)	0011387277	Jan-2009	01-Feb-2006	CA	77.03	285,000.00	281,981.68	01-Mar-2008	9	9.500%	23,919.55
1(A)	0011387745	Oct-2008	01-Feb-2006	IL	90.00	137,250.00	136,539.81	01-Jun-2007	18	7.975%	17,144.36
1(A)	0011388588	Aug-2008	01-Jan-2006	CT	74.21	236,000.00	234,612.26	01-Apr-2007	20	10.750%	39,470.56
1(A)	0011389702	Oct-2008	01-Jan-2006	WI	85.00	191,250.00	189,124.86	01-Aug-2007	16	9.875%	28,235.59
1(A)	0011390556	Jul-2008	01-Feb-2006	IL	80.00	126,400.00	124,727.60	01-Jul-2007	17	8.825%	17,577.17
1(A)	0011390583	Dec-2008	01-Jan-2006	CA	95.00	133,000.00	131,983.99	01-Dec-2007	12	11.000%	16,003.36
1(A)	0011390704	Aug-2008	01-Feb-2006	AZ	91.73	238,500.00	237,310.78	01-Dec-2007	12	10.500%	30,379.63
1(A)	0011391849	Dec-2008	01-Jan-2006	MI	90.00	45,000.00	44,387.16	01-Jun-2008	6	10.375%	2,916.58
1(A)	0011392037	Jan-2009	01-Jan-2006	IL	85.00	130,050.00	128,175.23	01-Dec-2007	12	8.990%	12,639.27
1(A)	0011392284	Aug-2008	01-Jan-2006	CA	80.00	404,000.00	402,780.53	01-Nov-2007	13	9.375%	42,484.97
1(A)	0011392510	Jul-2008	01-Feb-2006	MA	72.35	307,500.00	302,118.85	01-Sep-2007	15	8.625%	35,359.65
1(A)	0011392785	Aug-2008	01-Jan-2006	CA	90.00	301,500.00	299,879.07	01-Aug-2007	16	10.625%	44,339.65
1(A)	0011393431	Feb-2008	01-Feb-2006	FL	95.00	132,905.00	131,635.59	01-Apr-2007	20	10.250%	22,635.47
1(A)	0011394309	Jan-2009	01-Jan-2006	CA	80.00	288,000.00	285,065.87	01-May-2008	7	8.875%	18,665.80
1(A)	0011395026	Aug-2008	01-Jan-2006	CA	80.00	246,400.00	243,232.88	01-Dec-2007	12	9.125%	24,098.99
1(A)	0011395070	Dec-2008	01-Feb-2006	CA	87.91	400,000.00	400,000.00	01-Jan-2008	11	8.875%	39,141.65
1(A)	0011395642	Jun-2008	01-Jan-2006	CA	73.76	253,000.00	251,367.65	01-Sep-2007	15	10.375%	34,220.54



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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011395774	Feb-2009	01-Jan-2006	VA	80.00	302,400.00	293,943.12	01-Aug-2008	4	8.625%	12,139.66
1(A)	0011395881	Sep-2008	01-Feb-2006	CA	82.13	369,600.00	365,859.49	01-Jan-2008	11	8.750%	35,168.36
1(A)	0011396338	Apr-2008	01-Jan-2006	VA	80.00	143,920.00	142,870.08	01-Sep-2007	15	9.625%	18,297.32
1(A)	0011396533	Oct-2008	01-Jan-2006	CA	90.00	337,500.00	334,983.22	01-Oct-2007	14	9.875%	41,647.39
1(A)	0011396976	Jul-2008	01-Jan-2006	FL	75.00	243,750.00	242,727.39	01-Aug-2006	28	9.625%	56,662.62
1(A)	0011397527	Jan-2009	01-Jan-2006	AZ	89.14	147,000.00	146,908.11	01-May-2008	7	6.700%	6,831.74
1(A)	0011398393	Sep-2008	01-Feb-2006	CA	95.00	247,000.00	244,971.15	01-Nov-2007	13	9.500%	27,897.75
1(A)	0011398402	Sep-2008	01-Feb-2006	VA	80.00	104,800.00	103,874.70	01-Jan-2007	23	8.875%	18,152.52
1(A)	0011399871	Aug-2008	01-Feb-2006	CT	75.00	307,500.00	306,735.60	01-Oct-2006	26	9.220%	62,935.05
1(A)	0011400010	Aug-2008	01-Jan-2006	TX	97.00	114,185.00	112,659.99	01-Sep-2007	15	10.125%	16,242.85
1(A)	0011401082	Dec-2008	01-Jan-2006	CA	84.41	287,000.00	284,450.83	01-Dec-2007	12	9.625%	31,310.89
1(A)	0011401123	Sep-2008	01-Jan-2006	CA	74.65	265,000.00	262,530.44	01-Jan-2008	11	10.125%	27,315.46
1(A)	0011401900	Jul-2008	01-Jan-2006	FL	90.00	155,700.00	153,630.69	01-Aug-2007	16	10.875%	22,802.70
1(A)	0011402371	Apr-2008	01-Jan-2006	MD	75.00	300,375.00	295,818.30	01-May-2007	19	8.375%	40,435.44
1(A)	0011402595	Mar-2008	01-Jan-2006	CA	80.00	234,400.00	233,027.18	01-Jun-2007	18	10.250%	35,296.92
1(A)	0011402841	Aug-2008	01-Feb-2006	CA	85.00	412,250.00	409,508.58	01-Aug-2007	16	8.750%	53,529.10
1(A)	0011403449	Dec-2008	01-Jan-2006	CA	80.00	392,800.00	389,105.82	01-Jul-2007	17	6.225%	35,098.82
1(A)	0011403700	Jan-2009	01-Jan-2006	AZ	80.00	145,600.00	144,087.45	01-Jan-2008	11	9.500%	14,150.02
1(A)	0011404145	Oct-2008	01-Feb-2006	CA	85.00	329,800.00	322,835.99	01-Jan-2008	11	8.375%	31,034.26
1(A)	0011404605	Jan-2009	01-Dec-2005	CA	72.97	332,000.00	329,623.49	01-Apr-2008	8	10.625%	25,518.47
1(A)	0011404619	Jun-2008	01-Jan-2006	CA	80.00	136,000.00	136,000.00	01-Jun-2007	18	6.500%	13,600.00
1(A)	0011404983	Jan-2009	01-Feb-2006	CA	90.00	201,600.00	198,042.51	01-May-2008	7	10.125%	15,000.04
1(A)	0011405256	Jul-2008	01-Feb-2006	CA	77.88	331,000.00	325,916.09	01-Aug-2007	16	8.750%	41,750.37
1(A)	0011405972	Jan-2008	01-Feb-2006	PA	90.00	67,500.00	67,329.20	01-Dec-2006	24	10.000%	8,643.74
1(A)	0011406974	Jan-2009	01-Feb-2006	FL	80.00	208,000.00	207,866.84	01-Feb-2008	10	9.375%	19,790.71
1(A)	0011407111	Apr-2008	01-Feb-2006	WI	81.54	106,000.00	104,948.44	01-Mar-2007	21	9.000%	17,637.93
1(A)	0011407727	Oct-2008	01-Feb-2006	NV	77.70	176,000.00	173,372.75	01-Dec-2007	12	9.550%	20,697.40
1(A)	0011408013	Jan-2009	01-Feb-2006	CA	80.00	316,000.00	316,000.00	01-Feb-2008	10	8.875%	28,176.67
1(A)	0011409764	Oct-2008	01-Feb-2006	CT	80.00	216,000.00	213,078.37	01-Jun-2007	18	9.000%	29,893.64
1(A)	0011410087	Jan-2009	01-Feb-2006	NY	80.00	114,056.00	111,523.79	01-Jan-2008	11	8.125%	10,429.26
1(A)	0011410370	Oct-2008	01-Jan-2006	CA	85.00	331,500.00	328,566.59	01-Nov-2007	13	10.625%	40,211.27
1(A)	0011410476	Apr-2008	01-Feb-2006	CA	80.00	204,000.00	202,430.45	01-Aug-2007	16	8.875%	25,121.58
1(A)	0011410541	Oct-2008	01-Feb-2006	WA	89.84	137,000.00	136,126.82	01-Jun-2007	18	9.625%	19,944.50
1(A)	0011410601	Dec-2008	01-Feb-2006	FL	80.00	128,000.00	125,777.67	01-Nov-2007	13	8.875%	14,267.93
1(A)	0011411085	Nov-2008	01-Feb-2006	WI	79.55	105,000.00	104,285.33	01-Jun-2007	18	8.250%	11,341.63
1(A)	0011412938	Jun-2008	01-Feb-2006	CA	78.00	390,000.00	383,923.36	01-Aug-2007	16	9.250%	49,358.87
1(A)	0011412956	Nov-2008	01-Feb-2006	CA	80.00	231,200.00	229,033.60	01-Mar-2008	9	9.500%	19,773.10
1(A)	0011412965	Aug-2007	01-Feb-2006	MD	80.00	184,000.00	183,506.92	01-Jan-2007	23	9.875%	36,870.56
1(A)	0011413179	Mar-2008	01-Feb-2006	IL	75.00	245,250.00	243,704.41	01-Oct-2006	26	8.375%	46,574.74
1(A)	0011413385	Jul-2008	01-Jan-2006	ME	80.00	96,000.00	94,719.62	01-Jan-2007	23	8.625%	11,111.14

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011413772	Jun-2008	01-Feb-2006	CT	80.00	184,000.00	183,049.92	01-Jul-2006	29	8.125%	34,200.64
1(A)	0011413863	Dec-2008	01-Feb-2006	VA	80.00	108,000.00	105,865.14	01-Apr-2008	8	8.375%	7,985.74
1(A)	0011413963	Jul-2008	01-Feb-2006	CA	80.00	172,000.00	169,081.56	01-Oct-2007	14	9.125%	19,891.32
1(A)	0011414754	Jul-2007	01-Feb-2006	CA	90.00	495,000.00	493,455.88	01-Sep-2006	27	9.500%	92,110.56
1(A)	0011414949	Jan-2009	01-Feb-2006	FL	74.98	183,700.00	181,139.98	01-Sep-2007	15	8.825%	23,155.22
1(A)	0011415259	Oct-2008	01-Feb-2006	DE	75.00	206,250.00	203,294.01	01-Sep-2007	15	10.375%	27,562.51
1(A)	0011415465	Nov-2008	01-Feb-2006	CA	80.00	329,600.00	327,074.40	01-Oct-2007	14	9.125%	38,556.88
1(A)	0011415477	Dec-2008	01-Feb-2006	AZ	85.00	346,800.00	346,800.00	01-Apr-2008	8	9.875%	28,069.16
1(A)	0011416039	Feb-2009	01-Feb-2006	GA	85.00	117,300.00	116,547.99	01-May-2008	7	9.125%	8,310.05
1(A)	0011416094	May-2008	01-Feb-2006	IL	80.00	207,200.00	205,424.16	01-May-2007	19	9.375%	32,484.36
1(A)	0011417158	Jan-2009	01-Feb-2006	NY	80.00	72,080.00	71,198.62	01-Apr-2007	20	8.500%	8,060.41
1(A)	0011418794	Oct-2008	01-Feb-2006	NH	80.00	108,800.00	107,534.59	01-Mar-2008	9	9.125%	7,549.70
1(A)	0011419467	May-2008	01-Feb-2006	DC	80.00	142,400.00	140,251.93	01-Oct-2007	14	8.875%	17,376.55
1(A)	0011420476	Feb-2009	01-Feb-2006	KS	74.96	44,900.00	44,219.54	01-Mar-2008	9	9.750%	4,256.31
1(A)	0011420652	Jan-2009	01-Feb-2006	CA	57.75	205,000.00	203,342.44	01-Apr-2008	8	9.000%	16,273.03
1(A)	0011425471	Oct-2008	01-Feb-2006	CA	80.00	171,200.00	169,509.82	01-Feb-2008	10	8.875%	15,663.05
1(A)	0011425778	Jan-2009	01-Feb-2006	CA	69.62	275,000.00	271,382.69	01-Feb-2008	10	8.500%	23,433.69
1(A)	0011427247	Jan-2009	01-Feb-2006	CA	80.00	416,000.00	411,873.14	01-Apr-2008	8	10.250%	35,939.09
1(A)	0011427973	Nov-2008	01-Feb-2006	NY	89.25	415,000.00	414,070.25	01-Apr-2006	32	10.125%	93,904.94
1(A)	0011429051	Jan-2009	01-Feb-2006	TN	80.00	381,600.00	381,600.00	01-Apr-2008	8	6.420%	18,825.60
1(A)	0011429391	Nov-2008	01-Feb-2006	CA	57.03	300,000.00	297,672.32	01-Jan-2008	11	9.375%	31,476.06
1(A)	0011430350	Dec-2008	01-Feb-2006	TX	78.57	55,000.00	54,081.62	01-Jun-2008	6	8.990%	3,339.18
1(A)	0011433306	Jul-2007	01-Feb-2006	MD	80.00	332,000.00	330,506.81	01-Dec-2006	24	8.250%	53,841.08
1(B)	0011353089	Oct-2008	01-Dec-2005	FL	80.00	148,000.00	147,477.06	01-Aug-2006	28	6.990%	23,780.04
1(B)	0011412936	Nov-2008	01-Feb-2006	CA	80.00	281,600.00	278,494.55	01-Mar-2008	9	6.875%	16,236.22
1(B)	0011413474	Nov-2008	01-Jan-2006	CA	66.35	276,000.00	269,712.71	01-Mar-2008	9	7.375%	16,917.71
1(B)	0011419211	Oct-2008	01-Jan-2006	IL	77.61	52,000.00	51,052.77	01-Oct-2007	14	7.275%	4,579.64
1(B)	0011419299	Sep-2007	01-Jan-2006	MD	79.33	297,500.00	291,649.75	01-Mar-2007	21	7.900%	40,969.74
1(B)	0011449656	Sep-2008	01-Mar-2006	IL	75.00	105,000.00	103,891.28	01-May-2007	19	7.995%	13,519.99
2(A)	0005095127	Oct-2008	05-Dec-2005	OH	80.00	58,000.00	57,314.85	05-Mar-2007	21	7.770%	9,694.96
2(A)	0005101788	Sep-2008	01-Dec-2005	MO	90.00	90,000.00	88,372.68	01-Apr-2008	8	11.840%	7,892.19
2(A)	0005101805	Nov-2008	01-Dec-2005	CO	80.00	117,600.00	115,072.61	01-Jan-2008	11	10.490%	11,837.92
2(A)	0005102355	Aug-2008	01-Jan-2006	IL	80.00	280,000.00	276,641.06	01-Apr-2007	20	9.750%	43,987.68
2(A)	0005106116	Nov-2008	04-Dec-2005	OH	72.28	367,200.00	366,439.20	04-Feb-2006	34	7.890%	88,242.03
2(A)	0005114751	Feb-2009	01-Jan-2006	ND	80.00	340,000.00	333,078.99	01-Feb-2008	10	7.640%	24,827.06
2(A)	0005116793	Jan-2009	01-Jan-2006	GA	80.00	106,840.00	104,319.10	01-Mar-2008	9	9.990%	8,381.43
2(A)	0011278658	Dec-2008	01-Nov-2005	FL	80.00	76,880.00	74,928.65	01-Apr-2008	8	11.125%	6,676.61
2(A)	0011283191	Feb-2009	01-Nov-2005	CA	80.00	304,000.00	300,777.12	01-Nov-2007	13	9.375%	33,627.12
2(A)	0011286614	Oct-2008	01-Oct-2005	NJ	95.00	365,750.00	365,750.00	01-Sep-2007	15	10.250%	51,872.48
2(A)	0011288529	Dec-2008	01-Oct-2005	CA	95.00	285,000.00	280,451.21	01-Jun-2007	18	10.625%	45,312.21

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011303895	Aug-2008	01-Oct-2005	NJ	80.00	188,000.00	187,934.97	01-Jun-2007	18	10.875%	31,392.97
2(A)	0011304913	Nov-2008	01-Nov-2005	CA	80.00	220,200.00	220,128.66	01-Mar-2008	9	10.125%	19,403.47
2(A)	0011307871	Feb-2009	01-Oct-2005	MS	95.00	132,525.00	130,050.73	01-Jan-2008	11	9.375%	13,350.00
2(A)	0011314738	Feb-2009	01-Oct-2005	NJ	80.00	311,200.00	307,260.76	01-Jul-2007	17	9.375%	40,039.38
2(A)	0011320344	Feb-2009	01-Dec-2005	TX	84.95	82,400.00	82,049.96	01-Jan-2008	11	11.125%	8,828.90
2(A)	0011331098	Oct-2008	01-Dec-2005	CA	80.00	328,000.00	328,000.00	01-Aug-2007	16	9.875%	41,717.49
2(A)	0011337135	Nov-2008	01-Nov-2005	CA	80.00	220,000.00	217,544.31	01-Oct-2007	14	9.625%	26,205.11
2(A)	0011338055	Sep-2008	01-Jan-2006	CA	80.00	372,000.00	372,000.00	01-Jun-2007	18	8.625%	50,551.70
2(A)	0011346005	Jan-2009	01-Nov-2005	CA	89.99	429,250.00	426,544.50	01-Nov-2007	13	11.125%	56,995.27
2(A)	0011348997	Oct-2008	01-Jan-2006	NJ	80.00	378,400.00	375,189.20	01-Sep-2007	15	9.375%	45,773.35
2(A)	0011354979	Jun-2008	01-Dec-2005	CA	80.00	380,000.00	380,000.00	01-Oct-2007	14	10.875%	45,782.07
2(A)	0011356577	Jan-2009	01-Dec-2005	WA	80.00	110,800.00	108,670.67	01-Sep-2007	15	10.375%	13,760.02
2(A)	0011358555	Jan-2008	01-Dec-2005	GA	92.86	130,000.00	129,327.90	01-Jun-2007	18	11.625%	21,404.13
2(A)	0011358602	Oct-2008	01-Dec-2005	MA	90.00	360,000.00	359,998.00	01-Jan-2007	23	11.625%	70,117.10
2(A)	0011358968	Jun-2008	01-Jan-2006	NJ	80.00	240,000.00	235,732.46	01-May-2007	19	9.375%	30,936.08
2(A)	0011359087	Feb-2009	01-Dec-2005	CA	80.00	134,800.00	133,758.54	01-Feb-2008	10	11.250%	13,697.62
2(A)	0011360136	Feb-2007	01-Feb-2006	CA	80.00	262,400.00	262,121.58	01-May-2006	31	10.625%	52,555.04
2(A)	0011360895	Aug-2008	01-Dec-2005	CA	80.00	264,000.00	264,000.00	01-Nov-2007	13	10.000%	30,016.80
2(A)	0011361851	Jan-2009	01-Jan-2006	NV	80.00	226,091.00	226,091.00	01-Dec-2007	12	8.625%	22,067.96
2(A)	0011362687	Nov-2008	01-Jan-2006	NY	80.00	276,000.00	276,000.00	01-Jul-2006	29	10.000%	55,779.60
2(A)	0011367186	Jul-2008	01-Jan-2006	NV	90.00	250,650.00	247,760.93	01-Feb-2007	22	9.875%	40,700.51
2(A)	0011371437	May-2008	01-Feb-2006	FL	95.00	294,500.00	293,079.68	01-Mar-2007	21	8.875%	44,779.15
2(A)	0011371448	Nov-2008	01-Jan-2006	VA	80.00	413,744.00	410,918.16	01-Mar-2008	9	11.125%	40,121.59
2(A)	0011373644	Feb-2009	01-Jan-2006	CA	80.00	592,000.00	578,942.25	01-Dec-2007	12	9.250%	59,949.07
2(A)	0011373685	Nov-2008	01-Jan-2006	RI	80.00	376,000.00	375,891.12	01-Aug-2007	16	9.625%	48,474.24
2(A)	0011374147	Nov-2007	01-Jan-2006	IL	80.00	199,120.00	197,708.74	01-Jul-2006	29	6.500%	29,971.88
2(A)	0011375215	Jan-2009	01-Jan-2006	OK	95.00	293,550.00	289,836.60	01-Aug-2007	16	11.125%	44,111.24
2(A)	0011375418	Aug-2008	01-Jan-2006	CA	80.00	399,960.00	393,051.49	01-Nov-2007	13	10.750%	45,446.67
2(A)	0011375563	Apr-2008	01-Feb-2006	TX	80.00	296,000.00	294,096.18	01-Aug-2006	28	8.750%	51,991.25
2(A)	0011375966	Oct-2008	01-Dec-2005	CA	80.00	261,600.00	261,600.00	01-May-2007	19	9.500%	37,147.20
2(A)	0011375991	Aug-2008	01-Jan-2006	CA	80.00	168,000.00	168,000.00	01-Nov-2007	13	10.875%	21,875.00
2(A)	0011376239	Dec-2008	01-Dec-2005	CA	80.00	648,000.00	638,823.25	01-Feb-2008	10	10.250%	56,891.49
2(A)	0011376928	May-2008	01-Jan-2006	CA	85.00	229,075.00	225,791.88	01-Aug-2007	16	11.125%	33,155.06
2(A)	0011377779	Jun-2008	01-Dec-2005	WA	80.00	196,000.00	194,005.79	01-Sep-2007	15	9.875%	23,445.66
2(A)	0011377915	May-2008	01-Jan-2006	CA	80.00	336,000.00	333,605.71	01-Jul-2007	17	9.625%	45,604.17
2(A)	0011377999	Feb-2008	01-Dec-2005	CA	80.00	288,000.00	286,150.11	01-Apr-2007	20	10.250%	45,580.18
2(A)	0011378019	Jul-2008	01-Jan-2006	CA	80.00	240,000.00	239,786.19	01-Jul-2007	17	9.375%	32,640.87
2(A)	0011378823	Mar-2008	01-Jan-2006	UT	80.00	556,000.00	550,040.79	01-Feb-2007	22	9.875%	93,145.87
2(A)	0011379222	Nov-2008	01-Jan-2006	CA	80.00	198,400.00	193,978.93	01-Jan-2008	11	9.000%	19,314.56
2(A)	0011379697	Aug-2008	01-Jan-2006	CA	80.00	248,000.00	245,118.73	01-Dec-2007	12	9.250%	24,967.06

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2(A)	0011380194	Feb-2009	01-Jan-2006	CA	90.00	513,000.00	545,773.79	01-Mar-2008	9	7.175%	34,083.84
2(A)	0011380538	May-2008	01-Jan-2006	OR	95.00	332,500.00	330,796.53	01-Jun-2007	18	10.250%	53,847.82
2(A)	0011381297	Feb-2008	01-Feb-2006	CA	80.00	237,600.00	237,600.00	01-Feb-2007	22	8.875%	39,134.70
2(A)	0011381870	Sep-2008	01-Jan-2006	CA	85.00	301,750.00	299,698.92	01-Oct-2007	14	11.125%	40,460.50
2(A)	0011383434	Nov-2008	01-Jan-2006	WA	80.00	153,600.00	152,057.80	01-Oct-2007	14	9.375%	17,286.11
2(A)	0011383947	Feb-2009	01-Jan-2006	CA	80.00	190,400.00	185,964.78	01-Apr-2008	8	10.125%	14,816.18
2(A)	0011384776	Dec-2008	01-Feb-2006	CA	90.00	724,500.00	720,773.16	01-Feb-2007	22	8.875%	112,686.46
2(A)	0011384901	Feb-2009	01-Jan-2006	CA	80.00	549,600.00	549,600.00	01-Nov-2007	13	9.875%	62,688.75
2(A)	0011384935	Jun-2008	01-Jan-2006	CA	80.00	426,400.00	422,772.06	01-Sep-2007	15	10.625%	55,065.14
2(A)	0011385334	Aug-2008	01-Feb-2006	CA	80.00	324,630.00	321,563.07	01-Aug-2007	16	8.125%	36,349.02
2(A)	0011386115	Jan-2008	01-Jan-2006	CA	80.00	464,000.00	463,772.47	01-Jan-2007	23	8.375%	66,394.86
2(A)	0011386682	Aug-2008	01-Jan-2006	IL	80.00	212,800.00	211,874.23	01-Jun-2007	18	8.875%	29,499.32
2(A)	0011386707	Sep-2008	01-Feb-2006	IL	80.00	208,000.00	204,838.66	01-Jun-2007	18	8.375%	26,643.29
2(A)	0011386959	Oct-2008	01-Jan-2006	CA	80.00	412,000.00	411,779.76	01-Dec-2007	12	10.250%	46,047.28
2(A)	0011387151	Oct-2008	01-Jan-2006	IL	80.00	196,000.00	192,307.91	01-Oct-2007	14	8.625%	22,444.91
2(A)	0011387293	Jan-2009	01-Jan-2006	FL	80.00	180,000.00	178,232.47	01-Nov-2007	13	9.625%	20,075.96
2(A)	0011387460	Jul-2008	01-Jan-2006	CA	80.00	240,000.00	239,923.01	01-May-2007	19	9.375%	33,759.16
2(A)	0011387604	May-2008	01-Jan-2006	NJ	80.00	472,000.00	468,013.12	01-Mar-2007	21	8.500%	64,108.09
2(A)	0011387710	Oct-2008	01-Jan-2006	CA	90.00	315,000.00	314,978.96	01-Oct-2007	14	9.500%	36,025.68
2(A)	0011387900	Oct-2008	01-Feb-2006	FL	80.00	285,600.00	280,830.84	01-Aug-2007	16	8.750%	34,575.22
2(A)	0011388078	Oct-2008	01-Feb-2006	FL	80.00	460,000.00	454,929.27	01-Jun-2007	18	9.750%	71,676.43
2(A)	0011388366	Jan-2009	01-Jan-2006	CA	80.00	283,600.00	276,336.21	01-May-2008	7	9.000%	17,533.07
2(A)	0011388404	Nov-2008	01-Feb-2006	CA	80.00	164,000.00	162,328.98	01-Jan-2008	11	9.125%	15,938.57
2(A)	0011388704	Aug-2007	01-Jan-2006	VA	80.00	380,000.00	378,403.78	01-Feb-2007	22	9.875%	67,111.09
2(A)	0011388822	Nov-2008	01-Jan-2006	AZ	80.00	178,400.00	178,323.54	01-Mar-2008	9	9.250%	14,414.50
2(A)	0011388884	Nov-2008	01-Feb-2006	TX	80.00	174,232.00	173,108.71	01-Mar-2007	21	8.875%	24,880.32
2(A)	0011389062	Apr-2008	01-Jan-2006	CA	80.00	420,000.00	417,666.06	01-Mar-2007	21	10.000%	67,437.73
2(A)	0011389069	Feb-2009	01-Jan-2006	CA	80.00	612,000.00	606,594.43	01-Dec-2007	12	9.375%	65,758.36
2(A)	0011389100	Jan-2009	01-Jan-2006	CA	80.00	322,800.00	318,609.91	01-Mar-2008	9	9.250%	25,323.66
2(A)	0011389153	Nov-2008	01-Jan-2006	NV	80.00	193,600.00	191,625.93	01-Feb-2008	10	9.625%	17,578.57
2(A)	0011389278	Aug-2008	01-Jan-2006	CA	82.93	680,000.00	674,934.35	01-Dec-2007	12	9.250%	76,410.01
2(A)	0011389916	Sep-2008	01-Feb-2006	CA	90.00	247,500.00	247,500.00	01-Jan-2008	11	9.375%	25,701.89
2(A)	0011390420	Jun-2008	01-Jan-2006	NV	80.00	208,000.00	205,891.08	01-Sep-2007	15	8.750%	23,250.92
2(A)	0011390569	Aug-2008	01-Jan-2006	CA	80.00	478,400.00	474,288.80	01-Dec-2007	12	10.000%	53,333.70
2(A)	0011390876	Jan-2009	01-Jan-2006	CA	80.00	265,440.00	265,440.00	01-Dec-2007	12	8.250%	24,763.34
2(A)	0011391311	Aug-2008	01-Jan-2006	NV	80.00	136,000.00	134,942.71	01-Oct-2007	14	11.000%	17,652.67
2(A)	0011391316	May-2008	01-Jan-2006	CA	80.00	188,000.00	186,146.61	01-Sep-2007	15	9.750%	22,752.46
2(A)	0011391461	Sep-2008	01-Jan-2006	CA	80.00	223,200.00	220,967.43	01-Jan-2008	11	9.375%	21,645.31
2(A)	0011391604	Jul-2008	01-Feb-2006	CA	80.00	420,000.00	416,971.37	01-Jul-2007	17	10.000%	56,807.63
2(A)	0011391640	Sep-2008	01-Feb-2006	CA	80.00	400,000.00	399,993.17	01-Jan-2008	11	10.375%	44,940.91

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011392175	Jun-2008	01-Jan-2006	CA	80.00	283,920.00	281,504.28	01-Sep-2007	15	8.500%	33,547.76
2(A)	0011392353	Sep-2008	01-Jan-2006	CA	80.00	291,200.00	287,973.43	01-Jan-2008	11	9.375%	27,920.33
2(A)	0011392387	Dec-2008	01-Jan-2006	WA	80.00	181,600.00	177,679.87	01-Aug-2007	16	10.375%	23,704.31
2(A)	0011393042	Mar-2008	01-Jan-2006	CA	80.00	256,000.00	254,691.39	01-Mar-2007	21	9.375%	41,410.82
2(A)	0011393497	Apr-2008	01-Jan-2006	FL	80.00	360,000.00	359,062.99	01-Jan-2007	23	11.125%	76,233.74
2(A)	0011393528	Jan-2009	01-Feb-2006	CA	80.00	401,247.00	400,375.91	01-Mar-2008	9	8.500%	34,031.97
2(A)	0011393810	Nov-2008	01-Jan-2006	CA	80.00	336,000.00	331,460.83	01-Apr-2008	8	8.750%	22,733.95
2(A)	0011393982	Aug-2008	01-Jan-2006	CA	80.00	740,000.00	732,488.13	01-Dec-2007	12	9.625%	78,752.06
2(A)	0011394027	Feb-2008	01-Feb-2006	OH	95.00	60,800.00	60,698.33	01-Nov-2006	25	10.250%	13,477.72
2(A)	0011394252	Oct-2008	01-Jan-2006	VA	80.00	237,600.00	231,217.86	01-Nov-2007	13	9.500%	23,694.25
2(A)	0011394499	Jan-2009	01-Feb-2006	CA	80.00	439,200.00	435,099.24	01-May-2008	7	9.750%	31,212.49
2(A)	0011394559	Feb-2009	01-Jan-2006	AZ	80.00	192,000.00	187,205.70	01-Jun-2008	6	9.000%	10,464.69
2(A)	0011394675	Dec-2008	01-Feb-2006	CA	80.00	174,400.00	170,610.42	01-May-2008	7	9.500%	12,008.32
2(A)	0011394794	Feb-2009	01-Jan-2006	CA	80.00	476,000.00	475,999.51	01-Mar-2008	9	9.375%	39,289.80
2(A)	0011395108	Jun-2008	01-Feb-2006	CA	80.00	525,560.00	522,828.36	01-Jan-2007	23	8.750%	81,461.67
2(A)	0011395199	Jan-2009	01-Jan-2006	CA	80.00	316,000.00	316,000.00	01-Mar-2008	9	8.750%	24,331.99
2(A)	0011395840	May-2008	01-Jan-2006	CA	80.00	344,800.00	344,800.00	01-Sep-2007	15	8.250%	35,701.21
2(A)	0011395855	Oct-2008	01-Jan-2006	CA	80.00	392,000.00	402,513.80	01-Feb-2008	10	7.050%	26,145.80
2(A)	0011395905	Nov-2008	01-Feb-2006	AZ	90.00	196,200.00	196,200.00	01-Mar-2008	9	9.375%	16,609.18
2(A)	0011396019	Dec-2008	01-Jan-2006	CA	80.00	505,587.00	505,587.00	01-Nov-2007	13	9.625%	56,383.47
2(A)	0011396118	Dec-2008	01-Feb-2006	WA	80.00	226,400.00	226,400.00	01-Mar-2008	9	8.125%	17,286.56
2(A)	0011396249	Oct-2008	01-Jan-2006	CA	80.00	639,960.00	639,960.00	01-Dec-2007	12	9.000%	64,022.68
2(A)	0011396262	Sep-2008	01-Jan-2006	CA	80.00	277,448.00	274,309.23	01-Dec-2007	12	9.375%	28,359.19
2(A)	0011396675	Dec-2007	01-Feb-2006	IL	80.00	193,600.00	192,109.21	01-Dec-2006	24	8.125%	33,947.57
2(A)	0011397271	Feb-2008	01-Jan-2006	CA	80.00	356,000.00	353,634.89	01-Jun-2007	18	10.125%	52,379.30
2(A)	0011397328	Feb-2009	01-Feb-2006	IL	80.00	180,000.00	177,206.59	01-Dec-2007	12	8.500%	16,459.21
2(A)	0011397458	Sep-2008	01-Feb-2006	CA	80.00	364,000.00	360,557.65	01-Jan-2008	11	9.500%	36,688.58
2(A)	0011397509	Dec-2008	01-Feb-2006	CA	80.00	448,000.00	443,377.00	01-Feb-2008	10	9.125%	40,133.64
2(A)	0011398119	Mar-2008	01-Jan-2006	NJ	90.00	301,500.00	301,500.00	01-Mar-2006	33	9.625%	69,822.44
2(A)	0011398342	Oct-2008	01-Feb-2006	CA	80.00	256,000.00	252,985.54	01-Aug-2007	16	9.750%	29,970.97
2(A)	0011398513	Sep-2008	01-Jan-2006	FL	80.00	107,200.00	107,200.00	01-Jul-2007	17	11.125%	17,167.64
2(A)	0011398523	Nov-2008	01-Jan-2006	CA	80.00	292,000.00	288,865.06	01-Nov-2007	13	10.700%	27,362.84
2(A)	0011399355	Feb-2009	01-Jan-2006	CA	80.00	364,800.00	364,479.85	01-Jan-2008	11	10.500%	39,447.38
2(A)	0011399482	Nov-2008	01-Feb-2006	CA	80.00	396,000.00	392,952.55	01-Jan-2008	11	9.125%	41,587.53
2(A)	0011399653	Apr-2008	01-Jan-2006	NH	80.00	142,400.00	139,499.47	01-Oct-2007	14	9.250%	15,986.02
2(A)	0011399899	Sep-2008	01-Jan-2006	CA	80.00	212,000.00	210,408.15	01-Oct-2007	14	9.625%	25,905.14
2(A)	0011399924	Dec-2008	01-Feb-2006	CA	80.00	251,200.00	251,118.36	01-Mar-2008	9	8.800%	22,035.64
2(A)	0011400179	Sep-2008	01-Feb-2006	NY	80.00	284,000.00	281,664.31	01-Jan-2007	23	9.000%	51,341.64
2(A)	0011400265	Aug-2008	01-Feb-2006	CA	90.00	310,500.00	306,085.08	01-Aug-2007	16	10.375%	42,696.20
2(A)	0011400404	Feb-2007	01-Jan-2006	TN	95.00	78,850.00	78,547.24	01-Aug-2006	28	11.125%	16,601.34

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011400643	Feb-2009	01-Feb-2006	OR	80.00	292,000.00	291,902.19	01-May-2008	7	8.500%	18,954.20
2(A)	0011400647	Aug-2008	01-Jan-2006	CA	80.00	320,000.00	317,845.55	01-Dec-2007	12	10.375%	38,091.94
2(A)	0011400833	Oct-2008	01-Jan-2006	IN	95.00	90,250.00	89,738.30	01-Dec-2007	12	11.125%	11,446.78
2(A)	0011401217	Oct-2008	01-Feb-2006	CA	80.00	680,000.00	674,921.78	01-Jul-2007	17	9.375%	89,835.77
2(A)	0011401324	Aug-2008	01-Feb-2006	NJ	80.00	260,000.00	260,000.00	01-May-2007	19	8.875%	31,064.58
2(A)	0011401327	May-2008	01-Feb-2006	MD	98.00	308,523.00	306,792.04	01-Sep-2007	15	8.500%	39,091.39
2(A)	0011401391	Feb-2009	01-Jan-2006	FL	80.00	120,000.00	117,815.03	01-Nov-2007	13	9.375%	13,598.64
2(A)	0011401856	Jul-2008	01-Feb-2006	CA	80.00	281,600.00	279,410.90	01-Nov-2007	13	9.250%	31,787.35
2(A)	0011401888	Jan-2008	01-Jan-2006	CA	80.00	345,600.00	345,600.00	01-Mar-2007	21	10.250%	48,107.52
2(A)	0011401973	Dec-2007	01-Jan-2006	CA	80.00	291,200.00	289,806.44	01-Apr-2007	20	10.625%	46,595.44
2(A)	0011402293	Dec-2008	01-Feb-2006	CA	81.16	280,000.00	277,408.46	01-Feb-2008	10	9.375%	25,979.32
2(A)	0011402336	Nov-2008	01-Jan-2006	FL	79.99	205,150.00	205,150.00	01-Aug-2007	16	10.375%	29,319.34
2(A)	0011402443	Aug-2008	01-Feb-2006	CA	80.00	272,000.00	266,675.67	01-Nov-2007	13	8.875%	28,759.16
2(A)	0011402447	Feb-2009	01-Feb-2006	WY	80.00	140,800.00	139,265.28	01-Apr-2007	20	8.375%	21,479.12
2(A)	0011402522	Nov-2008	01-Feb-2006	CA	67.86	190,000.00	188,385.78	01-Dec-2007	12	9.000%	19,994.62
2(A)	0011402542	Aug-2008	01-Feb-2006	CA	80.00	239,834.00	238,080.39	01-Nov-2007	13	10.625%	30,388.92
2(A)	0011402561	Aug-2008	01-Jan-2006	NV	80.00	393,600.00	393,600.00	01-Oct-2007	14	9.500%	45,083.60
2(A)	0011402588	Sep-2008	01-Feb-2006	CA	90.00	378,000.00	375,524.09	01-Sep-2007	15	9.000%	48,248.12
2(A)	0011403119	Dec-2008	01-Feb-2006	CA	82.67	186,000.00	196,445.51	01-Mar-2008	9	7.300%	12,187.47
2(A)	0011403131	Nov-2008	01-Feb-2006	CA	80.00	447,200.00	443,881.41	01-Sep-2007	15	8.875%	54,311.59
2(A)	0011403260	Jan-2009	01-Jan-2006	CA	80.00	240,000.00	240,000.00	01-Aug-2007	16	8.750%	28,750.00
2(A)	0011403330	Jan-2008	01-Feb-2006	RI	80.00	196,000.00	193,636.39	01-Jun-2007	18	7.990%	23,990.13
2(A)	0011403340	Feb-2009	01-Feb-2006	CA	80.00	348,000.00	344,258.10	01-Feb-2008	10	8.250%	29,654.89
2(A)	0011403443	Feb-2008	01-Feb-2006	CA	80.00	276,000.00	274,103.32	01-May-2007	19	8.125%	37,687.77
2(A)	0011403724	Jan-2009	01-Feb-2006	MD	80.00	308,000.00	305,543.80	01-Dec-2007	12	9.625%	33,802.06
2(A)	0011404074	Feb-2008	01-Feb-2006	CA	95.00	527,250.00	522,112.32	01-Apr-2007	20	10.625%	90,253.10
2(A)	0011404204	May-2008	01-Jan-2006	VA	80.00	192,000.00	190,589.37	01-Nov-2007	13	8.500%	21,070.38
2(A)	0011404379	Mar-2008	01-Jan-2006	MD	80.00	353,800.00	351,834.36	01-Feb-2007	22	9.250%	55,781.22
2(A)	0011404415	Sep-2008	01-Jan-2006	AZ	80.00	219,402.00	215,196.10	01-Jan-2008	11	9.750%	22,391.72
2(A)	0011404431	Dec-2008	01-Jan-2006	CA	95.00	344,155.00	336,898.79	01-Jan-2008	11	10.750%	36,203.40
2(A)	0011404479	Sep-2008	01-Feb-2006	CA	80.00	405,600.00	405,600.00	01-Jan-2008	11	10.375%	46,534.15
2(A)	0011404844	Dec-2008	01-Jan-2006	CA	80.00	379,600.00	375,470.18	01-Nov-2007	13	9.625%	41,686.50
2(A)	0011405304	Dec-2008	01-Feb-2006	CA	80.00	480,000.00	474,556.39	01-Jan-2008	11	8.250%	43,220.26
2(A)	0011405371	Jul-2008	01-Feb-2006	CA	95.00	574,750.00	570,672.01	01-Nov-2007	13	7.990%	53,299.51
2(A)	0011405750	Nov-2008	01-Jan-2006	FL	79.88	280,000.00	277,355.42	01-Nov-2007	13	9.250%	30,567.56
2(A)	0011405892	Jan-2009	01-Jan-2006	CA	80.00	360,000.00	360,000.00	01-Mar-2008	9	8.750%	27,720.00
2(A)	0011405895	Aug-2008	01-Jan-2006	CA	80.00	200,000.00	197,917.38	01-Nov-2007	13	6.600%	15,038.35
2(A)	0011405950	Oct-2008	01-Feb-2006	NV	80.00	240,000.00	237,875.95	01-Dec-2007	12	8.875%	24,837.65
2(A)	0011406029	Jan-2009	01-Jan-2006	CA	80.00	580,000.00	576,674.01	01-Jun-2007	18	11.000%	90,303.59
2(A)	0011406153	Jun-2008	01-Feb-2006	IL	80.00	200,000.00	200,000.00	01-Jun-2007	18	7.990%	25,226.64

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

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2(A)	0011406414	Feb-2009	01-Feb-2006	FL	80.00	191,200.00	188,928.62	01-Jan-2008	11	8.250%	16,999.42
2(A)	0011406451	Feb-2009	01-Feb-2006	CA	85.00	229,500.00	227,354.68	01-Jan-2008	11	9.750%	23,665.81
2(A)	0011406458	Aug-2008	01-Feb-2006	FL	90.00	173,690.00	172,517.83	01-Jan-2007	23	10.625%	35,054.13
2(A)	0011406663	Jan-2008	01-Feb-2006	CA	80.00	480,000.00	477,588.23	01-May-2007	19	9.625%	74,059.42
2(A)	0011406705	Dec-2008	01-Jan-2006	WA	80.00	190,400.00	190,339.50	01-Jan-2008	11	7.625%	14,691.82
2(A)	0011407042	Dec-2008	01-Jan-2006	NH	80.00	346,000.00	342,197.67	01-Jun-2008	6	9.250%	19,729.38
2(A)	0011407379	May-2008	01-Feb-2006	NY	90.00	324,000.00	323,190.44	01-Jun-2006	30	9.500%	78,307.66
2(A)	0011407430	Feb-2009	01-Jan-2006	FL	95.00	217,550.00	214,069.57	01-Jan-2008	11	9.375%	22,634.03
2(A)	0011407552	Nov-2008	01-Jan-2006	VA	80.00	272,000.00	270,218.29	01-Aug-2007	16	9.625%	36,905.07
2(A)	0011407705	Apr-2008	01-Jan-2006	VA	80.00	342,320.00	339,935.04	01-Sep-2007	15	8.500%	41,646.77
2(A)	0011407842	Apr-2008	01-Feb-2006	MD	80.00	295,200.00	292,722.52	01-Aug-2007	16	7.875%	34,511.63
2(A)	0011407871	Jul-2008	01-Feb-2006	AZ	80.00	208,000.00	208,000.00	01-Nov-2007	13	6.990%	16,873.95
2(A)	0011408080	Nov-2008	01-Jan-2006	CA	80.00	396,000.00	390,941.75	01-Jan-2008	11	9.625%	38,554.40
2(A)	0011408591	Oct-2008	01-Feb-2006	FL	90.00	603,000.00	598,385.68	01-Aug-2007	16	9.625%	76,954.24
2(A)	0011408839	Jun-2008	01-Feb-2006	CA	80.00	316,000.00	316,000.00	01-Oct-2007	14	9.375%	36,875.87
2(A)	0011408892	Jan-2009	01-Feb-2006	CA	80.00	332,000.00	324,539.85	01-Jan-2008	11	8.375%	30,091.20
2(A)	0011408907	Nov-2008	01-Feb-2006	CA	80.00	494,400.00	486,067.56	01-Mar-2008	9	9.000%	39,081.24
2(A)	0011408910	Aug-2008	01-Jan-2006	CA	92.50	703,000.00	698,740.28	01-Sep-2007	15	9.500%	95,089.97
2(A)	0011409045	Jul-2008	01-Feb-2006	CT	80.00	215,200.00	214,264.77	01-Apr-2007	20	9.625%	35,474.06
2(A)	0011409348	Jan-2009	01-Feb-2006	CA	80.00	260,000.00	257,501.11	01-Jan-2008	11	9.125%	25,929.67
2(A)	0011409530	Jan-2009	01-Jan-2006	MD	80.00	232,800.00	230,680.18	01-Sep-2007	15	9.375%	27,925.14
2(A)	0011409602	Feb-2009	01-Feb-2006	CA	80.00	288,000.00	287,992.88	01-Mar-2008	9	8.375%	24,149.41
2(A)	0011409675	May-2008	01-Jan-2006	MD	80.00	272,000.00	270,504.59	01-Jun-2007	18	9.875%	41,216.10
2(A)	0011410281	Jan-2009	01-Feb-2006	OR	80.00	503,200.00	499,122.23	01-Nov-2007	13	8.875%	57,651.11
2(A)	0011410494	Aug-2008	01-Feb-2006	CA	80.00	467,920.00	465,319.80	01-Apr-2007	20	8.250%	69,347.30
2(A)	0011410590	Jan-2009	01-Feb-2006	CA	80.00	340,000.00	338,229.18	01-May-2007	19	10.375%	53,328.16
2(A)	0011410699	Jul-2008	01-Feb-2006	CA	90.00	294,606.00	292,528.07	01-Nov-2007	13	10.500%	36,097.51
2(A)	0011410796	Nov-2008	01-Feb-2006	NV	80.00	247,992.00	244,236.26	01-Oct-2007	14	9.375%	30,592.62
2(A)	0011411146	Feb-2009	01-Feb-2006	TX	80.00	118,400.00	115,894.59	01-May-2008	7	9.125%	7,953.79
2(A)	0011411346	Feb-2009	01-Feb-2006	CO	80.00	118,400.00	117,169.66	01-Apr-2008	8	9.875%	9,325.61
2(A)	0011411491	Sep-2008	01-Feb-2006	CA	80.00	224,000.00	221,658.62	01-Jan-2008	11	8.875%	21,468.61
2(A)	0011411616	Feb-2009	01-Feb-2006	CA	80.00	504,000.00	503,581.96	01-Mar-2008	9	8.250%	28,956.01
2(A)	0011411666	Jan-2008	01-Feb-2006	VA	80.00	322,400.00	320,344.47	01-Apr-2007	20	8.875%	45,687.66
2(A)	0011411941	Feb-2009	01-Feb-2006	CA	80.00	281,600.00	278,555.75	01-Feb-2008	10	9.125%	25,540.63
2(A)	0011411985	Sep-2008	01-Jan-2006	CA	80.00	488,000.00	482,242.51	01-Jan-2008	11	8.750%	43,987.63
2(A)	0011412558	Oct-2008	01-Feb-2006	CA	80.00	295,920.00	295,401.62	01-Feb-2008	10	9.000%	26,697.59
2(A)	0011412804	Aug-2008	01-Feb-2006	CA	80.00	360,000.00	353,717.70	01-Dec-2007	12	8.500%	34,362.77
2(A)	0011412968	Feb-2009	01-Feb-2006	WA	80.00	176,000.00	175,973.12	01-Apr-2008	8	8.625%	10,117.32
2(A)	0011413281	Feb-2009	01-Feb-2006	CA	95.00	285,000.00	282,921.69	01-Jun-2008	6	9.625%	18,714.84
2(A)	0011413451	Aug-2008	01-Feb-2006	CA	80.00	266,400.00	266,399.97	01-Jun-2007	18	9.500%	39,976.65

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

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011413493	Dec-2008	01-Feb-2006	CA	80.00	368,000.00	365,055.76	01-Dec-2007	12	10.000%	41,173.37
2(A)	0011413543	Oct-2008	01-Feb-2006	CA	80.00	288,000.00	285,736.55	01-Oct-2007	14	10.375%	35,559.74
2(A)	0011413711	Aug-2008	01-Feb-2006	NV	80.00	212,000.00	210,781.89	01-Oct-2007	14	10.000%	27,710.56
2(A)	0011413906	Oct-2008	01-Feb-2006	CA	80.00	328,000.00	328,000.00	01-Oct-2007	14	8.375%	36,182.52
2(A)	0011414000	Oct-2008	01-Feb-2006	FL	80.00	244,800.00	243,139.60	01-Sep-2007	15	10.000%	31,793.21
2(A)	0011414377	Sep-2008	01-Feb-2006	TX	95.00	128,383.00	127,358.78	01-May-2007	19	10.725%	23,732.42
2(A)	0011415304	Oct-2008	01-Feb-2006	VA	80.00	180,000.00	176,588.88	01-Apr-2008	8	9.750%	14,478.04
2(A)	0011415344	Jan-2008	01-Feb-2006	NY	95.00	451,250.00	450,340.53	01-Jul-2006	29	7.500%	80,989.87
2(A)	0011415405	Nov-2008	01-Feb-2006	CA	80.00	400,000.00	396,209.37	01-Jan-2008	11	9.000%	39,408.54
2(A)	0011415948	May-2008	01-Feb-2006	VA	80.00	240,000.00	236,963.88	01-Sep-2007	15	9.250%	32,285.07
2(A)	0011416144	Jan-2009	01-Feb-2006	CA	80.00	420,000.00	416,340.73	01-Jan-2008	11	9.500%	42,991.91
2(A)	0011416248	May-2008	01-Feb-2006	CA	85.00	327,250.00	324,449.50	01-Sep-2007	15	10.625%	41,150.30
2(A)	0011416468	Dec-2008	01-Feb-2006	NH	80.00	160,000.00	158,550.09	01-Jun-2008	6	9.625%	9,968.45
2(A)	0011416543	Sep-2008	01-Feb-2006	FL	95.00	332,500.00	331,080.22	01-Sep-2007	15	10.625%	49,629.00
2(A)	0011416603	Apr-2008	01-Feb-2006	CA	80.00	311,200.00	308,971.55	01-Jul-2007	17	9.125%	38,389.96
2(A)	0011416742	Nov-2008	01-Feb-2006	CA	80.00	291,960.00	291,960.00	01-Nov-2007	13	9.625%	33,423.39
2(A)	0011416818	Aug-2008	01-Feb-2006	CA	80.00	316,000.00	313,308.25	01-Jul-2007	17	8.375%	42,274.32
2(A)	0011416939	Nov-2008	01-Feb-2006	CA	80.00	248,000.00	247,911.77	01-Mar-2008	9	9.125%	20,625.91
2(A)	0011417035	Jan-2009	01-Feb-2006	FL	80.00	228,000.00	226,869.27	01-Mar-2007	21	9.000%	35,841.85
2(A)	0011417557	Nov-2008	01-Feb-2006	CA	80.00	411,200.00	407,738.76	01-Jan-2008	11	9.750%	42,954.14
2(A)	0011417641	Nov-2008	01-Feb-2006	CA	80.00	356,800.00	356,800.00	01-Jan-2008	11	10.000%	36,274.67
2(A)	0011417747	Sep-2008	01-Feb-2006	CA	88.64	292,500.00	292,500.00	01-Nov-2007	13	6.775%	22,942.95
2(A)	0011417778	Aug-2008	01-Feb-2006	CA	64.43	273,200.00	273,200.00	01-Jul-2007	17	6.750%	27,035.48
2(A)	0011417790	Aug-2008	01-Feb-2006	CA	80.00	560,000.00	559,589.71	01-Jul-2007	17	9.125%	71,354.65
2(A)	0011417903	Sep-2008	01-Feb-2006	CA	80.00	400,890.00	396,692.62	01-Jan-2008	11	9.500%	40,116.46
2(A)	0011417955	Feb-2009	01-Feb-2006	CA	80.00	519,200.00	513,482.41	01-Apr-2008	8	8.875%	37,596.02
2(A)	0011418444	May-2008	01-Feb-2006	CA	80.00	392,000.00	389,602.56	01-Aug-2007	16	8.875%	52,629.91
2(A)	0011418467	Nov-2008	01-Feb-2006	CA	80.00	518,400.00	518,400.00	01-Jan-2008	11	10.125%	53,211.60
2(A)	0011418549	May-2008	01-Feb-2006	CA	80.00	272,000.00	267,695.22	01-Jul-2007	17	8.750%	34,296.32
2(A)	0011418735	Jan-2009	01-Feb-2006	CA	80.00	292,320.00	289,954.87	01-Jan-2008	11	9.750%	31,927.15
2(A)	0011419083	Oct-2008	01-Feb-2006	CA	80.00	220,000.00	217,949.74	01-Feb-2008	10	9.250%	20,229.28
2(A)	0011419227	Aug-2008	01-Feb-2006	CA	90.00	198,000.00	196,397.78	01-Nov-2007	13	8.875%	21,971.87
2(A)	0011419284	Nov-2008	01-Feb-2006	AZ	80.00	196,512.00	194,663.26	01-Mar-2008	9	9.250%	17,050.28
2(A)	0011419338	Dec-2008	01-Feb-2006	CA	80.00	352,000.00	348,356.36	01-Feb-2008	10	9.500%	32,462.24
2(A)	0011419510	Jan-2009	01-Feb-2006	AZ	80.00	189,600.00	188,035.53	01-May-2008	7	9.750%	13,628.94
2(A)	0011419550	Nov-2008	01-Feb-2006	CA	80.00	559,200.00	553,645.82	01-Nov-2007	13	8.375%	56,821.47
2(A)	0011419691	Dec-2008	01-Feb-2006	CA	80.00	527,200.00	523,037.60	01-Mar-2008	9	6.920%	30,780.75
2(A)	0011419712	Dec-2008	01-Feb-2006	CA	80.00	520,000.00	520,000.00	01-Dec-2007	12	8.625%	51,295.85
2(A)	0011419960	Nov-2008	01-Feb-2006	CA	90.00	350,100.00	350,099.99	01-Feb-2008	10	7.810%	25,592.28
2(A)	0011420136	Oct-2008	01-Feb-2006	CA	80.00	320,000.00	317,889.36	01-Jun-2007	18	9.000%	44,284.18



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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011420333	Feb-2009	01-Feb-2006	TX	80.00	104,000.00	103,966.92	01-Aug-2008	4	9.750%	4,916.76
2(A)	0011420339	Nov-2008	01-Feb-2006	FL	80.00	157,803.00	155,181.15	01-Oct-2007	14	9.250%	18,490.24
2(A)	0011420360	Oct-2008	01-Feb-2006	VA	80.00	340,000.00	337,253.07	01-Sep-2007	15	8.875%	40,092.97
2(A)	0011420484	Feb-2009	01-Feb-2006	FL	80.00	208,000.00	203,730.02	01-Jan-2008	11	9.000%	20,134.05
2(A)	0011420515	Feb-2008	01-Feb-2006	CA	95.00	451,250.00	449,617.83	01-May-2007	19	10.125%	78,377.76
2(A)	0011420668	Jun-2008	01-Feb-2006	CA	80.00	228,000.00	228,000.00	01-Jun-2007	18	9.750%	37,240.00
2(A)	0011420839	Oct-2008	01-Feb-2006	NV	80.00	229,200.00	227,189.32	01-Jan-2008	11	10.625%	24,871.30
2(A)	0011420923	Jul-2008	01-Feb-2006	FL	80.00	191,872.00	191,031.04	01-Aug-2007	16	10.125%	29,182.16
2(A)	0011420992	May-2008	01-Feb-2006	AZ	80.00	168,800.00	167,587.14	01-Aug-2007	16	9.375%	21,664.43
2(A)	0011421042	Nov-2008	01-Feb-2006	VA	80.00	272,000.00	270,432.52	01-Oct-2007	14	8.390%	32,070.41
2(A)	0011421210	Aug-2008	01-Feb-2006	MD	80.00	322,400.00	320,314.97	01-Aug-2007	16	9.250%	42,458.63
2(A)	0011421259	Oct-2008	01-Feb-2006	CA	80.00	354,000.00	351,348.09	01-Jan-2008	11	8.750%	36,634.75
2(A)	0011421282	Jun-2008	01-Feb-2006	CA	80.00	372,000.00	369,338.44	01-Oct-2007	14	9.625%	45,298.01
2(A)	0011421542	Nov-2008	01-Feb-2006	CA	80.00	484,000.00	475,839.73	01-Nov-2007	13	8.250%	47,114.01
2(A)	0011421744	Oct-2008	01-Feb-2006	NY	80.00	396,000.00	394,460.13	01-Jan-2007	23	9.375%	69,271.63
2(A)	0011421923	Sep-2008	01-Feb-2006	CA	80.00	361,600.00	361,600.00	01-Jan-2008	11	8.500%	34,665.41
2(A)	0011421995	Dec-2008	01-Feb-2006	TN	90.00	61,200.00	59,959.15	01-Jun-2008	6	9.875%	3,404.20
2(A)	0011422567	May-2008	01-Feb-2006	VA	80.00	288,000.00	286,172.68	01-Nov-2007	13	8.445%	32,104.40
2(A)	0011423054	Nov-2008	01-Feb-2006	WA	80.00	197,200.00	195,151.16	01-Feb-2008	10	8.250%	16,989.88
2(A)	0011423309	Oct-2008	01-Feb-2006	AZ	80.00	172,800.00	171,198.36	01-Feb-2008	10	9.625%	16,278.85
2(A)	0011423394	May-2007	01-Feb-2006	CA	80.00	591,200.00	590,302.84	01-Jun-2006	30	9.250%	130,419.03
2(A)	0011423398	Dec-2008	01-Feb-2006	TX	80.00	134,744.00	133,570.83	01-Mar-2007	21	10.125%	24,076.08
2(A)	0011424292	Sep-2008	01-Feb-2006	AZ	80.00	342,000.00	339,276.17	01-Jan-2008	11	10.625%	37,814.13
2(A)	0011424341	Sep-2008	01-Feb-2006	CA	80.00	221,600.00	218,486.90	01-Jul-2007	17	9.375%	29,998.07
2(A)	0011424428	Dec-2008	01-Feb-2006	CA	80.00	620,000.00	613,219.08	01-Apr-2008	8	9.625%	47,804.12
2(A)	0011424670	Feb-2009	01-Feb-2006	NJ	80.00	187,920.00	186,203.04	01-Feb-2007	22	10.625%	34,245.37
2(A)	0011424819	Nov-2008	01-Feb-2006	CA	80.00	336,000.00	329,549.16	01-Jan-2008	11	9.125%	33,570.13
2(A)	0011425810	Oct-2008	01-Feb-2006	CA	80.00	258,000.00	256,159.65	01-Jan-2008	11	10.125%	28,311.04
2(A)	0011425865	Dec-2007	01-Feb-2006	CA	80.00	288,000.00	287,256.03	01-Jan-2007	23	10.625%	58,946.62
2(A)	0011426572	Dec-2008	01-Feb-2006	CA	95.00	356,250.00	354,149.71	01-Sep-2007	15	9.125%	47,315.75
2(A)	0011426573	Oct-2008	01-Feb-2006	CA	80.00	284,000.00	281,773.03	01-Feb-2008	10	10.000%	28,298.87
2(A)	0011426607	Feb-2008	01-Feb-2006	IL	80.00	172,000.00	171,566.92	01-Jul-2006	29	8.125%	29,606.45
2(A)	0011426630	Jun-2008	01-Feb-2006	CA	80.00	500,000.00	497,396.78	01-Aug-2007	16	9.750%	71,584.75
2(A)	0011427266	Sep-2008	01-Feb-2006	CA	90.00	292,500.00	291,900.00	01-Dec-2007	12	9.625%	33,297.40
2(A)	0011427298	Sep-2008	01-Feb-2006	CA	80.00	296,260.00	293,957.03	01-Nov-2007	13	8.875%	33,350.62
2(A)	0011427326	Jun-2008	01-Feb-2006	CA	85.00	416,500.00	416,373.40	01-Oct-2007	14	9.000%	47,397.19
2(A)	0011427435	Oct-2008	01-Feb-2006	CA	80.00	367,200.00	365,843.99	01-Jun-2007	18	10.625%	62,221.95
2(A)	0011428520	May-2008	01-Feb-2006	MD	80.00	240,000.00	238,030.13	01-Sep-2007	15	9.250%	29,295.97
2(A)	0011428549	Oct-2008	01-Feb-2006	FL	80.00	239,200.00	238,364.08	01-Aug-2007	16	10.745%	39,161.50
2(A)	0011429593	Aug-2008	01-Feb-2006	CA	80.00	349,380.00	346,582.22	01-Dec-2007	12	7.570%	28,515.27

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

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2(A)	0011429994	Jan-2009	01-Feb-2006	MD	80.00	152,000.00	150,657.06	01-Nov-2007	13	8.250%	16,573.62
2(A)	0011431313	Jan-2009	01-Feb-2006	CA	74.16	330,000.00	327,037.00	01-Feb-2008	10	9.500%	31,310.12
2(A)	0011431502	Apr-2008	01-Feb-2006	MD	80.00	260,000.00	259,915.49	01-Aug-2007	16	10.500%	36,658.88
2(A)	0011432256	Oct-2007	01-Feb-2006	CA	80.00	424,000.00	422,374.41	01-Jan-2007	23	9.625%	74,959.48
2(A)	0011432451	Jan-2009	01-Feb-2006	CA	80.00	412,000.00	408,503.19	01-Jan-2008	11	9.250%	41,822.52
2(A)	0011433684	Nov-2008	01-Feb-2006	CA	80.00	439,200.00	439,200.00	01-Jan-2008	11	8.500%	43,993.20
2(A)	0050699810	Dec-2007	01-Oct-2005	MI	80.00	61,600.00	56,898.42	01-Nov-2006	25	7.740%	11,850.10
2(A)	0050867440	Sep-2008	01-Oct-2005	GA	90.00	103,500.00	101,451.02	01-Oct-2007	14	10.840%	13,038.26
2(A)	0050875280	Jul-2007	01-Nov-2005	CA	77.78	210,000.00	206,604.03	01-Sep-2006	27	6.690%	35,081.51
2(A)	0050907510	Jul-2008	01-Jan-2006	WI	79.92	101,500.00	100,547.46	01-Apr-2007	20	11.000%	18,288.37
2(A)	0050908530	Nov-2008	01-Dec-2005	IL	80.00	122,600.00	119,919.45	01-Sep-2007	15	9.375%	13,882.12
2(A)	0050910360	Feb-2009	01-Dec-2005	CO	90.00	126,000.00	123,942.01	01-Oct-2007	14	11.750%	17,117.75
2(A)	0050912670	Oct-2008	25-Oct-2005	PA	80.00	240,000.00	238,184.02	25-Jun-2006	30	9.125%	48,253.27
2(A)	0050914500	Feb-2009	01-Dec-2005	FL	80.00	180,000.00	176,081.03	01-Nov-2007	13	9.750%	19,517.29
2(A)	0050917980	Dec-2008	14-Jan-2006	OH	90.00	67,500.00	66,479.77	14-Nov-2007	13	8.810%	8,656.95
2(A)	0050922990	Dec-2008	01-Jan-2006	CA	80.00	281,632.00	274,122.65	01-Feb-2008	10	8.125%	21,434.56
2(A)	0050933760	Aug-2008	01-Dec-2005	CA	80.00	296,000.00	292,893.39	01-Nov-2007	13	9.740%	32,311.24
2(A)	0050941240	Oct-2008	21-Nov-2005	MI	80.00	148,000.00	145,816.63	21-Apr-2007	20	9.375%	22,275.90
2(A)	0050941820	Jan-2009	01-Dec-2005	MI	80.00	176,000.00	172,366.27	01-Oct-2007	14	9.865%	20,128.13
2(A)	0050952390	Jan-2009	01-Dec-2005	WA	84.71	144,000.00	140,203.50	01-Jan-2008	11	11.750%	16,342.60
2(A)	0050954610	Jan-2009	11-Nov-2005	OH	80.00	102,400.00	99,767.59	11-Jan-2008	11	8.625%	9,012.77
2(A)	0050955820	Feb-2009	01-Dec-2005	SC	89.99	125,986.00	124,412.50	01-Jun-2007	18	11.500%	20,622.00
2(A)	0050961600	Aug-2008	01-Nov-2005	FL	80.00	105,600.00	103,659.21	01-Jun-2007	18	8.750%	13,890.90
2(A)	0050968600	Nov-2008	06-Nov-2005	FL	80.00	199,200.00	195,929.50	06-Feb-2007	22	8.125%	27,332.42
2(A)	0050973320	Sep-2008	28-Nov-2005	RI	85.00	318,750.00	311,233.10	28-Jan-2008	11	8.875%	28,960.59
2(A)	0050978060	Feb-2009	01-Dec-2005	CA	72.18	397,000.00	387,533.92	01-Nov-2007	13	9.340%	40,690.78
2(A)	0050992010	Feb-2008	09-Oct-2005	LA	80.00	84,000.00	83,570.70	09-Feb-2006	34	6.040%	15,913.84
2(A)	0050992220	Aug-2008	01-Nov-2005	TN	80.00	87,200.00	85,252.39	01-Dec-2007	12	9.125%	8,731.41
2(A)	0050998600	Feb-2009	01-Dec-2005	VA	80.00	128,000.00	124,901.88	01-Apr-2008	8	9.980%	9,214.23
2(A)	0051010480	Apr-2008	01-Jan-2006	AZ	80.00	149,600.00	147,400.00	01-Jul-2007	17	7.790%	21,080.56
2(A)	0051010880	Sep-2008	01-Jan-2006	AZ	80.00	180,000.00	174,958.18	01-Jan-2008	11	8.500%	15,652.87
2(A)	0051011560	Oct-2008	01-Jan-2006	AZ	80.00	156,000.00	152,669.73	01-Feb-2008	10	9.250%	13,746.81
2(A)	0051014920	Feb-2009	01-Dec-2005	AZ	80.00	164,000.00	159,673.48	01-Apr-2008	8	9.375%	11,033.62
2(A)	0051015690	Oct-2008	26-Nov-2005	TN	80.00	141,200.00	138,218.09	26-Sep-2007	15	8.875%	16,332.44
2(A)	0051020080	Jul-2008	01-Feb-2006	IL	80.00	140,000.00	138,565.56	01-May-2007	19	8.490%	22,636.82
2(A)	0051020910	Jan-2009	01-Dec-2005	SC	80.00	100,000.00	97,843.87	01-Jan-2008	11	8.250%	8,175.57
2(A)	0051021570	Feb-2009	01-Dec-2005	SC	80.00	134,400.00	133,052.26	01-Jan-2007	23	10.875%	24,586.96
2(A)	0051022240	Dec-2008	01-Dec-2005	WI	80.00	80,000.00	78,085.51	01-Oct-2007	14	10.500%	9,815.54
2(A)	0051022870	Feb-2009	01-Dec-2005	TN	80.00	173,200.00	168,802.41	01-Apr-2008	8	8.750%	11,566.62
2(A)	0051023900	Feb-2009	04-Dec-2005	WI	90.00	126,000.00	124,273.33	04-Sep-2007	15	11.740%	18,170.39

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Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051024650	Feb-2009	01-Jan-2006	WI	80.00	120,800.00	118,648.58	01-Jan-2008	11	10.125%	12,736.11
2(A)	0051024990	Nov-2008	01-Dec-2005	WI	90.00	139,500.00	137,815.05	01-Jul-2007	17	11.970%	22,852.94
2(A)	0051026280	Jan-2009	01-Dec-2005	PA	80.00	104,000.00	103,672.21	01-May-2006	31	12.250%	28,135.01
2(A)	0051027170	Nov-2008	01-Dec-2005	MO	80.00	114,000.00	111,848.79	01-Nov-2007	13	10.590%	13,496.91
2(A)	0051027340	Dec-2008	02-Dec-2005	IL	80.00	168,800.00	166,177.34	02-Jun-2007	18	10.250%	19,466.78
2(A)	0051030690	Jan-2009	09-Dec-2005	PA	80.00	192,000.00	189,603.99	09-Aug-2007	16	12.500%	31,227.02
2(A)	0051030870	Apr-2008	01-Jan-2006	AZ	80.00	458,400.00	452,179.67	01-Jul-2007	17	7.990%	66,705.74
2(A)	0051031330	Oct-2008	01-Dec-2005	MN	80.00	190,320.00	184,971.17	01-Mar-2008	9	8.970%	13,022.96
2(A)	0051034920	Oct-2008	01-Dec-2005	CA	80.00	208,000.00	202,915.71	01-Jan-2008	11	9.500%	18,760.72
2(A)	0051039610	Jul-2008	01-Jan-2006	TX	80.00	120,000.00	117,542.68	01-Dec-2007	12	10.250%	13,754.12
2(A)	0051039830	Dec-2008	01-Dec-2005	MN	80.00	157,600.00	154,180.90	01-Sep-2007	15	9.340%	17,654.03
2(A)	0051040100	Aug-2008	01-Jan-2006	CA	80.00	188,800.00	184,835.26	01-Nov-2007	13	8.875%	19,662.65
2(A)	0051040770	Dec-2007	01-Jan-2006	CA	80.00	220,800.00	217,886.75	01-Mar-2007	21	7.390%	34,679.04
2(A)	0051041270	Nov-2008	01-Dec-2005	TX	80.00	74,320.00	72,932.08	01-Mar-2008	9	11.125%	6,728.08
2(A)	0051042280	Nov-2008	04-Dec-2005	NE	80.00	92,000.00	90,129.24	04-Sep-2007	15	9.625%	10,541.73
2(A)	0051046870	Sep-2008	03-Dec-2005	MI	80.00	101,520.00	99,977.96	03-Mar-2007	21	9.740%	14,821.09
2(A)	0051048590	Feb-2009	01-Dec-2005	OK	80.00	68,000.00	66,539.15	01-Nov-2007	13	10.000%	7,550.51
2(A)	0051056350	Mar-2008	24-Nov-2005	OH	90.00	238,500.00	235,544.43	24-Nov-2006	25	10.750%	49,636.59
2(A)	0051057080	Nov-2008	01-Jan-2006	MI	80.00	72,800.00	71,630.86	01-Jan-2008	11	8.640%	6,651.27
2(A)	0051057430	Nov-2007	01-Jan-2006	NY	80.00	92,800.00	91,885.81	01-Nov-2006	25	7.540%	16,993.75
2(A)	0051058140	Oct-2008	07-Dec-2005	NY	80.00	72,400.00	71,976.77	07-Jul-2006	29	7.690%	15,240.18
2(A)	0051059650	Feb-2009	01-Jan-2006	MT	90.00	279,000.00	277,940.10	01-Jun-2006	30	10.500%	65,570.99
2(A)	0051061910	Feb-2009	01-Dec-2005	GA	80.00	120,000.00	117,525.01	01-Nov-2007	13	10.125%	13,514.32
2(A)	0051064120	Jan-2009	01-Dec-2005	GA	80.00	228,000.00	225,913.91	01-Dec-2006	24	10.960%	43,460.20
2(A)	0051065480	Dec-2008	01-Jan-2006	OH	80.00	143,600.00	141,131.38	01-Apr-2007	20	7.875%	17,508.32
2(A)	0051076790	Nov-2008	03-Dec-2005	FL	90.00	123,300.00	121,349.49	03-Nov-2007	13	11.490%	15,717.67
2(A)	0051078220	Nov-2008	10-Dec-2005	MA	80.00	248,000.00	242,569.42	10-Nov-2007	13	9.790%	26,234.35
2(A)	0051078410	Sep-2008	25-Nov-2005	IN	80.00	92,720.00	91,641.97	25-Jan-2007	23	9.875%	16,466.86
2(A)	0051080560	Jun-2008	17-Dec-2005	MA	80.00	287,200.00	281,513.74	17-Jul-2007	17	6.290%	31,180.69
2(A)	0051081190	Jul-2008	30-Nov-2005	IN	80.00	108,000.00	106,021.55	31-Mar-2007	21	8.000%	13,928.09
2(A)	0051083110	Feb-2009	30-Nov-2005	IN	80.00	100,720.00	99,219.14	30-Jun-2007	18	9.875%	14,968.29
2(A)	0051109400	Jan-2009	23-Dec-2005	FL	80.00	149,600.00	146,909.20	23-Dec-2007	12	10.970%	17,163.38
2(A)	0051113740	Sep-2008	06-Jan-2006	FL	69.47	198,000.00	192,270.58	06-Apr-2007	20	7.020%	23,082.66
2(A)	0051115200	Feb-2009	01-Jan-2006	AZ	80.00	119,920.00	116,225.62	01-Jun-2008	6	7.390%	5,320.12
2(A)	0051119770	Oct-2008	01-Jan-2006	AZ	80.00	168,000.00	164,621.36	01-Sep-2007	15	6.990%	19,760.31
2(A)	0051122160	Nov-2008	01-Jan-2006	MN	89.00	160,200.00	157,706.01	01-Oct-2007	14	8.090%	20,383.48
2(A)	0051126360	Jul-2008	05-Jan-2006	DE	80.00	114,400.00	113,645.32	05-Sep-2006	27	7.690%	22,549.47
2(A)	0051130900	Jul-2008	01-Jan-2006	WI	80.00	204,000.00	201,043.19	01-May-2007	19	7.040%	28,496.87
2(A)	0051131640	Jan-2009	01-Jan-2006	IL	80.00	158,800.00	155,895.72	01-Jan-2008	11	10.990%	16,669.95
2(A)	0051132190	Jun-2008	05-Jan-2006	IL	83.33	100,000.00	99,079.57	05-Mar-2007	21	8.690%	17,746.19

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051136240	Feb-2009	10-Jan-2006	TN	86.60	203,500.00	197,115.77	10-Aug-2008	4	7.450%	6,839.69
2(A)	0051136690	Nov-2008	30-Dec-2005	DE	80.00	142,400.00	140,148.43	27-Jun-2007	18	7.250%	19,840.68
2(A)	0051138720	Jul-2008	21-Jan-2006	NC	80.00	105,600.00	104,838.87	21-Sep-2006	27	7.240%	19,666.56
2(A)	0051139440	Jun-2008	07-Jan-2006	PA	78.27	89,700.00	88,717.69	07-Feb-2007	22	7.440%	14,560.17
2(A)	0051139660	Jun-2008	01-Feb-2006	IL	80.00	164,000.00	161,965.16	01-Mar-2007	21	7.240%	24,960.51
2(A)	0051140380	Feb-2008	11-Jan-2006	PA	59.36	130,000.00	129,115.50	11-Feb-2007	22	9.810%	27,346.20
2(A)	0051140880	Aug-2008	01-Jan-2006	IL	80.00	136,800.00	135,258.45	01-Jun-2007	18	8.640%	22,082.52
2(A)	0051141670	Jan-2009	16-Dec-2005	SC	80.00	71,200.00	69,643.74	16-Jan-2008	11	10.090%	6,866.19
2(A)	0051142870	Sep-2008	01-Jan-2006	TX	80.00	104,320.00	102,959.43	01-Feb-2007	22	6.540%	14,181.13
2(A)	0051144410	Oct-2008	01-Feb-2006	WI	80.00	66,640.00	65,616.48	01-Nov-2007	13	8.240%	8,047.13
2(A)	0051145350	Feb-2009	23-Dec-2005	NC	90.00	153,000.00	150,368.73	23-Apr-2008	8	11.990%	13,623.85
2(A)	0051145400	Apr-2008	01-Jan-2006	CA	90.00	435,600.00	430,574.87	01-Apr-2007	20	7.890%	70,086.64
2(A)	0051145450	Mar-2008	01-Feb-2006	IL	80.00	196,000.00	193,647.98	01-May-2007	19	7.740%	29,421.37
2(A)	0051145530	Sep-2008	01-Jan-2006	MN	85.00	159,800.00	158,348.90	01-Feb-2007	22	8.390%	29,474.10
2(A)	0051145660	Oct-2008	01-Jan-2006	WI	80.00	108,480.00	106,414.85	01-Jun-2007	18	6.890%	14,259.04
2(A)	0051146480	Nov-2008	06-Jan-2006	TN	80.00	79,200.00	77,557.59	06-Jun-2008	6	9.840%	4,896.84
2(A)	0051147380	Jan-2009	01-Jan-2006	TX	80.00	72,000.00	70,498.89	01-May-2008	7	10.790%	4,969.27
2(A)	0051149030	Nov-2008	01-Jan-2006	FL	90.00	233,910.00	229,456.80	01-Oct-2007	14	7.040%	26,405.34
2(A)	0051149600	Jun-2008	01-Jan-2006	GA	80.62	104,000.00	101,147.76	01-Nov-2007	13	7.990%	12,434.15
2(A)	0051151050	Mar-2007	02-Jan-2006	MS	80.00	62,400.00	58,376.50	02-Jun-2006	30	7.740%	13,567.35
2(A)	0051152180	Feb-2008	01-Jan-2006	MN	80.00	140,000.00	138,352.04	01-Apr-2007	20	7.790%	22,259.30
2(A)	0051152550	Feb-2009	05-Jan-2006	NC	80.00	80,000.00	77,945.57	05-Aug-2008	4	7.640%	2,778.81
2(A)	0051153320	Oct-2008	02-Jan-2006	TN	80.00	92,800.00	91,255.47	02-Feb-2008	10	11.490%	9,492.48
2(A)	0051154300	Nov-2008	01-Feb-2006	MN	75.00	213,750.00	208,795.39	01-May-2008	7	10.740%	14,720.97
2(A)	0051154530	Jan-2009	01-Jan-2006	MN	80.00	134,960.00	132,141.11	01-Sep-2007	15	8.290%	18,259.36
2(A)	0051154720	Dec-2008	12-Jan-2006	VA	80.00	182,400.00	177,656.04	12-Jul-2008	5	8.790%	8,591.01
2(A)	0051155330	Jan-2009	01-Feb-2006	IL	80.00	132,800.00	130,384.33	01-Jan-2008	11	10.770%	13,661.91
2(A)	0051155540	Jan-2009	09-Jan-2006	NC	80.00	105,520.00	103,307.30	09-May-2008	7	10.740%	7,335.56
2(A)	0051155910	Aug-2008	01-Feb-2006	IA	80.00	123,600.00	122,663.64	01-Jan-2007	23	8.490%	23,464.89
2(A)	0051156240	Jul-2008	15-Jan-2006	MN	90.00	153,000.00	151,306.71	15-Aug-2007	16	9.540%	24,474.73
2(A)	0051157450	Oct-2008	19-Jan-2006	TN	85.00	51,000.00	50,257.68	19-Nov-2007	13	9.540%	7,175.43
2(A)	0051158620	Aug-2008	01-Jan-2006	MI	80.00	170,160.00	167,535.78	01-May-2007	19	6.790%	23,576.18
2(A)	0051159240	Oct-2008	01-Jan-2006	OH	80.00	160,800.00	159,083.62	01-Feb-2007	22	7.740%	27,347.51
2(A)	0051159450	Oct-2008	01-Jan-2006	MO	80.00	69,600.00	68,312.87	01-Apr-2008	8	11.190%	5,618.11
2(A)	0051160110	Jan-2009	01-Feb-2006	MI	80.00	132,800.00	130,109.54	01-Jun-2008	6	10.840%	8,143.46
2(A)	0051160870	Feb-2009	01-Feb-2006	MI	80.00	104,000.00	102,063.92	01-Jun-2008	6	11.590%	6,899.17
2(A)	0051160910	Sep-2008	01-Jan-2006	OK	80.00	85,600.00	83,668.01	01-Dec-2007	12	9.790%	8,488.22
2(A)	0051161230	Aug-2007	21-Dec-2005	MI	80.00	166,000.00	164,164.65	21-Feb-2007	22	7.940%	28,866.73
2(A)	0051161720	Oct-2008	05-Jan-2006	MI	83.90	172,000.00	168,581.24	05-Sep-2007	15	6.550%	18,846.74
2(A)	0051163550	Dec-2008	01-Jan-2006	WA	80.00	171,992.00	167,091.09	01-Mar-2008	9	9.990%	13,425.58

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051163910	Jun-2008	01-Feb-2006	MI	80.00	204,000.00	200,560.52	01-Dec-2007	12	8.040%	22,843.14
2(A)	0051165760	Jun-2008	02-Jan-2006	MI	80.00	80,400.00	78,737.54	02-Aug-2007	16	7.540%	10,573.39
2(A)	0051166330	Aug-2008	01-Jan-2006	MI	80.00	90,400.00	88,767.41	01-Mar-2008	9	11.240%	8,135.32
2(A)	0051167030	Aug-2008	16-Jan-2006	MI	80.00	91,200.00	89,074.90	16-Jan-2008	11	9.590%	8,230.26
2(A)	0051168260	Nov-2007	01-Jan-2006	OH	80.00	128,000.00	127,385.39	01-Jul-2006	29	7.990%	28,396.77
2(A)	0051168450	Aug-2008	01-Feb-2006	IL	80.00	112,000.00	110,462.08	01-May-2007	19	6.990%	15,326.28
2(A)	0051169890	Feb-2009	01-Feb-2006	WA	80.00	171,920.00	167,019.61	01-May-2008	7	6.990%	8,096.20
2(A)	0051175640	Feb-2009	05-Jan-2006	MD	85.00	272,000.00	268,908.08	05-May-2007	19	8.290%	43,589.46
2(A)	0051177030	Feb-2009	07-Jan-2006	MD	80.00	192,000.00	189,016.29	07-Apr-2007	20	6.340%	25,067.91
2(A)	0051179590	Feb-2009	15-Dec-2005	FL	80.00	138,000.00	134,692.73	15-Oct-2007	14	7.290%	14,603.62
2(A)	0051181530	Nov-2008	01-Jan-2006	CT	80.00	183,200.00	179,478.55	01-Dec-2007	12	10.240%	19,177.62
2(A)	0051182300	Sep-2007	05-Jan-2006	FL	80.00	172,000.00	170,668.09	05-Nov-2006	25	7.990%	33,044.87
2(A)	0051182730	Feb-2009	01-Jan-2006	MA	80.00	222,400.00	218,889.40	01-Sep-2007	15	8.390%	30,840.41
2(A)	0051182960	Sep-2008	02-Jan-2006	ME	90.00	495,000.00	489,003.79	02-Apr-2007	20	7.640%	76,539.16
2(A)	0051183180	Sep-2008	09-Jan-2006	ME	76.65	128,000.00	126,408.82	09-Apr-2007	20	7.940%	20,484.06
2(A)	0051183250	Apr-2008	01-Jan-2006	FL	80.00	163,600.00	161,485.23	01-Mar-2007	21	7.040%	24,590.57
2(A)	0051185780	Dec-2008	01-Jan-2006	IL	90.00	360,000.00	356,111.51	01-Feb-2007	22	7.690%	60,768.74
2(A)	0051186330	Aug-2007	12-Jan-2006	MA	89.82	203,000.00	198,539.03	12-Oct-2006	26	8.090%	40,735.91
2(A)	0051186700	Jan-2008	08-Jan-2006	RI	80.00	248,800.00	246,735.97	08-Feb-2007	22	9.090%	48,701.36
2(A)	0051187120	Sep-2008	13-Jan-2006	MA	79.48	244,000.00	239,503.23	13-Nov-2007	13	7.720%	27,937.10
2(A)	0051187130	Jan-2009	19-Jan-2006	ME	84.98	119,400.00	116,451.87	19-Nov-2007	13	5.890%	10,909.37
2(A)	0051187530	Jan-2009	23-Dec-2005	OH	80.00	112,000.00	109,667.27	23-Dec-2007	12	10.190%	11,799.70
2(A)	0051189900	Feb-2009	18-Dec-2005	OH	80.00	76,000.00	75,518.90	18-Aug-2006	28	7.920%	16,247.87
2(A)	0051190670	Sep-2008	01-Jan-2006	CA	85.00	181,050.00	176,820.80	01-Jan-2008	11	9.590%	16,217.67
2(A)	0051190720	Jul-2008	01-Jan-2006	CA	80.00	228,000.00	222,713.95	01-Oct-2007	14	5.990%	20,305.37
2(A)	0051192110	Dec-2007	01-Feb-2006	CA	87.86	184,500.00	182,550.03	01-Apr-2007	20	7.990%	28,294.55
2(A)	0051192770	Sep-2008	04-Jan-2006	IN	90.00	64,350.00	63,668.74	04-Jul-2007	17	9.240%	10,635.91
2(A)	0051193750	Feb-2009	29-Dec-2005	OH	90.00	116,100.00	114,610.86	27-Sep-2007	15	9.390%	18,025.41
2(A)	0051223140	Feb-2009	01-Feb-2006	AZ	70.00	154,000.00	149,445.76	01-Jun-2008	6	11.430%	9,946.79
2(A)	0051223650	Feb-2008	01-Feb-2006	AZ	90.00	207,900.00	205,739.12	01-Jun-2007	18	8.740%	33,488.37
2(A)	0051242590	Jun-2008	24-Jan-2006	MI	80.00	111,200.00	110,482.80	24-May-2006	31	7.700%	24,934.40
2(A)	0051242630	Sep-2007	24-Jan-2006	PA	80.00	88,000.00	87,475.31	24-Aug-2006	28	7.590%	17,947.84
2(A)	0051244290	Oct-2008	22-Jan-2006	DE	80.00	134,400.00	132,138.58	22-Jun-2007	18	7.090%	17,928.77
2(A)	0051249140	Dec-2008	09-Jan-2006	TX	80.00	116,800.00	114,730.16	09-May-2008	7	11.640%	8,914.03
2(A)	0051250850	Jan-2009	01-Feb-2006	WI	80.00	67,600.00	66,509.17	01-Jan-2008	11	11.390%	7,417.40
2(A)	0051256700	Aug-2008	01-Feb-2006	WI	52.29	80,000.00	78,879.03	01-Jul-2007	17	7.530%	10,784.54
2(A)	0051257710	Dec-2008	08-Jan-2006	TN	80.00	291,920.00	290,212.02	08-Jul-2006	29	6.990%	55,725.96
2(A)	0051258270	Dec-2008	12-Jan-2006	NC	80.00	52,800.00	51,696.26	12-Mar-2008	9	8.990%	4,011.87
2(A)	0051258380	Mar-2008	16-Jan-2006	MN	80.00	145,360.00	143,389.57	16-Aug-2007	16	8.300%	20,515.38
2(A)	0051260710	Nov-2008	16-Jan-2006	MN	80.00	219,920.00	215,035.19	16-Mar-2008	9	7.390%	13,530.20

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2(A)	0051261160	Dec-2008	15-Jan-2006	TN	80.00	113,520.00	111,438.88	15-Nov-2007	13	7.490%	12,680.95
2(A)	0051264880	Jun-2008	20-Jan-2006	MO	90.00	181,800.00	179,182.70	20-Nov-2007	13	8.890%	23,522.40
2(A)	0051268180	Nov-2008	06-Jan-2006	MI	80.00	67,920.00	67,039.31	06-May-2008	7	13.190%	5,986.81
2(A)	0051269730	Jun-2008	19-Jan-2006	MI	80.00	56,000.00	55,217.84	19-Dec-2007	12	13.040%	7,609.40
2(A)	0051269790	Jul-2008	01-Feb-2006	MI	80.00	81,600.00	80,255.60	01-Feb-2008	10	11.410%	8,271.18
2(A)	0051269840	Feb-2008	09-Jan-2006	MI	80.00	72,000.00	71,268.01	09-Jul-2007	17	9.440%	12,129.35
2(A)	0051274370	Jun-2008	01-Feb-2006	OH	80.00	71,920.00	71,282.12	01-Jan-2007	23	7.740%	12,784.26
2(A)	0051275780	Feb-2009	01-Feb-2006	OH	85.00	114,750.00	112,762.04	01-Oct-2007	14	8.790%	15,414.17
2(A)	0051278620	Jan-2009	15-Jan-2006	MD	80.00	123,920.00	122,174.69	15-May-2007	19	7.190%	17,438.88
2(A)	0051286330	Jan-2009	01-Feb-2006	FL	80.00	204,000.00	201,278.74	01-Mar-2007	21	7.590%	32,455.96
2(A)	0051288090	Feb-2009	21-Jan-2006	MA	80.00	213,600.00	210,419.49	21-Sep-2007	15	8.240%	28,599.58
2(A)	0051288840	Apr-2008	20-Jan-2006	MA	80.00	149,600.00	147,668.22	20-May-2007	19	7.640%	22,251.34
2(B)	0011379645	Jul-2008	01-Dec-2005	PA	85.00	68,000.00	66,802.38	01-Sep-2007	15	7.450%	5,385.01
2(B)	0011385545	Jan-2007	01-Jan-2006	CA	20.00	123,000.00	122,948.48	01-Jan-2006	35	11.250%	25,211.05
2(B)	0011399221	Oct-2008	01-Feb-2006	CA	85.00	467,500.00	464,642.65	01-Apr-2007	20	7.575%	60,027.37
2(B)	0011419319	Jan-2009	01-Feb-2006	CA	80.00	285,920.00	281,668.64	01-Dec-2007	12	8.570%	26,392.45
2(B)	0011425790	May-2008	01-Jan-2006	VA	83.63	649,000.00	644,231.57	01-Nov-2007	13	7.875%	59,241.34
2(B)	0050923230	Dec-2008	01-Dec-2005	AZ	80.00	166,400.00	163,784.20	01-Sep-2007	15	8.040%	17,381.49
2(B)	0050974310	Apr-2008	07-Dec-2005	MA	80.00	124,000.00	122,317.24	07-Jun-2007	18	7.990%	15,164.72
2(B)	0051036120	Aug-2008	01-Dec-2005	PA	80.00	176,000.00	174,172.48	01-Jul-2006	29	7.490%	31,063.54
2(B)	0051047800	Jan-2009	01-Dec-2005	MI	80.00	141,600.00	137,930.66	01-Jan-2008	11	6.990%	9,638.34
2(B)	0051060280	Feb-2009	01-Dec-2005	GA	90.00	145,350.00	143,197.28	01-Oct-2007	14	8.590%	15,361.02
2(B)	0051152580	Mar-2008	06-Jan-2006	MN	80.00	209,600.00	207,327.09	06-Feb-2007	22	7.490%	28,723.53
2(B)	0051152790	Nov-2008	05-Jan-2006	MD	80.00	200,000.00	198,744.51	05-Sep-2006	27	7.940%	35,377.19
2(B)	0051155840	Dec-2008	07-Jan-2006	TN	80.00	192,000.00	189,120.95	07-Nov-2007	13	8.540%	18,922.33
2(B)	0051160800	Oct-2008	10-Jan-2006	IL	80.00	56,800.00	54,166.40	10-Aug-2007	16	8.840%	6,942.83
2(B)	0051182820	Oct-2008	22-Dec-2005	ME	80.00	247,200.00	243,640.25	22-Mar-2007	21	6.740%	28,850.00
2(B)	0051189820	Oct-2008	01-Jan-2006	CA	80.00	320,000.00	313,583.17	01-Jan-2008	11	7.490%	23,617.06
2(B)	0051247710	Sep-2008	01-Feb-2006	WI	80.00	136,000.00	134,050.59	01-Sep-2007	15	7.990%	14,131.92
2(B)	0051251830	Jan-2009	01-Feb-2006	KS	80.00	152,000.00	149,699.17	01-Feb-2008	10	8.940%	12,586.96
2(B)	0051286910	Jul-2007	21-Jan-2006	FL	66.38	192,500.00	191,767.47	21-Oct-2006	26	10.890%	46,238.59

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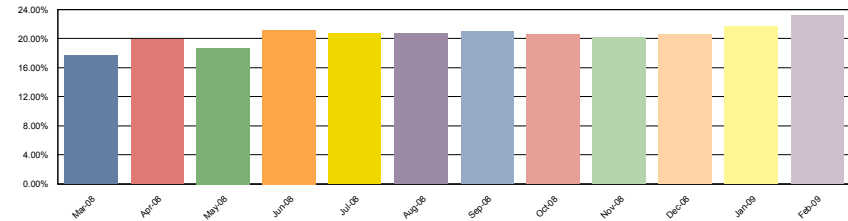
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**Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period**

**Summary**

<b>New Foreclosure Loans</b>	
Loans in Foreclosure	136
Original Principal Balance	32,379,774.00
Current Actual Balance	32,146,533.63
<b>Current Foreclosure Total</b>	
Loans in Foreclosure	919
Original Principal Balance	215,450,283.50
Current Actual Balance	213,738,690.21

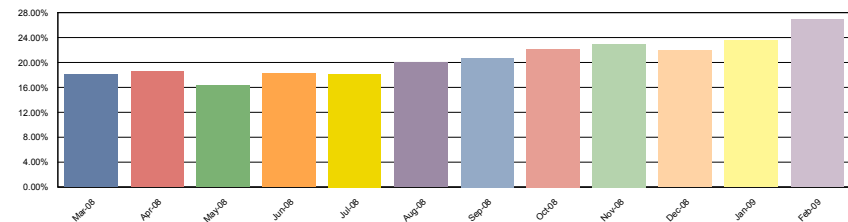
**12 Month Foreclosure History**



**1(A)**

<b>New Foreclosure Loans</b>	
Loans in Foreclosure	34
Original Principal Balance	8,554,683.00
Current Actual Balance	8,464,169.30
<b>Current Foreclosure Total</b>	
Loans in Foreclosure	225
Original Principal Balance	49,339,958.00
Current Actual Balance	49,090,972.47

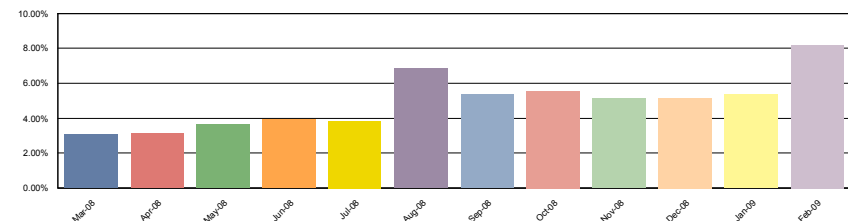
**12 Month Foreclosure History**



**1(B)**

<b>New Foreclosure Loans</b>	
Loans in Foreclosure	3
Original Principal Balance	831,900.00
Current Actual Balance	823,993.92
<b>Current Foreclosure Total</b>	
Loans in Foreclosure	12
Original Principal Balance	2,460,350.00
Current Actual Balance	2,438,772.90

**12 Month Foreclosure History**



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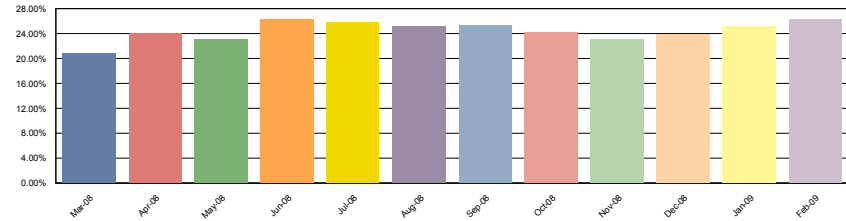
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**Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period**

**2(A)**

New Foreclosure Loans	
Loans in Foreclosure	88
Original Principal Balance	21,545,791.00
Current Actual Balance	21,451,030.97
Current Foreclosure Total	
Loans in Foreclosure	642
Original Principal Balance	155,927,275.50
Current Actual Balance	154,649,424.45

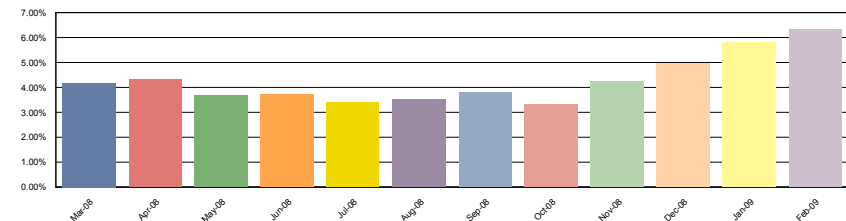
**12 Month Foreclosure History**



**2(B)**

New Foreclosure Loans	
Loans in Foreclosure	11
Original Principal Balance	1,447,400.00
Current Actual Balance	1,407,339.44
Current Foreclosure Total	
Loans in Foreclosure	40
Original Principal Balance	7,722,700.00
Current Actual Balance	7,559,520.39

**12 Month Foreclosure History**



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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011292617	Sep-2008	01-Oct-2005	MS	95.00	70,300.00	69,103.85	01-Aug-2007	16	9.625%	9,829.99
1(A)	0011298033	Dec-2008	01-Dec-2005	MO	80.00	71,200.00	69,788.53	01-Sep-2007	15	10.375%	8,758.98
1(A)	0011304531	Jan-2009	01-Dec-2005	NV	85.00	178,500.00	176,789.88	01-Mar-2008	9	10.250%	15,183.19
1(A)	0011309219	Jul-2008	01-Nov-2005	FL	83.33	127,500.00	124,169.88	01-Jul-2008	5	10.350%	6,810.60
1(A)	0011314843	Dec-2008	01-Nov-2005	CT	95.00	223,250.00	223,261.00	01-Jul-2008	5	5.000%	5,835.11
1(A)	0011316923	Jun-2008	01-Nov-2005	WA	69.77	247,000.00	243,100.41	01-Oct-2007	14	9.500%	32,709.74
1(A)	0011319473	Jul-2008	01-Nov-2005	NJ	79.27	218,000.00	213,984.86	01-Nov-2007	13	10.375%	26,610.20
1(A)	0011321857	Oct-2008	01-Dec-2005	NJ	68.75	220,000.00	216,372.82	01-Sep-2007	15	10.375%	29,547.12
1(A)	0011322354	Sep-2008	01-Nov-2005	IL	80.00	174,399.00	172,900.27	01-Oct-2007	14	7.475%	18,247.69
1(A)	0011325704	Jul-2008	01-Nov-2005	NH	90.00	175,500.00	171,487.28	01-Aug-2007	16	9.625%	22,521.60



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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011328849	Oct-2008	01-Feb-2006	NM	80.00	73,600.00	72,789.57	01-May-2008	7	9.625%	5,436.57
1(A)	0011329184	Dec-2007	01-Nov-2005	FL	75.00	101,250.00	99,866.55	01-Jul-2007	17	10.250%	15,652.13
1(A)	0011331031	Nov-2008	01-Dec-2005	FL	43.75	87,500.00	86,395.89	01-Apr-2008	8	9.500%	6,032.38
1(A)	0011331716	Jul-2008	01-Nov-2005	LA	80.00	140,000.00	139,046.01	01-Nov-2007	13	10.500%	17,781.73
1(A)	0011332715	Mar-2008	01-Dec-2005	NY	95.00	396,150.00	389,405.52	01-Oct-2007	14	11.000%	51,100.20
1(A)	0011338636	Oct-2008	01-Jan-2006	FL	80.00	84,000.00	83,008.96	01-Jun-2008	6	9.750%	4,053.91
1(A)	0011344164	Nov-2008	01-Dec-2005	TX	80.00	172,000.00	167,808.46	01-Jul-2008	5	10.375%	9,088.76
1(A)	0011345278	Jul-2007	01-Dec-2005	IL	68.18	150,000.00	148,074.65	01-Feb-2007	22	7.500%	21,058.45
1(A)	0011350653	Feb-2008	01-Nov-2005	FL	80.00	132,000.00	129,155.47	01-Oct-2007	14	9.875%	15,912.22
1(A)	0011352391	Nov-2008	01-Feb-2006	WA	80.00	206,400.00	204,170.71	01-Oct-2007	14	8.250%	21,062.52
1(A)	0011352770	Nov-2008	01-Jan-2006	SC	90.00	117,000.00	116,968.07	01-Jul-2008	5	8.875%	5,701.91
1(A)	0011353521	Feb-2009	01-Jan-2006	CA	80.00	376,000.00	389,307.74	01-Sep-2008	3	6.850%	10,278.66
1(A)	0011354464	Oct-2008	01-Feb-2006	CT	73.09	163,000.00	179,120.81	01-May-2008	7	7.700%	9,832.53
1(A)	0011356118	Nov-2008	01-Oct-2005	MA	77.55	380,000.00	378,617.14	01-Nov-2007	13	10.725%	38,909.31
1(A)	0011356483	Mar-2008	01-Dec-2005	FL	80.00	131,920.00	130,305.47	01-Oct-2007	14	9.250%	13,992.97
1(A)	0011357725	Jan-2009	01-Dec-2005	DE	93.41	127,499.00	126,155.72	01-Aug-2008	4	11.000%	5,672.00
1(A)	0011358290	Oct-2008	01-Dec-2005	CA	75.00	412,500.00	406,806.76	01-May-2008	7	9.625%	25,775.24
1(A)	0011360006	Jan-2009	01-Dec-2005	AZ	80.00	124,000.00	122,833.27	01-Aug-2008	4	10.825%	6,030.92
1(A)	0011363743	Nov-2008	01-Dec-2005	CA	90.00	390,600.00	390,385.14	01-Feb-2008	10	9.625%	33,353.49
1(A)	0011365512	Aug-2008	01-Jan-2006	ME	95.00	188,575.00	200,649.53	01-Apr-2008	8	7.800%	12,062.56
1(A)	0011365926	Nov-2008	01-Feb-2006	NC	80.00	132,800.00	131,324.70	01-Jul-2008	5	8.250%	6,391.35
1(A)	0011368175	Nov-2008	01-Jan-2006	MD	80.00	360,800.00	352,648.10	01-Feb-2008	10	8.625%	31,565.31
1(A)	0011368478	Sep-2008	01-Feb-2006	FL	90.00	342,000.00	338,961.53	01-Apr-2008	8	7.990%	21,122.97
1(A)	0011370018	Feb-2009	01-Jan-2006	MA	80.00	212,000.00	206,491.84	01-Oct-2008	2	10.000%	6,489.90
1(A)	0011370119	Jan-2009	01-Jan-2006	TN	80.00	99,920.00	97,642.36	01-May-2008	7	9.875%	6,818.67
1(A)	0011371280	Nov-2008	01-Dec-2005	TX	80.00	85,600.00	92,850.21	01-Apr-2008	8	7.400%	5,316.23
1(A)	0011371658	Sep-2008	01-Jan-2006	MD	64.71	275,000.00	272,607.37	01-Jan-2008	11	9.625%	27,740.14
1(A)	0011371843	Feb-2009	01-Dec-2005	CA	85.00	204,000.00	202,880.22	01-Aug-2008	4	6.500%	6,069.29
1(A)	0011371978	Feb-2009	01-Jan-2006	FL	73.11	193,000.00	188,347.99	01-Apr-2008	8	9.125%	13,591.65
1(A)	0011372289	Dec-2008	01-Dec-2005	MD	80.00	137,600.00	136,944.62	01-Apr-2008	8	11.475%	11,839.98
1(A)	0011373271	Mar-2008	01-Dec-2005	VA	80.00	178,400.00	176,689.24	01-Nov-2007	13	10.125%	20,477.21
1(A)	0011374123	Nov-2008	01-Dec-2005	CO	80.00	192,000.00	201,382.43	01-Jul-2008	5	6.425%	6,939.40
1(A)	0011374471	Feb-2008	01-Jan-2006	CT	78.92	292,000.00	288,492.27	01-Jun-2007	18	9.500%	44,915.73
1(A)	0011374486	Jan-2009	01-Jan-2006	FL	80.00	324,000.00	323,985.00	01-Jun-2007	18	10.250%	49,205.22
1(A)	0011374690	Feb-2009	01-Jan-2006	MA	82.35	350,000.00	356,426.52	01-Aug-2008	4	6.975%	11,509.61
1(A)	0011375516	Jan-2009	01-Jan-2006	FL	84.21	240,000.00	266,092.61	01-Aug-2008	4	7.300%	8,844.39
1(A)	0011375565	Jan-2008	01-Jan-2006	IL	80.00	356,000.00	355,046.21	01-Sep-2006	27	9.125%	74,945.28
1(A)	0011375785	Feb-2008	01-Dec-2005	FL	85.00	267,750.00	266,182.18	01-Sep-2007	15	11.750%	40,174.21
1(A)	0011375822	Jan-2009	01-Jan-2006	KY	80.00	70,400.00	68,814.87	01-Aug-2008	4	9.375%	3,019.82
1(A)	0011377223	Nov-2008	01-Dec-2005	IL	80.00	228,000.00	224,970.41	01-Feb-2007	22	7.500%	31,684.30

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011377531	Nov-2008	01-Jan-2006	MA	90.00	279,900.00	301,113.56	01-May-2008	7	4.000%	7,782.77
1(A)	0011377963	Feb-2009	01-Dec-2005	MI	90.00	310,500.00	303,276.15	01-Sep-2008	3	10.000%	11,229.11
1(A)	0011378705	Aug-2008	01-Jan-2006	PA	80.00	94,080.00	93,155.37	01-Jan-2008	11	9.375%	9,312.22
1(A)	0011379026	Nov-2008	01-Jan-2006	MD	85.00	289,000.00	287,350.28	01-Oct-2006	26	9.375%	60,808.32
1(A)	0011379434	Jan-2009	01-Jan-2006	FL	95.00	171,000.00	179,830.10	01-Aug-2008	4	7.600%	6,369.25
1(A)	0011379447	Jan-2009	01-Feb-2006	GA	85.00	53,550.00	53,261.25	01-Apr-2008	8	9.875%	4,037.04
1(A)	0011379694	Jan-2009	01-Jan-2006	FL	70.00	196,000.00	190,394.01	01-Aug-2008	4	10.875%	9,784.75
1(A)	0011380593	Oct-2008	01-Jan-2006	NY	80.00	504,000.00	503,618.68	01-Jun-2008	6	8.000%	25,106.13
1(A)	0011380628	Jan-2009	01-Feb-2006	TX	80.00	122,400.00	120,073.29	01-Apr-2008	8	10.125%	10,128.19
1(A)	0011380777	Feb-2009	01-Jan-2006	NY	80.00	282,400.00	280,244.27	01-Oct-2006	26	10.000%	53,877.95
1(A)	0011381383	Dec-2008	01-Jan-2006	NY	88.46	345,000.00	377,041.80	01-Jun-2008	6	7.600%	17,789.78
1(A)	0011381880	Jan-2009	01-Feb-2006	GA	90.00	130,500.00	129,347.90	01-Sep-2008	3	8.750%	4,875.36
1(A)	0011382063	Feb-2009	01-Jan-2006	MA	90.00	324,000.00	320,269.62	01-Jan-2008	11	9.875%	31,783.25
1(A)	0011382411	Oct-2008	01-Jan-2006	FL	85.00	225,250.00	222,795.50	01-May-2008	7	9.875%	15,533.87
1(A)	0011382773	Apr-2008	01-Feb-2006	FL	80.00	156,000.00	154,396.95	01-Oct-2007	14	8.875%	16,839.39
1(A)	0011382872	Nov-2008	01-Jan-2006	IL	80.00	109,600.00	109,523.77	01-Jul-2008	5	7.375%	4,392.36
1(A)	0011383639	Sep-2008	01-Jan-2006	CA	58.91	380,000.00	376,627.50	01-Sep-2007	15	9.000%	46,306.61
1(A)	0011383930	Jul-2008	01-Feb-2006	PA	80.00	188,000.00	186,599.40	01-Jan-2008	11	8.500%	18,950.30
1(A)	0011384079	Sep-2008	01-Jan-2006	MA	77.89	370,000.00	364,377.55	01-Nov-2007	13	10.625%	47,670.36
1(A)	0011384830	Jan-2009	01-Jan-2006	TX	90.00	124,200.00	123,067.97	01-Sep-2008	3	10.125%	4,895.01
1(A)	0011385027	Jan-2009	01-Feb-2006	FL	95.00	76,000.00	75,576.68	01-Jan-2007	23	10.125%	16,090.15
1(A)	0011385698	Jun-2008	01-Feb-2006	MD	80.00	312,000.00	308,291.54	01-Jan-2008	11	7.875%	27,672.80
1(A)	0011386054	Oct-2008	01-Jan-2006	MA	80.00	376,000.00	382,506.56	01-Apr-2008	8	6.300%	18,342.49
1(A)	0011386282	Dec-2008	01-Jan-2006	IL	72.00	126,000.00	122,944.16	01-Jun-2008	6	8.750%	6,744.40
1(A)	0011386845	Aug-2008	01-Feb-2006	CA	80.00	212,000.00	212,000.00	01-Apr-2008	8	8.250%	15,048.45
1(A)	0011387051	Dec-2008	01-Jan-2006	CA	43.48	100,000.00	98,498.15	01-Jun-2008	6	9.875%	6,081.45
1(A)	0011387067	Sep-2008	01-Jan-2006	NY	80.00	376,000.00	376,000.00	01-Dec-2007	12	9.625%	39,887.32
1(A)	0011387431	Mar-2008	01-Feb-2006	MD	90.00	202,500.00	201,193.39	01-Oct-2007	14	9.875%	25,530.41
1(A)	0011387591	Apr-2008	01-Feb-2006	FL	81.40	175,000.00	172,513.90	01-Jun-2007	18	9.625%	24,461.41
1(A)	0011387701	Jul-2008	01-Jan-2006	DE	80.00	272,000.00	266,403.08	01-Dec-2007	12	10.125%	29,641.11
1(A)	0011387854	Feb-2009	01-Jan-2006	IL	80.00	200,800.00	195,281.90	01-Sep-2008	3	7.400%	5,603.58
1(A)	0011388126	Jul-2007	01-Feb-2006	NY	68.48	315,000.00	309,056.35	01-Feb-2007	22	9.875%	53,575.56
1(A)	0011388154	Oct-2008	01-Jan-2006	FL	95.00	270,750.00	274,717.22	01-May-2008	7	7.375%	14,111.57
1(A)	0011388167	Jan-2009	01-Feb-2006	MA	84.51	300,000.00	297,604.90	01-Feb-2008	10	7.900%	21,979.39
1(A)	0011388437	Jan-2009	01-Feb-2006	NV	80.00	128,000.00	128,000.00	01-Aug-2008	4	9.750%	6,053.32
1(A)	0011388814	Aug-2008	01-Jan-2006	FL	80.00	289,600.00	289,600.00	01-Mar-2008	9	9.375%	23,668.79
1(A)	0011389241	Jan-2009	01-Jan-2006	CA	72.15	335,520.00	328,171.50	01-Jul-2008	5	10.750%	19,420.42
1(A)	0011389655	Dec-2007	01-Feb-2006	WI	80.00	188,000.00	185,746.25	01-Jun-2007	18	9.750%	28,761.49
1(A)	0011390539	Jan-2009	01-Jan-2006	IL	95.00	270,750.00	268,212.02	01-Nov-2007	13	6.990%	23,401.74
1(A)	0011391028	Jan-2009	01-Dec-2005	OR	60.00	135,000.00	132,975.28	01-Aug-2008	4	9.375%	5,563.82

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

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011391788	Feb-2009	01-Jan-2006	NY	80.00	352,000.00	343,109.31	01-May-2008	7	9.250%	22,363.65
1(A)	0011391879	Feb-2009	01-Jan-2006	FL	75.00	408,750.00	405,797.52	01-Feb-2008	10	11.000%	42,763.78
1(A)	0011391929	Oct-2008	01-Jan-2006	MO	80.00	115,325.00	113,023.05	01-Jun-2008	6	9.875%	7,389.27
1(A)	0011391956	Dec-2008	01-Jan-2006	MD	80.00	200,000.00	200,000.00	01-Jul-2008	5	8.625%	9,374.99
1(A)	0011392184	Jan-2009	01-Jan-2006	CA	86.96	263,500.00	265,421.64	01-Aug-2008	4	6.185%	7,522.35
1(A)	0011392814	Apr-2008	01-Jan-2006	VA	80.00	240,000.00	237,801.24	01-Dec-2007	12	9.375%	25,480.96
1(A)	0011392955	Jan-2009	01-Feb-2006	VA	80.00	224,000.00	221,009.47	01-Aug-2008	4	9.625%	10,308.25
1(A)	0011393301	Feb-2009	01-Jan-2006	NY	90.00	355,500.00	351,276.66	01-Aug-2008	4	9.125%	14,992.05
1(A)	0011393332	Mar-2008	01-Jan-2006	FL	80.00	76,000.00	74,366.31	01-Sep-2007	15	9.375%	8,696.82
1(A)	0011393378	Jan-2009	01-Feb-2006	IL	80.00	144,000.00	140,724.00	01-Aug-2008	4	8.750%	6,234.70
1(A)	0011393501	Aug-2008	01-Feb-2006	FL	80.00	148,800.00	148,800.00	01-Mar-2008	9	9.125%	12,446.50
1(A)	0011393526	Jan-2009	01-Jan-2006	TX	95.00	97,850.00	105,589.53	01-Jul-2008	5	8.000%	4,607.71
1(A)	0011393581	Dec-2008	01-Jan-2006	CA	80.00	360,000.00	356,398.90	01-Jan-2008	11	9.000%	34,225.69
1(A)	0011393733	Dec-2006	01-Feb-2006	NY	90.00	162,000.00	161,261.83	01-Jul-2006	29	9.500%	33,659.32
1(A)	0011394187	Jun-2008	01-Feb-2006	NY	80.00	133,600.00	130,382.84	01-Jan-2008	11	6.275%	8,102.35
1(A)	0011395063	Mar-2007	01-Feb-2006	NJ	89.58	430,000.00	427,660.24	01-Oct-2006	26	10.125%	91,736.93
1(A)	0011395197	Aug-2008	01-Feb-2006	FL	80.78	416,000.00	415,513.03	01-Apr-2008	8	8.875%	23,078.30
1(A)	0011395236	Apr-2008	01-Jan-2006	CT	79.01	320,000.00	317,287.77	01-Dec-2007	12	9.125%	34,741.13
1(A)	0011395310	Oct-2008	01-Feb-2006	IN	72.99	100,000.00	98,236.01	01-May-2008	7	9.750%	6,921.55
1(A)	0011395557	Oct-2008	01-Feb-2006	PA	75.00	83,250.00	81,552.32	01-May-2008	7	9.000%	5,702.87
1(A)	0011396212	Jan-2009	01-Feb-2006	WA	85.00	148,750.00	149,581.02	01-Aug-2008	4	8.000%	5,597.34
1(A)	0011396845	Jan-2009	01-Jan-2006	CA	69.64	390,000.00	381,798.00	01-May-2008	7	8.625%	24,913.03
1(A)	0011397368	Feb-2009	01-Feb-2006	NY	80.00	240,000.00	236,627.95	01-Aug-2008	4	8.500%	9,704.53
1(A)	0011397749	Aug-2008	01-Jan-2006	MD	80.00	376,800.00	373,030.83	01-Jan-2008	11	9.125%	35,919.09
1(A)	0011397780	Aug-2008	01-Feb-2006	NY	83.00	394,250.00	388,023.14	01-Feb-2008	10	9.625%	40,485.72
1(A)	0011398137	Jul-2008	01-Jan-2006	MD	65.00	263,900.00	260,202.82	01-Jan-2008	11	9.875%	28,924.84
1(A)	0011398354	Feb-2008	01-Feb-2006	NY	80.00	340,800.00	337,577.98	01-Oct-2007	14	8.750%	37,082.59
1(A)	0011398595	Nov-2008	01-Jan-2006	NJ	75.00	375,000.00	372,481.74	01-Apr-2008	8	10.375%	31,871.84
1(A)	0011398701	Jul-2008	01-Feb-2006	CT	80.00	324,000.00	320,543.45	01-Jan-2008	11	8.000%	30,171.24
1(A)	0011398723	Jan-2009	01-Jan-2006	FL	80.00	158,400.00	156,680.04	01-Sep-2008	3	10.125%	6,231.92
1(A)	0011399792	Sep-2007	01-Feb-2006	NJ	85.00	229,500.00	226,428.85	01-May-2007	19	8.890%	34,878.27
1(A)	0011401009	Jun-2008	01-Feb-2006	OH	90.00	355,500.00	366,420.78	01-Jan-2008	11	8.490%	31,574.09
1(A)	0011401322	Oct-2008	01-Feb-2006	PA	90.00	124,200.00	121,379.59	01-May-2008	7	9.500%	9,192.52
1(A)	0011401373	Dec-2008	01-Feb-2006	FL	95.00	199,500.00	197,858.34	01-Jul-2008	5	8.625%	9,369.12
1(A)	0011401396	Jun-2008	01-Feb-2006	FL	80.00	124,400.00	123,331.03	01-Jan-2008	11	9.125%	12,558.20
1(A)	0011401604	Nov-2008	01-Jan-2006	OH	80.00	123,920.00	122,837.77	01-Apr-2008	8	8.625%	9,024.65
1(A)	0011401736	Jul-2008	01-Jan-2006	IL	85.00	284,750.00	294,312.23	01-Feb-2008	10	9.375%	25,926.45
1(A)	0011402097	Nov-2008	01-Feb-2006	FL	90.00	216,000.00	212,900.39	01-Dec-2007	12	9.125%	24,470.28
1(A)	0011402622	Nov-2008	01-Feb-2006	AZ	90.00	247,500.00	250,452.01	01-Jun-2008	6	8.250%	13,800.36
1(A)	0011402651	Feb-2009	01-Jan-2006	WA	85.00	170,000.00	169,997.53	01-Sep-2008	3	9.875%	6,534.29

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1(A)	0011402873	Jul-2008	01-Jan-2006	FL	80.00	121,600.00	120,764.01	01-Nov-2007	13	10.750%	15,623.72
1(A)	0011403136	Feb-2009	01-Feb-2006	WA	80.00	88,000.00	87,253.63	01-May-2008	7	9.125%	6,358.46
1(A)	0011403215	Feb-2009	01-Feb-2006	CA	65.45	396,000.00	391,558.24	01-Jun-2008	6	8.500%	18,000.06
1(A)	0011403540	Feb-2009	01-Jan-2006	CA	57.95	175,000.00	172,672.75	01-Sep-2008	3	8.750%	5,953.71
1(A)	0011403574	Nov-2008	01-Feb-2006	CA	88.48	315,000.00	307,710.71	01-Jun-2008	6	9.250%	18,602.13
1(A)	0011403775	Feb-2009	01-Jan-2006	MD	77.85	225,000.00	223,311.41	01-Feb-2008	10	10.500%	22,618.24
1(A)	0011403858	Feb-2009	01-Jan-2006	NC	90.00	106,200.00	105,033.94	01-Feb-2008	10	9.500%	10,339.40
1(A)	0011404080	Aug-2008	01-Feb-2006	CA	96.67	275,500.00	275,499.64	01-Mar-2008	9	9.500%	23,658.53
1(A)	0011404266	Oct-2008	01-Feb-2006	FL	70.00	161,000.00	158,395.49	01-Jun-2008	6	10.375%	11,110.44
1(A)	0011404931	Jan-2009	01-Jan-2006	CA	80.00	340,800.00	337,905.14	01-Feb-2008	10	9.875%	32,335.59
1(A)	0011404934	Aug-2008	01-Jan-2006	CA	94.19	405,000.00	400,790.88	01-Mar-2008	9	9.625%	33,603.12
1(A)	0011405042	Jan-2009	01-Feb-2006	IL	82.26	255,000.00	251,252.41	01-Jul-2007	17	8.500%	33,540.24
1(A)	0011405303	Jan-2009	01-Feb-2006	CA	85.00	369,750.00	365,136.05	01-Aug-2008	4	7.125%	12,081.49
1(A)	0011405384	Feb-2009	01-Feb-2006	WA	80.00	312,000.00	308,103.65	01-Jun-2008	6	8.750%	17,507.47
1(A)	0011405542	Jan-2009	01-Jan-2006	TX	80.00	87,200.00	85,143.32	01-Sep-2008	3	9.375%	3,253.14
1(A)	0011406289	Feb-2009	01-Feb-2006	CA	69.85	380,000.00	375,654.48	01-Jun-2008	6	9.125%	22,254.79
1(A)	0011406840	Oct-2008	01-Jan-2006	ID	80.00	92,000.00	101,558.44	01-Jun-2008	6	6.000%	3,654.73
1(A)	0011407032	Jan-2009	01-Feb-2006	FL	86.12	195,500.00	190,803.47	01-Aug-2008	4	7.775%	6,925.11
1(A)	0011407587	Mar-2008	01-Feb-2006	FL	80.00	84,720.00	83,820.53	01-Nov-2007	13	8.250%	8,401.01
1(A)	0011407929	Feb-2009	01-Feb-2006	TX	80.00	63,248.00	61,845.34	01-Jul-2008	5	9.125%	3,218.27
1(A)	0011408169	Jan-2009	01-Feb-2006	NJ	80.00	212,000.00	209,673.80	01-Aug-2008	4	9.000%	9,451.68
1(A)	0011408187	Jun-2008	01-Jan-2006	FL	84.44	114,000.00	112,743.62	01-Feb-2008	10	9.375%	9,506.34
1(A)	0011408551	Feb-2009	01-Jan-2006	NY	60.00	255,000.00	248,550.84	01-Jul-2008	5	10.375%	14,164.15
1(A)	0011408611	Aug-2008	01-Feb-2006	CA	79.01	320,000.00	316,429.43	01-Apr-2008	8	8.875%	23,147.60
1(A)	0011409197	Jan-2009	01-Feb-2006	CA	90.00	288,000.00	285,594.92	01-Mar-2008	9	8.000%	22,941.60
1(A)	0011409981	Feb-2009	01-Feb-2006	MD	89.80	220,000.00	215,700.81	01-Feb-2008	10	8.875%	20,636.41
1(A)	0011410417	Nov-2007	01-Feb-2006	FL	89.00	178,000.00	175,901.76	01-Jul-2007	17	8.625%	24,532.62
1(A)	0011410536	Jan-2009	01-Feb-2006	CA	80.00	304,000.00	304,000.00	01-Jan-2008	11	9.375%	30,634.33
1(A)	0011411184	Jan-2009	01-Feb-2006	IL	80.00	256,000.00	254,731.99	01-Mar-2008	9	8.625%	20,596.17
1(A)	0011411342	Apr-2008	01-Feb-2006	FL	82.92	267,000.00	261,619.73	01-Dec-2007	12	9.000%	27,014.81
1(A)	0011411534	Jan-2009	01-Feb-2006	OR	95.00	195,700.00	192,010.60	01-Jun-2008	6	10.000%	12,830.34
1(A)	0011411621	Jan-2009	01-Feb-2006	GA	80.00	114,000.00	114,306.92	01-Aug-2008	4	6.045%	3,159.63
1(A)	0011412531	Jan-2009	01-Feb-2006	TX	80.00	102,400.00	100,853.67	01-Oct-2007	14	9.625%	12,672.57
1(A)	0011412545	Mar-2008	01-Feb-2006	FL	89.89	160,000.00	157,632.45	01-Nov-2007	13	10.125%	19,835.67
1(A)	0011412593	Nov-2008	01-Feb-2006	FL	80.00	133,600.00	132,320.33	01-May-2008	7	9.250%	9,115.96
1(A)	0011412702	Dec-2008	01-Feb-2006	CA	85.13	375,000.00	370,602.08	01-Jul-2008	5	9.375%	19,636.16
1(A)	0011412768	Feb-2009	01-Feb-2006	PA	80.00	112,000.00	109,743.91	01-Jul-2008	5	9.375%	6,008.53
1(A)	0011412983	Jan-2009	01-Feb-2006	IL	76.19	207,000.00	204,580.67	01-Sep-2008	3	7.990%	7,062.75
1(A)	0011413056	Jul-2007	01-Feb-2006	FL	85.00	221,000.00	220,420.79	01-Aug-2006	28	8.500%	39,005.88
1(A)	0011413074	Jan-2009	01-Feb-2006	FL	80.00	204,000.00	201,559.27	01-Sep-2008	3	8.875%	7,197.73

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1(A)	0011413303	Aug-2008	01-Feb-2006	CA	80.00	410,800.00	406,432.63	01-Mar-2008	9	8.125%	32,656.36
1(A)	0011413584	Jan-2009	01-Feb-2006	TX	80.00	108,800.00	114,057.90	01-Jun-2008	6	7.850%	5,525.24
1(A)	0011413723	Jun-2008	01-Feb-2006	OH	80.00	95,200.00	94,264.82	01-Jan-2008	11	9.625%	9,596.76
1(A)	0011413793	Feb-2009	01-Feb-2006	RI	90.00	290,250.00	284,119.86	01-May-2008	7	9.125%	19,517.96
1(A)	0011413890	Feb-2009	01-Feb-2006	VA	80.00	358,400.00	354,363.79	01-Jul-2008	5	8.250%	17,157.61
1(A)	0011413993	Aug-2008	01-Feb-2006	CA	80.00	380,000.00	375,993.40	01-Apr-2008	8	8.875%	28,353.06
1(A)	0011414002	Dec-2008	01-Feb-2006	CA	90.00	378,000.00	374,407.36	01-Jul-2008	5	7.990%	16,340.93
1(A)	0011414146	Oct-2008	01-Feb-2006	CA	90.00	387,000.00	386,998.27	01-Nov-2007	13	8.500%	41,128.25
1(A)	0011414292	Feb-2009	01-Feb-2006	CA	70.00	185,500.00	181,346.09	01-Sep-2008	3	9.000%	6,852.52
1(A)	0011414504	Nov-2008	01-Feb-2006	IL	80.00	78,800.00	77,337.33	01-Jul-2008	5	8.875%	4,157.58
1(A)	0011414598	Dec-2008	01-Feb-2006	MD	79.59	58,500.00	57,464.82	01-Apr-2008	8	8.625%	4,454.69
1(A)	0011414693	Aug-2008	01-Feb-2006	IL	80.00	100,000.00	98,870.60	01-Mar-2008	9	7.875%	7,725.77
1(A)	0011414959	Oct-2008	01-Feb-2006	WA	64.51	164,500.00	163,412.77	01-Jun-2008	6	10.375%	11,240.83
1(A)	0011415115	Sep-2008	01-Feb-2006	MD	80.00	353,600.00	352,826.65	01-Sep-2007	15	8.000%	40,428.07
1(A)	0011415868	Jun-2008	01-Feb-2006	FL	80.00	144,000.00	144,000.00	01-Jan-2008	11	9.750%	15,502.80
1(A)	0011416090	Aug-2008	01-Feb-2006	IL	80.00	146,400.00	144,695.06	01-Mar-2008	9	7.625%	11,094.87
1(A)	0011416457	Oct-2008	01-Feb-2006	ID	90.00	135,000.00	133,574.28	01-May-2008	7	9.000%	8,896.85
1(A)	0011416557	Sep-2008	01-Feb-2006	CT	89.82	247,000.00	245,088.18	01-Mar-2008	9	9.750%	22,082.41
1(A)	0011416620	Nov-2008	01-Feb-2006	RI	90.00	297,000.00	290,577.89	01-Jun-2008	6	9.125%	17,549.12
1(A)	0011416719	Jan-2009	01-Feb-2006	FL	80.00	68,000.00	66,428.20	01-Aug-2008	4	9.250%	2,970.64
1(A)	0011417056	Jan-2009	01-Feb-2006	FL	80.00	148,000.00	145,545.54	01-Jan-2008	11	9.250%	15,936.50
1(A)	0011417206	Dec-2008	01-Feb-2006	FL	74.49	181,000.00	176,664.98	01-Mar-2008	9	8.500%	13,765.13
1(A)	0011417767	Nov-2008	01-Feb-2006	WA	84.91	233,500.00	232,277.77	01-May-2008	7	10.375%	19,129.51
1(A)	0011418344	Apr-2008	01-Feb-2006	PA	80.00	116,000.00	115,335.82	01-May-2006	31	8.250%	22,682.73
1(A)	0011418634	Feb-2009	01-Feb-2006	VA	85.00	208,335.00	210,297.38	01-Aug-2008	4	7.990%	7,858.84
1(A)	0011419918	May-2008	01-Feb-2006	PA	80.00	124,000.00	121,939.23	01-Dec-2007	12	9.125%	13,785.01
1(A)	0011420220	Aug-2008	01-Feb-2006	NY	85.00	80,750.00	79,270.67	01-Mar-2008	9	9.000%	7,077.33
1(A)	0011420940	Aug-2008	01-Feb-2006	IL	90.00	261,000.00	258,915.73	01-Apr-2008	8	8.875%	18,839.09
1(A)	0011422010	Dec-2008	01-Feb-2006	CA	85.00	242,250.00	248,668.37	01-Jul-2008	5	8.500%	11,577.61
1(A)	0011422257	Jan-2008	01-Feb-2006	OH	75.00	59,925.00	59,419.75	01-Sep-2007	15	10.620%	9,308.05
1(A)	0011422769	Oct-2008	01-Feb-2006	MA	80.00	432,000.00	422,595.47	01-Mar-2008	9	8.875%	35,248.96
1(A)	0011422938	Nov-2008	01-Feb-2006	MD	80.00	76,000.00	75,328.55	01-May-2008	7	9.250%	5,265.71
1(A)	0011423383	Mar-2008	01-Feb-2006	IL	80.00	139,120.00	138,081.14	01-Nov-2007	13	8.125%	15,095.11
1(A)	0011423466	Jan-2009	01-Feb-2006	AZ	79.60	199,000.00	197,230.54	01-Aug-2008	4	9.625%	9,199.15
1(A)	0011423890	Feb-2009	01-Feb-2006	CA	68.77	392,000.00	388,456.96	01-Apr-2008	8	8.500%	29,755.48
1(A)	0011424176	Sep-2008	01-Feb-2006	CA	80.00	196,000.00	196,000.00	01-Apr-2008	8	7.620%	11,629.30
1(A)	0011424200	Feb-2009	01-Feb-2006	ME	85.00	112,200.00	110,058.72	01-Feb-2008	10	9.875%	10,780.76
1(A)	0011424355	Jan-2009	01-Feb-2006	PA	85.00	275,400.00	272,577.35	01-Feb-2008	10	8.125%	23,827.49
1(A)	0011424630	Jul-2007	01-Feb-2006	NY	86.93	382,500.00	381,194.58	01-Feb-2007	22	8.750%	60,465.06
1(A)	0011424776	Jul-2008	01-Jan-2006	PA	80.00	160,400.00	157,059.35	01-Feb-2008	10	9.550%	12,962.50

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

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1(A)	0011425081	Sep-2008	01-Feb-2006	IL	80.00	167,200.00	165,004.29	01-Apr-2008	8	8.976%	13,169.40
1(A)	0011425344	Jan-2008	01-Jan-2006	CT	49.19	182,000.00	181,056.56	01-Mar-2007	21	10.125%	28,594.92
1(A)	0011425349	Apr-2007	01-Feb-2006	NY	80.00	332,000.00	330,824.76	01-Nov-2006	25	8.500%	60,377.37
1(A)	0011425376	Jan-2009	01-Feb-2006	VA	80.00	304,000.00	301,977.80	01-Feb-2008	10	9.000%	29,668.23
1(A)	0011425722	Jan-2009	01-Feb-2006	TX	80.00	63,760.00	61,437.75	01-Sep-2008	3	9.250%	2,324.05
1(A)	0011426441	Jun-2007	01-Feb-2006	MD	89.74	341,000.00	341,000.00	01-Jan-2007	23	9.750%	58,467.36
1(A)	0011427102	Jan-2009	01-Feb-2006	TX	84.62	93,500.00	99,064.54	01-Aug-2008	4	7.945%	3,678.68
1(A)	0011427230	Feb-2009	01-Feb-2006	CA	80.00	272,800.00	269,319.24	01-Sep-2008	3	7.270%	7,590.39
1(A)	0011428329	Feb-2009	01-Feb-2006	MD	71.09	327,000.00	321,932.73	01-Jan-2008	11	8.595%	31,038.27
1(A)	0011428444	Jan-2008	01-Feb-2006	OH	80.00	60,000.00	59,454.11	01-Feb-2007	22	9.625%	10,386.30
1(A)	0011429144	Oct-2008	01-Feb-2006	AZ	90.00	269,100.00	289,493.69	01-Apr-2008	8	8.545%	20,382.38
1(A)	0011430206	Aug-2008	01-Feb-2006	DE	80.00	100,000.00	99,226.08	01-Mar-2008	9	10.125%	9,157.39
1(A)	0011430307	Oct-2008	01-Feb-2006	SC	90.00	292,500.00	290,274.54	01-Jun-2008	6	10.375%	19,672.98
1(A)	0011430991	Feb-2009	01-Feb-2006	IL	80.00	96,800.00	95,510.31	01-Sep-2008	3	8.250%	3,161.81
1(A)	0011434673	Dec-2008	01-Feb-2006	IL	80.00	109,992.00	109,081.29	01-Aug-2007	16	8.000%	12,949.43
1(B)	0011319601	Oct-2008	01-Nov-2005	LA	80.00	61,200.00	60,077.80	01-Apr-2008	8	8.990%	4,236.90
1(B)	0011333494	Nov-2008	01-Jan-2006	FL	79.14	129,000.00	125,736.22	01-Jul-2008	5	7.500%	5,119.85
1(B)	0011372014	Oct-2008	01-Dec-2005	FL	95.00	185,250.00	184,099.38	01-Aug-2007	16	8.125%	20,996.91
1(B)	0011375073	Feb-2009	01-Nov-2005	AZ	90.00	157,500.00	153,785.83	01-Nov-2007	13	6.625%	11,686.69
1(B)	0011381272	Jan-2009	01-Jan-2006	FL	86.67	130,000.00	126,885.33	01-Aug-2008	4	7.975%	4,732.12
1(B)	0011386267	Apr-2007	01-Jan-2006	NY	80.00	388,000.00	386,717.71	01-Nov-2006	25	7.950%	64,544.14
1(B)	0011398854	Feb-2009	01-Jan-2006	NH	80.00	326,400.00	316,333.23	01-Sep-2008	3	6.800%	8,286.05
1(B)	0011402751	May-2008	01-Jan-2006	FL	80.00	140,000.00	138,767.31	01-Nov-2007	13	7.250%	11,673.83
1(B)	0011411320	Dec-2007	01-Feb-2006	NY	80.00	224,000.00	222,593.30	01-Jul-2007	17	7.500%	24,585.08
1(B)	0011419012	Nov-2008	01-Feb-2006	FL	75.00	111,000.00	116,607.87	01-Jul-2008	5	11.375%	7,387.30
1(B)	0011431901	Jan-2009	01-Mar-2006	CA	80.00	260,000.00	253,294.06	01-Jun-2008	6	6.800%	10,599.74
1(B)	0011449031	Feb-2009	01-Mar-2006	NY	80.00	348,000.00	353,874.86	01-Aug-2008	4	6.750%	11,029.39
2(A)	0005080979	Aug-2008	19-Oct-2005	PA	80.00	71,200.00	69,764.01	19-Feb-2008	10	11.070%	6,808.41
2(A)	0005101391	Feb-2008	01-Dec-2005	WI	80.00	61,440.00	60,324.35	01-Sep-2007	15	10.250%	7,716.13
2(A)	0005101423	Dec-2008	01-Feb-2006	CO	80.00	109,120.00	106,138.77	01-Aug-2008	4	7.590%	3,753.84
2(A)	0005102059	Jan-2009	01-Dec-2005	WI	80.00	148,000.00	144,814.60	01-Jun-2008	6	10.750%	9,296.20
2(A)	0005102777	Jan-2009	01-Jan-2006	IL	85.00	233,750.00	229,043.57	01-Jul-2008	5	9.500%	12,719.33
2(A)	0005103037	Oct-2008	01-Jan-2006	IL	80.00	156,000.00	151,282.60	01-Jul-2008	5	8.500%	7,005.42
2(A)	0005105915	Feb-2009	01-Jan-2006	ID	80.00	113,600.00	110,588.96	01-Aug-2008	4	9.040%	4,729.33
2(A)	0005107343	Sep-2007	17-Nov-2005	FL	71.77	333,000.00	327,719.69	17-Apr-2007	20	9.250%	49,178.38
2(A)	0005107422	Dec-2008	08-Dec-2005	FL	90.00	146,700.00	143,704.09	08-Sep-2007	15	12.000%	20,245.04
2(A)	0005107424	Nov-2007	14-Dec-2005	FL	63.64	105,000.00	103,706.26	14-Jun-2007	18	12.125%	17,042.27
2(A)	0005113423	Nov-2007	02-Jan-2006	PA	75.00	173,250.00	171,749.38	02-May-2007	19	9.640%	31,922.45
2(A)	0005113851	Aug-2007	24-Jan-2006	NY	85.00	471,750.00	470,645.41	24-Mar-2007	21	12.375%	88,540.00
2(A)	0011286484	Sep-2008	01-Oct-2005	LA	95.00	93,100.00	91,205.72	01-Dec-2007	12	11.125%	11,136.85

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011291689	Mar-2008	01-Dec-2005	NY	100.00	74,200.00	72,231.70	01-Nov-2007	13	11.250%	10,131.13
2(A)	0011315139	Jan-2009	01-Oct-2005	NJ	80.00	298,000.00	291,585.93	01-Sep-2008	3	5.750%	6,370.04
2(A)	0011317659	Apr-2008	01-Nov-2005	PA	79.52	50,100.00	49,560.27	01-Nov-2007	13	11.125%	4,022.85
2(A)	0011320684	Jan-2009	01-Dec-2005	TX	80.00	93,520.00	91,034.78	01-Aug-2008	4	11.375%	4,715.90
2(A)	0011324371	Feb-2008	01-Oct-2005	NJ	80.00	399,200.00	391,554.51	01-Sep-2007	15	10.125%	53,649.97
2(A)	0011324595	Apr-2008	01-Nov-2005	FL	95.00	204,250.00	201,494.94	01-Jun-2007	18	9.375%	31,776.79
2(A)	0011325871	Sep-2008	01-Oct-2005	LA	95.00	85,500.00	83,866.63	01-Mar-2008	9	11.625%	8,481.44
2(A)	0011327903	Feb-2009	01-Feb-2006	CA	80.00	223,200.00	218,735.59	01-Sep-2008	3	8.525%	7,302.59
2(A)	0011332799	Sep-2007	01-Dec-2005	CA	79.99	331,250.00	326,993.27	01-Apr-2007	20	10.875%	54,434.56
2(A)	0011333633	Feb-2009	01-Dec-2005	PA	95.00	157,700.00	154,824.12	01-Sep-2008	3	12.000%	7,166.63
2(A)	0011334872	Feb-2009	01-Dec-2005	MD	90.00	376,200.00	393,578.39	01-Sep-2008	3	5.000%	7,368.14
2(A)	0011335877	Feb-2009	01-Nov-2005	CA	80.00	228,000.00	235,185.97	01-Sep-2008	3	8.300%	7,567.82
2(A)	0011337813	Jul-2007	01-Jan-2006	FL	95.00	242,250.00	241,568.40	01-Feb-2007	22	11.125%	49,512.03
2(A)	0011343407	Jan-2008	01-Dec-2005	FL	80.00	153,600.00	151,144.38	01-Jul-2007	17	10.625%	21,573.40
2(A)	0011346411	Nov-2008	01-Dec-2005	CA	95.00	356,250.00	366,336.61	01-Jun-2008	6	8.100%	18,506.49
2(A)	0011350031	Apr-2008	01-Jan-2006	FL	85.00	177,650.00	176,472.30	01-Dec-2007	12	9.375%	20,236.44
2(A)	0011352579	Feb-2009	01-Jan-2006	CA	80.00	185,695.00	183,702.68	01-Sep-2008	3	10.000%	7,211.01
2(A)	0011352765	Aug-2008	01-Jan-2006	NY	80.00	460,000.00	455,160.53	01-Mar-2008	9	7.200%	27,893.56
2(A)	0011353888	Nov-2008	01-Nov-2005	FL	80.00	127,920.00	124,646.80	01-Jul-2008	5	9.875%	6,725.78
2(A)	0011355739	Nov-2007	01-Jan-2006	FL	80.00	288,000.00	284,528.30	01-Jun-2007	18	11.000%	45,923.74
2(A)	0011356113	Oct-2007	01-Oct-2005	NY	90.00	492,300.00	485,795.71	01-May-2007	19	11.500%	88,067.50
2(A)	0011356596	Jan-2009	01-Dec-2005	CA	80.00	168,800.00	168,800.00	01-Aug-2008	4	6.375%	4,958.52
2(A)	0011356954	Dec-2008	01-Jan-2006	CA	80.00	284,000.00	283,329.40	01-Jun-2008	6	9.250%	16,350.46
2(A)	0011357001	Jan-2009	01-Dec-2005	NV	80.00	304,000.00	300,395.98	01-Sep-2008	3	10.500%	12,010.19
2(A)	0011357935	Aug-2008	01-Dec-2005	MD	80.00	287,920.00	285,170.08	01-Jan-2008	11	9.250%	27,899.02
2(A)	0011357990	Nov-2008	01-Dec-2005	CA	80.00	511,200.00	511,146.61	01-Jan-2008	11	9.750%	48,239.45
2(A)	0011358120	Mar-2008	01-Jan-2006	NY	95.00	522,500.00	522,436.43	01-Oct-2007	14	10.375%	65,587.54
2(A)	0011358445	Dec-2008	01-Dec-2005	CA	80.00	506,400.00	500,410.37	01-Jun-2008	6	10.125%	29,996.61
2(A)	0011358667	Jul-2008	01-Jan-2006	CA	85.00	582,250.00	624,424.84	01-Dec-2007	12	8.425%	57,447.78
2(A)	0011360036	Apr-2008	01-Dec-2005	NJ	80.00	408,000.00	403,457.68	01-Dec-2007	12	9.875%	41,582.48
2(A)	0011360167	Aug-2008	01-Feb-2006	FL	80.00	128,000.00	128,000.00	01-Jan-2008	11	9.000%	12,426.67
2(A)	0011360824	May-2008	01-Dec-2005	NJ	80.00	188,000.00	185,873.24	01-Jan-2007	23	10.500%	32,833.67
2(A)	0011361572	Dec-2008	01-Dec-2005	FL	75.00	186,000.00	212,760.00	01-Jul-2008	5	5.000%	5,560.29
2(A)	0011363212	Jan-2009	01-Dec-2005	NJ	80.00	408,000.00	408,000.00	01-Sep-2008	3	9.625%	14,832.50
2(A)	0011363600	Oct-2008	01-Dec-2005	NY	90.00	360,000.00	371,840.61	01-May-2008	7	6.775%	18,583.14
2(A)	0011363651	Feb-2008	01-Dec-2005	FL	80.00	192,000.00	189,918.84	01-Oct-2007	14	9.500%	21,263.84
2(A)	0011364132	Jul-2008	01-Jan-2006	WA	80.00	440,000.00	436,779.08	01-Jan-2008	11	11.125%	50,277.48
2(A)	0011364457	Mar-2008	01-Jan-2006	FL	80.00	194,390.00	192,419.34	01-Nov-2007	13	9.625%	21,391.64
2(A)	0011364588	Aug-2008	01-Feb-2006	NY	80.00	416,000.00	412,674.09	01-Mar-2008	9	8.125%	28,795.18
2(A)	0011364845	Apr-2008	01-Jan-2006	FL	95.00	188,005.00	186,548.80	01-Dec-2007	12	10.250%	21,639.65

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

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2(A)	0011365759	Jan-2008	01-Jan-2006	NY	80.00	466,000.00	455,316.06	01-Sep-2007	15	8.375%	36,061.83
2(A)	0011366096	Jan-2009	01-Dec-2005	IL	80.00	151,920.00	147,224.45	01-Aug-2008	4	7.500%	5,233.04
2(A)	0011366998	Nov-2008	01-Dec-2005	CA	72.79	495,000.00	488,897.09	01-Mar-2008	9	9.425%	37,499.12
2(A)	0011367034	Feb-2009	01-Dec-2005	CA	80.00	554,400.00	557,896.14	01-Sep-2008	3	7.100%	15,309.91
2(A)	0011367785	Jun-2008	01-Jan-2006	FL	80.00	160,000.00	160,000.00	01-Feb-2008	10	9.500%	14,699.98
2(A)	0011367948	Nov-2008	01-Jan-2006	DE	95.00	421,800.00	424,108.30	01-Jul-2008	5	6.925%	15,845.57
2(A)	0011368642	Jan-2009	01-Jan-2006	CT	80.00	133,600.00	144,688.79	01-Aug-2008	4	7.950%	5,378.04
2(A)	0011368663	Dec-2008	01-Dec-2005	CA	80.00	420,400.00	420,400.00	01-Apr-2008	8	9.250%	28,403.27
2(A)	0011370023	Oct-2008	01-Feb-2006	WA	80.00	680,000.00	680,000.00	01-Jun-2008	6	6.750%	28,333.36
2(A)	0011370446	Nov-2008	01-Feb-2006	NY	80.00	288,400.00	284,043.14	01-May-2008	7	8.750%	18,480.70
2(A)	0011371930	Oct-2008	01-Feb-2006	FL	80.00	136,000.00	135,999.16	01-May-2008	7	10.000%	10,029.92
2(A)	0011371964	Jun-2008	01-Dec-2005	MD	80.00	304,000.00	301,602.26	01-Feb-2008	10	10.250%	29,543.03
2(A)	0011371983	Sep-2008	01-Dec-2005	FL	70.00	840,000.00	834,099.89	01-Apr-2007	20	10.375%	127,231.44
2(A)	0011372948	Oct-2008	01-Dec-2005	NY	80.00	456,000.00	454,273.16	01-Aug-2006	28	9.725%	84,927.86
2(A)	0011374111	Aug-2007	01-Jan-2006	FL	80.00	299,112.00	295,941.29	01-Mar-2007	21	10.375%	50,988.13
2(A)	0011374306	Jan-2008	01-Jan-2006	NJ	80.00	342,400.00	336,000.33	01-Sep-2007	15	9.000%	39,695.09
2(A)	0011374994	Jan-2009	01-Jan-2006	AZ	80.00	172,000.00	169,675.72	01-Sep-2008	3	10.000%	6,660.40
2(A)	0011375149	Dec-2008	01-Jan-2006	CA	70.55	460,000.00	447,903.34	01-Jun-2008	6	7.100%	19,638.98
2(A)	0011376945	Aug-2008	01-Jan-2006	UT	80.00	600,000.00	595,157.96	01-Mar-2008	9	9.125%	51,284.56
2(A)	0011377454	Apr-2008	01-Feb-2006	NY	80.00	271,200.00	269,066.54	01-Dec-2007	12	8.700%	29,513.54
2(A)	0011377957	Feb-2009	01-Jan-2006	CA	85.00	552,500.00	562,426.68	01-Sep-2008	3	6.440%	13,887.91
2(A)	0011378133	Jan-2009	01-Dec-2005	CA	80.00	405,873.00	435,191.43	01-Aug-2008	4	7.990%	16,262.64
2(A)	0011378269	Aug-2008	01-Jan-2006	CA	80.00	336,000.00	331,912.34	01-Apr-2008	8	9.250%	24,091.73
2(A)	0011380395	Dec-2008	01-Jan-2006	CA	80.00	667,920.00	661,892.11	01-May-2008	7	9.750%	46,006.31
2(A)	0011380451	Feb-2009	01-Jan-2006	AZ	80.00	136,000.00	132,972.77	01-Jul-2008	5	10.125%	7,383.50
2(A)	0011380709	Nov-2008	01-Jan-2006	NJ	85.00	301,750.00	296,532.99	01-Nov-2007	13	8.225%	28,474.38
2(A)	0011381093	Aug-2008	01-Jan-2006	CA	80.00	236,000.00	236,000.00	01-Mar-2008	9	6.950%	13,953.50
2(A)	0011381174	Feb-2009	01-Jan-2006	CA	35.71	50,000.00	48,913.30	01-Apr-2008	8	8.750%	3,630.24
2(A)	0011381693	Jan-2008	01-Nov-2005	CA	80.00	440,000.00	436,129.71	01-Sep-2007	15	9.500%	56,367.94
2(A)	0011382009	May-2008	01-Dec-2005	FL	90.00	122,400.00	120,022.12	01-Nov-2007	13	10.000%	14,108.17
2(A)	0011382303	Feb-2009	01-Jan-2006	NY	80.00	288,000.00	286,335.18	01-Jun-2006	30	10.375%	61,779.79
2(A)	0011382383	Jun-2008	01-Jan-2006	NJ	80.00	304,000.00	301,067.24	01-Jan-2008	11	9.375%	29,661.80
2(A)	0011383559	Jun-2008	01-Jan-2006	FL	80.00	129,600.00	126,745.63	01-Feb-2008	10	10.500%	12,686.84
2(A)	0011383703	Jan-2008	01-Jan-2006	CA	80.00	400,000.00	396,762.23	01-Sep-2007	15	9.375%	48,929.79
2(A)	0011383752	Feb-2009	01-Jan-2006	FL	95.00	223,250.00	223,249.60	01-Aug-2008	4	7.990%	8,360.70
2(A)	0011384276	Jan-2009	01-Feb-2006	CA	80.00	164,000.00	160,329.33	01-Apr-2008	8	8.750%	11,842.56
2(A)	0011384797	Sep-2008	01-Feb-2006	CA	71.11	640,000.00	635,594.77	01-Sep-2007	15	9.000%	81,874.41
2(A)	0011385597	Jan-2009	01-Jan-2006	AZ	90.00	162,900.00	159,017.42	01-Sep-2008	3	10.125%	6,320.00
2(A)	0011386023	Mar-2008	01-Feb-2006	NY	80.00	312,000.00	312,000.00	01-Nov-2007	13	9.000%	35,945.00
2(A)	0011386210	Jun-2008	01-Jan-2006	FL	80.00	276,000.00	270,014.54	01-Jan-2008	11	10.000%	27,497.01



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2(A)	0011386317	Feb-2009	01-Feb-2006	NY	80.00	229,600.00	226,931.03	01-Jul-2008	5	8.625%	11,029.95
2(A)	0011387274	Dec-2008	01-Feb-2006	IL	80.00	144,000.00	144,000.00	01-Oct-2007	14	7.650%	13,728.00
2(A)	0011387282	Dec-2008	01-Jan-2006	MA	80.00	173,600.00	171,980.40	01-Oct-2007	14	9.625%	20,489.41
2(A)	0011387422	Dec-2008	01-Jan-2006	MD	75.00	661,500.00	652,906.37	01-Jul-2008	5	7.975%	25,711.87
2(A)	0011387485	Jan-2009	01-Feb-2006	FL	80.00	184,000.00	178,476.00	01-Aug-2008	4	9.625%	8,316.40
2(A)	0011387894	Jul-2007	01-Jan-2006	NY	80.00	289,800.00	288,778.99	01-Oct-2006	26	9.250%	54,114.01
2(A)	0011388682	Mar-2007	01-Jan-2006	NY	80.00	280,000.00	279,003.49	01-Sep-2006	27	8.750%	51,011.79
2(A)	0011388728	Mar-2007	01-Jan-2006	NY	80.00	452,000.00	448,214.54	01-Oct-2006	26	9.250%	80,359.79
2(A)	0011388773	Nov-2007	01-Jan-2006	FL	79.98	207,150.00	205,684.00	01-Jul-2007	17	9.625%	22,782.04
2(A)	0011388795	Nov-2008	01-Feb-2006	MA	80.00	268,000.00	263,355.98	01-Feb-2008	10	9.750%	20,647.93
2(A)	0011388904	Jun-2008	01-Jan-2006	FL	80.00	226,400.00	225,749.04	01-Jan-2008	11	8.750%	20,510.29
2(A)	0011389344	Feb-2009	01-Jan-2006	WA	80.00	210,228.00	218,601.84	01-Sep-2008	3	7.400%	6,272.74
2(A)	0011389662	Oct-2008	01-Feb-2006	OR	80.00	119,920.00	118,820.80	01-Apr-2008	8	10.000%	9,829.93
2(A)	0011390298	Aug-2007	01-Feb-2006	FL	80.00	310,400.00	310,281.03	01-Mar-2007	21	10.625%	56,981.80
2(A)	0011390386	Mar-2008	01-Jan-2006	FL	80.00	194,161.00	192,981.63	01-Nov-2007	13	11.125%	25,477.70
2(A)	0011390819	Oct-2008	01-Feb-2006	IL	80.00	222,320.00	217,840.74	01-Jun-2008	6	8.125%	12,497.94
2(A)	0011391320	Jun-2008	01-Jan-2006	CA	90.00	247,500.00	242,144.24	01-Jan-2008	11	9.625%	24,069.46
2(A)	0011391613	Dec-2008	01-Jan-2006	CA	80.00	201,600.00	212,791.23	01-May-2008	7	6.900%	10,171.99
2(A)	0011391824	Oct-2008	01-Jan-2006	NJ	70.00	665,000.00	651,563.64	01-Jun-2008	6	10.500%	42,948.06
2(A)	0011392038	Jan-2009	01-Jan-2006	MD	80.00	446,400.00	443,947.36	01-Jan-2007	23	8.500%	69,852.18
2(A)	0011392167	Dec-2008	01-Jan-2006	CA	80.00	386,400.00	386,038.63	01-May-2008	7	9.250%	26,218.47
2(A)	0011392485	Feb-2009	01-Feb-2006	CA	80.00	583,200.00	578,442.59	01-Nov-2007	13	8.875%	64,442.12
2(A)	0011392685	Nov-2008	01-Jan-2006	IL	95.00	158,650.00	156,599.93	01-Aug-2007	16	8.990%	19,836.72
2(A)	0011392712	Jan-2009	01-Feb-2006	CA	68.47	532,000.00	525,263.55	01-Aug-2008	4	9.500%	24,170.59
2(A)	0011392997	Aug-2008	01-Feb-2006	IL	80.00	287,920.00	285,332.01	01-Mar-2008	9	7.575%	19,114.05
2(A)	0011393116	Jan-2008	01-Jan-2006	CA	80.00	386,400.00	386,049.70	01-Sep-2007	15	9.625%	48,650.31
2(A)	0011393468	Jan-2009	01-Jan-2006	MI	80.00	158,800.00	165,561.76	01-Sep-2008	3	9.750%	6,373.05
2(A)	0011394012	Dec-2008	01-Jan-2006	NY	80.00	398,600.00	396,975.62	01-Dec-2006	24	10.000%	73,125.15
2(A)	0011394021	Jul-2008	01-Feb-2006	IL	95.00	462,650.00	460,778.51	01-Feb-2007	22	8.750%	78,859.61
2(A)	0011394548	Aug-2008	01-Jan-2006	NJ	80.00	186,000.00	184,322.60	01-Apr-2008	8	8.750%	13,733.90
2(A)	0011394631	Sep-2008	01-Jan-2006	CA	80.00	388,000.00	384,438.32	01-Feb-2008	10	8.750%	34,961.40
2(A)	0011394768	Feb-2009	01-Jan-2006	NV	80.00	351,672.00	347,807.23	01-Jun-2008	6	9.875%	21,503.79
2(A)	0011395009	Jun-2008	01-Jan-2006	PA	82.01	196,000.00	196,000.00	01-Oct-2007	14	9.625%	21,927.52
2(A)	0011395051	Apr-2008	01-Jan-2006	FL	79.55	280,000.00	280,000.00	01-Dec-2007	12	9.000%	28,711.68
2(A)	0011395109	Jan-2009	01-Jan-2006	CA	80.00	216,000.00	216,000.00	01-Jul-2008	5	7.250%	8,505.00
2(A)	0011395145	Jan-2009	01-Feb-2006	CA	90.00	495,000.00	490,977.90	01-Mar-2008	9	7.990%	33,650.55
2(A)	0011395234	Nov-2008	01-Jan-2006	NJ	80.00	380,000.00	374,978.20	01-Jul-2008	5	9.375%	19,202.81
2(A)	0011395278	Sep-2008	01-Jan-2006	FL	79.55	258,950.00	253,349.34	01-Apr-2008	8	9.875%	19,794.30
2(A)	0011395456	Dec-2008	01-Jan-2006	GA	90.00	189,000.00	187,939.62	01-Dec-2007	12	10.125%	23,198.82
2(A)	0011395523	Jan-2009	01-Feb-2006	CT	80.00	324,000.00	320,805.61	01-Jul-2008	5	7.275%	12,641.83

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011395588	Dec-2008	01-Jan-2006	CA	80.00	420,000.00	420,000.00	01-Jan-2008	11	9.250%	41,755.00
2(A)	0011395638	Feb-2009	01-Feb-2006	NY	80.00	307,200.00	303,223.28	01-Aug-2008	4	6.990%	9,828.11
2(A)	0011395716	Jan-2009	01-Feb-2006	AZ	80.00	195,920.00	210,329.52	01-Aug-2008	4	7.575%	7,423.32
2(A)	0011395744	Aug-2008	01-Jan-2006	NJ	80.00	325,600.00	325,480.59	01-Mar-2008	9	9.375%	26,452.42
2(A)	0011395748	Sep-2008	01-Feb-2006	IL	80.00	232,000.00	227,844.51	01-Jan-2008	11	9.500%	18,360.35
2(A)	0011396186	Dec-2008	01-Feb-2006	CA	80.00	324,000.00	316,219.76	01-Jul-2008	5	7.675%	13,199.33
2(A)	0011396241	Jun-2008	01-Feb-2006	FL	95.00	194,750.00	194,750.00	01-Feb-2008	10	7.875%	14,362.80
2(A)	0011396305	Dec-2008	01-Jan-2006	CA	80.00	313,600.00	310,665.65	01-May-2008	7	10.250%	22,576.93
2(A)	0011396480	Jul-2008	01-Jan-2006	CA	90.00	571,500.00	568,803.28	01-May-2007	19	11.125%	96,292.91
2(A)	0011396549	Oct-2008	01-Jan-2006	FL	95.00	196,650.00	195,497.31	01-Jul-2007	17	10.250%	28,874.31
2(A)	0011397080	Jan-2007	01-Feb-2006	NY	80.00	348,000.00	346,083.77	01-Aug-2006	28	9.625%	68,510.33
2(A)	0011397468	Oct-2008	01-Feb-2006	FL	80.00	158,400.00	158,551.22	01-May-2008	7	5.682%	6,133.46
2(A)	0011397614	Jan-2009	01-Jan-2006	CA	80.00	840,000.00	832,563.30	01-Jun-2008	6	11.125%	58,420.84
2(A)	0011397718	Sep-2008	01-Jan-2006	FL	85.00	277,015.00	283,248.41	01-Apr-2008	8	7.125%	15,568.50
2(A)	0011397730	Jun-2008	01-Feb-2006	NJ	90.00	153,000.00	151,296.72	01-Jan-2008	11	9.000%	14,669.05
2(A)	0011397745	Dec-2008	01-Jan-2006	MD	90.00	89,910.00	88,067.13	01-Jul-2008	5	10.875%	5,275.91
2(A)	0011397768	Nov-2008	01-Feb-2006	NY	85.00	463,250.00	461,188.32	01-Jul-2008	5	7.595%	19,087.46
2(A)	0011397944	Jan-2008	01-Feb-2006	NY	80.00	332,000.00	329,920.48	01-Sep-2007	15	9.375%	43,551.00
2(A)	0011398139	Oct-2008	01-Feb-2006	MA	80.00	376,000.00	365,767.75	01-Mar-2008	9	10.625%	34,472.96
2(A)	0011398160	Mar-2008	01-Feb-2006	NY	80.00	287,200.00	285,841.98	01-Jul-2006	29	9.375%	57,428.75
2(A)	0011398188	Oct-2008	01-Jan-2006	CA	80.00	364,625.00	356,885.35	01-May-2008	7	10.750%	27,111.59
2(A)	0011398275	Aug-2008	01-Jan-2006	MD	80.00	556,000.00	551,614.85	01-Mar-2008	9	10.500%	50,850.88
2(A)	0011398292	Jun-2008	01-Jan-2006	MD	80.00	320,000.00	327,425.96	01-Jan-2008	11	7.650%	25,227.75
2(A)	0011398521	Apr-2008	01-Feb-2006	IL	80.00	193,520.00	190,122.70	01-Dec-2007	12	7.825%	16,565.55
2(A)	0011398849	Dec-2008	01-Jan-2006	TX	80.00	186,140.00	181,550.63	01-Jul-2008	5	9.125%	9,077.30
2(A)	0011398914	Nov-2008	01-Jan-2006	WA	85.00	169,955.00	167,409.40	01-Jul-2008	5	9.000%	8,206.51
2(A)	0011398929	Jan-2009	01-Feb-2006	CA	80.00	272,000.00	291,897.22	01-Aug-2008	4	4.000%	6,171.90
2(A)	0011399023	Nov-2008	01-Jan-2006	FL	80.00	136,000.00	134,740.72	01-Jul-2008	5	9.375%	7,153.25
2(A)	0011399108	Jan-2008	01-Jan-2006	FL	80.00	210,750.00	210,750.00	01-Sep-2007	15	10.375%	28,165.83
2(A)	0011399337	Feb-2009	01-Feb-2006	CA	80.00	352,000.00	348,049.45	01-Apr-2008	8	9.500%	27,319.75
2(A)	0011399599	Feb-2009	01-Feb-2006	CA	80.00	364,000.00	372,754.09	01-Sep-2008	3	6.500%	9,298.05
2(A)	0011399799	Dec-2008	01-Jan-2006	NJ	85.00	208,250.00	208,250.00	01-Jun-2008	6	9.625%	12,538.42
2(A)	0011399801	Jun-2007	01-Feb-2006	FL	80.00	372,000.00	368,085.56	01-Dec-2006	24	8.125%	55,705.39
2(A)	0011399956	Jan-2009	01-Feb-2006	FL	80.00	92,000.00	100,304.62	01-Sep-2008	3	8.800%	3,463.72
2(A)	0011400171	Mar-2007	01-Jan-2006	NY	80.00	392,000.00	389,145.48	01-Sep-2006	27	9.250%	75,383.47
2(A)	0011400266	Jun-2008	01-Feb-2006	IL	80.00	155,200.00	153,701.65	01-Feb-2008	10	7.225%	10,991.26
2(A)	0011400371	Jan-2009	01-Feb-2006	CA	85.00	450,500.00	448,072.25	01-Aug-2006	28	8.875%	89,063.49
2(A)	0011400389	Jan-2009	01-Feb-2006	FL	80.00	424,000.00	424,000.00	01-Sep-2008	3	7.850%	12,985.00
2(A)	0011400410	Jun-2008	01-Feb-2006	FL	80.00	208,000.00	206,224.73	01-Jan-2008	11	9.750%	21,673.43
2(A)	0011400502	Feb-2009	01-Feb-2006	MA	80.00	412,000.00	409,137.32	01-Oct-2007	14	9.250%	50,069.28

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011400915	Jan-2009	01-Jan-2006	CA	80.00	191,600.00	189,233.64	01-Aug-2008	4	7.800%	6,900.25
2(A)	0011400954	Nov-2008	01-Jan-2006	CA	90.00	477,000.00	474,766.15	01-Jul-2007	17	9.750%	72,738.54
2(A)	0011401035	Dec-2008	01-Feb-2006	CA	80.00	420,000.00	414,346.86	01-Jun-2008	6	6.875%	17,579.93
2(A)	0011401378	Mar-2008	01-Jan-2006	FL	80.00	246,400.00	246,963.48	01-Oct-2007	14	11.125%	34,914.48
2(A)	0011401548	Jun-2008	01-Jan-2006	FL	80.00	212,000.00	210,072.24	01-Feb-2008	10	11.000%	21,556.00
2(A)	0011401593	Feb-2009	01-Feb-2006	CA	80.00	420,000.00	415,921.12	01-Oct-2007	14	8.250%	44,163.45
2(A)	0011401678	Feb-2009	01-Jan-2006	CT	80.00	424,000.00	419,676.50	01-Feb-2008	10	10.000%	39,548.16
2(A)	0011401690	Aug-2008	01-Jan-2006	FL	80.00	182,400.00	182,400.00	01-Apr-2008	8	7.375%	10,450.00
2(A)	0011401784	Jan-2009	01-Jan-2006	MD	80.00	536,800.00	528,942.51	01-Aug-2008	4	6.750%	16,508.72
2(A)	0011402062	Jan-2009	01-Feb-2006	CA	80.00	372,000.00	368,932.74	01-Jan-2008	11	9.375%	38,197.85
2(A)	0011402073	Mar-2008	01-Feb-2006	FL	80.00	222,720.00	220,624.49	01-Nov-2007	13	9.750%	26,997.07
2(A)	0011402207	Oct-2008	01-Jan-2006	CA	80.00	432,000.00	426,468.83	01-Dec-2007	12	9.125%	42,285.82
2(A)	0011402250	Dec-2007	01-Feb-2006	NY	80.00	292,000.00	286,264.95	01-Aug-2007	16	9.125%	40,152.38
2(A)	0011402482	Mar-2008	01-Jan-2006	CA	80.00	520,000.00	519,054.12	01-Nov-2007	13	9.500%	57,498.26
2(A)	0011402794	Apr-2008	01-Feb-2006	NY	80.00	265,200.00	260,455.28	01-Dec-2007	12	9.125%	22,400.17
2(A)	0011402823	Dec-2008	01-Feb-2006	FL	90.00	84,600.00	83,224.11	01-May-2008	7	10.625%	6,581.37
2(A)	0011403114	Jan-2009	01-Jan-2006	CA	80.00	280,950.00	291,154.56	01-Aug-2008	4	6.125%	8,164.33
2(A)	0011403129	Dec-2007	01-Jan-2006	NY	80.00	300,000.00	299,924.78	01-Aug-2007	16	9.875%	39,427.60
2(A)	0011403237	Oct-2006	01-Jan-2006	MD	80.00	160,000.00	159,890.78	01-Feb-2006	34	9.375%	36,462.70
2(A)	0011403354	Jan-2009	01-Jan-2006	AZ	80.00	129,600.00	129,600.00	01-Sep-2008	3	9.875%	5,062.50
2(A)	0011403828	Jan-2009	01-Jan-2006	CA	77.29	541,000.00	535,231.26	01-May-2008	7	8.250%	33,472.85
2(A)	0011404389	Nov-2008	01-Jan-2006	MD	80.00	373,600.00	368,493.80	01-Apr-2008	8	9.250%	28,563.59
2(A)	0011404541	Oct-2008	01-Feb-2006	NY	84.94	545,300.00	537,337.33	01-May-2008	7	9.750%	37,187.54
2(A)	0011404611	Oct-2008	01-Feb-2006	CA	80.00	352,000.00	348,966.85	01-Nov-2007	13	9.000%	38,314.55
2(A)	0011404626	Nov-2007	01-Feb-2006	FL	80.00	228,000.00	225,322.53	01-Jun-2007	18	10.125%	34,701.81
2(A)	0011404939	Nov-2008	01-Feb-2006	NV	80.00	184,000.00	182,952.81	01-Sep-2007	15	9.750%	24,844.14
2(A)	0011405069	Jun-2008	01-Jan-2006	FL	80.00	195,200.00	193,465.61	01-Feb-2008	10	10.375%	19,142.65
2(A)	0011405090	Dec-2008	01-Jan-2006	TX	90.00	59,400.00	58,575.69	01-Feb-2008	10	11.125%	6,539.44
2(A)	0011405208	Feb-2009	01-Jan-2006	CA	80.00	608,000.00	600,861.52	01-Sep-2008	3	9.375%	22,020.14
2(A)	0011405558	Jul-2008	01-Feb-2006	PA	80.00	224,000.00	218,623.92	01-Feb-2008	10	8.125%	18,167.42
2(A)	0011405587	Oct-2008	01-Feb-2006	FL	80.00	268,000.00	267,918.76	01-Jun-2008	6	9.000%	15,835.14
2(A)	0011405661	Jan-2008	01-Jan-2006	FL	80.00	166,000.00	165,233.87	01-Oct-2006	26	8.750%	28,252.10
2(A)	0011405689	Nov-2007	01-Jan-2006	CA	80.00	247,200.00	245,236.38	01-Jul-2007	17	8.750%	31,953.89
2(A)	0011405906	Nov-2008	01-Feb-2006	MD	80.00	202,400.00	200,772.44	01-May-2008	7	9.750%	14,584.02
2(A)	0011405920	Aug-2008	01-Feb-2006	MD	80.00	116,000.00	114,988.69	01-Mar-2008	9	10.625%	11,143.75
2(A)	0011405948	May-2007	01-Feb-2006	NY	80.00	330,400.00	329,227.74	01-Dec-2006	24	8.875%	59,668.85
2(A)	0011406028	Oct-2008	01-Jan-2006	CA	80.00	284,000.00	274,545.75	01-Jan-2008	11	9.875%	27,826.37
2(A)	0011406243	Jun-2008	01-Feb-2006	FL	80.00	260,800.00	260,800.00	01-Feb-2008	10	8.875%	23,281.82
2(A)	0011406302	Oct-2008	01-Feb-2006	GA	80.00	146,903.00	145,993.12	01-Sep-2007	15	9.125%	19,163.38
2(A)	0011406440	Aug-2008	01-Feb-2006	SC	80.00	81,600.00	80,674.91	01-Jul-2007	17	10.625%	12,550.62

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2(A)	0011406661	Feb-2009	01-Jan-2006	CA	80.00	549,600.00	543,852.34	01-Jul-2007	17	9.625%	83,548.74
2(A)	0011406903	Jan-2008	01-Jan-2006	FL	95.00	152,000.00	151,999.00	01-Sep-2007	15	9.375%	19,633.20
2(A)	0011407086	Dec-2008	01-Dec-2005	VA	90.00	283,500.00	294,200.92	01-Jul-2008	5	7.125%	11,335.38
2(A)	0011407230	Aug-2008	01-Feb-2006	FL	80.00	124,000.00	122,805.93	01-Mar-2008	9	8.750%	10,146.54
2(A)	0011407453	Jun-2008	01-Feb-2006	CA	80.00	432,000.00	428,241.10	01-Feb-2008	10	9.250%	40,195.54
2(A)	0011407461	Jul-2008	01-Jan-2006	VA	80.00	267,040.00	264,985.68	01-Dec-2007	12	9.375%	30,054.41
2(A)	0011407696	Mar-2008	01-Feb-2006	MD	80.00	300,000.00	300,000.00	01-Nov-2007	13	8.500%	33,125.00
2(A)	0011407742	Feb-2009	01-Feb-2006	AZ	80.00	152,000.00	148,444.84	01-Sep-2008	3	9.625%	5,817.75
2(A)	0011407941	Nov-2008	01-Feb-2006	NY	75.00	937,500.00	918,128.75	01-Jul-2008	5	9.625%	43,028.26
2(A)	0011408349	Feb-2009	01-Feb-2006	CA	80.00	452,000.00	448,435.02	01-Dec-2007	12	9.125%	49,833.55
2(A)	0011408508	Aug-2008	01-Jan-2006	NY	80.00	333,720.00	327,611.18	01-Sep-2007	15	9.000%	39,218.61
2(A)	0011408811	Jan-2009	01-Feb-2006	IL	80.00	152,800.00	152,800.00	01-Aug-2008	4	7.715%	5,512.26
2(A)	0011408971	Dec-2008	01-Feb-2006	MD	80.00	204,000.00	201,576.80	01-Jul-2008	5	8.750%	9,944.74
2(A)	0011409166	Feb-2008	01-Jan-2006	FL	80.00	164,390.00	164,390.00	01-Oct-2007	14	9.500%	19,651.42
2(A)	0011409181	Dec-2008	01-Feb-2006	CA	80.00	255,200.00	252,060.39	01-Jun-2008	6	9.125%	14,916.93
2(A)	0011409279	Mar-2008	01-Feb-2006	CA	80.00	352,000.00	349,447.09	01-Nov-2007	13	9.750%	41,359.16
2(A)	0011409366	Jun-2008	01-Feb-2006	CA	80.00	519,200.00	519,200.00	01-Feb-2008	10	8.250%	43,354.27
2(A)	0011409376	Dec-2008	01-Jan-2006	CA	80.00	304,000.00	303,914.03	01-Dec-2007	12	9.500%	32,024.98
2(A)	0011409472	Oct-2008	01-Feb-2006	IL	80.00	224,000.00	221,850.11	01-May-2008	7	8.750%	14,971.33
2(A)	0011409508	Jan-2008	01-Feb-2006	FL	80.00	300,000.00	297,378.46	01-Aug-2007	16	8.750%	35,383.33
2(A)	0011409546	Jul-2008	01-Jan-2006	FL	80.00	131,200.00	130,138.35	01-Dec-2007	12	10.250%	14,998.03
2(A)	0011409558	Jun-2008	01-Feb-2006	CA	80.00	292,000.00	289,507.83	01-Jan-2008	11	9.250%	29,581.75
2(A)	0011409593	Jun-2008	01-Feb-2006	OK	81.54	265,000.00	272,036.48	01-Feb-2008	10	5.000%	12,122.03
2(A)	0011409880	Nov-2007	01-Jan-2006	NY	80.00	480,000.00	475,961.80	01-Jun-2007	18	9.625%	64,113.03
2(A)	0011410073	Apr-2008	01-Jan-2006	MD	80.00	268,000.00	263,188.94	01-Oct-2007	14	9.000%	31,189.54
2(A)	0011410208	Jan-2008	01-Feb-2006	NY	80.00	280,000.00	275,480.66	01-Sep-2007	15	9.125%	33,923.83
2(A)	0011410333	Sep-2008	01-Feb-2006	FL	80.00	140,000.00	137,310.39	01-Apr-2008	8	10.375%	11,742.67
2(A)	0011410383	Jun-2008	01-Feb-2006	NJ	80.00	348,000.00	344,708.76	01-Jan-2008	11	8.750%	33,783.43
2(A)	0011410393	Sep-2008	01-Feb-2006	CA	80.00	225,360.00	225,360.00	01-Dec-2007	12	9.000%	23,446.83
2(A)	0011410546	Jan-2009	01-Feb-2006	VA	80.00	524,000.00	510,586.30	01-Aug-2008	4	8.000%	20,971.08
2(A)	0011410627	Nov-2008	01-Feb-2006	NJ	80.00	348,000.00	344,321.76	01-Jul-2008	5	10.000%	19,715.81
2(A)	0011410719	Aug-2008	01-Feb-2006	WA	80.00	203,960.00	201,755.47	01-Mar-2008	9	8.250%	15,869.75
2(A)	0011410739	Aug-2008	01-Feb-2006	FL	80.00	185,600.00	185,600.00	01-Jan-2008	11	9.125%	18,376.76
2(A)	0011411236	Jan-2009	01-Jan-2006	MD	80.00	264,800.00	263,102.79	01-Jul-2007	17	9.750%	38,874.39
2(A)	0011411420	May-2007	01-Feb-2006	NY	80.00	424,000.00	422,452.97	01-Nov-2006	25	8.750%	74,885.27
2(A)	0011411590	Jan-2009	01-Feb-2006	TN	80.00	100,800.00	99,982.12	01-Aug-2007	16	8.875%	12,223.05
2(A)	0011411605	Oct-2008	01-Feb-2006	FL	80.00	160,000.00	156,902.44	01-Jun-2008	6	10.625%	10,827.53
2(A)	0011411756	Jan-2008	01-Feb-2006	FL	80.00	192,000.00	190,756.48	01-Aug-2007	16	8.875%	25,212.36
2(A)	0011411852	Jun-2008	01-Feb-2006	TX	80.00	148,000.00	147,175.58	01-Sep-2007	15	8.625%	18,964.88
2(A)	0011412084	Jan-2008	01-Feb-2006	IL	80.00	110,400.00	108,799.59	01-Aug-2007	16	8.125%	13,775.50

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011412168	Feb-2009	01-Feb-2006	CA	85.00	445,400.00	445,400.00	01-Sep-2008	3	7.375%	12,758.85
2(A)	0011412574	Jun-2008	01-Feb-2006	NJ	80.00	324,000.00	321,336.76	01-Feb-2008	10	10.250%	32,540.07
2(A)	0011412650	Dec-2007	01-Feb-2006	NC	80.00	222,400.00	222,400.00	01-Jan-2007	23	10.125%	37,479.03
2(A)	0011412680	Feb-2009	01-Feb-2006	CA	90.00	562,500.00	557,174.94	01-Dec-2007	12	9.250%	58,494.09
2(A)	0011412711	Jun-2008	01-Feb-2006	NJ	80.00	303,920.00	301,697.76	01-Feb-2008	10	9.750%	30,149.87
2(A)	0011412780	Sep-2008	01-Feb-2006	CA	80.00	464,000.00	460,320.29	01-Dec-2007	12	9.250%	50,202.38
2(A)	0011412952	Jan-2008	01-Feb-2006	FL	80.00	212,000.00	208,793.13	01-Sep-2007	15	10.375%	30,051.96
2(A)	0011413323	Feb-2009	01-Feb-2006	NV	80.00	172,000.00	170,532.38	01-May-2008	7	9.750%	12,326.08
2(A)	0011413444	Jan-2009	01-Feb-2006	CA	80.00	433,200.00	433,200.00	01-Aug-2008	4	8.625%	18,050.03
2(A)	0011413546	Jun-2008	01-Feb-2006	CA	80.00	448,000.00	442,819.97	01-Feb-2008	10	8.250%	37,535.00
2(A)	0011413656	Oct-2008	01-Feb-2006	FL	56.78	155,000.00	153,936.87	01-Jun-2008	6	10.625%	10,704.49
2(A)	0011413725	Jun-2008	01-Feb-2006	MD	80.00	348,000.00	345,878.69	01-Jan-2008	11	10.125%	39,752.29
2(A)	0011413732	Aug-2008	01-Feb-2006	FL	93.55	289,900.00	283,473.23	01-Apr-2008	8	7.400%	16,231.55
2(A)	0011413932	Feb-2008	01-Feb-2006	FL	80.00	559,920.00	556,567.48	01-Sep-2007	15	9.500%	74,123.28
2(A)	0011413958	Jan-2009	01-Feb-2006	CO	95.00	169,100.00	167,889.46	01-Aug-2008	4	10.375%	8,635.83
2(A)	0011413969	Sep-2008	01-Feb-2006	FL	80.00	248,000.00	245,800.09	01-Mar-2008	9	9.375%	21,205.78
2(A)	0011414069	Feb-2009	01-Feb-2006	CA	80.00	440,000.00	436,942.96	01-Aug-2007	16	8.350%	56,037.93
2(A)	0011414093	Jan-2009	01-Feb-2006	CO	80.00	184,000.00	183,725.30	01-Jul-2008	5	6.750%	6,698.30
2(A)	0011414104	Aug-2008	01-Feb-2006	CA	80.00	377,600.00	377,599.83	01-Apr-2008	8	7.750%	26,235.34
2(A)	0011414218	Jan-2009	01-Feb-2006	TX	80.00	96,000.00	94,416.99	01-Sep-2008	3	8.625%	2,469.66
2(A)	0011414381	Mar-2008	01-Feb-2006	NY	80.00	404,080.00	404,080.00	01-Nov-2007	13	7.875%	40,611.75
2(A)	0011414442	Mar-2007	01-Feb-2006	NY	80.00	234,840.00	234,195.60	01-Oct-2006	26	9.250%	46,227.75
2(A)	0011414451	Aug-2008	01-Feb-2006	FL	80.00	279,200.00	276,599.82	01-Apr-2008	8	8.425%	21,014.25
2(A)	0011414498	Mar-2008	01-Feb-2006	NY	90.00	337,500.00	332,142.94	01-Nov-2007	13	8.375%	37,303.63
2(A)	0011414609	Sep-2008	01-Feb-2006	MD	80.00	238,400.00	238,400.00	01-Mar-2008	9	8.000%	18,575.34
2(A)	0011414653	Feb-2009	01-Feb-2006	CA	80.00	331,200.00	331,200.00	01-Mar-2008	9	9.375%	28,490.10
2(A)	0011414740	Nov-2008	01-Feb-2006	MD	80.00	399,920.00	395,253.13	01-Jun-2008	6	7.875%	21,644.42
2(A)	0011414824	Dec-2008	01-Dec-2005	CA	80.00	341,600.00	337,797.56	01-Apr-2008	8	9.875%	24,671.64
2(A)	0011414840	Dec-2008	01-Feb-2006	CA	85.00	310,250.00	310,221.39	01-Apr-2008	8	8.500%	23,201.97
2(A)	0011415092	Dec-2008	01-Feb-2006	NY	80.00	504,000.00	503,500.41	01-Apr-2006	32	9.375%	113,172.38
2(A)	0011415219	Aug-2007	01-Feb-2006	NJ	80.00	324,000.00	321,228.34	01-Feb-2007	22	9.000%	56,914.85
2(A)	0011415307	Oct-2008	01-Feb-2006	HI	80.00	452,000.00	446,710.98	01-Apr-2008	8	8.125%	30,889.86
2(A)	0011415409	Jan-2008	01-Feb-2006	CA	90.00	585,000.00	584,696.60	01-Jul-2007	17	7.950%	68,969.81
2(A)	0011415725	Jan-2009	01-Feb-2006	CA	82.00	276,340.00	273,909.18	01-Apr-2008	8	9.375%	21,420.62
2(A)	0011415955	Feb-2009	01-Feb-2006	CA	80.00	294,400.00	290,726.49	01-Aug-2008	4	7.125%	9,619.45
2(A)	0011415998	Jun-2008	01-Feb-2006	CT	80.00	223,200.00	219,104.74	01-Feb-2008	10	9.375%	21,536.86
2(A)	0011416041	Aug-2007	01-Feb-2006	NY	80.00	258,640.00	256,089.76	01-Mar-2007	21	8.875%	42,687.29
2(A)	0011416202	Jan-2009	01-Feb-2006	FL	90.00	207,000.00	208,796.13	01-Sep-2008	3	7.000%	5,642.98
2(A)	0011416257	Nov-2008	01-Feb-2006	CA	80.00	356,000.00	357,979.09	01-Jul-2008	5	9.250%	18,234.96
2(A)	0011416373	Jan-2009	01-Feb-2006	CT	85.00	586,500.00	582,177.24	01-Sep-2008	3	5.125%	11,186.34

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011416411	Nov-2007	01-Feb-2006	NY	80.00	632,000.00	628,166.92	01-Jul-2007	17	9.375%	87,253.42
2(A)	0011416574	Nov-2007	01-Feb-2006	NY	80.00	448,000.00	444,397.29	01-Jun-2007	18	8.000%	55,000.84
2(A)	0011416803	Apr-2008	01-Feb-2006	FL	90.00	185,400.00	184,216.33	01-Dec-2007	12	10.625%	22,312.29
2(A)	0011416853	Jun-2008	01-Feb-2006	WA	80.00	180,000.00	176,773.06	01-Feb-2008	10	9.375%	17,351.06
2(A)	0011416886	Jan-2009	01-Feb-2006	NV	81.82	450,000.00	440,730.70	01-Aug-2008	4	9.750%	21,042.41
2(A)	0011417084	Jan-2009	01-Feb-2006	FL	80.00	168,000.00	166,318.52	01-Sep-2008	3	9.875%	6,632.75
2(A)	0011417120	Jan-2009	01-Feb-2006	FL	80.00	221,600.00	216,405.35	01-Aug-2008	4	9.750%	10,219.21
2(A)	0011417165	Feb-2009	01-Feb-2006	FL	80.00	176,000.00	176,000.00	01-Feb-2008	10	8.875%	16,199.31
2(A)	0011417182	Jan-2009	01-Feb-2006	CA	90.00	486,000.00	482,878.23	01-Mar-2008	9	10.000%	46,243.95
2(A)	0011417301	Apr-2008	01-Feb-2006	NJ	80.00	280,000.00	275,352.35	01-Oct-2007	14	8.500%	32,648.90
2(A)	0011417316	Aug-2008	01-Feb-2006	FL	80.00	196,000.00	196,000.00	01-Mar-2008	9	8.750%	16,088.32
2(A)	0011417321	Jan-2009	01-Feb-2006	FL	80.00	180,000.00	176,995.98	01-Sep-2007	15	8.750%	21,326.35
2(A)	0011417390	Oct-2008	01-Feb-2006	CA	80.00	232,000.00	230,258.03	01-Dec-2007	12	10.125%	26,697.88
2(A)	0011417476	Oct-2008	01-Feb-2006	FL	80.00	239,200.00	237,609.31	01-Aug-2007	16	10.250%	32,541.19
2(A)	0011417539	Jan-2009	01-Feb-2006	CT	90.00	279,000.00	274,495.37	01-Dec-2007	12	10.125%	32,095.26
2(A)	0011417546	Jun-2008	01-Feb-2006	CA	80.00	307,200.00	307,200.00	01-Jan-2008	11	8.875%	29,216.00
2(A)	0011417626	Dec-2008	01-Feb-2006	CA	80.00	471,200.00	462,413.91	01-Oct-2007	14	8.375%	55,182.80
2(A)	0011417830	Feb-2009	01-Feb-2006	CA	83.60	464,000.00	457,933.74	01-Sep-2008	3	8.875%	16,352.94
2(A)	0011417944	Jan-2009	01-Feb-2006	OR	80.00	156,800.00	154,787.81	01-Sep-2008	3	8.000%	4,394.49
2(A)	0011418020	Oct-2008	01-Feb-2006	MA	80.00	352,000.00	349,102.12	01-Feb-2008	10	8.875%	33,299.83
2(A)	0011418451	Nov-2008	01-Feb-2006	NY	80.00	496,080.00	491,947.36	01-Jul-2008	5	8.375%	25,040.39
2(A)	0011418456	Apr-2008	01-Feb-2006	FL	80.00	151,600.00	150,364.99	01-Dec-2007	12	9.875%	16,977.32
2(A)	0011418657	Mar-2008	01-Feb-2006	CA	80.00	616,800.00	616,800.00	01-Mar-2007	21	9.125%	89,536.23
2(A)	0011418951	Nov-2008	01-Feb-2006	VA	95.00	459,800.00	456,535.07	01-Jun-2008	6	8.895%	25,525.80
2(A)	0011418966	Feb-2009	01-Feb-2006	CA	80.00	217,600.00	214,783.32	01-Jun-2008	6	9.125%	12,793.49
2(A)	0011419058	Jan-2009	01-Feb-2006	MA	80.00	276,000.00	270,023.52	01-Feb-2008	10	8.750%	24,005.67
2(A)	0011419085	Jan-2009	01-Feb-2006	CA	80.00	476,000.00	470,308.59	01-Mar-2008	9	7.750%	35,718.33
2(A)	0011419149	Jan-2008	01-Feb-2006	FL	80.00	336,000.00	336,000.00	01-Sep-2007	15	9.500%	42,770.00
2(A)	0011419502	Sep-2008	01-Feb-2006	TX	80.00	71,200.00	70,088.94	01-Apr-2008	8	9.500%	5,945.33
2(A)	0011419640	Feb-2009	01-Feb-2006	VA	70.88	314,000.00	367,866.69	01-Aug-2008	4	9.990%	17,045.89
2(A)	0011419848	Aug-2008	01-Feb-2006	FL	90.00	604,800.00	601,136.17	01-Apr-2008	8	10.250%	53,334.23
2(A)	0011419876	Jan-2009	01-Feb-2006	CA	80.00	256,000.00	254,080.07	01-Oct-2007	14	9.125%	30,191.04
2(A)	0011420252	Oct-2008	01-Feb-2006	WA	80.00	160,680.00	159,065.38	01-Jun-2008	6	8.875%	9,354.01
2(A)	0011420362	Feb-2009	01-Feb-2006	CA	80.00	442,400.00	441,511.91	01-Jul-2008	5	6.000%	14,113.99
2(A)	0011420402	Aug-2008	01-Feb-2006	CT	80.00	284,000.00	280,844.03	01-Apr-2008	8	9.125%	21,123.34
2(A)	0011420550	Nov-2008	01-Feb-2006	CA	80.00	260,000.00	257,836.05	01-Dec-2007	12	9.000%	27,575.89
2(A)	0011420954	Nov-2008	01-Feb-2006	CA	95.00	427,500.00	435,930.07	01-May-2008	7	6.950%	21,002.78
2(A)	0011420976	Aug-2008	01-Feb-2006	FL	80.00	144,000.00	142,543.63	01-Mar-2008	9	8.500%	11,533.47
2(A)	0011421458	Jan-2009	01-Feb-2006	CA	80.00	296,000.00	289,373.67	01-Aug-2008	4	9.875%	13,846.01
2(A)	0011421632	Mar-2008	01-Feb-2006	FL	80.00	169,600.00	169,600.00	01-Nov-2007	13	9.000%	18,339.43

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2(A)	0011421680	Feb-2009	01-Feb-2006	CA	80.00	284,000.00	282,124.06	01-Jun-2008	6	10.625%	19,650.22
2(A)	0011421884	Jun-2008	01-Feb-2006	FL	80.00	135,200.00	135,197.45	01-Feb-2008	10	10.125%	14,648.10
2(A)	0011421975	Sep-2008	01-Feb-2006	TX	80.00	107,920.00	107,920.00	01-Apr-2008	8	9.000%	8,082.78
2(A)	0011422055	Jun-2008	01-Feb-2006	CA	74.42	483,750.00	480,275.18	01-Jan-2008	11	9.500%	52,158.02
2(A)	0011422069	Jul-2007	01-Feb-2006	FL	80.00	239,992.00	238,740.69	01-Feb-2007	22	9.750%	40,089.84
2(A)	0011422247	Dec-2008	01-Feb-2006	TX	80.00	203,200.00	201,613.13	01-Jun-2008	6	9.375%	13,023.57
2(A)	0011422387	Jan-2009	01-Feb-2006	FL	82.20	254,000.00	251,259.46	01-Jun-2008	6	9.000%	14,747.10
2(A)	0011422487	Nov-2007	01-Feb-2006	FL	80.00	160,000.00	159,054.13	01-Jun-2007	18	8.875%	22,647.18
2(A)	0011422537	Jan-2009	01-Feb-2006	WA	95.00	233,700.00	239,438.86	01-Aug-2008	4	9.295%	10,511.66
2(A)	0011422779	Jun-2008	01-Feb-2006	NY	80.00	303,200.00	300,594.46	01-Feb-2008	10	9.875%	29,555.02
2(A)	0011422827	Oct-2008	01-Feb-2006	ID	80.00	108,000.00	107,243.43	01-Jun-2008	6	10.125%	7,279.57
2(A)	0011422834	Sep-2007	01-Feb-2006	MD	80.00	298,400.00	297,201.15	01-Apr-2007	20	9.625%	50,642.44
2(A)	0011423024	Feb-2009	01-Feb-2006	CA	80.00	484,000.00	480,132.88	01-Oct-2007	14	9.125%	56,038.35
2(A)	0011424342	Apr-2008	01-Feb-2006	VA	80.00	280,000.00	278,174.13	01-Dec-2007	12	8.300%	29,306.70
2(A)	0011424405	Sep-2008	01-Feb-2006	FL	80.00	101,600.00	100,828.61	01-Apr-2008	8	9.250%	8,259.73
2(A)	0011424436	Oct-2008	01-Feb-2006	FL	80.00	188,000.00	186,541.91	01-Aug-2007	16	9.625%	23,989.80
2(A)	0011424448	Dec-2007	01-Feb-2006	MD	80.00	312,000.00	309,047.74	01-Aug-2007	16	9.000%	39,996.82
2(A)	0011424575	Sep-2008	01-Feb-2006	OK	94.71	80,500.00	79,466.35	01-Nov-2006	25	10.875%	19,030.36
2(A)	0011424723	Dec-2007	01-Feb-2006	FL	80.00	184,000.00	183,890.20	01-Aug-2007	16	8.750%	23,107.33
2(A)	0011424802	Sep-2007	01-Feb-2006	CA	80.00	344,000.00	344,000.00	01-Apr-2007	20	8.750%	51,599.98
2(A)	0011425260	Jan-2009	01-Feb-2006	MD	80.00	265,216.00	263,389.80	01-Aug-2008	4	9.750%	13,273.74
2(A)	0011425552	Oct-2008	01-Feb-2006	FL	80.00	160,000.00	158,033.97	01-Mar-2008	9	9.125%	13,083.42
2(A)	0011425603	May-2008	01-Feb-2006	CA	80.00	461,600.00	459,341.22	01-Dec-2007	12	9.375%	54,374.73
2(A)	0011425995	Feb-2009	01-Feb-2006	NV	80.00	185,600.00	184,431.02	01-Aug-2007	16	9.875%	25,187.68
2(A)	0011426127	Jun-2008	01-Feb-2006	CA	80.00	544,000.00	544,000.00	01-Jan-2008	11	8.375%	49,796.40
2(A)	0011426611	Jun-2007	01-Feb-2006	NY	80.00	287,200.00	284,853.19	01-Dec-2006	24	8.875%	51,633.54
2(A)	0011426704	Jan-2008	01-Feb-2006	NJ	80.00	272,800.00	269,723.73	01-Jun-2007	18	10.625%	44,314.91
2(A)	0011426787	Feb-2009	01-Feb-2006	MA	80.00	204,000.00	198,807.13	01-Apr-2008	8	8.875%	14,580.14
2(A)	0011426968	Jul-2008	01-Feb-2006	NJ	80.00	342,400.00	339,835.11	01-Jan-2008	11	9.375%	36,360.08
2(A)	0011427277	Feb-2009	01-Feb-2006	IL	80.00	115,200.00	128,448.76	01-Sep-2008	3	9.500%	4,810.57
2(A)	0011428016	Jan-2009	01-Feb-2006	CA	80.00	319,910.00	319,766.44	01-Aug-2008	4	9.250%	14,682.63
2(A)	0011428148	Nov-2008	01-Feb-2006	MD	80.00	460,000.00	456,080.69	01-Mar-2008	9	9.875%	40,899.17
2(A)	0011429189	Aug-2008	01-Feb-2006	TX	80.00	248,000.00	243,569.52	01-Mar-2008	9	9.125%	22,035.87
2(A)	0011430052	Jun-2008	01-Feb-2006	MD	90.00	463,500.00	456,310.79	01-Feb-2008	10	9.125%	45,323.78
2(A)	0011430151	Aug-2008	01-Feb-2006	FL	80.00	288,000.00	301,318.05	01-Apr-2008	8	6.500%	14,920.22
2(A)	0011430251	Jan-2009	01-Feb-2006	FL	80.00	147,200.00	143,918.23	01-Sep-2008	3	9.500%	5,750.82
2(A)	0011430651	Jan-2009	01-Feb-2006	CA	80.00	676,000.00	671,083.90	01-Aug-2008	4	10.125%	33,749.42
2(A)	0011430731	Jun-2008	01-Feb-2006	CA	80.00	344,000.00	344,000.00	01-Feb-2007	22	6.670%	42,449.52
2(A)	0011430845	Dec-2007	01-Jan-2006	NY	95.00	88,350.00	87,935.49	01-Aug-2007	16	11.125%	12,983.58
2(A)	0011431465	Mar-2008	01-Feb-2006	MD	85.00	433,500.00	433,485.00	01-Oct-2007	14	9.125%	53,914.70

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011431533	Aug-2008	01-Feb-2006	MD	80.00	307,200.00	306,824.57	01-Apr-2008	8	6.750%	15,982.34
2(A)	0011431749	Aug-2008	01-Feb-2006	FL	80.00	196,000.00	195,198.49	01-Dec-2006	24	9.125%	36,418.24
2(A)	0011432075	Aug-2008	01-Feb-2006	FL	80.00	205,600.00	222,351.28	01-Apr-2008	8	7.800%	13,353.18
2(A)	0011432662	Aug-2008	01-Feb-2006	MD	80.00	201,600.00	201,595.14	01-Apr-2008	8	7.990%	12,582.90
2(A)	0050672070	Oct-2007	01-Sep-2005	FL	80.00	167,200.00	163,196.85	20-May-2007	19	8.250%	21,738.46
2(A)	0050731940	Dec-2008	01-Sep-2005	OH	80.00	83,360.00	80,628.64	01-Jul-2008	5	8.875%	3,997.77
2(A)	0050808000	Nov-2007	01-Nov-2005	NJ	75.00	75,000.00	73,838.24	01-Jun-2007	18	9.750%	11,031.51
2(A)	0050825270	Feb-2009	06-Oct-2005	MI	80.00	192,000.00	186,344.95	06-Feb-2008	10	8.940%	14,215.66
2(A)	0050831340	Jan-2009	01-Oct-2005	OK	90.00	111,690.00	109,395.87	01-Jan-2008	11	11.090%	11,545.45
2(A)	0050844660	Mar-2008	06-Oct-2005	MD	80.00	400,000.00	395,109.06	06-Oct-2007	14	8.875%	46,745.48
2(A)	0050878670	Jan-2009	01-Dec-2005	IL	87.00	182,265.00	187,575.16	01-Aug-2008	4	5.000%	4,205.23
2(A)	0050884120	Sep-2008	01-Oct-2005	FL	80.00	143,376.00	150,746.47	01-Jan-2008	11	8.000%	12,116.95
2(A)	0050901700	Nov-2008	01-Dec-2005	WI	80.00	92,400.00	90,704.88	01-Mar-2008	9	11.500%	8,695.44
2(A)	0050906640	Oct-2008	01-Dec-2005	WI	80.00	98,400.00	102,410.21	01-Apr-2008	8	11.125%	7,814.98
2(A)	0050907270	Sep-2008	01-Nov-2005	AZ	80.36	221,000.00	215,670.40	01-Dec-2007	12	8.625%	20,917.84
2(A)	0050910010	Aug-2008	01-Dec-2005	IL	83.01	160,200.00	157,384.48	01-Mar-2008	9	10.500%	14,737.72
2(A)	0050912070	Dec-2008	01-Dec-2005	CO	80.00	124,000.00	119,886.48	01-Jul-2008	5	9.340%	4,965.20
2(A)	0050918330	Dec-2007	26-Oct-2005	FL	90.00	218,700.00	214,718.10	26-Jul-2007	17	9.500%	30,144.36
2(A)	0050919620	Nov-2008	07-Nov-2005	NY	80.00	296,000.00	286,175.22	07-May-2008	7	8.375%	16,674.60
2(A)	0050921220	Feb-2008	01-Dec-2005	FL	80.00	321,600.00	315,374.04	01-Sep-2007	15	10.590%	41,715.32
2(A)	0050925610	Dec-2008	01-Dec-2005	MN	80.00	215,120.00	208,446.11	01-Jul-2008	5	7.750%	8,791.75
2(A)	0050931270	Nov-2008	01-Dec-2005	CA	80.00	164,000.00	159,860.23	01-Jan-2008	11	8.375%	13,998.79
2(A)	0050934530	Mar-2008	01-Nov-2005	MI	80.00	159,680.00	155,480.56	01-Oct-2007	14	7.875%	15,845.22
2(A)	0050939260	Dec-2008	01-Nov-2005	OH	80.00	116,000.00	113,701.00	01-Nov-2007	13	9.625%	13,250.52
2(A)	0050940740	Feb-2009	10-Nov-2005	MO	80.00	191,200.00	194,857.73	10-Sep-2008	3	7.740%	5,872.82
2(A)	0050941400	Sep-2008	03-Dec-2005	MI	80.00	86,400.00	84,525.88	03-Jan-2008	11	10.490%	8,703.28
2(A)	0050941950	Sep-2008	10-Dec-2005	MI	80.00	67,840.00	66,055.55	10-Feb-2008	10	11.500%	6,943.18
2(A)	0050942080	Nov-2008	01-Nov-2005	OK	90.00	63,000.00	61,150.49	01-Jun-2008	6	11.470%	4,496.66
2(A)	0050952630	Sep-2008	19-Nov-2005	OH	90.00	198,000.00	194,103.56	19-Nov-2007	13	9.750%	23,029.08
2(A)	0050956670	Dec-2008	01-Dec-2005	GA	80.00	128,400.00	125,494.79	01-Jan-2008	6	10.625%	7,938.08
2(A)	0050963110	Nov-2008	02-Dec-2005	FL	80.00	227,200.00	222,904.35	02-Oct-2007	14	10.250%	26,873.75
2(A)	0050964510	Feb-2008	26-Oct-2005	FL	80.00	232,000.00	227,582.29	26-Aug-2007	16	9.375%	30,405.33
2(A)	0050965860	Apr-2008	13-Nov-2005	FL	80.00	296,800.00	290,536.28	13-Nov-2007	13	9.250%	32,737.04
2(A)	0050966640	Sep-2008	10-Nov-2005	OH	80.00	116,800.00	113,811.88	10-Dec-2007	12	8.500%	10,940.69
2(A)	0050967670	May-2008	20-Nov-2005	FL	80.00	216,000.00	211,582.85	20-Jun-2007	18	8.375%	26,609.18
2(A)	0050968280	Feb-2009	01-Nov-2005	FL	84.79	373,000.00	363,372.65	01-Sep-2008	3	9.500%	13,574.85
2(A)	0050968840	Feb-2009	01-Nov-2005	FL	80.00	188,792.00	183,172.59	01-Aug-2008	4	8.625%	7,385.51
2(A)	0050969420	Feb-2009	05-Jan-2006	CT	90.00	206,910.00	201,471.67	05-Aug-2008	4	8.640%	8,189.99
2(A)	0050969820	Feb-2009	07-Nov-2005	FL	80.00	226,400.00	219,436.53	07-Sep-2008	3	5.000%	4,108.43
2(A)	0050970560	Dec-2007	02-Dec-2005	FL	80.00	152,000.00	149,529.99	02-Jul-2007	17	10.340%	20,558.90



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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0050971180	Nov-2008	14-Dec-2005	FL	77.18	301,000.00	292,429.17	14-Jun-2008	6	6.790%	12,230.07
2(A)	0050971870	Dec-2008	20-Nov-2005	MA	80.00	288,000.00	281,635.84	20-Aug-2007	16	8.375%	32,593.59
2(A)	0050974950	Aug-2008	01-Oct-2005	SC	80.00	204,304.00	209,687.96	01-Mar-2008	9	5.000%	8,587.67
2(A)	0050988340	Feb-2009	21-Nov-2005	TN	80.00	76,000.00	80,434.63	21-Sep-2008	3	6.250%	2,229.43
2(A)	0050995820	Nov-2008	01-Nov-2005	NV	80.00	216,800.00	210,324.77	01-May-2008	7	8.125%	11,912.75
2(A)	0050998670	Dec-2008	01-Dec-2005	IL	90.00	155,371.50	170,460.33	01-Jul-2008	5	4.250%	4,236.39
2(A)	0050999300	Oct-2008	24-Nov-2005	FL	88.77	137,600.00	134,019.61	24-Apr-2008	8	8.750%	9,215.23
2(A)	0051000260	Jan-2009	01-Jan-2006	AZ	90.00	124,200.00	120,959.32	01-Aug-2008	4	9.125%	5,156.73
2(A)	0051001120	Aug-2007	25-Nov-2005	FL	90.00	214,200.00	211,691.94	25-Mar-2007	21	10.250%	37,158.56
2(A)	0051002390	Apr-2008	25-Nov-2005	FL	80.00	160,000.00	156,699.38	25-Nov-2007	13	9.375%	17,894.13
2(A)	0051002520	Feb-2009	30-Nov-2005	FL	75.00	82,500.00	80,719.33	31-Aug-2008	4	10.250%	3,919.54
2(A)	0051003140	Jun-2008	25-Nov-2005	FL	79.46	445,000.00	433,905.93	25-Jan-2008	11	8.625%	39,016.55
2(A)	0051003610	May-2008	30-Nov-2005	FL	54.84	102,000.00	100,038.98	30-Dec-2007	12	9.875%	11,201.95
2(A)	0051004680	May-2008	30-Nov-2005	FL	80.00	124,800.00	122,109.94	30-Sep-2007	15	8.750%	14,319.58
2(A)	0051004920	Jul-2008	07-Dec-2005	FL	90.00	169,200.00	165,534.04	07-Feb-2008	10	10.240%	15,254.00
2(A)	0051004960	Nov-2008	01-Dec-2005	NV	80.00	188,000.00	182,522.54	01-May-2008	7	6.640%	8,368.74
2(A)	0051005550	Dec-2008	01-Dec-2005	AZ	80.00	124,000.00	131,654.97	01-Jun-2008	6	4.250%	3,239.83
2(A)	0051005960	Oct-2008	03-Dec-2005	FL	80.00	88,000.00	86,114.92	03-May-2008	7	10.750%	6,198.10
2(A)	0051006550	Dec-2008	15-Dec-2005	FL	80.00	125,600.00	122,659.92	15-Jun-2008	6	9.890%	7,867.74
2(A)	0051007500	Nov-2007	07-Jan-2006	FL	81.71	134,000.00	131,733.20	07-Jun-2007	18	6.540%	16,654.47
2(A)	0051010330	Feb-2009	04-Dec-2005	VA	80.00	120,800.00	117,755.63	04-Aug-2008	4	10.490%	5,483.82
2(A)	0051011820	Nov-2008	04-Dec-2005	TN	80.00	64,400.00	63,003.49	04-Dec-2007	12	10.000%	6,671.16
2(A)	0051012800	Nov-2008	26-Nov-2005	TN	85.00	82,450.00	81,072.24	26-May-2008	7	11.250%	6,462.26
2(A)	0051014000	Oct-2008	01-Dec-2005	SC	80.00	95,200.00	92,577.40	01-Jun-2008	6	9.490%	5,148.43
2(A)	0051014040	Jun-2008	01-Jan-2006	CO	80.00	133,600.00	130,571.33	01-Jan-2008	11	8.875%	12,189.84
2(A)	0051014230	Nov-2008	01-Dec-2005	IL	90.00	396,000.00	387,546.35	01-Jan-2008	11	10.125%	38,542.80
2(A)	0051015440	Dec-2008	26-Nov-2005	SC	80.00	78,400.00	76,096.22	26-Jun-2008	6	8.750%	4,142.45
2(A)	0051016760	Feb-2009	27-Nov-2005	VA	80.00	89,600.00	94,632.23	27-Aug-2008	4	5.625%	2,422.09
2(A)	0051016980	Dec-2008	01-Dec-2005	NJ	80.00	256,000.00	249,482.16	01-Aug-2007	16	9.470%	30,235.32
2(A)	0051017260	Sep-2008	01-Dec-2005	NJ	78.01	220,000.00	214,422.31	01-Apr-2008	8	11.240%	18,074.74
2(A)	0051017860	Jul-2008	05-Dec-2005	NJ	90.00	405,000.00	399,336.50	05-Aug-2007	16	11.500%	59,862.65
2(A)	0051018010	Feb-2009	01-Dec-2005	MA	72.94	275,000.00	275,382.60	01-Sep-2008	3	7.290%	8,545.17
2(A)	0051018480	Jan-2009	01-Jan-2006	IN	80.00	136,000.00	131,962.70	01-Aug-2008	4	8.375%	5,117.26
2(A)	0051018550	Dec-2008	01-Dec-2005	IL	80.00	120,400.00	117,629.32	01-Jun-2008	6	10.375%	7,268.78
2(A)	0051018840	Jul-2008	12-Dec-2005	MD	90.00	243,000.00	238,485.39	12-Dec-2007	12	10.750%	27,343.94
2(A)	0051019420	Jul-2008	21-Dec-2005	SC	80.00	88,000.00	86,841.30	21-Apr-2007	20	7.540%	13,707.91
2(A)	0051019810	Jun-2008	01-Dec-2005	NJ	79.90	190,162.00	186,428.69	01-Nov-2007	13	10.370%	21,982.28
2(A)	0051021220	Dec-2008	01-Dec-2005	WI	90.00	99,000.00	97,078.18	01-Mar-2008	9	10.875%	8,765.06
2(A)	0051021730	Jan-2009	01-Dec-2005	WI	90.00	98,100.00	98,051.85	01-Aug-2008	4	2.250%	850.36
2(A)	0051022340	Jun-2008	01-Jan-2006	NJ	80.00	232,000.00	227,852.80	01-Jan-2008	11	10.990%	24,365.17

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2(A)	0051022590	Dec-2008	01-Dec-2005	IL	72.00	177,120.00	173,949.71	01-Dec-2007	12	10.500%	20,139.90
2(A)	0051022710	Apr-2007	02-Dec-2005	NY	85.00	433,500.00	429,467.45	02-Oct-2006	26	9.990%	77,044.99
2(A)	0051023110	Oct-2008	01-Jan-2006	IL	90.00	420,300.00	411,549.00	01-Apr-2008	8	9.125%	32,245.55
2(A)	0051023550	Jan-2009	01-Dec-2005	SC	80.00	91,200.00	89,396.34	01-Feb-2008	10	10.750%	8,716.60
2(A)	0051024030	Jun-2008	01-Dec-2005	WI	88.11	158,600.00	156,129.44	01-Oct-2007	14	11.340%	21,313.77
2(A)	0051024400	Sep-2008	15-Dec-2005	VA	82.50	165,000.00	161,766.82	15-Mar-2008	9	10.875%	14,562.02
2(A)	0051024410	Feb-2009	01-Dec-2005	WI	80.00	106,000.00	103,587.96	01-Aug-2008	4	10.750%	5,049.84
2(A)	0051026620	Aug-2008	01-Jan-2006	IL	80.00	130,400.00	127,705.60	01-Mar-2008	9	9.625%	10,847.57
2(A)	0051027450	Dec-2008	01-Dec-2005	PA	60.00	111,000.00	113,165.07	01-Aug-2008	4	6.500%	3,398.99
2(A)	0051027660	Jan-2009	01-Dec-2005	MO	80.00	74,400.00	72,767.04	01-Mar-2008	9	10.875%	6,570.03
2(A)	0051027720	Feb-2009	01-Dec-2005	DE	63.50	87,000.00	93,505.74	01-Sep-2008	3	11.500%	4,125.44
2(A)	0051027910	Dec-2008	01-Jan-2006	KS	80.00	193,600.00	189,378.46	01-Mar-2008	9	9.750%	16,401.07
2(A)	0051028360	Dec-2008	07-Dec-2005	PA	80.00	55,200.00	54,128.33	07-Jul-2008	5	11.500%	3,253.16
2(A)	0051028530	May-2008	01-Jan-2006	WI	80.00	104,000.00	102,256.32	01-Dec-2007	12	10.250%	12,045.01
2(A)	0051028690	Jul-2008	01-Jan-2006	IL	80.00	100,000.00	98,395.69	01-Feb-2008	10	10.750%	10,339.30
2(A)	0051028760	Feb-2009	01-Dec-2005	PA	89.99	344,100.00	335,109.10	01-Sep-2008	3	10.125%	12,899.34
2(A)	0051029420	Sep-2008	01-Dec-2005	IA	80.00	120,000.00	116,883.79	01-May-2008	7	8.940%	7,651.42
2(A)	0051029750	Dec-2008	08-Dec-2005	VA	83.33	260,000.00	252,305.89	08-Jun-2008	6	9.090%	13,158.67
2(A)	0051030170	Jan-2009	01-Dec-2005	TN	59.44	110,500.00	107,540.88	01-Aug-2008	4	9.875%	4,775.49
2(A)	0051030290	Sep-2008	09-Dec-2005	PA	80.00	140,000.00	138,681.37	09-Nov-2006	25	10.375%	21,950.90
2(A)	0051030350	Sep-2008	06-Dec-2005	PA	80.00	128,000.00	124,971.13	06-Jan-2008	11	9.625%	11,707.75
2(A)	0051031090	Jan-2009	04-Dec-2005	PA	80.00	129,600.00	125,974.19	04-Aug-2008	4	9.840%	5,456.82
2(A)	0051031670	Nov-2008	01-Dec-2005	WI	77.46	122,000.00	120,221.46	01-Mar-2008	9	12.375%	12,479.70
2(A)	0051031800	Aug-2008	21-Jan-2006	NY	85.00	297,500.00	292,189.13	21-Feb-2008	10	8.340%	24,294.53
2(A)	0051032140	Jan-2009	01-Dec-2005	IA	80.00	57,600.00	56,994.84	01-May-2007	19	11.990%	10,263.46
2(A)	0051032380	Feb-2008	04-Dec-2005	TN	80.00	75,920.00	74,005.78	04-Nov-2007	13	10.500%	8,675.24
2(A)	0051032520	Feb-2009	07-Dec-2005	NC	80.00	143,920.00	147,515.75	07-Sep-2008	3	5.000%	2,761.89
2(A)	0051033030	May-2008	07-Dec-2005	DE	80.00	241,600.00	236,375.16	07-Dec-2007	12	9.990%	24,906.09
2(A)	0051035220	Jan-2008	01-Dec-2005	MN	90.00	94,500.00	93,019.51	01-Aug-2007	16	10.840%	13,193.83
2(A)	0051035520	Aug-2008	01-Dec-2005	IA	80.00	74,000.00	72,373.42	01-Mar-2008	9	10.250%	6,106.76
2(A)	0051035820	Apr-2008	01-Dec-2005	TX	80.00	131,600.00	130,012.93	01-Apr-2007	20	10.990%	21,919.47
2(A)	0051036190	Sep-2008	01-Dec-2005	MN	80.00	107,200.00	104,836.94	01-Mar-2008	9	10.625%	7,607.78
2(A)	0051037860	Jan-2008	01-Dec-2005	IA	80.00	77,520.00	76,088.53	01-Aug-2007	16	9.875%	9,748.51
2(A)	0051038430	Aug-2008	01-Dec-2005	NE	90.00	134,100.00	132,049.89	01-May-2008	7	12.375%	11,090.24
2(A)	0051039310	Jun-2008	01-Dec-2005	MN	80.00	187,200.00	180,670.65	01-Nov-2007	13	9.375%	19,076.83
2(A)	0051039410	Sep-2008	01-Jan-2006	MN	90.00	180,000.00	176,744.74	01-Dec-2007	12	9.875%	20,017.12
2(A)	0051040590	Jan-2008	04-Dec-2005	WI	80.00	78,400.00	77,186.90	04-Aug-2007	16	10.875%	10,849.40
2(A)	0051041260	Nov-2008	01-Jan-2006	MN	80.00	220,000.00	215,482.72	01-Nov-2007	13	9.000%	23,248.86
2(A)	0051041880	Oct-2008	01-Dec-2005	WI	80.00	130,000.00	127,026.65	01-Dec-2007	12	9.625%	12,909.20
2(A)	0051044250	Feb-2009	01-Jan-2006	MN	80.00	181,200.00	176,321.19	01-Aug-2008	4	6.500%	6,681.43

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051044520	Dec-2008	01-Dec-2005	OH	78.00	62,400.00	61,013.31	01-Jun-2008	6	10.990%	4,005.08
2(A)	0051045220	Feb-2009	05-Jan-2006	MI	88.03	103,000.00	113,285.49	05-Oct-2008	2	7.125%	3,433.60
2(A)	0051046750	Dec-2008	01-Dec-2005	MO	80.00	66,400.00	64,331.65	01-Jul-2008	5	8.875%	2,935.00
2(A)	0051047590	Jan-2008	14-Dec-2005	OH	80.00	188,800.00	185,556.29	14-Aug-2007	16	10.250%	24,397.78
2(A)	0051047920	Jan-2009	01-Dec-2005	OK	80.00	77,200.00	86,860.08	01-Aug-2008	4	10.750%	4,259.74
2(A)	0051049190	Feb-2009	01-Dec-2005	OK	80.00	81,600.00	82,981.39	01-Sep-2008	3	7.990%	2,585.19
2(A)	0051050330	Sep-2008	04-Dec-2005	MI	80.00	104,000.00	103,112.79	04-Oct-2006	26	10.490%	19,708.34
2(A)	0051051010	Feb-2009	02-Dec-2005	MI	80.00	91,200.00	89,207.48	02-Sep-2008	3	11.250%	3,779.45
2(A)	0051051200	Sep-2008	01-Dec-2005	MI	85.00	107,100.00	104,886.19	01-Jul-2008	5	11.125%	6,145.67
2(A)	0051051450	Dec-2008	05-Dec-2005	OK	80.00	50,400.00	49,607.48	05-Jun-2008	6	12.375%	3,678.73
2(A)	0051052040	Feb-2009	01-Dec-2005	MI	80.00	152,800.00	148,715.49	01-Sep-2008	3	10.375%	5,867.14
2(A)	0051052520	Sep-2008	08-Dec-2005	MI	90.00	189,000.00	186,183.75	08-Jul-2007	17	10.750%	26,918.24
2(A)	0051053870	Dec-2008	01-Dec-2005	MI	90.00	126,000.00	128,900.88	01-Jul-2008	5	5.000%	3,369.00
2(A)	0051057650	Feb-2009	01-Dec-2005	NY	80.00	60,800.00	59,225.49	01-Sep-2008	3	10.240%	2,301.73
2(A)	0051057810	Dec-2008	01-Dec-2005	OH	89.70	270,000.00	262,679.69	01-Jul-2008	5	9.875%	13,464.18
2(A)	0051057960	Aug-2007	02-Dec-2005	OH	80.00	103,920.00	102,855.26	02-Mar-2007	21	11.490%	18,716.43
2(A)	0051058820	Jul-2008	01-Dec-2005	OH	80.00	115,200.00	112,222.66	01-Nov-2007	13	8.875%	11,146.23
2(A)	0051059120	Feb-2008	01-Dec-2005	OH	80.00	144,000.00	141,653.83	01-May-2007	19	9.740%	19,900.65
2(A)	0051059310	Jan-2009	01-Dec-2005	GA	80.00	172,000.00	168,705.30	01-Aug-2008	4	11.625%	8,978.18
2(A)	0051060020	Aug-2008	01-Dec-2005	MT	80.00	98,880.00	95,260.72	01-Apr-2008	8	10.740%	7,631.46
2(A)	0051060410	Feb-2009	02-Dec-2005	OH	90.00	82,800.00	81,019.24	02-Jul-2008	5	11.500%	4,192.42
2(A)	0051061190	Feb-2009	01-Dec-2005	GA	80.00	135,920.00	131,903.88	01-Sep-2008	3	9.590%	4,768.69
2(A)	0051061230	Jul-2008	04-Dec-2005	WI	80.00	98,800.00	96,422.99	04-Feb-2008	10	9.625%	8,343.67
2(A)	0051061310	Apr-2008	01-Dec-2005	GA	90.00	441,000.00	434,422.76	01-Nov-2007	13	11.750%	58,917.18
2(A)	0051061420	Feb-2009	01-Dec-2005	OH	80.00	87,600.00	94,978.01	01-Aug-2008	4	2.250%	1,296.08
2(A)	0051061480	Oct-2008	01-Dec-2005	GA	80.00	139,200.00	137,638.43	01-Aug-2007	16	12.490%	22,945.11
2(A)	0051061540	Sep-2008	01-Dec-2005	GA	90.00	114,300.00	112,092.36	01-Apr-2008	8	11.500%	8,303.09
2(A)	0051061970	Oct-2008	01-Dec-2005	OH	80.00	78,400.00	77,013.58	01-Apr-2008	8	11.500%	6,677.15
2(A)	0051062950	Sep-2008	01-Dec-2005	GA	80.00	203,920.00	199,049.68	01-Jan-2008	11	9.590%	18,531.15
2(A)	0051062980	Dec-2008	01-Dec-2005	OH	67.23	138,500.00	134,907.38	01-Jun-2008	6	10.500%	8,434.98
2(A)	0051063590	Nov-2008	01-Jan-2006	OH	90.00	94,500.00	93,056.36	01-Mar-2008	9	12.040%	9,206.77
2(A)	0051064860	Nov-2008	01-Dec-2005	MD	80.00	204,000.00	197,709.46	01-Aug-2008	4	9.250%	8,158.51
2(A)	0051067700	Sep-2008	01-Dec-2005	MD	90.00	335,700.00	329,791.87	01-Jul-2007	17	9.875%	43,894.46
2(A)	0051069680	Aug-2008	08-Dec-2005	MD	90.00	288,360.00	282,280.44	08-Mar-2008	9	10.750%	25,139.49
2(A)	0051071590	Aug-2008	12-Nov-2005	FL	81.61	197,500.00	193,459.99	12-Mar-2008	9	9.875%	16,799.39
2(A)	0051071960	Sep-2007	14-Nov-2005	FL	85.00	110,500.00	109,315.48	14-Apr-2007	20	11.000%	20,016.48
2(A)	0051072920	Sep-2008	23-Nov-2005	KY	80.00	68,000.00	66,551.72	23-Aug-2007	16	8.500%	7,889.88
2(A)	0051074140	Jul-2008	01-Dec-2005	FL	90.00	171,000.00	168,031.88	01-Sep-2007	15	10.500%	22,090.51
2(A)	0051074710	Jan-2009	14-Jan-2006	FL	80.00	145,600.00	142,299.48	14-Jul-2008	5	9.625%	7,504.33
2(A)	0051075340	Sep-2008	24-Nov-2005	IN	80.00	92,000.00	90,283.15	24-Jan-2008	11	10.125%	9,626.09

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051075740	Feb-2009	19-Nov-2005	OH	80.00	170,000.00	165,595.60	19-Sep-2008	3	9.500%	6,169.77
2(A)	0051075870	Feb-2009	27-Nov-2005	IN	80.00	128,000.00	124,744.70	27-Sep-2007	15	9.500%	15,914.21
2(A)	0051076250	Jul-2008	09-Dec-2005	FL	67.31	175,000.00	171,699.54	09-Jan-2008	11	10.840%	18,326.69
2(A)	0051076640	Jul-2008	01-Dec-2005	OH	80.00	118,320.00	115,254.16	01-Feb-2008	10	9.250%	9,496.16
2(A)	0051076740	Feb-2009	09-Dec-2005	FL	80.00	168,000.00	174,122.62	09-Sep-2008	3	2.250%	1,266.81
2(A)	0051078060	Jan-2009	30-Nov-2005	OH	80.00	56,000.00	54,695.10	30-Jul-2008	5	9.875%	2,962.79
2(A)	0051078870	Nov-2008	26-Nov-2005	OH	90.00	56,700.00	55,772.42	26-Feb-2008	10	11.000%	5,916.47
2(A)	0051078950	Sep-2008	01-Dec-2005	RI	90.00	207,000.00	204,026.87	01-Nov-2007	13	11.980%	28,177.00
2(A)	0051079010	Dec-2008	01-Jan-2006	MA	66.67	210,000.00	205,323.56	01-Jul-2008	5	9.750%	11,143.69
2(A)	0051080700	Jun-2008	30-Nov-2005	IN	80.00	78,400.00	76,895.53	31-Oct-2007	14	9.625%	9,465.74
2(A)	0051082320	Feb-2009	10-Dec-2005	IN	90.00	189,000.00	184,959.19	10-Sep-2008	3	12.000%	8,414.50
2(A)	0051082410	Nov-2008	01-Dec-2005	CA	90.00	297,000.00	289,467.83	01-Apr-2008	8	9.625%	20,606.75
2(A)	0051082520	Jul-2008	10-Dec-2005	OH	80.00	63,200.00	61,737.31	10-Feb-2008	10	9.875%	5,471.07
2(A)	0051083010	Sep-2008	04-Dec-2005	OH	81.51	176,350.00	173,213.19	04-Nov-2007	13	10.875%	21,128.20
2(A)	0051083490	Dec-2008	01-Dec-2005	CA	80.00	288,000.00	277,762.81	01-Jul-2008	5	5.000%	7,259.75
2(A)	0051084270	Sep-2008	09-Dec-2005	OH	80.00	84,000.00	83,059.06	09-Mar-2007	21	11.000%	14,388.22
2(A)	0051108760	Jan-2008	01-Jan-2006	FL	80.00	168,000.00	165,290.24	01-Sep-2007	15	7.650%	21,342.04
2(A)	0051111090	Jan-2009	18-Jan-2006	FL	74.24	245,000.00	240,334.65	18-Nov-2007	13	7.290%	26,724.86
2(A)	0051111200	Jan-2009	01-Jan-2006	LA	80.00	114,400.00	111,642.66	01-Aug-2008	4	9.340%	4,956.01
2(A)	0051111470	Oct-2008	01-Jan-2006	LA	80.00	98,000.00	95,598.33	01-Jun-2008	6	9.590%	5,805.80
2(A)	0051111480	Feb-2009	30-Dec-2005	AL	80.00	152,400.00	147,793.28	27-Sep-2008	3	8.840%	5,377.98
2(A)	0051111890	Oct-2008	07-Jan-2006	FL	80.00	84,000.00	81,996.55	07-Jun-2008	6	8.340%	4,278.54
2(A)	0051112100	Jan-2009	04-Jan-2006	FL	75.00	56,250.00	55,421.91	04-Jan-2008	11	12.390%	6,807.98
2(A)	0051112150	Feb-2009	01-Jan-2006	NV	73.13	234,000.00	228,115.16	01-Jun-2008	6	6.500%	12,133.79
2(A)	0051113330	Feb-2008	01-Jan-2006	FL	90.00	211,500.00	208,771.12	01-Sep-2007	15	8.790%	30,337.18
2(A)	0051114650	Apr-2008	18-Jan-2006	FL	65.73	117,000.00	115,391.09	18-Nov-2007	13	9.140%	15,509.91
2(A)	0051123560	Aug-2008	01-Jan-2006	NJ	42.31	110,000.00	107,013.26	01-Feb-2008	10	8.890%	8,250.49
2(A)	0051126500	Dec-2008	01-Feb-2006	NJ	80.00	228,000.00	226,290.75	01-Dec-2006	24	8.090%	42,772.50
2(A)	0051127250	Mar-2008	01-Feb-2006	NJ	90.00	132,300.00	129,925.42	01-Oct-2007	14	7.090%	11,498.17
2(A)	0051133930	Jan-2009	01-Jan-2006	WI	80.00	104,000.00	101,464.42	01-Mar-2008	9	9.970%	8,132.21
2(A)	0051134110	Jun-2008	12-Jan-2006	FL	80.00	177,600.00	173,645.71	12-Sep-2007	15	5.940%	17,905.57
2(A)	0051134210	Jan-2009	01-Jan-2006	IL	80.00	143,732.00	140,548.27	01-Oct-2007	14	6.440%	15,039.84
2(A)	0051134470	Jan-2009	01-Jan-2006	NH	59.00	96,465.00	94,661.27	01-Sep-2008	3	10.790%	4,186.01
2(A)	0051135970	Nov-2008	26-Jan-2006	PA	80.00	188,800.00	185,146.39	26-Sep-2007	15	6.690%	21,292.47
2(A)	0051136140	Dec-2008	10-Dec-2005	TN	80.00	111,920.00	108,845.43	10-Jul-2008	5	9.625%	5,338.61
2(A)	0051136440	Dec-2008	01-Jan-2006	WI	55.00	77,000.00	74,987.17	01-Jun-2008	6	10.750%	5,092.44
2(A)	0051136630	Jun-2008	10-Jan-2006	PA	80.00	182,320.00	179,202.19	10-Dec-2007	12	11.090%	20,617.17
2(A)	0051136650	Dec-2008	01-Feb-2006	OR	90.00	423,000.00	411,091.66	01-Aug-2008	4	7.190%	13,716.85
2(A)	0051138500	Aug-2008	04-Jan-2006	PA	85.00	79,900.00	78,822.94	04-Feb-2008	10	12.570%	9,051.46
2(A)	0051139890	Feb-2009	01-Jan-2006	IL	85.00	233,750.00	225,513.36	01-Oct-2008	2	8.890%	6,341.17

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

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2(A)	0051141410	Jun-2008	12-Jan-2006	PA	88.11	163,000.00	160,846.19	12-Aug-2007	16	8.590%	23,726.77
2(A)	0051142090	Jan-2009	04-Jan-2006	IL	73.67	221,000.00	216,530.94	04-Jun-2008	6	9.970%	13,858.45
2(A)	0051142670	Dec-2008	06-Jan-2006	KS	80.00	244,000.00	237,120.81	06-Jul-2008	5	6.990%	9,378.35
2(A)	0051142830	Jan-2009	01-Jan-2006	WI	90.00	153,000.00	149,124.46	01-Jul-2008	5	9.540%	7,869.73
2(A)	0051144330	Sep-2008	01-Feb-2006	IL	89.00	169,100.00	165,047.66	01-Apr-2008	8	9.790%	11,724.04
2(A)	0051144360	Dec-2008	01-Feb-2006	IL	80.00	316,000.00	306,434.81	01-Aug-2008	4	7.230%	10,285.65
2(A)	0051146110	Jan-2009	01-Jan-2006	MS	80.00	107,972.00	107,363.73	01-Sep-2008	3	7.000%	2,901.78
2(A)	0051147320	Feb-2009	01-Jan-2006	TX	80.00	76,120.00	74,048.21	01-Oct-2008	2	9.590%	2,261.18
2(A)	0051147640	Oct-2008	01-Feb-2006	CA	80.00	168,000.00	163,579.12	01-May-2008	7	9.770%	10,337.42
2(A)	0051148150	Jan-2009	01-Jan-2006	NC	89.79	129,300.00	126,824.03	01-Jul-2008	5	10.520%	7,423.13
2(A)	0051148200	Aug-2008	01-Jan-2006	WI	75.00	180,000.00	177,121.76	01-Mar-2008	9	11.810%	17,163.45
2(A)	0051150220	Feb-2009	05-Jan-2006	TN	80.00	205,600.00	200,316.91	05-Sep-2008	3	6.500%	6,325.24
2(A)	0051150320	Jan-2009	01-Jan-2006	CA	80.00	216,400.00	210,110.16	01-Aug-2008	4	6.940%	6,748.03
2(A)	0051151920	Feb-2009	12-Jan-2006	SC	78.57	275,000.00	266,688.26	12-Oct-2008	2	7.090%	6,334.32
2(A)	0051152320	Jun-2008	01-Jan-2006	IA	80.00	85,600.00	84,421.34	01-Feb-2007	22	6.240%	11,324.61
2(A)	0051152360	Feb-2009	01-Feb-2006	ND	80.00	121,952.00	118,385.24	01-Oct-2008	2	7.090%	2,596.57
2(A)	0051153930	Jan-2009	12-Jan-2006	NC	80.00	106,800.00	104,343.43	12-Aug-2008	4	8.190%	4,007.02
2(A)	0051154800	Feb-2009	09-Jan-2006	NC	80.00	106,000.00	102,428.53	09-Oct-2008	2	6.990%	2,214.71
2(A)	0051154940	Feb-2009	06-Jan-2006	NC	87.35	214,000.00	210,311.71	06-Sep-2008	3	9.890%	8,223.44
2(A)	0051155150	Dec-2008	05-Dec-2005	MO	80.00	102,400.00	110,657.12	05-Jun-2008	6	5.000%	3,307.80
2(A)	0051156070	Aug-2008	01-Feb-2006	WI	85.00	119,000.00	116,743.16	01-Apr-2008	8	10.940%	9,411.18
2(A)	0051158050	Nov-2008	21-Dec-2005	OH	80.00	134,400.00	130,638.34	21-Jul-2008	5	8.540%	6,325.81
2(A)	0051167220	Oct-2008	01-Jan-2006	OH	80.00	63,600.00	62,307.09	01-Jun-2008	6	8.460%	3,521.21
2(A)	0051169080	Feb-2009	01-Jan-2006	GA	80.00	130,832.00	127,344.54	01-Sep-2008	3	7.590%	3,754.98
2(A)	0051169350	Feb-2009	01-Feb-2006	OR	80.00	324,000.00	316,343.98	01-May-2008	7	10.240%	21,119.31
2(A)	0051169730	Jan-2009	01-Feb-2006	WA	75.00	210,000.00	206,804.96	01-Sep-2008	3	11.690%	9,558.33
2(A)	0051169880	Jun-2008	01-Jan-2006	OH	90.00	112,500.00	110,437.51	01-Feb-2008	10	11.040%	10,879.68
2(A)	0051171400	Sep-2008	01-Feb-2006	GA	80.00	150,800.00	147,464.34	01-Mar-2008	9	10.090%	12,010.86
2(A)	0051171600	Jan-2009	01-Feb-2006	PA	90.00	73,800.00	72,091.42	01-Jul-2008	5	10.490%	4,172.58
2(A)	0051172000	Jul-2008	01-Feb-2006	OH	75.00	76,500.00	76,077.17	01-Dec-2006	24	9.590%	17,165.03
2(A)	0051172060	Nov-2008	16-Dec-2005	MD	83.04	235,000.00	229,267.27	16-May-2008	7	9.990%	15,139.08
2(A)	0051172340	Jan-2009	12-Jan-2006	GA	80.00	96,960.00	95,482.61	12-Oct-2007	14	8.340%	12,495.32
2(A)	0051172730	Jul-2007	09-Jan-2006	NY	80.00	136,000.00	134,662.81	09-Feb-2007	22	7.990%	23,604.53
2(A)	0051173090	Jan-2009	12-Jan-2006	PA	86.67	143,000.00	141,312.04	12-Mar-2007	21	9.040%	26,746.56
2(A)	0051173190	Feb-2009	01-Feb-2006	OH	85.00	226,950.00	222,347.80	01-Sep-2008	3	6.500%	7,633.32
2(A)	0051174100	Oct-2008	23-Dec-2005	MD	80.00	122,960.00	122,300.90	23-May-2008	7	7.750%	6,617.46
2(A)	0051176320	Feb-2009	07-Jan-2006	MD	64.94	200,000.00	197,564.22	07-May-2007	19	7.940%	30,804.88
2(A)	0051178020	Oct-2008	15-Dec-2005	FL	80.00	216,000.00	210,659.90	15-Apr-2008	8	9.750%	15,203.73
2(A)	0051178960	Jun-2008	07-Dec-2005	FL	90.00	304,200.00	299,549.18	07-Dec-2007	12	11.750%	37,849.12
2(A)	0051180190	Jun-2008	06-Jan-2006	FL	67.75	172,750.00	170,340.09	06-Feb-2008	10	12.740%	19,851.80

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

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051180670	Jul-2008	07-Jan-2006	FL	60.00	105,000.00	103,386.93	07-Feb-2008	10	11.890%	11,160.90
2(A)	0051180690	Apr-2008	07-Jan-2006	FL	80.00	121,600.00	119,784.96	07-Oct-2007	14	8.340%	15,675.66
2(A)	0051183560	Oct-2008	02-Jan-2006	FL	80.00	256,000.00	250,354.77	02-May-2008	7	7.840%	13,746.15
2(A)	0051184240	Sep-2008	05-Jan-2006	FL	80.00	184,000.00	180,414.68	05-Apr-2008	8	10.920%	14,598.50
2(A)	0051184770	Jun-2008	02-Jan-2006	FL	80.00	308,000.00	302,421.39	02-Oct-2007	14	7.340%	35,532.46
2(A)	0051185030	Feb-2008	09-Dec-2005	OH	80.00	152,000.00	149,418.52	09-Sep-2007	15	10.625%	19,506.32
2(A)	0051187040	Feb-2009	06-Jan-2006	RI	90.00	315,000.00	307,064.00	06-Sep-2008	3	6.500%	8,735.79
2(A)	0051187210	Oct-2008	21-Jan-2006	MA	83.26	179,000.00	174,631.39	21-Mar-2008	9	7.560%	11,259.57
2(A)	0051187400	Dec-2008	01-Jan-2006	OH	80.00	123,200.00	119,895.56	01-Aug-2008	4	8.790%	4,977.37
2(A)	0051189450	Jun-2008	06-Jan-2006	OH	83.18	116,450.00	113,906.79	06-Jan-2008	11	9.990%	11,019.79
2(A)	0051190080	Jan-2009	04-Jan-2006	MI	90.00	152,550.00	154,895.52	04-Sep-2008	3	7.750%	4,674.83
2(A)	0051195010	Jan-2009	05-Jan-2006	IN	80.00	61,600.00	60,184.58	05-Aug-2008	4	9.590%	2,740.78
2(A)	0051195490	Oct-2008	20-Jan-2006	FL	85.00	233,750.00	229,581.93	20-May-2008	7	8.940%	14,941.32
2(A)	0051196160	Oct-2008	04-Jan-2006	IN	80.00	164,000.00	160,517.79	04-Jul-2008	5	9.875%	8,784.42
2(A)	0051196410	Feb-2009	08-Jan-2006	OH	90.00	99,000.00	103,621.40	08-Oct-2008	2	5.000%	1,553.19
2(A)	0051214710	Oct-2008	08-Jan-2006	LA	80.00	66,400.00	64,151.54	08-Jun-2008	6	10.940%	4,516.17
2(A)	0051214720	Dec-2007	11-Jan-2006	MS	90.00	61,110.00	60,515.30	11-Jul-2007	17	9.990%	10,826.95
2(A)	0051217120	Aug-2008	15-Jan-2006	FL	80.00	136,000.00	132,847.34	15-Mar-2008	9	7.540%	8,770.02
2(A)	0051223100	Jan-2009	01-Feb-2006	AZ	84.39	146,000.00	141,854.34	01-Sep-2008	3	6.990%	3,828.11
2(A)	0051240740	Feb-2009	01-Feb-2006	CA	78.41	305,000.00	298,907.62	01-Mar-2008	9	10.540%	25,593.08
2(A)	0051241190	Feb-2009	01-Feb-2006	CA	85.00	204,000.00	199,069.24	01-Sep-2008	3	8.440%	6,575.22
2(A)	0051258440	Jan-2008	08-Jan-2006	TN	80.00	91,200.00	89,880.37	08-Aug-2007	16	8.090%	12,581.24
2(A)	0051268320	Jul-2008	01-Feb-2006	IL	80.00	147,920.00	145,300.06	01-Sep-2007	15	9.000%	17,906.34
2(A)	0051278240	Jan-2009	22-Jan-2006	MD	80.00	352,000.00	341,145.69	22-Aug-2008	4	7.190%	11,393.99
2(A)	0051284900	Aug-2008	13-Jan-2006	FL	90.00	169,200.00	166,104.44	13-Dec-2007	12	7.740%	14,379.89
2(A)	0051285900	Feb-2008	23-Jan-2006	FL	74.12	252,000.00	248,780.71	23-Sep-2007	15	8.840%	35,929.04
2(A)	0051286200	Dec-2008	12-Jan-2006	FL	80.00	164,000.00	160,427.63	12-Jul-2008	5	8.290%	7,278.32
2(A)	0051289810	Feb-2009	23-Jan-2006	CT	55.00	150,700.00	146,244.82	23-May-2008	7	11.090%	10,764.55
2(A)	0511573700	Dec-2008	22-Dec-2005	OH	89.43	110,000.00	108,160.49	22-Feb-2008	10	11.590%	11,253.99
2(B)	0005104059	Aug-2008	01-Dec-2005	TX	80.00	74,400.00	72,812.08	01-Mar-2008	9	8.590%	5,378.59
2(B)	0005107537	Feb-2009	01-Jan-2006	FL	80.00	230,400.00	223,845.49	01-Sep-2008	3	7.240%	6,273.91
2(B)	0005113894	Oct-2008	01-Feb-2006	CA	90.00	253,800.00	247,144.42	01-May-2008	7	7.190%	12,351.58
2(B)	0005114669	Mar-2008	01-Jan-2006	TX	80.00	120,800.00	119,164.74	01-Sep-2007	15	8.690%	13,746.63
2(B)	0011293306	Sep-2008	01-Oct-2005	MS	85.00	57,800.00	56,722.81	01-Oct-2008	2	10.175%	1,827.67
2(B)	0011388879	Jan-2009	01-Jan-2006	FL	64.94	350,000.00	339,234.00	01-Aug-2008	4	6.700%	10,487.80
2(B)	0011401118	Dec-2008	01-Jan-2006	CA	93.60	805,000.00	796,484.36	01-Apr-2008	8	7.325%	45,213.73
2(B)	0011405231	Jun-2007	01-Jan-2006	MD	80.00	312,000.00	309,657.44	01-Jan-2007	23	8.950%	54,088.03
2(B)	0011411359	Nov-2008	01-Feb-2006	CA	83.44	680,000.00	673,550.23	01-Apr-2008	8	7.775%	40,764.69
2(B)	0011416709	Aug-2008	01-Feb-2006	NY	70.00	84,000.00	82,390.20	01-Mar-2008	9	7.950%	5,603.03
2(B)	0011418205	Dec-2006	01-Feb-2006	NY	85.00	340,000.00	339,485.85	01-Jul-2006	29	8.500%	69,868.54

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

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(B)	0011423065	Feb-2009	01-Feb-2006	ID	20.00	29,000.00	27,530.58	01-Oct-2008	2	12.400%	1,090.69
2(B)	0011424869	Jan-2009	01-Feb-2006	MA	85.00	427,550.00	422,212.47	01-Jul-2008	5	6.990%	15,961.96
2(B)	0050802240	Feb-2009	10-Nov-2005	CT	83.33	200,000.00	194,608.48	10-Sep-2008	3	7.990%	6,068.05
2(B)	0050927100	Jan-2009	01-Nov-2005	CA	83.24	308,000.00	298,000.93	01-Aug-2008	4	6.840%	9,421.28
2(B)	0050965920	Aug-2008	11-Nov-2005	FL	72.69	189,000.00	184,949.79	11-Mar-2008	9	7.990%	12,655.25
2(B)	0050999570	Nov-2008	25-Nov-2005	NC	80.00	75,200.00	73,278.44	25-May-2008	7	8.240%	4,242.98
2(B)	0051023840	Jun-2008	05-Dec-2005	PA	64.52	271,000.00	265,541.80	05-Sep-2007	15	6.740%	23,305.92
2(B)	0051039140	Sep-2008	07-Dec-2005	TX	80.00	52,000.00	50,560.22	07-Aug-2008	4	9.040%	2,156.40
2(B)	0051053880	Feb-2009	28-Dec-2005	OH	90.00	56,700.00	55,973.02	27-Jul-2008	5	6.500%	3,037.93
2(B)	0051054410	Oct-2008	16-Dec-2005	MI	85.00	79,900.00	77,412.01	16-Dec-2007	12	8.990%	3,795.40
2(B)	0051055670	Jun-2008	01-Jan-2006	MI	80.00	92,400.00	91,720.84	01-Dec-2006	24	8.640%	16,037.96
2(B)	0051057660	Nov-2008	01-Dec-2005	PA	80.00	100,000.00	98,270.94	01-Mar-2008	9	8.890%	7,530.83
2(B)	0051059820	Oct-2008	14-Dec-2005	OH	90.00	108,000.00	105,771.44	14-Jun-2008	6	8.590%	5,693.67
2(B)	0051063860	Jan-2009	01-Jan-2006	PA	90.00	56,250.00	50,488.22	01-Aug-2008	4	8.040%	1,884.34
2(B)	0051078980	Sep-2008	30-Nov-2005	IN	85.00	73,100.00	71,841.20	30-Nov-2007	13	8.290%	6,962.53
2(B)	0051081400	Nov-2008	04-Dec-2005	KY	85.00	103,700.00	101,644.35	04-May-2008	7	8.590%	6,153.15
2(B)	0051082370	Dec-2008	04-Dec-2005	FL	80.00	272,000.00	263,179.02	04-Jul-2008	5	6.690%	9,481.65
2(B)	0051135010	Feb-2009	02-Jan-2006	PA	90.00	76,500.00	75,244.67	02-Aug-2008	4	9.920%	3,540.82
2(B)	0051137090	Feb-2009	12-Jan-2006	PA	70.32	109,000.00	105,860.81	12-Aug-2008	4	6.990%	3,429.90
2(B)	0051137450	Feb-2009	18-Jan-2006	PA	90.00	171,000.00	167,123.18	18-Jun-2008	6	6.500%	7,829.28
2(B)	0051147280	Jan-2009	01-Feb-2006	FL	79.13	455,000.00	441,406.75	01-Sep-2008	3	6.790%	11,543.99
2(B)	0051154490	Feb-2009	07-Jan-2006	MS	80.00	103,200.00	101,065.67	07-Oct-2008	2	9.140%	2,909.66
2(B)	0051162370	Nov-2008	20-Jan-2006	OK	80.00	76,000.00	74,563.82	20-Jun-2008	6	8.840%	4,138.22
2(B)	0051181980	Feb-2009	18-Dec-2005	MA	85.00	253,300.00	245,248.83	18-Oct-2008	2	6.990%	5,302.78
2(B)	0051182710	Feb-2009	13-Jan-2006	FL	83.33	135,000.00	129,549.63	13-Sep-2008	3	8.590%	4,362.86
2(B)	0051242350	Feb-2009	17-Jan-2006	PA	83.30	83,300.00	81,289.08	17-Jul-2008	5	7.750%	3,431.71
2(B)	0051242510	Aug-2008	18-Jan-2006	PA	80.00	185,600.00	182,730.05	18-Jan-2008	11	8.840%	16,451.11
2(B)	0051287520	Oct-2008	14-Jan-2006	ME	80.00	52,000.00	47,833.50	14-May-2008	7	9.790%	3,298.35
2(B)	0051297210	Jan-2009	24-Jan-2006	OH	80.00	220,800.00	214,129.03	24-Aug-2008	4	7.190%	7,151.79

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

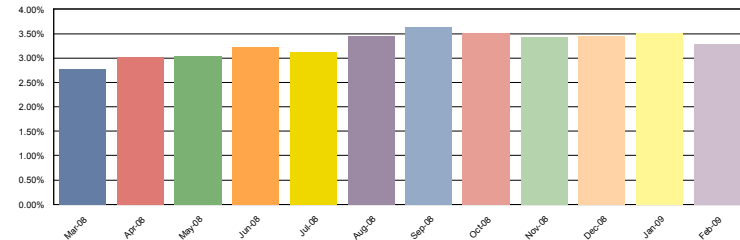
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**Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period**

**Summary**

New Bankruptcy Loans	
Loans in Bankruptcy	20
Original Principal Balance	2,770,927.00
Current Actual Balance	2,739,286.91
Current Bankruptcy Total	
Loans in Bankruptcy	206
Original Principal Balance	30,708,791.80
Current Actual Balance	30,268,092.43

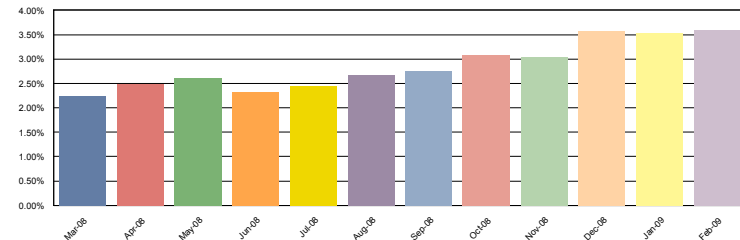
**12 Month Bankruptcy History**



**1(A)**

New Bankruptcy Loans	
Loans in Bankruptcy	4
Original Principal Balance	797,100.00
Current Actual Balance	784,042.17
Current Bankruptcy Total	
Loans in Bankruptcy	31
Original Principal Balance	6,656,357.00
Current Actual Balance	6,580,391.67

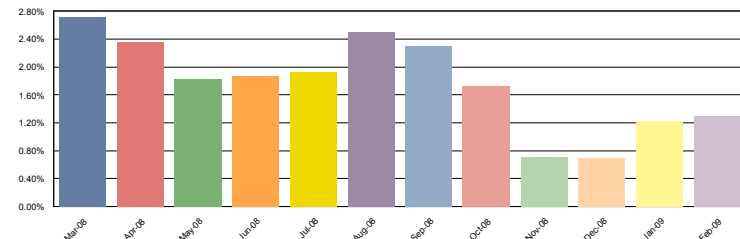
**12 Month Bankruptcy History**



**1(B)**

New Bankruptcy Loans	
Loans in Bankruptcy	1
Original Principal Balance	15,000.00
Current Actual Balance	14,324.03
Current Bankruptcy Total	
Loans in Bankruptcy	7
Original Principal Balance	395,775.00
Current Actual Balance	384,599.48

**12 Month Bankruptcy History**





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

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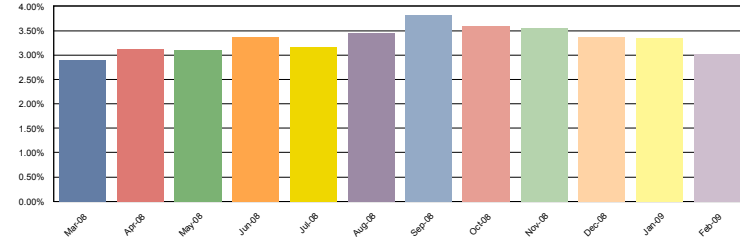
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**Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period**

**2(A)**

New Bankruptcy Loans	
Loans in Bankruptcy	8
Original Principal Balance	1,533,955.00
Current Actual Balance	1,522,088.41
Current Bankruptcy Total	
Loans in Bankruptcy	104
Original Principal Balance	18,037,240.80
Current Actual Balance	17,791,670.47

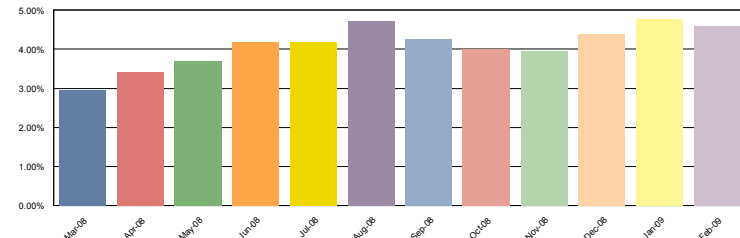
**12 Month Bankruptcy History**



**2(B)**

New Bankruptcy Loans	
Loans in Bankruptcy	7
Original Principal Balance	424,872.00
Current Actual Balance	418,832.30
Current Bankruptcy Total	
Loans in Bankruptcy	64
Original Principal Balance	5,619,419.00
Current Actual Balance	5,511,430.81

**12 Month Bankruptcy History**



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

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011322961	Feb-2008	01-Dec-2005	GA	80.00	144,000.00	139,911.75	01-Aug-2008	4	7.250%	4,710.36
1(A)	0011332165	Dec-2006	01-Dec-2005	TN	72.73	40,000.00	39,136.10	01-Oct-2008	2	10.875%	1,334.25
1(A)	0011349141	Jul-2007	01-Dec-2005	NJ	77.94	265,000.00	260,743.16	01-Oct-2007	14	10.750%	34,743.87
1(A)	0011357024	Feb-2009	01-Feb-2006	MD	76.89	49,900.00	48,569.33	01-Oct-2008	2	9.625%	1,506.31
1(A)	0011361539	Jul-2008	01-Dec-2005	NJ	87.16	185,650.00	181,961.03	01-Sep-2007	15	8.025%	17,136.97
1(A)	0011370573	Jul-2008	01-Dec-2005	CA	80.00	396,000.00	388,957.42	01-Nov-2008	1	5.000%	4,369.37
1(A)	0011372428	Oct-2008	01-Jan-2006	CA	72.46	250,000.00	247,310.07	01-May-2008	7	9.250%	16,213.62
1(A)	0011378622	Jan-2009	01-Jan-2006	NY	80.00	240,000.00	238,356.90	01-Oct-2006	26	9.750%	48,151.01
1(A)	0011384971	Aug-2008	01-Jan-2006	TX	95.00	73,150.00	74,812.58	01-Aug-2008	4	9.990%	3,544.58
1(A)	0011387228	Dec-2008	01-Jan-2006	WI	80.00	126,400.00	123,226.87	01-May-2008	7	10.250%	8,859.37

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

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011387376	Feb-2009	01-Jan-2006	NJ	80.00	320,000.00	312,479.18	01-Feb-2008	10	9.500%	28,092.85
1(A)	0011388075	May-2007	01-Jan-2006	MA	95.00	380,000.00	371,050.80	01-Jun-2008	6	10.125%	23,528.75
1(A)	0011389472	Apr-2008	01-Feb-2006	RI	86.40	216,000.00	210,113.82	01-Jan-2009	0	7.990%	2,624.06
1(A)	0011393992	Feb-2009	01-Feb-2006	KS	80.00	139,200.00	135,287.17	01-Nov-2008	1	8.250%	2,743.20
1(A)	0011395908	Feb-2008	01-Jan-2006	IL	94.24	254,457.00	249,511.24	01-May-2008	7	8.500%	14,924.53
1(A)	0011396163	Feb-2009	01-Jan-2006	AZ	90.00	288,000.00	287,706.49	01-Jun-2008	6	10.000%	18,700.94
1(A)	0011397561	Oct-2008	01-Feb-2006	CA	80.00	384,000.00	384,000.00	01-Apr-2008	8	9.000%	28,520.00
1(A)	0011398092	Nov-2008	01-Feb-2006	TX	80.00	122,400.00	126,504.65	01-Feb-2008	10	7.950%	9,318.75
1(A)	0011400605	Jan-2008	01-Jan-2006	FL	86.96	180,000.00	176,393.90	01-Mar-2008	9	10.375%	12,703.03
1(A)	0011402034	Sep-2007	01-Feb-2006	WA	79.72	231,200.00	227,218.05	01-Feb-2008	10	9.125%	22,568.80
1(A)	0011404608	Dec-2008	01-Feb-2006	CA	80.00	356,000.00	355,567.23	01-Jul-2008	5	6.990%	13,461.21
1(A)	0011408358	Jan-2009	01-Feb-2006	AZ	80.00	256,000.00	255,513.76	01-Oct-2008	2	5.500%	4,250.07
1(A)	0011411104	May-2008	01-Jan-2006	VA	92.00	253,000.00	245,771.70	01-Aug-2008	4	9.250%	10,631.45
1(A)	0011413253	Dec-2007	01-Feb-2006	TN	80.00	95,200.00	94,420.79	01-Jun-2008	6	9.750%	6,034.20
1(A)	0011414055	Dec-2006	01-Feb-2006	MI	80.00	132,000.00	128,698.92	01-Sep-2008	3	8.225%	4,565.38
1(A)	0011414604	Oct-2008	01-Feb-2006	IN	85.00	114,750.00	116,238.83	01-Dec-2008	0	5.700%	1,006.75
1(A)	0011421844	Nov-2008	01-Feb-2006	TN	80.00	81,600.00	80,854.60	01-Feb-2007	22	8.970%	14,050.14
1(A)	0011424107	Mar-2008	01-Feb-2006	OR	80.00	252,000.00	247,557.49	01-Nov-2007	13	9.000%	27,875.94
1(A)	0011425631	Dec-2008	01-Feb-2006	MN	89.66	390,000.00	380,058.24	01-Jul-2008	5	9.125%	19,558.27
1(A)	0011427826	Nov-2008	01-Feb-2006	TX	85.00	140,250.00	139,299.48	01-May-2008	7	8.750%	9,772.55
1(A)	0011431170	Oct-2007	01-Feb-2006	ME	95.00	300,200.00	313,160.12	01-Nov-2008	1	7.850%	5,749.21
1(B)	0011357025	Feb-2009	01-Feb-2006	MD	23.11	15,000.00	14,324.03	01-Nov-2008	1	10.250%	348.85
1(B)	0011374484	Dec-2008	01-Jan-2006	FL	20.00	81,000.00	80,450.38	01-Jun-2007	18	11.250%	2,881.05
1(B)	0011409013	Jan-2009	01-Feb-2006	AZ	20.00	64,000.00	62,807.18	01-Sep-2008	3	10.500%	1,569.27
1(B)	0011412532	Jul-2008	01-Feb-2006	TX	20.00	25,600.00	25,173.79	01-Sep-2008	3	9.990%	596.89
1(B)	0011419413	Jun-2007	01-Jan-2006	AR	85.00	47,175.00	42,327.80	01-Dec-2008	0	9.750%	651.36
1(B)	0011424117	Mar-2008	01-Feb-2006	OR	20.00	63,000.00	62,370.69	01-Feb-2008	10	10.990%	0.00
1(B)	0011424179	Jan-2009	01-Feb-2006	FL	60.61	100,000.00	97,145.61	01-Jan-2009	0	8.050%	1,222.95
2(A)	0005101870	Aug-2008	01-Dec-2005	NC	80.00	87,200.00	85,133.25	01-Mar-2008	9	9.875%	6,875.84
2(A)	0005102096	Dec-2008	01-Dec-2005	NY	80.00	216,000.00	209,262.96	01-Sep-2008	3	5.000%	3,912.27
2(A)	0005102394	Jan-2008	01-Dec-2005	MO	80.00	103,200.00	100,997.48	01-May-2008	7	10.625%	7,179.22
2(A)	0005103252	Mar-2008	09-Dec-2005	TN	80.00	103,600.00	99,685.67	09-Dec-2008	0	5.000%	748.19
2(A)	0005114272	Nov-2008	01-Feb-2006	WI	80.00	256,000.00	252,451.05	01-May-2007	19	6.940%	34,788.70
2(A)	0011280421	Feb-2009	01-Oct-2005	MS	95.00	57,000.00	56,031.00	01-Mar-2008	9	9.375%	4,543.22
2(A)	0011338614	Sep-2008	01-Jan-2006	DC	95.00	686,850.00	682,117.84	01-Mar-2008	9	9.375%	60,343.39
2(A)	0011347645	Sep-2008	01-Dec-2005	NY	95.00	745,750.00	738,843.19	01-Dec-2006	24	11.250%	143,089.32
2(A)	0011365858	Apr-2007	01-Dec-2005	VA	80.00	64,000.00	62,742.20	01-Mar-2008	9	10.875%	5,637.58
2(A)	0011371422	May-2008	01-Feb-2006	TX	80.00	113,520.00	111,244.18	01-Apr-2008	8	8.250%	8,275.42
2(A)	0011374195	Nov-2008	01-Feb-2006	FL	80.00	153,600.00	153,075.82	01-Jan-2009	0	7.325%	1,741.24
2(A)	0011374311	Feb-2009	01-Jan-2006	CT	80.00	231,200.00	231,136.49	01-Nov-2008	1	9.250%	5,032.03

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**Mortgage Pass-Through Certificates**  
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**Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period**

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011374617	Nov-2007	01-Jan-2006	VA	95.00	65,835.00	65,835.00	01-Aug-2008	4	10.375%	3,223.18
2(A)	0011374934	Nov-2008	01-Jan-2006	CA	80.00	207,200.00	205,045.90	01-Dec-2007	12	8.625%	20,738.82
2(A)	0011384713	Sep-2008	01-Feb-2006	CA	80.00	500,000.00	493,783.10	01-Mar-2008	9	8.500%	38,013.24
2(A)	0011388180	Jan-2009	01-Jan-2006	CA	89.79	637,500.00	651,543.14	01-Mar-2008	9	7.500%	41,616.15
2(A)	0011391468	Aug-2008	01-Feb-2006	CA	80.00	236,000.00	232,888.11	01-Apr-2008	8	8.500%	16,146.67
2(A)	0011395670	Mar-2008	01-Feb-2006	NH	80.00	162,800.00	159,279.55	01-Apr-2008	8	8.750%	11,914.74
2(A)	0011397165	Oct-2006	01-Jan-2006	TN	80.00	151,200.00	148,160.36	01-Jun-2008	6	9.375%	9,210.43
2(A)	0011404262	Dec-2008	01-Jan-2006	FL	80.00	203,920.00	202,763.80	01-May-2007	19	10.000%	31,368.58
2(A)	0011405427	Jan-2009	01-Feb-2006	NV	80.00	355,645.00	352,266.62	01-Mar-2008	9	9.625%	30,610.15
2(A)	0011405852	Jan-2009	01-Feb-2006	NY	70.83	425,000.00	421,060.59	01-Apr-2007	20	10.000%	73,429.75
2(A)	0011405960	Dec-2007	01-Jan-2006	MD	80.00	200,000.00	198,445.61	01-Feb-2008	10	9.000%	18,543.86
2(A)	0011407199	Apr-2008	01-Feb-2006	TX	80.00	163,570.00	163,570.00	01-Mar-2008	9	7.125%	9,933.44
2(A)	0011410318	Jan-2009	01-Jan-2006	MD	80.00	596,511.00	591,743.33	01-Oct-2007	14	9.375%	71,049.81
2(A)	0011412617	Jun-2008	01-Feb-2006	GA	80.00	85,040.00	85,040.00	01-Apr-2008	8	9.625%	7,317.01
2(A)	0011413995	Sep-2007	01-Feb-2006	VA	80.00	184,800.00	181,396.32	01-Jul-2008	5	11.125%	11,113.29
2(A)	0011414625	Nov-2007	01-Feb-2006	DC	90.00	720,000.00	712,068.50	01-May-2007	19	8.875%	111,657.72
2(A)	0011414838	Sep-2008	01-Feb-2006	OR	90.00	396,000.00	391,907.58	01-Mar-2008	9	10.500%	37,025.38
2(A)	0011415913	Nov-2008	01-Feb-2006	CA	80.00	444,000.00	438,377.57	01-Sep-2008	3	7.200%	12,227.17
2(A)	0011416256	Feb-2009	01-Feb-2006	CA	80.00	240,000.00	242,172.39	01-Jan-2009	0	8.278%	3,140.66
2(A)	0011417244	Apr-2008	01-Feb-2006	TX	80.00	249,600.00	247,618.90	01-Jun-2008	6	9.125%	15,842.64
2(A)	0011417417	Dec-2008	01-Feb-2006	CA	68.75	110,000.00	109,927.31	01-Dec-2008	0	8.500%	1,500.05
2(A)	0011423161	Oct-2007	01-Feb-2006	NJ	80.00	248,000.00	244,455.19	01-Mar-2008	9	10.625%	25,076.05
2(A)	0011425575	Feb-2009	01-Feb-2006	AZ	80.00	236,800.00	235,121.53	01-Jun-2008	6	10.500%	16,155.75
2(A)	0011425983	Sep-2008	01-Feb-2006	FL	85.00	297,500.00	297,499.97	01-Jun-2008	6	7.120%	13,129.68
2(A)	0011426714	Feb-2009	01-Feb-2006	CA	80.00	236,000.00	231,451.96	01-Aug-2008	4	10.500%	11,798.72
2(A)	0011429706	Feb-2009	01-Feb-2006	FL	80.00	180,000.00	177,937.64	01-Jun-2007	18	10.000%	27,518.91
2(A)	0011430133	Feb-2009	01-Feb-2006	ID	80.00	204,955.00	203,960.98	01-May-2008	7	10.750%	17,371.67
2(A)	0050561870	Aug-2008	10-Jul-2005	LA	80.00	88,000.00	84,979.78	10-Jul-2008	5	9.250%	4,278.42
2(A)	0050815740	Dec-2006	01-Oct-2005	MI	80.00	89,600.00	86,770.28	01-May-2008	7	9.625%	5,923.10
2(A)	0050853690	Jan-2009	25-Sep-2005	VA	80.00	115,960.00	112,201.14	25-Nov-2007	13	9.390%	12,581.65
2(A)	0050871810	Feb-2009	01-Oct-2005	VA	80.00	148,000.00	144,276.42	01-Jul-2008	5	9.390%	7,532.82
2(A)	0050901520	Jun-2006	24-Nov-2005	TN	80.00	55,920.00	54,842.11	24-Jul-2008	5	10.750%	3,255.54
2(A)	0050930310	Jan-2008	01-Dec-2005	CA	80.00	423,920.00	409,586.17	01-Sep-2008	3	8.750%	13,400.30
2(A)	0050951840	Nov-2007	01-Dec-2005	NY	80.00	54,400.00	53,267.18	01-Aug-2008	4	11.240%	2,723.42
2(A)	0050954910	Jul-2007	01-Dec-2005	OH	80.00	240,000.00	235,246.44	01-Jun-2008	6	11.220%	15,800.47
2(A)	0050957040	Dec-2008	07-Dec-2005	GA	90.00	81,000.00	81,530.59	07-Dec-2008	0	2.250%	238.07
2(A)	0050965230	Mar-2008	30-Oct-2005	IN	80.00	88,000.00	85,127.33	30-Nov-2008	1	9.125%	1,835.55
2(A)	0051008370	Nov-2008	21-Nov-2005	TN	80.00	63,920.00	62,464.41	21-Dec-2008	0	10.625%	1,054.37
2(A)	0051010320	Apr-2007	24-Nov-2005	NC	80.00	135,760.00	132,931.59	24-Jul-2008	5	10.375%	7,588.90
2(A)	0051012040	Jul-2006	25-Nov-2005	TN	80.00	59,280.00	57,854.32	25-Jul-2008	5	9.625%	3,049.48

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

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051014810	Sep-2008	01-Dec-2005	SC	90.00	94,500.00	91,968.94	01-May-2008	7	9.875%	5,996.00
2(A)	0051015570	Dec-2007	07-Dec-2005	TN	80.00	80,000.00	77,645.87	07-Oct-2008	2	9.625%	2,239.84
2(A)	0051017140	Jun-2008	01-Dec-2005	PA	80.00	142,400.00	138,961.16	01-Oct-2008	2	10.740%	4,623.27
2(A)	0051019130	Dec-2007	01-Dec-2005	KS	80.00	77,200.00	75,421.47	01-Nov-2008	1	11.125%	2,002.40
2(A)	0051020840	Feb-2008	01-Dec-2005	NC	80.00	67,120.00	65,732.60	01-Jul-2008	5	11.125%	3,851.51
2(A)	0051026080	Jan-2007	22-Dec-2005	TN	80.00	112,000.00	108,804.30	22-Nov-2008	1	9.990%	2,490.75
2(A)	0051027380	Aug-2007	08-Dec-2005	TN	80.00	64,000.00	62,417.44	08-Aug-2008	4	10.375%	2,873.94
2(A)	0051028830	Aug-2008	01-Jan-2006	GA	80.00	128,000.00	125,295.80	01-Jan-2009	0	10.750%	2,141.03
2(A)	0051039910	Jun-2008	01-Dec-2005	TX	80.00	65,600.00	64,242.38	01-Jun-2008	6	10.990%	4,216.19
2(A)	0051044310	Oct-2007	21-Nov-2005	MI	80.00	94,320.00	92,255.20	21-Mar-2008	9	9.625%	7,768.46
2(A)	0051045860	Oct-2007	24-Nov-2005	MI	80.00	72,000.00	70,478.47	24-Apr-2008	8	9.875%	5,497.52
2(A)	0051047190	Jan-2007	09-Dec-2005	MI	78.43	280,000.00	274,273.32	09-May-2008	7	9.990%	20,171.08
2(A)	0051055680	Dec-2008	01-Dec-2005	WA	80.00	119,840.00	129,304.27	01-Dec-2008	0	1.000%	107.61
2(A)	0051058380	Apr-2007	01-Dec-2005	OH	80.00	112,000.00	109,192.91	01-Mar-2008	9	9.590%	8,522.19
2(A)	0051059710	Jun-2008	01-Jan-2006	NY	80.00	56,960.00	55,769.27	01-Jan-2008	11	10.190%	5,469.23
2(A)	0051061050	Dec-2007	01-Jan-2006	WA	80.00	230,720.00	224,820.72	01-Apr-2008	8	9.750%	16,109.40
2(A)	0051074650	Feb-2008	28-Nov-2005	NH	80.00	117,600.00	113,995.90	28-Jul-2008	5	8.250%	5,122.17
2(A)	0051078990	Jul-2006	04-Dec-2005	OH	80.00	128,000.00	124,102.45	04-Nov-2008	1	9.625%	2,729.26
2(A)	0051079140	Jun-2008	01-Jan-2006	MA	80.00	139,920.00	137,202.38	01-Nov-2007	13	7.190%	15,307.59
2(A)	0051080770	Feb-2008	02-Dec-2005	OH	80.00	106,400.00	103,417.38	02-Aug-2008	4	10.250%	4,028.48
2(A)	0051081390	Nov-2008	04-Dec-2005	IN	80.00	116,000.00	113,321.43	04-Sep-2008	3	10.840%	4,596.04
2(A)	0051112130	Oct-2008	05-Jan-2006	FL	55.67	83,500.00	82,118.70	05-Sep-2007	15	8.990%	12,035.87
2(A)	0051120630	Oct-2008	01-Feb-2006	AZ	90.00	207,000.00	202,950.28	01-Feb-2008	10	7.620%	14,380.14
2(A)	0051128340	Nov-2006	01-Feb-2006	VA	70.00	115,500.00	113,844.67	01-Jul-2008	5	10.750%	6,715.30
2(A)	0051135400	Jul-2008	01-Jan-2006	TN	80.00	128,000.00	127,097.33	01-Feb-2007	22	9.640%	26,699.11
2(A)	0051140420	Aug-2006	01-Jan-2006	TN	80.00	147,628.00	143,606.67	01-Feb-2009	(1)	9.625%	1,092.72
2(A)	0051140960	Aug-2008	17-Dec-2005	TN	80.00	92,800.00	90,930.64	17-May-2008	7	9.990%	6,687.39
2(A)	0051141800	Aug-2008	07-Jan-2006	MO	80.00	106,800.00	103,791.91	07-Jan-2009	0	9.250%	1,510.02
2(A)	0051143700	Sep-2007	16-Jan-2006	TN	80.00	72,000.00	70,874.48	16-Sep-2008	3	11.690%	3,291.90
2(A)	0051144780	Aug-2007	01-Feb-2006	MO	80.00	56,000.00	54,843.57	01-Nov-2008	1	10.840%	1,419.59
2(A)	0051148320	Oct-2008	07-Jan-2006	TX	80.00	105,184.00	102,978.84	07-Oct-2008	2	10.340%	3,390.47
2(A)	0051152000	Sep-2006	05-Jan-2006	NC	80.00	156,156.00	152,855.19	05-Jun-2008	6	9.750%	9,553.55
2(A)	0051152980	May-2007	05-Jan-2006	SC	80.00	113,600.00	111,394.27	05-Jan-2008	11	10.560%	11,466.36
2(A)	0051155300	Apr-2007	01-Jan-2006	TN	80.00	156,916.80	153,704.66	01-May-2008	7	10.990%	11,085.64
2(A)	0051156570	Oct-2008	20-Dec-2005	MO	90.00	106,650.00	104,554.33	20-Aug-2008	4	10.640%	5,468.09
2(A)	0051156630	Jul-2008	07-Jan-2006	NC	84.91	95,100.00	93,293.97	07-Mar-2008	9	11.040%	8,459.44
2(A)	0051157610	Oct-2008	10-Jan-2006	MO	80.00	73,600.00	71,939.95	10-Aug-2008	4	9.690%	3,306.11
2(A)	0051158810	Jan-2009	02-Jan-2006	MI	90.00	137,700.00	134,447.50	02-Jul-2008	5	8.390%	6,177.94
2(A)	0051160840	Oct-2008	01-Jan-2006	MI	80.00	99,920.00	98,438.84	01-Dec-2007	12	11.820%	12,323.56
2(A)	0051162010	Jan-2008	20-Jan-2006	MO	85.00	63,750.00	62,112.50	20-Mar-2008	9	11.390%	5,833.00

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

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2(A)	0051163540	Apr-2007	14-Jan-2006	MI	80.00	64,000.00	63,132.15	14-Sep-2008	3	12.390%	3,132.27
2(A)	0051165470	Jan-2008	01-Jan-2006	MI	80.00	84,800.00	83,243.76	01-Jul-2008	5	10.640%	5,140.03
2(A)	0051167070	Aug-2006	14-Jan-2006	MI	80.00	84,000.00	82,529.15	14-May-2008	7	11.590%	6,384.58
2(A)	0051167520	Jun-2008	01-Jan-2006	GA	80.00	159,200.00	155,135.33	01-Jul-2008	5	8.890%	7,604.40
2(A)	0051248030	Aug-2007	12-Jan-2006	MO	80.00	134,800.00	131,993.68	12-Sep-2008	3	10.250%	5,372.92
2(A)	0051248730	Aug-2008	01-Feb-2006	WI	90.00	149,400.00	146,290.49	01-Jan-2009	0	10.250%	2,425.42
2(A)	0051249640	Oct-2008	01-Feb-2006	TX	80.00	148,800.00	145,536.91	01-Mar-2008	9	10.490%	12,400.30
2(A)	0051253450	Jun-2008	01-Feb-2006	KS	80.00	52,400.00	51,865.27	01-Jun-2007	18	8.840%	8,545.33
2(A)	0051256940	Feb-2008	01-Feb-2006	MN	80.00	160,000.00	156,189.71	01-Jun-2008	6	9.990%	8,902.42
2(A)	0051257670	Dec-2008	07-Jan-2006	TN	80.00	86,400.00	84,376.83	07-Aug-2008	4	9.500%	3,802.01
2(A)	0051265000	Sep-2008	01-Feb-2006	MO	80.00	88,000.00	85,734.89	01-Sep-2008	3	8.990%	3,002.53
2(A)	0051270930	Jun-2008	01-Feb-2006	NC	90.00	103,500.00	102,120.50	01-Jan-2008	11	12.940%	13,104.23
2(B)	0005114605	Dec-2007	05-Jan-2006	TX	74.79	104,700.00	101,945.02	05-Jul-2008	5	7.790%	4,327.39
2(B)	0011322969	Feb-2008	01-Dec-2005	GA	20.00	36,000.00	35,495.25	01-Aug-2008	4	10.875%	1,838.98
2(B)	0011367208	May-2007	01-Jan-2006	IN	95.00	61,750.00	61,036.21	01-Apr-2008	8	10.900%	5,278.23
2(B)	0011367272	Feb-2009	01-Feb-2006	CA	20.00	67,687.00	67,133.63	01-Aug-2007	16	10.500%	2,794.57
2(B)	0011371425	May-2008	01-Feb-2006	TX	20.00	28,380.00	27,890.39	01-May-2008	7	9.990%	0.00
2(B)	0011374196	Nov-2008	01-Feb-2006	FL	20.00	38,400.00	37,914.18	01-Jan-2009	0	11.875%	718.94
2(B)	0011374313	Feb-2009	01-Jan-2006	CT	20.00	57,800.00	56,656.42	01-Nov-2008	1	9.490%	1,272.51
2(B)	0011384720	Sep-2008	01-Feb-2006	CA	20.00	125,000.00	123,673.94	01-Dec-2007	12	10.250%	4,016.27
2(B)	0011384902	Jul-2008	01-Jan-2006	CA	20.00	137,400.00	136,149.43	01-Nov-2007	13	10.990%	4,757.49
2(B)	0011391469	Aug-2008	01-Feb-2006	CA	20.00	59,000.00	58,375.84	01-Nov-2007	13	10.250%	2,369.26
2(B)	0011392297	Nov-2008	01-Feb-2006	NY	20.00	69,010.00	68,237.63	01-Jun-2008	6	11.250%	0.00
2(B)	0011395730	Mar-2008	01-Feb-2006	NH	20.00	40,700.00	40,196.17	01-Aug-2008	4	11.250%	0.00
2(B)	0011396843	Jan-2009	01-Jan-2006	MA	20.00	37,000.00	36,510.96	01-Aug-2008	4	10.990%	957.04
2(B)	0011397167	Oct-2006	01-Jan-2006	TN	20.00	37,800.00	37,009.24	01-Jul-2008	5	8.500%	493.27
2(B)	0011397567	Oct-2008	01-Feb-2006	CA	20.00	96,000.00	94,573.26	01-Mar-2008	9	9.250%	2,755.72
2(B)	0011398403	Jan-2008	01-Feb-2006	VA	20.00	26,200.00	26,134.36	01-Sep-2006	27	11.750%	1,702.50
2(B)	0011404261	Dec-2008	01-Jan-2006	FL	20.00	50,980.00	50,610.49	01-May-2007	19	10.500%	1,264.67
2(B)	0011404607	Dec-2008	01-Feb-2006	CA	20.00	89,000.00	87,285.64	01-Jul-2008	5	8.750%	1,798.95
2(B)	0011405481	Jan-2009	01-Feb-2006	NV	20.00	88,910.00	87,771.16	01-Mar-2008	9	9.990%	2,774.16
2(B)	0011405809	Jan-2008	01-Feb-2006	NC	20.00	50,358.00	50,222.71	01-Oct-2006	26	11.990%	2,862.10
2(B)	0011405961	Dec-2007	01-Jan-2006	MD	20.00	50,000.00	49,530.63	01-Feb-2008	10	11.500%	0.00
2(B)	0011407200	Apr-2008	01-Feb-2006	TX	20.00	40,893.00	40,364.40	01-Nov-2007	13	9.990%	1,276.53
2(B)	0011407240	Jul-2008	01-Feb-2006	FL	20.00	31,000.00	30,539.29	01-Mar-2008	9	9.250%	889.87
2(B)	0011410069	Jan-2008	01-Jan-2006	MD	20.00	67,000.00	66,734.75	01-Jan-2007	23	11.990%	1,888.55
2(B)	0011410320	Jan-2009	01-Jan-2006	MD	20.00	149,128.00	147,437.32	01-Feb-2008	10	10.750%	3,776.25
2(B)	0011411185	Sep-2008	01-Feb-2006	IL	15.63	50,000.00	46,745.17	01-Mar-2008	9	9.990%	1,107.86
2(B)	0011411825	May-2008	01-Feb-2006	ME	80.00	190,400.00	187,957.82	01-Jun-2007	18	8.990%	26,423.70
2(B)	0011412604	Mar-2008	01-Feb-2006	TN	20.00	26,300.00	25,867.10	01-Jan-2008	11	8.500%	172.45

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

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

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(B)	0011412623	Jun-2008	01-Feb-2006	GA	20.00	21,260.00	21,062.40	01-Apr-2008	8	11.750%	0.00
2(B)	0011413256	Dec-2007	01-Feb-2006	TN	20.00	23,800.00	23,266.17	01-Oct-2008	2	8.500%	0.00
2(B)	0011413324	Dec-2008	01-Feb-2006	NV	20.00	43,000.00	42,382.97	01-May-2008	7	10.250%	1,376.30
2(B)	0011413500	Feb-2008	01-Jan-2006	FL	95.00	427,500.00	423,123.30	01-Feb-2008	10	7.150%	28,069.71
2(B)	0011413894	Jan-2009	01-Feb-2006	VA	20.00	89,600.00	88,201.82	01-Aug-2008	4	9.990%	2,091.36
2(B)	0011414001	Sep-2007	01-Feb-2006	VA	20.00	46,200.00	45,861.87	01-Jul-2007	17	10.750%	0.00
2(B)	0011414056	Dec-2006	01-Feb-2006	MI	20.00	33,000.00	32,636.72	01-Aug-2008	4	12.000%	0.00
2(B)	0011414078	Jan-2009	01-Feb-2006	CA	20.00	110,000.00	109,033.99	01-Nov-2007	13	10.990%	(45.60)
2(B)	0011415769	Aug-2008	01-Feb-2006	TN	20.00	50,980.00	50,561.01	01-Feb-2007	22	8.500%	316.00
2(B)	0011415910	Nov-2008	01-Feb-2006	CA	20.00	111,000.00	109,689.83	01-Jun-2008	6	11.250%	3,927.86
2(B)	0011416259	Feb-2009	01-Feb-2006	CA	20.00	60,000.00	59,053.16	01-Jan-2009	0	10.790%	1,013.02
2(B)	0011417246	Aug-2008	01-Feb-2006	TX	20.00	62,400.00	61,702.04	01-Dec-2007	12	9.990%	0.00
2(B)	0011420949	Feb-2009	01-Feb-2006	FL	20.00	52,000.00	51,473.37	01-Jan-2008	11	10.990%	1,798.61
2(B)	0011423165	Oct-2007	01-Feb-2006	NJ	20.00	62,000.00	60,861.70	01-Nov-2008	1	12.500%	0.00
2(B)	0011425996	Dec-2008	01-Feb-2006	NV	20.00	46,400.00	46,020.31	01-Jan-2008	11	11.740%	862.28
2(B)	0011426970	May-2008	01-Feb-2006	NJ	20.00	85,600.00	84,865.74	01-Jan-2008	11	11.500%	2,332.86
2(B)	0011428849	Oct-2008	01-Feb-2006	ID	20.00	42,000.00	41,362.09	01-Jun-2008	6	9.750%	955.92
2(B)	0011429707	Feb-2009	01-Feb-2006	FL	15.00	33,750.00	33,590.26	01-Jun-2007	18	12.500%	1,678.47
2(B)	0011430137	Feb-2009	01-Feb-2006	ID	20.00	51,235.00	50,740.02	01-Sep-2008	3	12.500%	2,535.16
2(B)	0011434674	Jul-2008	01-Feb-2006	IL	20.00	27,498.00	27,074.05	01-Oct-2007	14	10.750%	693.41
2(B)	0050834470	Mar-2007	14-Sep-2005	IN	80.00	89,600.00	86,923.15	14-Feb-2008	10	6.540%	5,224.15
2(B)	0050983620	Nov-2006	25-Nov-2005	SC	80.00	188,000.00	182,349.50	25-Dec-2008	0	7.950%	2,265.19
2(B)	0051060620	Nov-2007	03-Dec-2005	GA	80.00	132,000.00	128,630.77	03-Jul-2008	5	7.640%	5,347.67
2(B)	0051065100	Nov-2007	03-Dec-2005	OH	80.00	53,600.00	52,798.95	03-Jan-2008	11	9.240%	4,982.64
2(B)	0051069410	Apr-2008	15-Dec-2005	DC	80.00	164,000.00	159,814.62	15-Sep-2008	3	8.000%	4,989.86
2(B)	0051076380	Jan-2009	28-Nov-2005	MD	89.47	170,000.00	166,995.67	28-Oct-2007	14	7.920%	16,431.55
2(B)	0051080820	Jul-2008	04-Dec-2005	OH	80.00	76,800.00	74,226.66	04-Jan-2009	0	7.640%	884.57
2(B)	0051109670	Jan-2007	01-Jan-2006	AL	85.00	68,000.00	61,865.03	01-Sep-2008	3	10.140%	2,467.57
2(B)	0051134550	Nov-2008	26-Dec-2005	MA	80.00	213,600.00	209,990.14	26-Jul-2007	17	7.240%	22,243.12
2(B)	0051151140	Feb-2009	01-Jan-2006	TN	80.00	102,400.00	100,185.44	01-May-2008	7	8.040%	5,646.43
2(B)	0051155940	Nov-2007	12-Jan-2006	SC	80.00	71,200.00	70,027.59	12-Mar-2008	9	9.370%	5,678.68
2(B)	0051164990	Jul-2008	01-Jan-2006	WA	78.75	315,000.00	304,066.20	01-Apr-2008	8	6.790%	15,858.88
2(B)	0051165420	Dec-2008	06-Jan-2006	OH	80.00	188,000.00	177,826.49	06-Jan-2009	0	6.890%	1,897.28
2(B)	0051166350	Sep-2008	07-Jan-2006	FL	80.00	208,000.00	204,540.64	07-Sep-2007	15	7.490%	20,128.69
2(B)	0051261380	Jun-2008	15-Jan-2006	TN	80.00	105,200.00	102,924.14	15-Aug-2008	4	8.510%	4,117.29
2(B)	0051275370	Jun-2008	01-Feb-2006	MO	80.00	88,000.00	85,704.59	01-Nov-2008	1	7.990%	1,607.58

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

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
1(A)	41	9,807,302.62	2,345,376.81	1.287 %	1	266,092.61	150.00	0.000 %	42	10,073,395.23	2,345,526.81	1.287 %
1(B)	5	255,428.09	266,818.27	0.897 %	0	0.00	0.00	0.000 %	5	255,428.09	266,818.27	0.897 %
2(A)	227	62,371,250.97	15,092,430.90	2.571 %	6	1,677,894.39	900.00	0.000 %	233	64,049,145.36	15,093,330.90	2.571 %
2(B)	70	6,356,597.58	4,671,183.90	3.902 %	1	401,529.23	150.00	0.000 %	71	6,758,126.81	4,671,333.90	3.902 %
Total	343	78,790,579.26	22,375,809.88	2.436 %	8	2,345,516.23	1,200.00	0.000 %	351	81,136,095.49	22,377,009.88	2.436 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
1(A)	0011318108	56,000.00	9.875%	MS	78.87	360	54,222.90	12/18/2008	2,766.50	40,401.81
1(A)	0011351725	185,600.00	10.500%	CA	80.00	360	182,743.54	01/12/2009	157,481.82	157,481.82
1(A)	0011375516	240,000.00	7.300%	FL	84.21	360	266,092.61	Active	150.00	150.00
1(A)	0011380396	412,300.00	10.875%	CA	95.00	360	411,798.62	01/29/2009	274,015.16	274,015.16
1(A)	0011383804	218,500.00	10.125%	NV	95.00	360	218,498.91	12/29/2008	(1,280.02)	171,025.12
1(A)	0011383981	128,000.00	9.375%	AZ	80.00	360	126,499.20	11/06/2008	1,707.24	59,131.06
1(A)	0011386393	276,250.00	9.875%	CA	85.00	360	274,022.34	01/30/2009	251,222.53	251,222.53
1(A)	0011386947	308,000.00	7.970%	NY	80.00	360	304,091.36	01/28/2009	137,545.36	137,545.36
1(A)	0011388155	156,750.00	10.750%	AZ	95.00	360	152,934.17	01/07/2009	29,289.15	29,289.15
1(A)	0011389505	276,000.00	9.625%	CA	80.00	360	272,556.71	11/07/2008	(1,017.29)	181,801.11
1(A)	0011391570	144,000.00	9.375%	NV	80.00	360	142,485.18	01/15/2009	135,910.42	135,910.42
1(A)	0011392031	224,800.00	6.000%	WA	80.00	360	235,815.23	01/22/2009	67,916.55	67,916.55
1(A)	0011392240	324,000.00	9.375%	CA	75.00	360	320,846.45	11/06/2008	(685.70)	264,791.84
1(A)	0011392381	204,800.00	9.125%	MA	80.00	360	198,642.87	12/11/2008	25.02	99,836.30
1(A)	0011393910	187,000.00	9.500%	RI	73.33	360	182,081.48	09/17/2008	(560.00)	107,340.98
1(A)	0011394397	332,500.00	9.500%	CA	95.00	360	330,331.39	01/07/2009	190,306.30	190,306.30
1(A)	0011395241	363,000.00	9.625%	VA	75.00	360	358,715.37	12/03/2008	273.34	177,887.80
1(A)	0011395432	416,000.00	6.225%	CA	80.00	360	416,000.00	12/30/2008	(867.45)	152,215.57
1(A)	0011396199	395,000.00	10.350%	CA	89.77	360	386,618.64	04/29/2008	204.26	198,540.46
1(A)	0011398239	175,500.00	7.600%	CA	90.00	360	173,297.88	12/23/2008	(337.85)	162,529.15
1(A)	0011401022	218,870.00	9.500%	AZ	77.61	360	216,247.16	01/19/2009	111,860.36	111,860.36
1(A)	0011401077	124,000.00	7.150%	ID	80.00	360	120,048.59	01/19/2009	17,567.56	17,567.56
1(A)	0011403049	174,250.00	10.500%	CT	85.00	360	172,927.55	01/16/2009	111,022.30	111,022.30
1(A)	0011404124	268,850.00	9.375%	AZ	95.00	360	265,693.64	11/21/2008	(1,292.21)	137,835.01
1(A)	0011405322	231,000.00	9.375%	CA	64.17	360	228,445.03	01/09/2009	173,447.80	173,447.80
1(A)	0011407325	300,000.00	10.375%	CA	80.00	360	297,192.93	12/15/2008	38.20	211,462.58

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
1(A)	0011407891	142,200.00	9.750%	PA	90.00	360	134,827.89	01/07/2009	20,822.72	20,822.72
1(A)	0011408307	360,000.00	9.125%	CA	80.00	360	355,110.63	11/06/2008	(1,002.00)	180,000.28
1(A)	0011411765	299,250.00	10.775%	CA	95.00	360	297,005.10	12/23/2008	(121.79)	244,820.95
1(A)	0011413606	380,000.00	6.990%	CA	80.00	360	374,381.71	12/11/2008	(1,425.31)	234,107.73
1(A)	0011413642	63,175.00	11.125%	TX	95.00	360	62,054.64	12/29/2008	(462.28)	59,818.80
1(A)	0011414231	124,000.00	10.600%	TN	77.50	360	121,593.35	12/11/2008	(513.00)	126,617.41
1(A)	0011414362	315,000.00	10.150%	CA	90.00	360	307,969.66	12/22/2008	(274.12)	301,453.76
1(A)	0011414599	280,000.00	10.375%	CA	80.00	360	276,844.10	01/30/2009	(983.58)	(983.58)
1(A)	0011416466	212,500.00	8.875%	CA	81.73	360	209,785.80	01/12/2009	186,750.20	186,750.20
1(A)	0011417383	100,000.00	10.000%	CT	80.00	360	98,975.34	01/16/2009	36,174.93	36,174.93
1(A)	0011419410	264,000.00	9.500%	CA	80.00	360	260,947.78	01/16/2009	144,570.92	144,570.92
1(A)	0011420729	168,000.00	9.625%	CA	80.00	360	166,504.18	01/26/2009	60,224.05	60,224.05
1(A)	0011421843	265,500.00	8.220%	NV	90.00	360	262,598.38	01/07/2009	157,680.47	157,680.47
1(A)	0011427310	216,800.00	9.990%	NJ	80.00	360	212,946.87	01/26/2009	89,050.58	89,050.58
1(A)	0011428608	352,000.00	9.875%	CA	80.00	360	348,594.77	12/26/2008	(276.33)	315,609.63
1(A)	0011432382	277,000.00	9.990%	CA	74.86	360	274,405.28	12/19/2008	(1,398.00)	240,789.21
1(B)	0011314733	31,000.00	11.750%	FL	20.00	180	30,711.75	01/21/2009	32,901.85	32,901.85
1(B)	0011374236	15,000.00	9.990%	TX	23.62	180	14,680.64	01/28/2009	15,768.75	15,768.75
1(B)	0011380990	62,000.00	10.990%	MA	20.00	180	61,296.57	01/21/2009	64,966.31	64,966.31
1(B)	0011408014	79,000.00	8.750%	CA	20.00	180	77,482.07	01/21/2009	80,443.59	80,443.59
1(B)	0011414345	72,060.00	11.990%	VA	20.00	180	71,257.06	01/16/2009	72,737.77	72,737.77
2(A)	0005099998	217,500.00	10.625%	AZ	75.00	360	211,646.92	01/09/2009	133,841.00	133,841.00
2(A)	0005102248	102,400.00	10.220%	MO	80.00	360	98,912.78	01/29/2009	93,542.68	93,542.68
2(A)	0005102401	109,200.00	9.875%	WI	80.00	360	105,819.18	01/05/2009	56,412.67	56,412.67
2(A)	0005102811	228,000.00	8.640%	CA	80.00	360	221,735.56	07/28/2008	(12.55)	183,231.29
2(A)	0005103492	148,000.00	9.625%	MN	80.00	360	143,251.12	01/28/2009	115,676.96	115,676.96
2(A)	0005105586	111,600.00	8.290%	MI	90.00	360	109,332.39	11/01/2008	65.92	88,985.08
2(A)	0005114641	77,200.00	7.240%	IL	80.00	360	75,041.83	01/01/2009	36,657.07	36,657.07
2(A)	0005117383	195,408.00	9.140%	VA	80.00	360	191,638.23	12/01/2008	265.69	47,380.23
2(A)	0011285564	331,900.00	10.000%	CA	80.00	360	327,618.84	11/18/2008	(481.00)	206,937.05
2(A)	0011319991	567,000.00	10.500%	CA	90.00	360	561,582.25	04/23/2008	(142.00)	312,272.41
2(A)	0011323708	217,550.00	11.125%	OR	95.00	360	212,152.53	01/28/2009	139,339.45	139,339.45
2(A)	0011324377	332,800.00	9.750%	NJ	80.00	360	329,436.31	11/06/2008	(1,668.28)	258,924.83
2(A)	0011333791	464,000.00	8.750%	CA	80.00	360	455,945.19	01/09/2009	273,151.68	273,151.68
2(A)	0011340924	432,000.00	10.375%	TX	80.00	360	420,415.79	12/29/2008	(3,405.28)	164,174.08
2(A)	0011357260	446,141.00	8.750%	CA	80.00	360	440,031.67	11/06/2008	(61.18)	146,948.89
2(A)	0011359539	249,850.00	10.625%	FL	94.82	360	246,989.50	06/30/2008	(83.19)	181,455.76
2(A)	0011359862	509,000.00	9.500%	CA	88.52	360	502,683.92	10/10/2008	14.00	203,347.24
2(A)	0011360637	116,000.00	9.500%	MA	80.00	360	112,577.87	11/19/2008	525.00	83,770.31
2(A)	0011361729	366,400.00	10.750%	CA	80.00	360	362,444.29	11/19/2008	50.44	273,327.85



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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(A)	0011364892	465,105.00	10.125%	CA	80.00	360	459,811.93	06/30/2008	(451.84)	269,974.99
2(A)	0011366986	293,600.00	6.500%	NY	80.00	360	300,332.82	Active	150.00	150.00
2(A)	0011367237	439,200.00	9.375%	NY	80.00	360	433,271.61	01/07/2009	145,713.85	145,713.85
2(A)	0011367270	270,748.00	9.750%	CA	80.00	360	268,033.04	10/22/2008	(111.94)	167,814.47
2(A)	0011367298	432,000.00	10.625%	NJ	80.00	360	426,659.85	01/07/2009	255,179.58	255,179.58
2(A)	0011370179	270,392.00	9.125%	CA	80.00	360	267,448.44	12/23/2008	(1,681.42)	176,615.51
2(A)	0011370796	772,000.00	8.500%	CA	80.00	360	772,000.00	11/21/2008	(2,152.72)	247,818.46
2(A)	0011372330	759,700.00	7.800%	CA	80.00	360	750,382.68	01/23/2009	516,734.40	516,734.40
2(A)	0011377058	317,600.00	9.875%	CA	80.00	360	314,148.13	10/24/2008	(308.64)	214,189.16
2(A)	0011377391	186,673.00	9.000%	AZ	80.00	360	184,200.30	01/13/2009	92,733.18	92,733.18
2(A)	0011377421	412,000.00	9.250%	NJ	80.00	360	407,655.14	01/07/2009	126,659.64	126,659.64
2(A)	0011377910	474,400.00	9.250%	CA	80.00	360	474,400.00	01/07/2009	318,652.70	318,652.70
2(A)	0011378902	244,000.00	10.875%	CA	80.00	360	243,388.11	12/04/2008	261.69	203,035.26
2(A)	0011379493	232,000.00	9.650%	TX	80.00	360	226,444.92	11/06/2008	(225.89)	137,588.76
2(A)	0011380211	493,000.00	9.375%	CA	85.00	360	487,103.05	11/07/2008	(268.52)	186,338.59
2(A)	0011382412	404,000.00	8.625%	CA	80.00	360	402,344.22	01/16/2009	244,387.35	244,487.35
2(A)	0011382443	184,000.00	10.875%	CA	80.00	360	182,348.17	11/06/2008	129.28	158,546.11
2(A)	0011383254	320,512.00	8.375%	NV	80.00	360	320,512.00	12/03/2008	238.75	167,151.14
2(A)	0011383816	786,600.00	11.050%	VA	95.00	360	786,600.00	09/23/2008	(14.50)	610,326.05
2(A)	0011384812	480,000.00	9.750%	CA	80.00	360	480,000.00	09/17/2008	(826.45)	199,102.67
2(A)	0011384924	300,000.00	10.125%	CA	94.94	360	300,000.00	12/02/2008	67.00	220,325.13
2(A)	0011385153	221,200.00	9.625%	FL	80.00	360	218,393.09	01/19/2009	190,584.94	190,584.94
2(A)	0011385344	121,600.00	10.500%	FL	80.00	360	119,030.83	01/19/2009	103,614.37	103,614.37
2(A)	0011386593	270,400.00	9.875%	CA	80.00	360	267,157.71	11/13/2008	1,840.62	201,045.90
2(A)	0011386596	189,520.00	6.875%	CA	80.00	360	189,520.00	11/26/2008	66.80	100,204.04
2(A)	0011386864	690,000.00	9.625%	CA	75.00	360	682,286.21	01/26/2009	416,858.71	416,858.71
2(A)	0011387792	193,852.00	9.000%	AZ	80.00	360	188,594.72	11/18/2008	(1,162.96)	108,720.36
2(A)	0011388120	204,000.00	8.990%	NV	80.00	360	201,415.93	11/26/2008	(559.83)	112,481.63
2(A)	0011388311	372,800.00	10.125%	CA	80.00	360	372,800.00	01/28/2009	235,176.45	235,176.45
2(A)	0011388600	340,000.00	10.250%	CA	80.00	360	336,277.58	01/28/2009	189,419.40	189,419.40
2(A)	0011390558	280,000.00	8.250%	CA	74.67	360	276,725.31	01/29/2009	234,562.54	234,562.54
2(A)	0011390865	292,000.00	10.125%	CA	80.00	360	292,000.00	11/07/2008	(453.00)	223,291.98
2(A)	0011391596	240,000.00	8.875%	CA	80.00	360	233,120.83	12/12/2008	(636.00)	211,275.92
2(A)	0011392518	420,000.00	8.875%	CA	80.00	360	419,770.41	11/14/2008	(544.56)	284,734.32
2(A)	0011392900	350,400.00	9.000%	CA	80.00	360	340,800.79	01/07/2009	269,916.59	269,916.59
2(A)	0011393291	104,800.00	10.125%	KS	80.00	360	104,800.00	01/14/2009	58,066.88	58,066.88
2(A)	0011395117	280,000.00	9.250%	CA	80.00	360	276,120.99	08/26/2008	(752.44)	188,154.29
2(A)	0011395340	356,000.00	9.375%	CA	80.00	360	352,092.33	12/26/2008	150.18	218,491.82
2(A)	0011396186	324,000.00	7.675%	CA	80.00	360	316,219.76	Active	150.00	150.00
2(A)	0011396238	385,164.00	9.250%	NV	80.00	360	381,590.56	01/09/2009	208,998.73	208,998.73

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**Mortgage Pass-Through Certificates**  
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**Realized Loss Loan Detail Report - Loans with Losses during Current Period**

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(A)	0011398122	479,200.00	9.750%	CA	80.00	360	477,177.04	11/06/2008	(34.82)	244,245.70
2(A)	0011398561	220,000.00	9.975%	CA	80.00	360	220,000.00	06/11/2008	(322.29)	155,404.20
2(A)	0011398811	340,000.00	8.750%	CA	80.00	360	339,903.67	01/07/2009	131,799.25	131,799.25
2(A)	0011399206	468,000.00	9.875%	CA	90.00	360	462,078.16	01/13/2009	223,078.83	223,078.83
2(A)	0011399313	420,000.00	9.000%	WA	80.00	360	408,212.86	01/19/2009	81,225.25	81,225.25
2(A)	0011399625	312,000.00	9.175%	CA	80.00	360	308,337.87	12/16/2008	(430.56)	241,888.12
2(A)	0011399851	468,000.00	9.750%	CA	90.00	360	463,010.35	01/28/2009	430,594.02	430,594.02
2(A)	0011400164	119,595.00	10.750%	TX	80.00	360	117,288.53	11/14/2008	(715.47)	53,248.92
2(A)	0011400182	237,080.00	8.875%	CA	80.00	360	237,080.00	01/16/2009	77,342.26	77,342.26
2(A)	0011400446	448,200.00	10.450%	VA	90.00	360	444,511.92	11/13/2008	(1,699.30)	385,576.72
2(A)	0011401088	312,000.00	9.500%	CA	80.00	360	309,573.05	01/20/2009	379,401.74	379,401.74
2(A)	0011401525	304,000.00	9.375%	CA	80.00	360	304,000.00	01/07/2009	124,828.67	124,828.67
2(A)	0011401559	128,250.00	8.400%	FL	95.00	360	128,247.75	01/22/2009	108,756.72	108,756.72
2(A)	0011402487	312,000.00	9.250%	CA	80.00	360	307,934.96	01/29/2009	249,105.90	249,105.90
2(A)	0011402625	604,000.00	9.000%	CA	80.00	360	594,635.61	12/29/2008	(1,018.00)	353,107.12
2(A)	0011402725	484,000.00	9.375%	CA	80.00	360	477,626.59	12/08/2008	(587.50)	310,121.57
2(A)	0011403387	264,000.00	10.150%	VA	80.00	360	258,107.75	11/06/2008	91.01	249,278.18
2(A)	0011403516	599,200.00	8.875%	CA	80.00	360	591,417.90	01/09/2009	252,347.92	252,347.92
2(A)	0011403674	195,200.00	10.500%	TX	80.00	360	190,729.15	11/06/2008	(1,125.87)	97,639.15
2(A)	0011403802	344,000.00	8.750%	CA	80.00	360	343,910.77	11/06/2008	66.10	104,895.10
2(A)	0011404015	360,000.00	9.975%	CA	80.00	360	356,100.14	06/17/2008	(1,007.82)	303,178.37
2(A)	0011404022	188,000.00	9.150%	CA	80.00	360	185,827.76	12/12/2008	47.74	190,055.06
2(A)	0011404033	492,000.00	9.375%	CA	80.00	360	484,735.25	01/13/2009	231,180.64	231,180.64
2(A)	0011404046	618,750.00	10.250%	CA	75.00	360	613,721.37	08/08/2008	(586.04)	423,502.93
2(A)	0011404274	387,200.00	9.750%	CA	80.00	360	387,098.77	08/26/2008	(57.49)	184,483.51
2(A)	0011404964	192,000.00	10.750%	CT	80.00	360	188,187.66	11/06/2008	(1,051.00)	90,148.95
2(A)	0011405072	379,200.00	9.875%	CA	80.00	360	379,200.00	12/30/2008	(1,227.36)	137,003.92
2(A)	0011405102	456,000.00	10.000%	CA	80.00	360	450,463.29	01/22/2009	177,373.06	177,473.06
2(A)	0011405245	313,200.00	9.550%	AZ	90.00	360	309,861.31	12/03/2008	(2,346.03)	221,709.33
2(A)	0011405272	220,000.00	10.250%	FL	80.00	360	217,775.69	12/23/2008	(724.99)	208,713.24
2(A)	0011405291	264,000.00	9.875%	CA	80.00	360	261,366.70	01/13/2009	192,500.35	192,500.35
2(A)	0011405472	344,000.00	9.375%	MD	80.00	360	340,373.29	01/07/2009	154,856.84	154,856.84
2(A)	0011405500	316,000.00	9.375%	MA	80.00	360	307,130.58	01/28/2009	68,374.42	68,374.42
2(A)	0011405830	229,600.00	9.750%	CA	80.00	360	226,884.22	01/07/2009	178,714.10	178,714.10
2(A)	0011405953	317,240.00	8.625%	CA	80.00	360	312,912.19	01/15/2009	186,328.10	186,328.10
2(A)	0011406500	184,000.00	9.625%	AZ	80.00	360	181,908.06	Active	150.00	150.00
2(A)	0011406864	333,600.00	8.625%	CA	80.00	360	328,917.10	11/13/2008	(338.00)	216,009.29
2(A)	0011407124	472,000.00	8.500%	CA	80.00	360	457,616.02	12/15/2008	152.59	194,750.52
2(A)	0011407203	196,000.00	9.125%	TX	80.00	360	195,921.10	01/30/2009	150.00	150.00
2(A)	0011407497	544,000.00	10.250%	CA	80.00	360	538,392.03	01/19/2009	319,340.92	319,340.92

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

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(A)	0011407568	532,000.00	9.500%	NJ	80.00	360	518,508.80	01/28/2009	277,597.47	277,597.47
2(A)	0011407603	512,000.00	10.125%	CA	80.00	360	506,694.70	01/23/2009	320,082.26	320,082.26
2(A)	0011407801	468,000.00	9.750%	CA	80.00	360	468,000.00	12/11/2008	(290.00)	361,336.32
2(A)	0011408221	292,000.00	9.875%	CA	80.00	360	289,045.05	08/26/2008	(120.62)	131,697.90
2(A)	0011408412	444,800.00	8.875%	NY	80.00	360	432,153.51	01/15/2009	112,273.47	112,273.47
2(A)	0011409425	559,920.00	9.125%	VA	80.00	360	553,198.10	11/21/2008	(2,576.89)	284,187.56
2(A)	0011409624	408,000.00	8.750%	VA	85.00	360	404,085.60	01/07/2009	223,469.97	223,469.97
2(A)	0011409663	384,000.00	10.625%	CA	80.00	360	380,245.68	12/18/2008	(1,588.35)	222,092.04
2(A)	0011410008	236,000.00	8.875%	CA	80.00	360	236,000.00	12/02/2008	1,655.84	134,813.99
2(A)	0011410282	311,200.00	9.000%	CA	80.00	360	306,402.66	01/29/2009	157,465.04	157,465.04
2(A)	0011410565	208,800.00	9.250%	TX	80.00	360	207,008.74	01/23/2009	110,874.20	110,874.20
2(A)	0011410824	232,000.00	9.550%	CA	80.00	360	229,456.40	12/02/2008	431.45	164,989.54
2(A)	0011411186	513,000.00	7.315%	FL	90.00	360	513,000.00	01/19/2009	334,622.81	334,622.81
2(A)	0011412441	308,000.00	6.870%	MD	80.00	360	307,941.92	Active	150.00	150.00
2(A)	0011413235	580,500.00	10.875%	CA	90.00	360	574,894.77	12/18/2008	(2,195.79)	324,695.52
2(A)	0011413312	304,000.00	7.050%	CA	80.00	360	303,821.43	09/17/2008	(237.42)	163,855.41
2(A)	0011413546	448,000.00	8.250%	CA	80.00	360	442,819.97	Active	150.00	150.00
2(A)	0011413748	204,000.00	9.000%	FL	80.00	360	201,760.87	01/09/2009	109,520.63	109,520.63
2(A)	0011413811	380,000.00	8.325%	VA	80.00	360	371,086.47	01/07/2009	261,388.64	261,388.64
2(A)	0011414326	288,240.00	9.625%	VA	80.00	360	285,637.05	01/15/2009	155,768.99	155,768.99
2(A)	0011414490	400,000.00	10.150%	CA	80.00	360	390,612.29	06/18/2008	(431.14)	160,057.26
2(A)	0011414929	249,600.00	9.750%	CA	80.00	360	247,311.96	01/19/2009	157,384.65	157,384.65
2(A)	0011414972	540,000.00	8.875%	CA	80.00	360	533,694.21	01/23/2009	246,961.19	246,961.19
2(A)	0011414987	261,600.00	10.250%	CA	80.00	360	259,039.86	01/29/2009	204,455.38	204,455.38
2(A)	0011415452	119,200.00	12.350%	MD	80.00	360	128,671.86	Active	150.00	150.00
2(A)	0011415496	527,000.00	9.250%	CA	85.00	360	521,450.50	01/09/2009	281,175.76	281,175.76
2(A)	0011415742	154,400.00	9.975%	AZ	80.00	360	152,947.39	12/05/2008	(1,350.30)	92,101.64
2(A)	0011415830	332,000.00	9.875%	CA	80.00	360	329,141.64	07/09/2008	(299.99)	213,528.87
2(A)	0011416027	196,000.00	8.750%	FL	80.00	360	193,773.27	01/20/2009	158,964.62	158,964.62
2(A)	0011416054	664,000.00	10.000%	CA	80.00	360	657,022.34	12/04/2008	(2,145.00)	247,021.43
2(A)	0011416892	530,910.00	9.875%	AZ	90.00	360	525,436.13	09/17/2008	(11,275.81)	332,365.89
2(A)	0011417025	320,000.00	8.875%	FL	80.00	360	309,985.47	01/07/2009	302,516.08	302,516.08
2(A)	0011417050	306,400.00	9.375%	MA	80.00	360	298,263.96	01/21/2009	216,449.63	216,449.63
2(A)	0011417208	312,000.00	8.375%	CA	80.00	360	307,854.13	01/21/2009	127,996.42	127,996.42
2(A)	0011419377	312,000.00	8.500%	CA	80.00	360	308,062.04	01/07/2009	284,153.34	284,153.34
2(A)	0011419971	464,000.00	6.375%	CA	80.00	360	464,000.00	12/03/2008	(2,865.86)	236,288.27
2(A)	0011420521	455,200.00	6.250%	CA	80.00	360	455,200.00	01/16/2009	152,294.12	152,294.12
2(A)	0011420721	344,000.00	8.720%	CA	80.00	360	344,000.00	09/26/2008	(336.08)	205,728.93
2(A)	0011421637	233,600.00	10.625%	MN	80.00	360	231,847.01	01/23/2009	248,378.45	248,378.45
2(A)	0011421905	408,000.00	7.800%	CA	80.00	360	403,151.33	12/19/2008	(174.00)	163,401.46

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(A)	0011422125	472,000.00	10.125%	CA	80.00	360	472,000.00	11/14/2008	(966.52)	402,966.16
2(A)	0011422738	477,000.00	9.250%	CA	90.00	360	477,000.00	08/20/2008	656.09	252,474.11
2(A)	0011423067	480,000.00	9.375%	CA	80.00	360	479,968.00	11/19/2008	(3,963.29)	297,897.11
2(A)	0011423132	300,000.00	11.875%	VA	80.00	360	298,445.86	11/19/2008	24.60	231,358.66
2(A)	0011423204	342,215.00	10.000%	CA	80.00	360	342,215.00	11/06/2008	(413.33)	225,027.21
2(A)	0011423676	332,800.00	9.625%	CA	80.00	360	329,072.25	01/13/2009	185,718.64	185,718.64
2(A)	0011424035	244,000.00	11.195%	MD	80.00	360	242,114.74	06/17/2008	(90.00)	130,533.30
2(A)	0011425198	93,520.00	10.625%	NH	80.00	360	92,777.69	01/07/2009	58,290.04	58,290.04
2(A)	0011425237	532,000.00	9.875%	NY	80.00	360	526,737.44	01/23/2009	359,400.62	359,400.62
2(A)	0011428658	213,600.00	9.625%	VA	80.00	360	211,483.48	10/10/2008	(899.84)	180,887.93
2(A)	0011429138	272,000.00	9.245%	CA	80.00	360	269,144.30	08/26/2008	(231.18)	192,580.29
2(A)	0011430075	299,200.00	10.100%	CA	80.00	360	296,543.13	11/13/2008	(215.23)	192,538.58
2(A)	0011430439	344,000.00	10.125%	VA	80.00	360	341,128.83	12/08/2008	(1,179.75)	188,439.88
2(A)	0011431715	284,000.00	9.990%	MD	80.00	360	281,385.58	11/26/2008	(1,475.80)	150,921.03
2(A)	0011431720	332,800.00	9.470%	CA	80.00	360	328,873.77	12/04/2008	4,294.37	190,862.32
2(A)	0050710240	151,200.00	7.250%	MI	79.58	360	144,352.97	01/20/2009	117,626.62	117,626.62
2(A)	0050730890	82,800.00	9.840%	OH	90.00	360	81,448.70	12/01/2008	3,059.04	97,010.07
2(A)	0050841910	100,000.00	9.625%	OH	80.00	360	97,781.78	10/02/2008	(985.00)	92,680.12
2(A)	0050882620	56,000.00	8.190%	WI	80.00	360	52,400.09	01/01/2009	61,106.22	61,106.22
2(A)	0050914740	104,000.00	10.375%	MD	80.00	360	101,186.91	11/30/2008	112.00	281.00
2(A)	0050917470	264,290.00	8.990%	CA	80.00	360	254,851.66	12/11/2008	(1,360.32)	155,216.22
2(A)	0050931100	303,200.00	8.250%	CA	80.00	360	298,251.23	12/29/2008	254.00	260,959.25
2(A)	0050934070	88,000.00	9.750%	TX	80.00	360	85,227.61	01/15/2009	56,333.45	56,333.45
2(A)	0050939540	172,668.80	9.875%	MI	80.00	360	167,456.32	12/02/2008	150.00	161,600.90
2(A)	0050946140	104,400.00	8.750%	OR	80.00	360	100,957.43	12/31/2008	76.00	76.00
2(A)	0050962590	105,300.00	9.000%	FL	90.00	360	101,906.59	01/28/2009	108,589.28	108,589.28
2(A)	0050966470	238,500.00	10.530%	FL	90.00	360	233,428.30	09/17/2008	182.00	197,234.65
2(A)	0050968070	243,000.00	10.500%	FL	90.00	360	237,157.37	01/12/2009	245,219.54	245,219.54
2(A)	0050974030	296,000.00	8.875%	MA	80.00	360	286,721.10	12/11/2008	460.00	154,255.54
2(A)	0050993960	89,600.00	8.490%	NC	80.00	360	86,932.98	08/21/2008	(7.75)	17,868.88
2(A)	0051001020	108,000.00	9.490%	AZ	80.00	360	104,406.93	12/22/2008	60.00	92,429.91
2(A)	0051009460	60,000.00	9.850%	TN	80.00	360	58,651.69	09/25/2008	(2,611.86)	63,770.98
2(A)	0051010390	135,000.00	8.375%	AZ	72.97	360	130,352.95	01/26/2009	111,709.51	111,709.51
2(A)	0051010800	58,500.00	10.340%	MS	90.00	360	57,631.66	11/01/2008	104.61	49,559.34
2(A)	0051011290	196,000.00	10.690%	NV	80.00	360	190,854.86	01/01/2009	129,310.09	129,310.09
2(A)	0051011330	52,700.00	13.375%	TN	85.00	360	51,918.05	12/29/2008	3,018.99	46,119.13
2(A)	0051012910	59,600.00	11.875%	GA	80.00	360	58,369.07	12/02/2008	28.00	37,428.27
2(A)	0051013300	256,000.00	5.840%	IL	80.00	360	245,606.62	12/01/2008	77.91	237,948.13
2(A)	0051014580	73,280.00	9.790%	WI	80.00	360	71,615.62	07/22/2008	(1,864.00)	29,982.51
2(A)	0051014950	216,000.00	9.500%	CO	77.14	360	208,828.99	01/09/2009	77,458.04	77,458.04

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

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(A)	0051017650	131,200.00	9.875%	WI	80.00	360	127,146.24	01/27/2009	67,016.27	67,016.27
2(A)	0051026340	116,400.00	9.340%	NC	80.00	360	112,583.52	11/01/2008	156.22	30,838.06
2(A)	0051028100	236,000.00	9.740%	CA	80.00	360	228,558.68	12/03/2008	14.00	132,163.78
2(A)	0051029960	342,000.00	9.500%	IL	90.00	360	334,146.62	12/02/2008	42.80	301,553.76
2(A)	0051030090	420,000.00	9.875%	VA	80.00	360	407,281.15	12/02/2008	86.63	287,439.83
2(A)	0051031640	87,500.00	12.625%	MN	70.00	360	85,933.01	12/18/2008	2,627.75	57,920.71
2(A)	0051032630	144,680.00	7.390%	DE	80.00	360	140,850.65	12/01/2008	138.10	63,470.99
2(A)	0051036350	216,000.00	11.375%	CA	90.00	360	210,694.22	12/17/2008	125.00	223,266.04
2(A)	0051038210	400,000.00	10.340%	CA	80.00	360	390,870.53	04/29/2008	(69.59)	39,339.51
2(A)	0051038450	486,000.00	5.000%	CA	90.00	360	476,728.39	08/14/2008	14.00	342,221.73
2(A)	0051038600	98,400.00	11.375%	TX	80.00	360	95,879.01	01/28/2009	55,000.22	55,000.22
2(A)	0051040030	75,200.00	9.750%	TX	80.00	360	73,169.44	01/27/2009	54,565.14	54,565.14
2(A)	0051042840	300,000.00	6.390%	CA	80.00	360	290,670.79	11/01/2008	881.74	279,179.87
2(A)	0051043030	212,000.00	8.690%	CA	80.00	360	205,947.40	08/26/2008	(152.52)	72,337.64
2(A)	0051045440	52,000.00	11.440%	MI	80.00	360	51,211.81	10/27/2008	2,415.97	58,259.43
2(A)	0051049070	72,000.00	11.875%	MI	75.00	360	70,890.09	12/24/2008	890.00	82,751.83
2(A)	0051050410	103,200.00	9.875%	MI	80.00	360	100,137.56	12/04/2008	131.00	67,727.11
2(A)	0051053440	80,800.00	10.590%	MO	80.00	360	78,654.72	01/26/2009	42,197.83	42,197.83
2(A)	0051055970	197,040.00	10.490%	MT	80.00	360	191,564.87	12/29/2008	2,059.07	60,866.18
2(A)	0051056020	116,320.00	7.990%	MI	80.00	360	113,574.77	11/01/2008	88.36	90,550.79
2(A)	0051057300	106,250.00	8.590%	OH	85.00	360	104,071.34	12/01/2008	22.90	121,537.83
2(A)	0051060150	63,200.00	9.875%	PA	80.00	360	61,285.92	12/24/2008	(3,577.00)	55,900.85
2(A)	0051063940	68,000.00	10.125%	OH	80.00	360	66,465.81	01/05/2009	82,255.60	82,255.60
2(A)	0051078620	83,920.00	8.640%	IN	80.00	360	81,675.43	05/20/2008	(522.45)	7,855.91
2(A)	0051079190	98,800.00	9.625%	IN	80.00	360	96,049.15	01/05/2009	117,231.46	117,231.46
2(A)	0051080340	214,282.00	11.390%	CA	69.46	360	210,402.67	10/24/2008	14.00	168,081.53
2(A)	0051080440	213,500.00	8.990%	NH	70.00	360	208,772.73	11/01/2008	1,630.23	82,161.49
2(A)	0051112510	91,200.00	8.090%	AL	80.00	360	89,439.35	11/01/2008	359.63	98,068.21
2(A)	0051117630	171,064.00	10.640%	AZ	80.00	360	166,737.57	11/01/2008	178.12	61,603.62
2(A)	0051118760	198,272.00	7.530%	AZ	80.00	360	193,160.68	12/01/2008	123.87	121,097.04
2(A)	0051123700	110,000.00	9.670%	NE	87.30	360	107,102.12	01/01/2009	24,049.07	24,049.07
2(A)	0051124760	209,500.00	8.840%	FL	86.57	360	205,307.30	12/01/2008	360.27	149,601.42
2(A)	0051137910	164,700.00	8.690%	NC	90.00	360	161,305.03	11/01/2008	164.65	97,666.03
2(A)	0051139040	87,300.00	7.940%	WI	90.00	360	85,548.85	11/01/2008	77.21	88,936.68
2(A)	0051143060	56,800.00	12.875%	TX	80.00	360	55,346.31	01/28/2009	63,603.41	63,603.41
2(A)	0051148210	135,920.00	7.990%	MN	80.00	360	131,865.76	11/01/2008	44.81	141,147.60
2(A)	0051148330	272,000.00	9.790%	CA	80.00	360	263,597.38	12/01/2008	261.07	130,048.55
2(A)	0051149100	122,400.00	10.290%	TN	80.00	360	118,935.37	01/01/2009	45,424.21	45,424.21
2(A)	0051153180	144,000.00	10.340%	VA	80.00	360	140,059.04	01/01/2009	19,993.99	19,993.99
2(A)	0051155820	94,000.00	12.000%	MO	78.33	360	92,078.80	12/02/2008	155.86	41,296.49

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(A)	0051157030	60,000.00	7.890%	SC	80.00	360	58,580.96	01/01/2009	55,605.40	55,605.40
2(A)	0051160670	175,500.00	9.990%	MO	90.00	360	172,198.82	12/01/2008	189.35	85,549.13
2(A)	0051162600	76,800.00	9.440%	MI	80.00	360	75,352.62	01/01/2009	70,889.56	70,889.56
2(A)	0051164660	132,000.00	6.990%	MI	80.00	360	128,907.37	12/01/2008	931.71	158,833.75
2(A)	0051167160	67,200.00	6.640%	OH	80.00	360	65,522.79	12/01/2008	70.99	77,446.09
2(A)	0051168740	69,300.00	9.230%	OH	90.00	360	68,120.77	01/01/2009	76,955.69	76,955.69
2(A)	0051170250	83,120.00	7.800%	WV	80.00	360	81,082.39	11/01/2008	76.62	53,368.19
2(A)	0051181630	240,000.00	7.490%	FL	75.00	360	232,582.14	01/01/2009	180,059.67	180,059.67
2(A)	0051188410	68,000.00	11.390%	IN	80.00	360	66,641.78	01/01/2009	59,098.88	59,098.88
2(A)	0051249930	160,120.00	7.790%	TX	80.00	360	155,730.80	11/01/2008	793.75	54,593.95
2(A)	0051263140	99,992.00	9.990%	NC	80.00	360	96,689.58	01/01/2009	41,790.96	41,790.96
2(A)	0051269300	72,000.00	10.390%	MI	80.00	360	71,129.30	12/01/2008	181.39	76,444.40
2(A)	0051274470	84,600.00	9.690%	OH	90.00	360	83,459.17	01/01/2009	100,588.50	100,588.50
2(A)	0051287350	292,000.00	7.090%	MA	80.00	360	283,798.04	12/01/2008	134.69	231,888.94
2(B)	0011314219	51,000.00	11.500%	UT	20.00	180	50,363.00	05/31/2008	(317.71)	6,807.25
2(B)	0011356643	27,700.00	10.990%	WA	20.00	180	27,435.77	01/21/2009	28,284.47	28,284.47
2(B)	0011357936	71,980.00	11.375%	MD	20.00	180	71,132.78	01/28/2009	73,575.99	73,575.99
2(B)	0011361854	56,523.00	8.750%	NV	20.00	180	55,516.77	01/21/2009	57,806.06	57,806.06
2(B)	0011367299	108,000.00	9.990%	NJ	20.00	180	106,906.22	01/07/2009	109,996.12	109,996.12
2(B)	0011371591	71,000.00	12.875%	VA	20.00	180	70,457.98	02/27/2008	(300.00)	72,254.19
2(B)	0011377424	103,000.00	12.400%	NJ	20.00	180	102,093.88	01/07/2009	106,078.95	106,078.95
2(B)	0011381636	417,750.00	6.325%	GA	75.00	360	401,529.23	Active	150.00	150.00
2(B)	0011382912	83,800.00	11.000%	CA	19.95	180	82,927.11	11/26/2008	310.45	85,709.76
2(B)	0011383946	47,600.00	10.990%	CA	20.00	180	46,884.17	01/21/2009	48,908.08	48,908.08
2(B)	0011386709	52,000.00	10.250%	IL	20.00	180	51,500.81	01/21/2009	54,181.71	54,181.71
2(B)	0011387294	33,750.00	11.990%	FL	15.00	180	33,438.99	01/21/2009	35,687.59	35,687.59
2(B)	0011387967	268,000.00	7.200%	CA	80.00	360	264,253.74	12/08/2008	(78.00)	216,296.82
2(B)	0011388372	70,900.00	10.000%	CA	20.00	180	69,714.23	01/21/2009	72,553.15	72,553.15
2(B)	0011389076	153,000.00	10.990%	CA	20.00	180	151,333.81	01/21/2009	158,064.49	158,064.49
2(B)	0011389109	80,700.00	9.990%	CA	20.00	180	79,355.16	01/21/2009	82,694.16	82,694.16
2(B)	0011390883	66,360.00	10.250%	CA	20.00	180	65,484.08	01/21/2009	68,414.90	68,414.90
2(B)	0011393516	119,980.00	12.500%	MA	20.00	180	119,108.21	01/21/2009	125,027.59	125,027.59
2(B)	0011393529	100,312.00	10.250%	CA	20.00	180	98,880.40	01/21/2009	102,983.99	102,983.99
2(B)	0011394500	109,800.00	11.250%	CA	20.00	180	108,423.88	01/21/2009	113,135.42	113,135.42
2(B)	0011394574	48,000.00	10.500%	AZ	20.00	180	47,244.88	01/21/2009	48,770.51	48,770.51
2(B)	0011394747	43,600.00	11.250%	CA	20.00	180	43,013.77	01/21/2009	44,542.94	44,542.94
2(B)	0011395200	79,000.00	8.750%	CA	20.00	180	77,402.28	01/21/2009	80,364.82	80,364.82
2(B)	0011396128	56,600.00	10.875%	WA	20.00	180	55,721.73	01/21/2009	57,294.07	57,294.07
2(B)	0011397477	112,000.00	10.875%	CA	20.00	180	110,698.60	01/21/2009	114,641.09	114,641.09
2(B)	0011397837	72,750.00	10.250%	NY	15.00	180	72,194.46	08/13/2007	(1,243.88)	69,375.20

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Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(B)	0011398812	85,000.00	10.250%	CA	20.00	180	83,877.76	01/07/2009	85,786.73	85,786.73
2(B)	0011399354	91,200.00	10.250%	CA	20.00	180	89,947.65	01/21/2009	93,663.00	93,663.00
2(B)	0011400191	59,270.00	11.250%	CA	20.00	180	58,605.51	01/16/2009	60,353.27	60,353.27
2(B)	0011400252	600,000.00	7.500%	VA	80.00	360	592,774.34	09/25/2008	(2,527.60)	248,806.70
2(B)	0011401531	76,000.00	10.250%	CA	20.00	180	74,796.99	01/07/2009	77,096.06	77,096.06
2(B)	0011403261	60,000.00	9.000%	CA	20.00	180	59,141.82	01/21/2009	61,726.42	61,726.42
2(B)	0011405473	86,000.00	10.500%	MD	20.00	180	84,698.89	01/07/2009	92,037.01	92,037.01
2(B)	0011405501	79,000.00	9.850%	MA	20.00	180	77,778.26	01/28/2009	79,867.93	79,867.93
2(B)	0011405893	90,000.00	8.750%	CA	20.00	180	88,270.62	01/21/2009	90,837.02	90,837.02
2(B)	0011406036	72,500.00	10.750%	CA	10.00	180	71,704.98	01/21/2009	74,292.88	74,292.88
2(B)	0011406975	52,000.00	12.740%	FL	20.00	180	51,574.26	01/21/2009	54,334.71	54,334.71
2(B)	0011408414	111,200.00	10.500%	NY	20.00	180	109,682.84	01/16/2009	113,317.12	113,317.12
2(B)	0011408893	83,000.00	9.250%	CA	20.00	180	81,445.16	01/21/2009	85,153.78	85,153.78
2(B)	0011409350	65,000.00	10.990%	CA	20.00	180	64,078.40	01/21/2009	67,042.34	67,042.34
2(B)	0011410093	28,514.00	11.750%	NY	20.00	180	28,237.85	01/21/2009	29,759.87	29,759.87
2(B)	0011411202	145,600.00	8.325%	TX	80.00	360	141,875.64	01/28/2009	59,939.09	59,939.09
2(B)	0011411617	126,000.00	10.990%	CA	20.00	180	124,048.84	01/21/2009	128,072.45	128,072.45
2(B)	0011412969	44,000.00	10.750%	WA	20.00	180	43,411.21	01/21/2009	46,005.26	46,005.26
2(B)	0011413750	51,000.00	11.990%	FL	20.00	180	50,495.89	01/12/2009	52,031.79	52,031.79
2(B)	0011413788	29,600.00	9.990%	TX	20.00	180	29,220.89	01/21/2009	29,539.46	29,539.46
2(B)	0011413855	27,000.00	10.500%	VA	20.00	180	26,619.80	01/21/2009	27,799.20	27,799.20
2(B)	0011416153	105,000.00	9.490%	CA	20.00	180	103,320.45	01/21/2009	107,442.68	107,442.68
2(B)	0011416467	40,000.00	11.550%	NH	20.00	180	39,537.81	01/21/2009	41,382.12	41,382.12
2(B)	0011417044	76,600.00	9.990%	MA	20.00	180	75,534.30	01/21/2009	77,893.55	77,893.55
2(B)	0011417159	18,020.00	11.750%	NY	20.00	180	17,787.01	01/21/2009	18,641.44	18,641.44
2(B)	0011417209	78,000.00	8.750%	CA	20.00	180	76,389.02	01/22/2009	78,112.52	78,112.52
2(B)	0011417381	25,000.00	11.625%	CT	20.00	180	24,716.80	01/16/2009	24,963.38	24,963.38
2(B)	0011418757	73,080.00	11.250%	CA	20.00	180	67,608.37	01/21/2009	72,249.63	72,249.63
2(B)	0011419344	88,000.00	10.750%	CA	20.00	180	86,798.45	01/21/2009	89,868.96	89,868.96
2(B)	0011419508	47,400.00	10.750%	AZ	20.00	180	46,687.46	01/21/2009	48,759.53	48,759.53
2(B)	0011419692	131,800.00	8.250%	CA	20.00	180	126,774.72	01/21/2009	136,087.74	136,087.74
2(B)	0011419713	130,000.00	9.990%	CA	20.00	180	128,263.34	01/21/2009	133,636.00	133,636.00
2(B)	0011420340	26,000.00	9.990%	TX	20.00	180	25,538.11	01/21/2009	26,473.12	26,473.12
2(B)	0011420524	113,800.00	8.625%	CA	20.00	180	111,559.67	01/16/2009	114,644.90	114,644.90
2(B)	0011420647	33,000.00	10.760%	WA	15.00	180	32,801.85	04/27/2007	(294.59)	36,826.31
2(B)	0011424830	87,800.00	10.990%	CA	20.00	180	86,723.33	11/14/2008	252.63	89,662.88
2(B)	0011424919	56,200.00	9.000%	WA	20.00	180	58,885.18	01/22/2009	60,080.64	60,080.64
2(B)	0011428521	60,000.00	11.250%	MD	20.00	180	59,355.58	01/21/2009	62,332.28	62,332.28
2(B)	0011431504	65,000.00	10.990%	MD	20.00	180	63,552.14	01/21/2009	66,705.54	66,705.54
2(B)	0011434063	155,000.00	10.500%	CA	20.00	180	152,727.52	01/21/2009	158,922.83	158,922.83

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2(B)	0050944200	77,500.00	9.390%	MO	84.98	360	75,986.72	09/26/2008	125.00	63,281.82
2(B)	0051027960	58,500.00	8.790%	NC	90.00	360	56,295.44	12/24/2008	2,570.64	43,972.85
2(B)	0051052810	50,800.00	10.390%	IL	80.00	360	49,824.78	12/24/2008	(10,011.29)	48,783.46
2(B)	0051112650	532,152.00	8.790%	FL	90.00	180	519,300.85	01/01/2009	372,761.53	372,761.53
2(B)	0051184580	181,000.00	8.890%	CA	65.82	360	176,854.37	10/01/2008	78.37	131,142.43

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

\* This data is currently not provided for reporting.

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



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

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

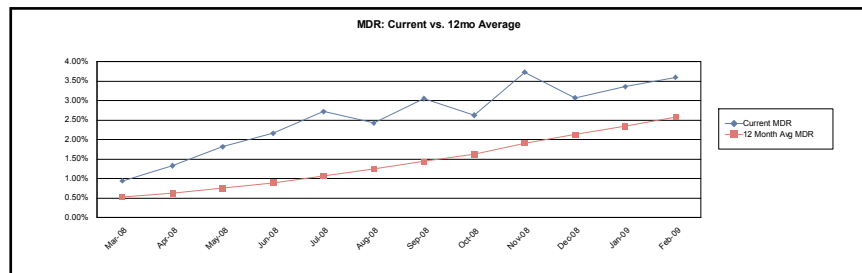
24-Feb-2009 5:15:25PM

**Realized Loss Report - Collateral**

**Summary**

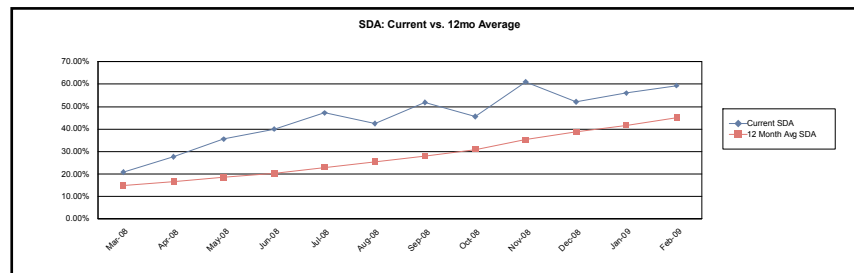
**MDR**

Current Month 3.603%  
3 Month Average 3.346%  
12 Month Average 2.572%



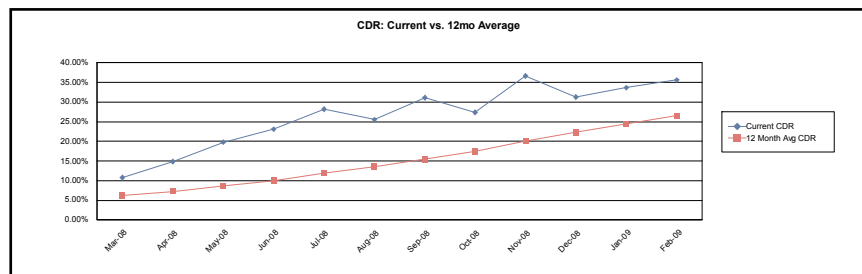
**SDA**

Current Month 59.361%  
3 Month Average 55.850%  
12 Month Average 45.009%



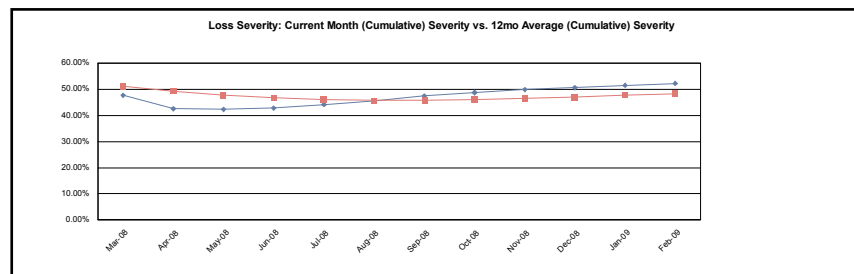
**CDR**

Current Month 35.617%  
3 Month Average 33.510%  
12 Month Average 26.484%



**Loss Severity**

Current Month (Cumulative) 52.249%  
3 Month Average (Cumulative) 51.451%  
12 Month Average (Cumulative) 47.101%



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

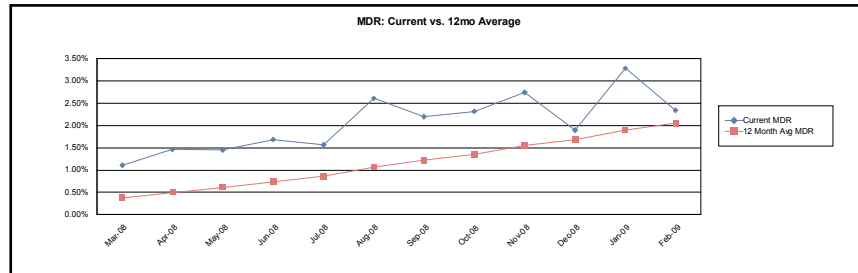
Contact: Customer Service - CTSLink  
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**Realized Loss Report - Collateral**

**1(A)**

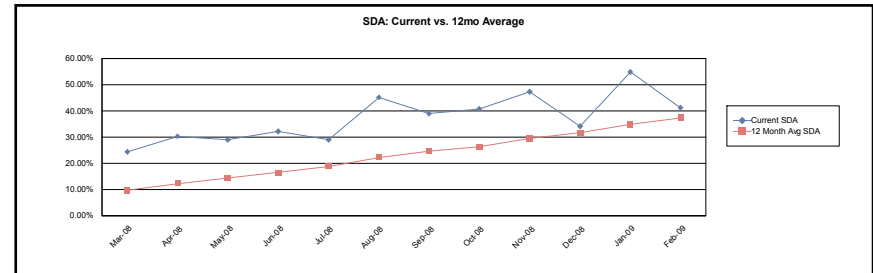
**MDR**

Current Month 2.343%  
3 Month Average 2.507%  
12 Month Average 2.056%



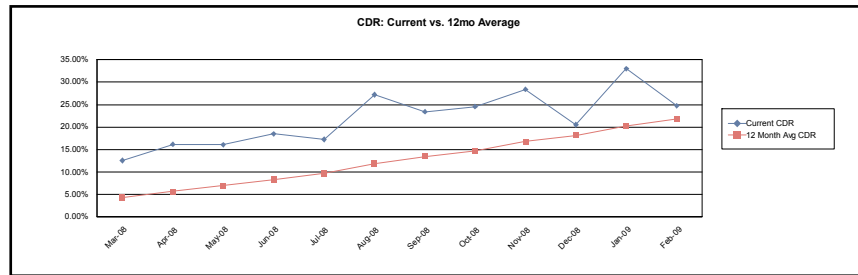
**SDA**

Current Month 41.270%  
3 Month Average 43.497%  
12 Month Average 37.384%



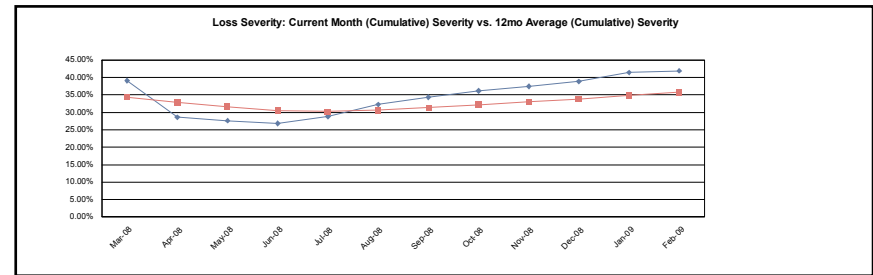
**CDR**

Current Month 24.762%  
3 Month Average 26.098%  
12 Month Average 21.869%



**Loss Severity**

Current Month (Cumulative) 41.900%  
3 Month Average (Cumulative) 40.718%  
12 Month Average (Cumulative) 34.444%



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

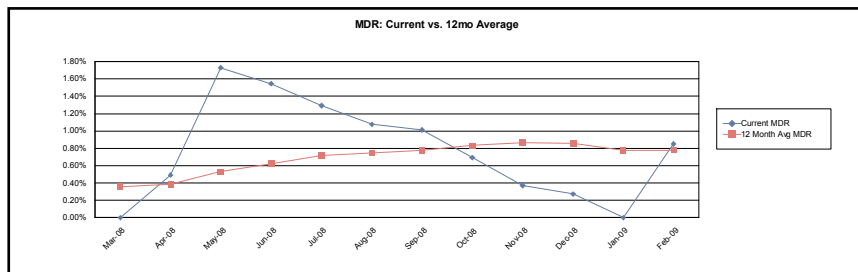
Contact: Customer Service - CTSLink  
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**Realized Loss Report - Collateral**

**1(B)**

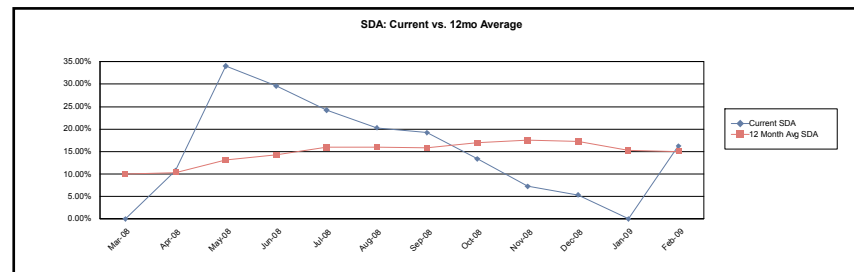
**MDR**

Current Month 0.850%  
3 Month Average 0.374%  
12 Month Average 0.779%



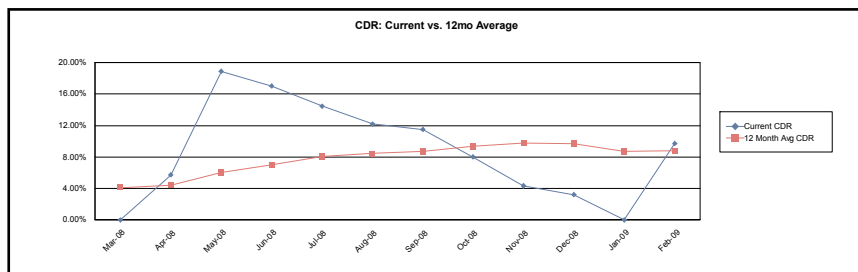
**SDA**

Current Month 16.236%  
3 Month Average 7.204%  
12 Month Average 15.030%



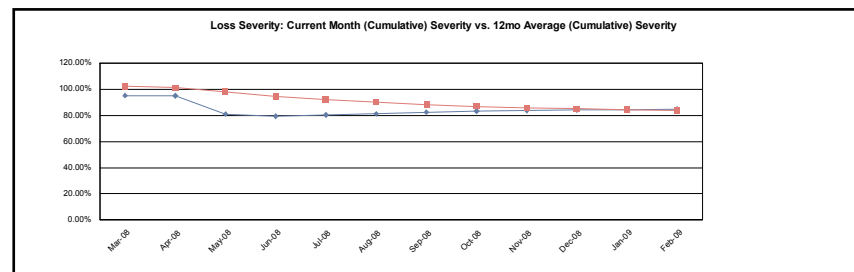
**CDR**

Current Month 9.741%  
3 Month Average 4.323%  
12 Month Average 8.769%



**Loss Severity**

Current Month (Cumulative) 84.889%  
3 Month Average (Cumulative) 84.320%  
12 Month Average (Cumulative) 84.560%



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

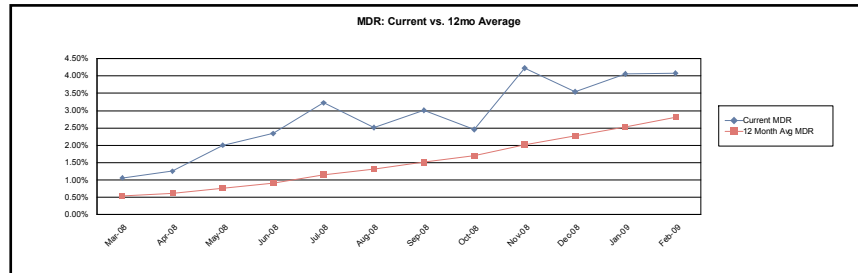
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**Realized Loss Report - Collateral**

**2(A)**

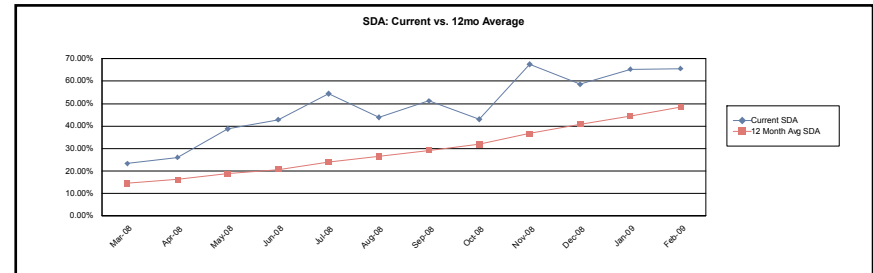
**MDR**

Current Month 4.083%  
3 Month Average 3.896%  
12 Month Average 2.817%



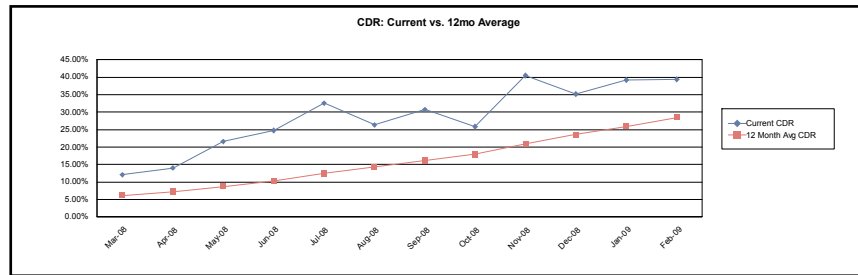
**SDA**

Current Month 65.608%  
3 Month Average 63.170%  
12 Month Average 48.398%



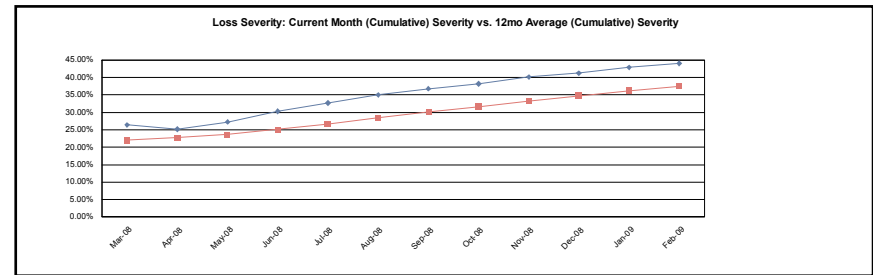
**CDR**

Current Month 39.365%  
3 Month Average 37.902%  
12 Month Average 28.503%



**Loss Severity**

Current Month (Cumulative) 44.019%  
3 Month Average (Cumulative) 42.708%  
12 Month Average (Cumulative) 35.006%



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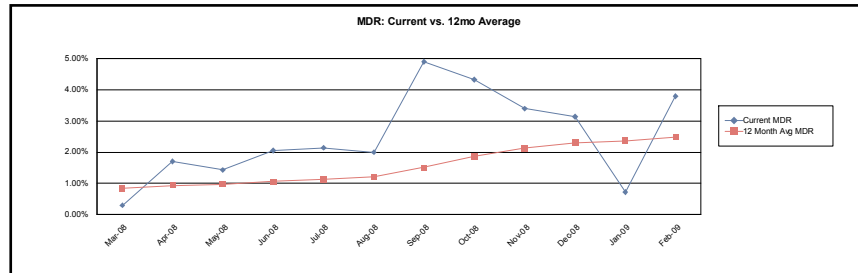
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**Realized Loss Report - Collateral**

**2(B)**

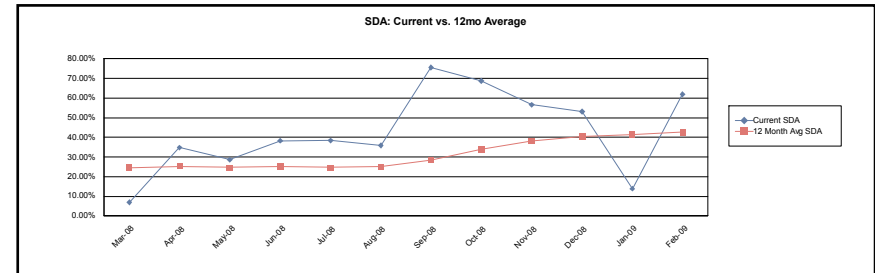
**MDR**

Current Month 3.797%  
3 Month Average 2.554%  
12 Month Average 2.495%



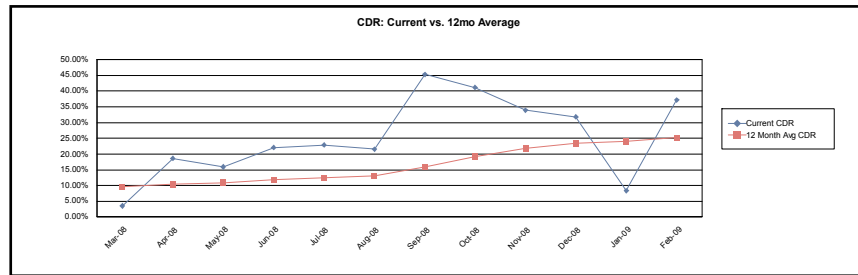
**SDA**

Current Month 61.929%  
3 Month Average 42.956%  
12 Month Average 42.705%



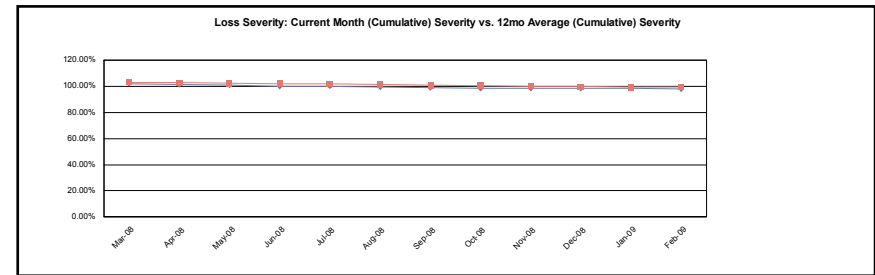
**CDR**

Current Month 37.158%  
3 Month Average 25.773%  
12 Month Average 25.207%



**Loss Severity**

Current Month (Cumulative) 97.886%  
3 Month Average (Cumulative) 98.264%  
12 Month Average (Cumulative) 99.496%



**Calculation Methodology:**

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

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

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

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

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

Summary													
	Loans Paid in Full			Repurchased Loans			Substitution Loans			Liquidated Loans			Curtailments
	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Curtailment Amount
1(A)	5	993,500.00	968,791.95	0	0.00	0.00	0	0.00	0.00	20	4,437,320.00	4,395,320.50	(104,045.66)
1(B)	0	0.00	0.00	0	0.00	0.00	0	0.00	0.00	5	259,060.00	255,437.32	365.04
2(A)	8	1,157,680.00	1,128,774.59	0	0.00	0.00	0	0.00	0.00	91	25,405,709.00	25,038,949.26	(341,804.34)
2(B)	4	445,525.00	431,910.31	0	0.00	0.00	0	0.00	0.00	58	4,823,741.00	4,745,535.35	(12,479.96)
Total	17	2,596,705.00	2,529,476.85	0	0.00	0.00	0	0.00	0.00	174	34,925,830.00	34,435,242.43	(457,964.92)

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

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
1(A)	0011351725	CA	80.00	01-Dec-2005	185,600.00	182,743.54	Liquidation	9	10.500%	360	38
1(A)	0011377452	FL	47.95	01-Jan-2006	105,000.00	102,080.62	Loan Paid in Full	9	9.875%	360	37
1(A)	0011380396	CA	95.00	01-Jan-2006	412,300.00	411,798.62	Liquidation	11	10.875%	360	37
1(A)	0011386393	CA	85.00	01-Feb-2006	276,250.00	274,022.34	Liquidation	19	9.875%	360	36
1(A)	0011386947	NY	80.00	01-Feb-2006	308,000.00	304,091.36	Liquidation	20	7.970%	360	36
1(A)	0011388155	AZ	95.00	01-Jan-2006	156,750.00	152,934.17	Liquidation	7	10.750%	360	37
1(A)	0011390181	MD	77.92	01-Jan-2006	187,000.00	181,884.45	Loan Paid in Full	0	10.250%	360	37
1(A)	0011390978	GA	76.30	01-Feb-2006	278,500.00	274,912.64	Loan Paid in Full	0	9.000%	360	36
1(A)	0011391570	NV	80.00	01-Jan-2006	144,000.00	142,485.18	Liquidation	11	9.375%	360	37
1(A)	0011392031	WA	80.00	01-Feb-2006	224,800.00	235,815.23	Liquidation	5	6.000%	360	36
1(A)	0011394397	CA	95.00	01-Jan-2006	332,500.00	330,331.39	Liquidation	11	9.500%	360	37
1(A)	0011399045	CA	66.67	01-Feb-2006	270,000.00	260,068.35	Loan Paid in Full	0	8.125%	360	36
1(A)	0011401022	AZ	77.61	01-Feb-2006	218,870.00	216,247.16	Liquidation	8	9.500%	360	36
1(A)	0011401077	ID	80.00	01-Feb-2006	124,000.00	120,048.59	Liquidation	8	7.150%	360	36
1(A)	0011403049	CT	85.00	01-Feb-2006	174,250.00	172,927.55	Liquidation	15	10.500%	360	36
1(A)	0011405322	CA	64.17	01-Feb-2006	231,000.00	228,445.03	Liquidation	20	9.375%	360	36
1(A)	0011407891	PA	90.00	01-Dec-2005	142,200.00	134,827.89	Liquidation	3	9.750%	360	38
1(A)	0011414599	CA	80.00	01-Feb-2006	280,000.00	276,844.10	Liquidation	27	10.375%	360	36
1(A)	0011416466	CA	81.73	01-Feb-2006	212,500.00	209,785.80	Liquidation	13	8.875%	360	36
1(A)	0011417383	CT	80.00	01-Feb-2006	100,000.00	98,975.34	Liquidation	7	10.000%	360	36
1(A)	0011419410	CA	80.00	01-Feb-2006	264,000.00	260,947.78	Liquidation	16	9.500%	360	36
1(A)	0011420729	CA	80.00	01-Feb-2006	168,000.00	166,504.18	Liquidation	14	9.625%	360	36
1(A)	0011421843	NV	90.00	01-Feb-2006	265,500.00	262,598.38	Liquidation	10	8.220%	360	36

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

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
1(A)	0011427310	NJ	80.00	01-Feb-2006	216,800.00	212,946.87	Liquidation	20	9.990%	360	36
1(A)	0011435035	WI	90.00	01-Feb-2006	153,000.00	149,387.54	Loan Paid in Full	0	9.250%	360	36
1(B)	0011314733	FL	20.00	01-Jan-2006	31,000.00	30,711.75	Liquidation	13	11.750%	180	37
1(B)	0011374236	TX	23.62	01-Dec-2005	15,000.00	14,680.64	Liquidation	5	9.990%	180	38
1(B)	0011380990	MA	20.00	01-Jan-2006	62,000.00	61,296.57	Liquidation	12	10.990%	180	37
1(B)	0011408014	CA	20.00	01-Feb-2006	79,000.00	77,482.07	Liquidation	8	8.750%	180	36
1(B)	0011414345	VA	20.00	01-Feb-2006	72,060.00	71,257.06	Liquidation	4	11.990%	180	36
2(A)	0005099998	AZ	75.00	01-Dec-2005	217,500.00	211,646.92	Liquidation	16	10.625%	360	38
2(A)	0005102248	MO	80.00	01-Dec-2005	102,400.00	98,912.78	Liquidation	13	10.220%	360	38
2(A)	0005102401	WI	80.00	01-Dec-2005	109,200.00	105,819.18	Liquidation	12	9.875%	360	38
2(A)	0005103492	MN	80.00	01-Dec-2005	148,000.00	143,251.12	Liquidation	13	9.625%	360	38
2(A)	0005114641	IL	80.00	01-Feb-2006	77,200.00	75,041.83	Liquidation	20	7.240%	360	36
2(A)	0011323708	OR	95.00	01-Dec-2005	217,550.00	212,152.53	Liquidation	13	11.125%	360	38
2(A)	0011333791	CA	80.00	01-Nov-2005	464,000.00	455,945.19	Liquidation	14	8.750%	360	39
2(A)	0011367237	NY	80.00	01-Jan-2006	439,200.00	433,271.61	Liquidation	11	9.375%	360	37
2(A)	0011367298	NJ	80.00	01-Jan-2006	432,000.00	426,659.85	Liquidation	17	10.625%	360	37
2(A)	0011372330	CA	80.00	01-Feb-2006	759,700.00	750,382.68	Liquidation	28	7.800%	360	36
2(A)	0011377391	AZ	80.00	01-Feb-2006	186,673.00	184,200.30	Liquidation	7	9.000%	360	36
2(A)	0011377421	NJ	80.00	01-Feb-2006	412,000.00	407,655.14	Liquidation	9	9.250%	360	36
2(A)	0011377910	CA	80.00	01-Jan-2006	474,400.00	474,400.00	Liquidation	16	9.250%	360	37
2(A)	0011382412	CA	80.00	01-Jan-2006	404,000.00	402,344.22	Liquidation	9	8.625%	360	37
2(A)	0011385153	FL	80.00	01-Jan-2006	221,200.00	218,393.09	Liquidation	20	9.625%	360	37
2(A)	0011385344	FL	80.00	01-Feb-2006	121,600.00	119,030.83	Liquidation	23	10.500%	360	36
2(A)	0011386864	CA	75.00	01-Feb-2006	690,000.00	682,286.21	Liquidation	15	9.625%	360	36
2(A)	0011388311	CA	80.00	01-Jan-2006	372,800.00	372,800.00	Liquidation	12	10.125%	360	37
2(A)	0011388600	CA	80.00	01-Jan-2006	340,000.00	336,277.58	Liquidation	10	10.250%	360	37
2(A)	0011390558	CA	74.67	01-Feb-2006	280,000.00	276,725.31	Liquidation	14	8.250%	360	36
2(A)	0011392900	CA	80.00	01-Feb-2006	350,400.00	340,800.79	Liquidation	26	9.000%	360	36
2(A)	0011393291	KS	80.00	01-Jan-2006	104,800.00	104,800.00	Liquidation	17	10.125%	360	37
2(A)	0011396238	NV	80.00	01-Jan-2006	385,164.00	381,590.56	Liquidation	23	9.250%	360	37
2(A)	0011398811	CA	80.00	01-Feb-2006	340,000.00	339,903.67	Liquidation	9	8.750%	360	36
2(A)	0011399206	CA	90.00	01-Jan-2006	468,000.00	462,078.16	Liquidation	8	9.875%	360	37
2(A)	0011399313	WA	80.00	01-Feb-2006	420,000.00	408,212.86	Liquidation	18	9.000%	360	36
2(A)	0011399851	CA	90.00	01-Feb-2006	468,000.00	463,010.35	Liquidation	17	9.750%	360	36
2(A)	0011400182	CA	80.00	01-Feb-2006	237,080.00	237,080.00	Liquidation	9	8.875%	360	36
2(A)	0011401088	CA	80.00	01-Jan-2006	312,000.00	309,573.05	Liquidation	34	9.500%	360	37
2(A)	0011401525	CA	80.00	01-Jan-2006	304,000.00	304,000.00	Liquidation	10	9.375%	360	37
2(A)	0011401559	FL	95.00	01-Jan-2006	128,250.00	128,247.75	Liquidation	15	8.400%	360	37
2(A)	0011402487	CA	80.00	01-Jan-2006	312,000.00	307,934.96	Liquidation	16	9.250%	360	37
2(A)	0011403516	CA	80.00	01-Feb-2006	599,200.00	591,417.90	Liquidation	11	8.875%	360	36

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

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
2(A)	0011404033	CA	80.00	01-Jan-2006	492,000.00	484,735.25	Liquidation	12	9.375%	360	37
2(A)	0011405102	CA	80.00	01-Feb-2006	456,000.00	450,463.29	Liquidation	10	10.000%	360	36
2(A)	0011405291	CA	80.00	01-Jan-2006	264,000.00	261,366.70	Liquidation	11	9.875%	360	37
2(A)	0011405472	MD	80.00	01-Jan-2006	344,000.00	340,373.29	Liquidation	11	9.375%	360	37
2(A)	0011405500	MA	80.00	01-Feb-2006	316,000.00	307,130.58	Liquidation	9	9.375%	360	36
2(A)	0011405830	CA	80.00	01-Feb-2006	229,600.00	226,884.22	Liquidation	10	9.750%	360	36
2(A)	0011405953	CA	80.00	01-Jan-2006	317,240.00	312,912.19	Liquidation	10	8.625%	360	37
2(A)	0011407203	TX	80.00	01-Feb-2006	196,000.00	195,921.10	Liquidation	0	9.125%	360	36
2(A)	0011407497	CA	80.00	01-Jan-2006	544,000.00	538,392.03	Liquidation	14	10.250%	360	37
2(A)	0011407568	NJ	80.00	01-Feb-2006	532,000.00	518,508.80	Liquidation	21	9.500%	360	36
2(A)	0011407603	CA	80.00	01-Feb-2006	512,000.00	506,694.70	Liquidation	26	10.125%	360	36
2(A)	0011408412	NY	80.00	01-Feb-2006	444,800.00	432,153.51	Liquidation	10	8.875%	360	36
2(A)	0011408704	WA	80.00	01-Feb-2006	184,000.00	183,821.19	Loan Paid in Full	0	7.350%	360	36
2(A)	0011409624	VA	85.00	01-Feb-2006	408,000.00	404,085.60	Liquidation	10	8.750%	360	36
2(A)	0011410282	CA	80.00	01-Feb-2006	311,200.00	306,402.66	Liquidation	10	9.000%	360	36
2(A)	0011410565	TX	80.00	01-Feb-2006	208,800.00	207,008.74	Liquidation	18	9.250%	360	36
2(A)	0011411186	FL	90.00	01-Feb-2006	513,000.00	513,000.00	Liquidation	13	7.315%	360	36
2(A)	0011413748	FL	80.00	01-Feb-2006	204,000.00	201,760.87	Liquidation	10	9.000%	360	36
2(A)	0011413811	VA	80.00	01-Feb-2006	380,000.00	371,086.47	Liquidation	16	8.325%	360	36
2(A)	0011414326	VA	80.00	01-Feb-2006	288,240.00	285,637.05	Liquidation	10	9.625%	360	36
2(A)	0011414929	CA	80.00	01-Feb-2006	249,600.00	247,311.96	Liquidation	19	9.750%	360	36
2(A)	0011414972	CA	80.00	01-Feb-2006	540,000.00	533,694.21	Liquidation	10	8.875%	360	36
2(A)	0011414987	CA	80.00	01-Feb-2006	261,600.00	259,039.86	Liquidation	18	10.250%	360	36
2(A)	0011415496	CA	85.00	01-Feb-2006	527,000.00	521,450.50	Liquidation	8	9.250%	360	36
2(A)	0011416027	FL	80.00	01-Feb-2006	196,000.00	193,773.27	Liquidation	31	8.750%	360	36
2(A)	0011417025	FL	80.00	01-Feb-2006	320,000.00	309,985.47	Liquidation	24	8.875%	360	36
2(A)	0011417050	MA	80.00	01-Feb-2006	306,400.00	298,263.96	Liquidation	10	9.375%	360	36
2(A)	0011417208	CA	80.00	01-Feb-2006	312,000.00	307,854.13	Liquidation	9	8.375%	360	36
2(A)	0011419377	CA	80.00	01-Feb-2006	312,000.00	308,062.04	Liquidation	17	8.500%	360	36
2(A)	0011420521	CA	80.00	01-Feb-2006	455,200.00	455,200.00	Liquidation	8	6.250%	360	36
2(A)	0011421637	MN	80.00	01-Feb-2006	233,600.00	231,847.01	Liquidation	23	10.625%	360	36
2(A)	0011423676	CA	80.00	01-Feb-2006	332,800.00	329,072.25	Liquidation	14	9.625%	360	36
2(A)	0011425198	NH	80.00	01-Feb-2006	93,520.00	92,777.69	Liquidation	10	10.625%	360	36
2(A)	0011425237	NY	80.00	01-Feb-2006	532,000.00	526,737.44	Liquidation	33	9.875%	360	36
2(A)	0050710240	MI	79.58	01-Oct-2005	151,200.00	144,352.97	Liquidation	16	7.250%	360	40
2(A)	0050882620	WI	80.00	01-Oct-2005	56,000.00	52,400.09	Liquidation	30	8.190%	360	40
2(A)	0050934070	TX	80.00	01-Dec-2005	88,000.00	85,227.61	Liquidation	8	9.750%	360	38
2(A)	0050955370	NY	80.00	01-Dec-2005	57,200.00	55,590.46	Loan Paid in Full	0	10.375%	360	38
2(A)	0050962590	FL	90.00	01-Nov-2005	105,300.00	101,906.59	Liquidation	5	9.000%	360	39
2(A)	0050968070	FL	90.00	01-Nov-2005	243,000.00	237,157.37	Liquidation	16	10.500%	360	39



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

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
2(A)	0051010390	AZ	72.97	01-Jan-2006	135,000.00	130,352.95	Liquidation	8	8.375%	360	37
2(A)	0051011290	NV	80.00	01-Jan-2006	196,000.00	190,854.86	Liquidation	11	10.690%	360	37
2(A)	0051014950	CO	77.14	01-Dec-2005	216,000.00	208,828.99	Liquidation	11	9.500%	360	38
2(A)	0051017650	WI	80.00	01-Dec-2005	131,200.00	127,146.24	Liquidation	19	9.875%	360	38
2(A)	0051027420	DE	80.00	01-Dec-2005	151,200.00	146,741.42	Loan Paid in Full	0	10.860%	360	38
2(A)	0051038600	TX	80.00	01-Dec-2005	98,400.00	95,879.01	Liquidation	17	11.375%	360	38
2(A)	0051040030	TX	80.00	27-Nov-2005	75,200.00	73,169.44	Liquidation	19	9.750%	360	38
2(A)	0051044360	IA	80.00	01-Jan-2006	90,400.00	87,487.03	Loan Paid in Full	(1)	8.750%	360	37
2(A)	0051053440	MO	80.00	15-Dec-2005	80,800.00	78,654.72	Liquidation	7	10.590%	360	38
2(A)	0051063940	OH	80.00	01-Jan-2006	68,000.00	66,465.81	Liquidation	17	10.125%	360	37
2(A)	0051075100	OH	90.00	09-Dec-2005	180,000.00	172,787.87	Loan Paid in Full	0	9.840%	360	38
2(A)	0051079190	IN	80.00	30-Nov-2005	98,800.00	96,049.15	Liquidation	22	9.625%	360	38
2(A)	0051083970	IN	80.00	04-Dec-2005	104,000.00	103,111.80	Loan Paid in Full	0	6.625%	360	38
2(A)	0051123700	NE	87.30	01-Jan-2006	110,000.00	107,102.12	Liquidation	0	9.670%	360	37
2(A)	0051143060	TX	80.00	08-Dec-2005	56,800.00	55,346.31	Liquidation	5	12.875%	360	38
2(A)	0051144950	NC	80.00	05-Jan-2006	292,480.00	283,330.40	Loan Paid in Full	(1)	8.140%	360	37
2(A)	0051149100	TN	80.00	01-Jan-2006	122,400.00	118,935.37	Liquidation	11	10.290%	360	37
2(A)	0051153180	VA	80.00	19-Jan-2006	144,000.00	140,059.04	Liquidation	10	10.340%	360	36
2(A)	0051157030	SC	80.00	09-Jan-2006	60,000.00	58,580.96	Liquidation	18	7.890%	360	37
2(A)	0051162600	MI	80.00	01-Feb-2006	76,800.00	75,352.62	Liquidation	17	9.440%	360	36
2(A)	0051168740	OH	90.00	01-Jan-2006	69,300.00	68,120.77	Liquidation	16	9.230%	360	37
2(A)	0051181630	FL	75.00	29-Dec-2005	240,000.00	232,582.14	Liquidation	15	7.490%	360	37
2(A)	0051188410	IN	80.00	23-Dec-2005	68,000.00	66,641.78	Liquidation	12	11.390%	360	37
2(A)	0051193170	OH	80.00	04-Jan-2006	98,400.00	95,193.97	Loan Paid in Full	0	9.250%	360	37
2(A)	0051263140	NC	80.00	15-Jan-2006	99,992.00	96,689.58	Liquidation	11	9.990%	360	37
2(A)	0051274470	OH	90.00	01-Feb-2006	84,600.00	83,459.17	Liquidation	30	9.690%	360	36
2(B)	0011356643	WA	20.00	01-Dec-2005	27,700.00	27,435.77	Liquidation	14	10.990%	180	38
2(B)	0011357936	MD	20.00	01-Dec-2005	71,980.00	71,132.78	Liquidation	9	11.375%	180	38
2(B)	0011361854	NV	20.00	01-Jan-2006	56,523.00	55,516.77	Liquidation	11	8.750%	180	37
2(B)	0011367299	NJ	20.00	01-Jan-2006	108,000.00	106,906.22	Liquidation	17	9.990%	180	37
2(B)	0011377424	NJ	20.00	01-Feb-2006	103,000.00	102,093.88	Liquidation	9	12.400%	180	36
2(B)	0011383946	CA	20.00	01-Jan-2006	47,600.00	46,884.17	Liquidation	7	10.990%	180	37
2(B)	0011386709	IL	20.00	01-Feb-2006	52,000.00	51,500.81	Liquidation	17	10.250%	180	36
2(B)	0011387294	FL	15.00	01-Jan-2006	33,750.00	33,438.99	Liquidation	12	11.990%	180	37
2(B)	0011388372	CA	20.00	01-Jan-2006	70,900.00	69,714.23	Liquidation	6	10.000%	180	37
2(B)	0011389076	CA	20.00	01-Jan-2006	153,000.00	151,333.81	Liquidation	12	10.990%	180	37
2(B)	0011389109	CA	20.00	01-Jan-2006	80,700.00	79,355.16	Liquidation	8	9.990%	180	37
2(B)	0011390883	CA	20.00	01-Jan-2006	66,360.00	65,484.08	Liquidation	11	10.250%	180	37
2(B)	0011393516	MA	20.00	01-Jan-2006	119,980.00	119,108.21	Liquidation	13	12.500%	180	37
2(B)	0011393529	CA	20.00	01-Feb-2006	100,312.00	98,880.40	Liquidation	8	10.250%	180	36

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

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
2(B)	0011394500	CA	20.00	01-Feb-2006	109,800.00	108,423.88	Liquidation	6	11.250%	180	36
2(B)	0011394574	AZ	20.00	01-Jan-2006	48,000.00	47,244.88	Liquidation	5	10.500%	180	37
2(B)	0011394747	CA	20.00	01-Feb-2006	43,600.00	43,013.77	Liquidation	3	11.250%	180	36
2(B)	0011395200	CA	20.00	01-Jan-2006	79,000.00	77,402.28	Liquidation	8	8.750%	180	37
2(B)	0011396128	WA	20.00	01-Feb-2006	56,600.00	55,721.73	Liquidation	0	10.875%	180	36
2(B)	0011397477	CA	20.00	01-Feb-2006	112,000.00	110,698.60	Liquidation	9	10.875%	180	36
2(B)	0011398812	CA	20.00	01-Feb-2006	85,000.00	83,877.76	Liquidation	9	10.250%	180	36
2(B)	0011399354	CA	20.00	01-Jan-2006	91,200.00	89,947.65	Liquidation	9	10.250%	180	37
2(B)	0011400191	CA	20.00	01-Feb-2006	59,270.00	58,605.51	Liquidation	9	11.250%	180	36
2(B)	0011401531	CA	20.00	01-Jan-2006	76,000.00	74,796.99	Liquidation	10	10.250%	180	37
2(B)	0011403261	CA	20.00	01-Jan-2006	60,000.00	59,141.82	Liquidation	15	9.000%	180	37
2(B)	0011405473	MD	20.00	01-Jan-2006	86,000.00	84,698.89	Liquidation	12	10.500%	180	37
2(B)	0011405501	MA	20.00	01-Feb-2006	79,000.00	77,778.26	Liquidation	8	9.850%	180	36
2(B)	0011405893	CA	20.00	01-Jan-2006	90,000.00	88,270.62	Liquidation	8	8.750%	180	37
2(B)	0011406036	CA	10.00	01-Jan-2006	72,500.00	71,704.98	Liquidation	12	10.750%	180	37
2(B)	0011406975	FL	20.00	01-Feb-2006	52,000.00	51,574.26	Liquidation	9	12.740%	180	36
2(B)	0011408414	NY	20.00	01-Feb-2006	111,200.00	109,682.84	Liquidation	10	10.500%	180	36
2(B)	0011408713	WA	15.00	01-Feb-2006	34,500.00	33,423.56	Loan Paid in Full	0	10.250%	180	36
2(B)	0011408893	CA	20.00	01-Feb-2006	83,000.00	81,445.16	Liquidation	7	9.250%	180	36
2(B)	0011409350	CA	20.00	01-Feb-2006	65,000.00	64,078.40	Liquidation	10	10.990%	180	36
2(B)	0011410093	NY	20.00	01-Feb-2006	28,514.00	28,237.85	Liquidation	10	11.750%	180	36
2(B)	0011411202	TX	80.00	01-Feb-2006	145,600.00	141,875.64	Liquidation	13	8.325%	360	36
2(B)	0011411617	CA	20.00	01-Feb-2006	126,000.00	124,048.84	Liquidation	4	10.990%	180	36
2(B)	0011412969	WA	20.00	01-Feb-2006	44,000.00	43,411.21	Liquidation	9	10.750%	180	36
2(B)	0011413750	FL	20.00	01-Feb-2006	51,000.00	50,495.89	Liquidation	10	11.990%	180	36
2(B)	0011413788	TX	20.00	01-Feb-2006	29,600.00	29,220.89	Liquidation	8	9.990%	180	36
2(B)	0011413855	VA	20.00	01-Feb-2006	27,000.00	26,619.80	Liquidation	7	10.500%	180	36
2(B)	0011416153	CA	20.00	01-Feb-2006	105,000.00	103,320.45	Liquidation	9	9.490%	180	36
2(B)	0011416467	NH	20.00	01-Feb-2006	40,000.00	39,537.81	Liquidation	7	11.550%	180	36
2(B)	0011417044	MA	20.00	01-Feb-2006	76,600.00	75,534.30	Liquidation	10	9.990%	180	36
2(B)	0011417159	NY	20.00	01-Feb-2006	18,020.00	17,787.01	Liquidation	12	11.750%	180	36
2(B)	0011417209	CA	20.00	01-Feb-2006	78,000.00	76,389.02	Liquidation	6	8.750%	180	36
2(B)	0011417381	CT	20.00	01-Feb-2006	25,000.00	24,716.80	Liquidation	7	11.625%	180	36
2(B)	0011418757	CA	20.00	01-Feb-2006	73,080.00	67,608.37	Liquidation	9	11.250%	180	36
2(B)	0011419344	CA	20.00	01-Feb-2006	88,000.00	86,798.45	Liquidation	9	10.750%	180	36
2(B)	0011419508	AZ	20.00	01-Feb-2006	47,400.00	46,687.46	Liquidation	6	10.750%	180	36
2(B)	0011419692	CA	20.00	01-Feb-2006	131,800.00	126,774.72	Liquidation	8	8.250%	180	36
2(B)	0011419713	CA	20.00	01-Feb-2006	130,000.00	128,263.34	Liquidation	11	9.990%	180	36
2(B)	0011420340	TX	20.00	01-Feb-2006	26,000.00	25,538.11	Liquidation	4	9.990%	180	36
2(B)	0011420524	CA	20.00	01-Feb-2006	113,800.00	111,559.67	Liquidation	8	8.625%	180	36

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

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
2(B)	0011424919	WA	20.00	01-Feb-2006	56,200.00	58,885.18	Liquidation	4	9.000%	180	36
2(B)	0011428521	MD	20.00	01-Feb-2006	60,000.00	59,355.58	Liquidation	14	11.250%	180	36
2(B)	0011431504	MD	20.00	01-Feb-2006	65,000.00	63,552.14	Liquidation	15	10.990%	180	36
2(B)	0011434063	CA	20.00	01-Feb-2006	155,000.00	152,727.52	Liquidation	7	10.500%	180	36
2(B)	0051047900	MO	82.40	01-Dec-2005	158,200.00	152,879.03	Loan Paid in Full	0	7.340%	180	38
2(B)	0051112650	FL	90.00	04-Jan-2006	532,152.00	519,300.85	Liquidation	14	8.790%	180	37
2(B)	0051144840	WI	90.00	01-Feb-2006	140,400.00	136,486.56	Loan Paid in Full	0	8.240%	360	36
2(B)	0051289100	ME	75.00	14-Jan-2006	112,425.00	108,716.95	Loan Paid in Full	0	7.125%	360	37

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

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

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

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

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**Prepayment Rates**

**Summary**

**SMM**

Current Month 3.821%  
3 Month Average 3.560%  
12 Month Average 4.042%

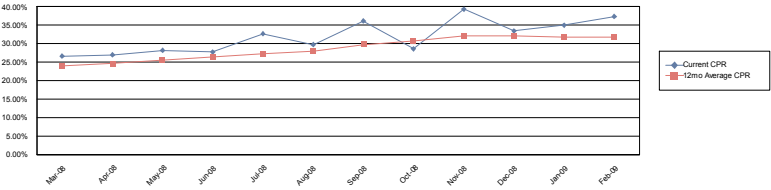
**CPR**

Current Month 37.347%  
3 Month Average 35.255%  
12 Month Average 31.786%

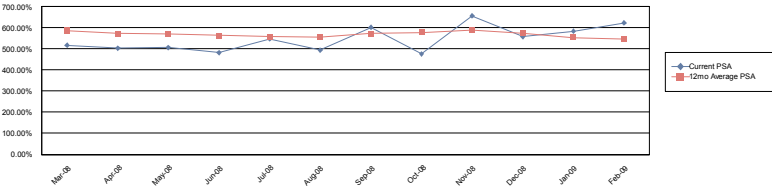
**PSA**

Current Month 622.455%  
3 Month Average 587.586%  
12 Month Average 545.276%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



**1(A)**

**SMM**

Current Month 2.805%  
3 Month Average 2.673%  
12 Month Average 3.479%

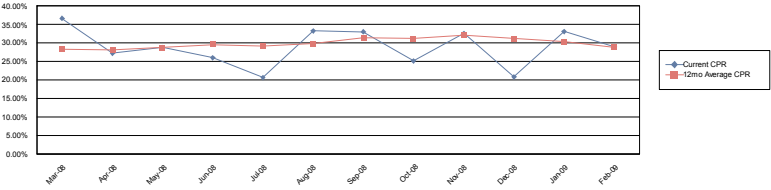
**CPR**

Current Month 28.926%  
3 Month Average 27.593%  
12 Month Average 28.818%

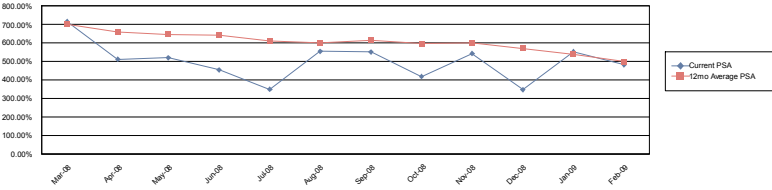
**PSA**

Current Month 482.104%  
3 Month Average 459.888%  
12 Month Average 499.428%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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**Prepayment Rates**

**1(B)**

**SMM**

Current Month 0.852%  
3 Month Average 0.375%  
12 Month Average 1.414%

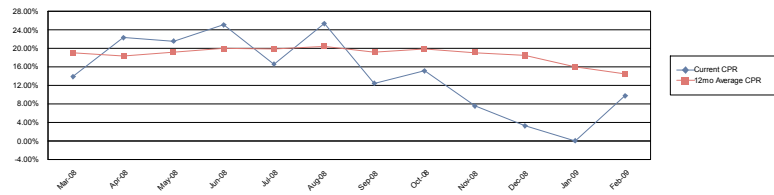
**CPR**

Current Month 9.763%  
3 Month Average 4.328%  
12 Month Average 14.407%

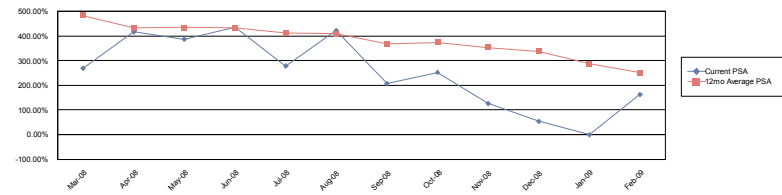
**PSA**

Current Month 162.723%  
3 Month Average 72.129%  
12 Month Average 250.951%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



**2(A)**

**SMM**

Current Month 4.214%  
3 Month Average 4.068%  
12 Month Average 4.372%

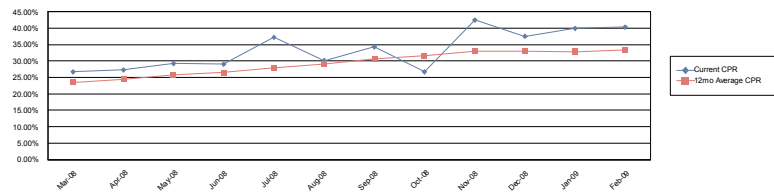
**CPR**

Current Month 40.346%  
3 Month Average 39.236%  
12 Month Average 33.386%

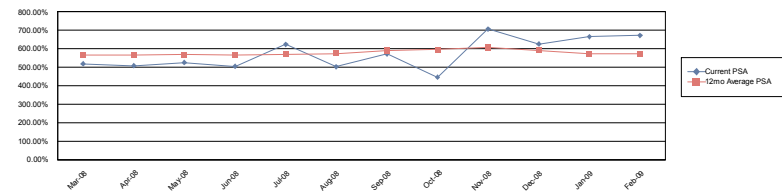
**PSA**

Current Month 672.426%  
3 Month Average 653.930%  
12 Month Average 571.911%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



**Morgan Stanley Capital I Inc.**  
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**Series 2006-HE2**

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

**Prepayment Rates**

**2(B)**

**SMM**

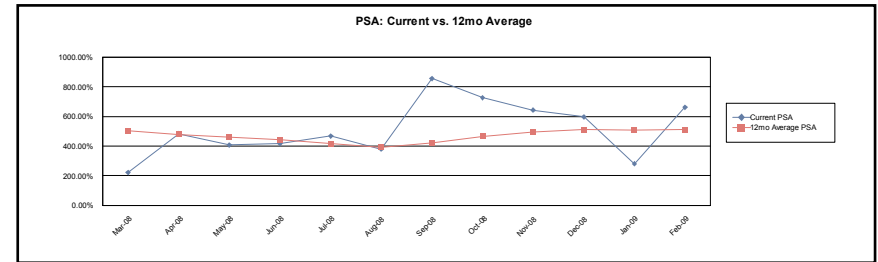
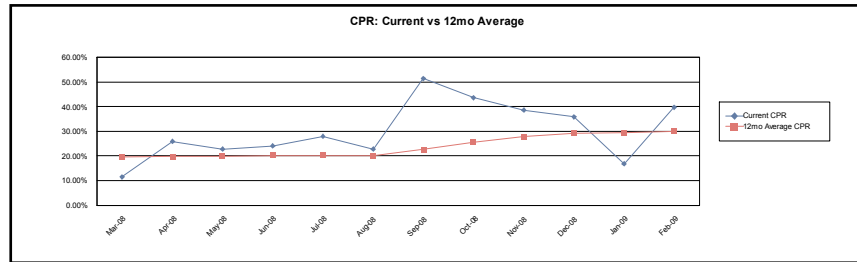
Current Month 4.135%  
3 Month Average 3.098%  
12 Month Average 3.812%

**CPR**

Current Month 39.758%  
3 Month Average 30.822%  
12 Month Average 30.063%

**PSA**

Current Month 662.641%  
3 Month Average 513.707%  
12 Month Average 511.802%



**Calculation Methodology:**

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

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

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

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

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
0005107942	72,401.32	79,027.09	8.390%	8.375%	566.29	617.81
0011351124	428,000.00	438,678.35	9.375%	7.250%	3,165.42	2,948.12
0011366535	117,269.64	136,475.14	10.875%	8.225%	1,074.85	1,003.18
0011381471	195,746.38	207,228.41	10.750%	7.850%	1,706.38	1,468.81
0011396230	335,701.01	341,315.54	9.625%	5.500%	2,633.23	1,890.07
0011397118	194,496.99	209,940.19	9.500%	6.650%	1,589.50	1,318.52
0011402428	428,000.00	456,498.70	8.625%	5.875%	2,897.92	2,644.94
0011402430	78,821.46	86,208.23	8.750%	5.875%	0.00	499.72
0011405411	244,959.59	262,101.29	9.990%	8.000%	1,989.92	1,873.83
0011407351	285,509.11	305,405.61	8.925%	8.925%	2,216.09	2,393.47
0011408287	137,469.35	150,767.06	9.075%	10.075%	1,020.30	1,299.68
0011408288	34,243.69	36,368.10	10.250%	10.250%	0.00	427.21
0011408510	257,363.22	270,712.79	9.600%	7.600%	2,120.10	1,863.76
0011409000	555,973.22	604,594.91	9.125%	6.000%	3,996.06	3,545.61
0011416200	158,671.48	161,207.06	9.150%	7.000%	1,186.70	1,050.25
0011420148	438,021.08	464,209.39	9.875%	9.250%	3,422.04	3,725.16
0011422822	288,592.52	306,552.97	8.875%	8.500%	2,098.28	2,298.62
0050900980	145,796.09	145,505.03	9.125%	3.125%	1,053.63	670.74
0051009610	131,895.29	141,970.40	10.875%	1.875%	1,264.53	562.76
0051019320	73,430.28	89,597.50	10.625%	10.625%	690.57	690.57
0051071460	157,435.22	169,390.96	7.500%	3.125%	1,136.87	779.43
0051072140	698,939.72	777,131.18	9.125%	5.375%	5,818.54	4,563.21
0051276560	267,211.77	294,271.58	11.740%	6.375%	2,735.93	1,927.10



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

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

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

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**Interest Rate Stratification**

Current Interest Rate Range (%)		Summary			1(A)			1(B)		
		Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 4.000		60	10,676,431.08	1.162	3	807,096.97	0.443	0	0.00	0.000
4.000	4.499	49	7,603,911.15	0.828	1	296,555.95	0.163	0	0.00	0.000
4.500	4.999	5	1,026,937.27	0.112	0	0.00	0.000	0	0.00	0.000
5.000	5.499	140	22,504,976.25	2.450	15	3,896,563.74	2.138	7	504,304.80	1.695
5.500	5.999	67	16,520,242.25	1.798	21	5,317,109.97	2.918	7	1,521,641.42	5.115
6.000	6.499	157	41,694,563.86	4.538	27	6,819,375.74	3.742	11	1,710,407.75	5.749
6.500	6.999	328	74,473,356.40	8.106	71	16,199,916.81	8.890	30	6,312,388.76	21.218
7.000	7.499	295	61,538,611.92	6.698	41	8,473,936.49	4.650	29	5,135,346.75	17.262
7.500	7.999	399	78,609,052.17	8.557	74	15,670,868.00	8.600	35	6,204,756.85	20.856
8.000	8.499	358	65,971,041.16	7.181	73	14,170,507.75	7.776	19	2,053,722.19	6.903
8.500	8.999	590	109,112,384.87	11.877	131	26,852,497.21	14.736	21	1,988,510.58	6.684
9.000	9.499	569	122,617,400.84	13.347	141	28,092,250.54	15.416	8	544,881.45	1.832
9.500	9.999	752	127,333,072.47	13.860	138	25,718,110.80	14.113	19	1,152,011.59	3.872
10.000	10.499	444	74,788,032.46	8.141	104	18,231,145.26	10.005	3	110,732.51	0.372
10.500	10.999	485	57,754,401.77	6.287	44	8,240,105.99	4.522	19	1,180,298.68	3.967
11.000	11.499	235	27,058,458.01	2.945	14	2,787,847.93	1.530	11	817,875.02	2.749
11.500	11.999	161	13,311,576.42	1.449	4	652,845.66	0.358	7	396,875.60	1.334
12.000	12.499	48	3,587,145.73	0.390	0	0.00	0.000	1	23,374.64	0.079
12.500	12.999	36	2,387,222.83	0.260	0	0.00	0.000	2	93,141.23	0.313
13.000	13.499	3	136,128.84	0.015	0	0.00	0.000	0	0.00	0.000
13.500	13.999	0	0.00	0.000	0	0.00	0.000	0	0.00	0.000
>= 14.000		0	0.00	0.000	0	0.00	0.000	0	0.00	0.000
Total		5,181	918,704,947.75	100.000	902	182,226,734.81	100.000	229	29,750,269.82	100.000

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**Interest Rate Stratification**

Current Interest Rate Range (%)		2(A)			2(B)		
		Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 4.000		54	9,633,188.60	1.641	3	236,145.51	0.197
4.000	4.499	45	7,034,976.96	1.198	3	272,378.24	0.228
4.500	4.999	5	1,026,937.27	0.175	0	0.00	0.000
5.000	5.499	103	16,894,354.74	2.878	15	1,209,752.97	1.011
5.500	5.999	31	7,566,638.87	1.289	8	2,114,851.99	1.767
6.000	6.499	97	28,320,285.07	4.824	22	4,844,495.30	4.047
6.500	6.999	151	37,803,885.10	6.440	76	14,157,165.73	11.826
7.000	7.499	142	32,781,641.60	5.584	83	15,147,687.08	12.654
7.500	7.999	180	39,616,411.85	6.749	110	17,117,015.47	14.299
8.000	8.499	181	41,128,254.90	7.006	85	8,618,556.32	7.199
8.500	8.999	293	67,900,971.37	11.567	145	12,370,405.71	10.334
9.000	9.499	362	89,952,270.64	15.324	58	4,027,998.21	3.365
9.500	9.999	422	90,359,736.67	15.393	173	10,103,213.41	8.440
10.000	10.499	261	51,858,729.96	8.834	76	4,587,424.73	3.832
10.500	10.999	222	36,169,149.81	6.162	200	12,164,847.29	10.162
11.000	11.499	119	17,894,340.64	3.048	91	5,558,394.42	4.643
11.500	11.999	61	7,570,178.72	1.290	89	4,691,676.44	3.919
12.000	12.499	21	2,364,338.40	0.403	26	1,199,432.69	1.002
12.500	12.999	9	1,018,276.76	0.173	25	1,275,804.84	1.066
13.000	13.499	2	122,111.11	0.021	1	14,017.73	0.012
13.500	13.999	0	0.00	0.000	0	0.00	0.000
>= 14.000		0	0.00	0.000	0	0.00	0.000
Total		2,761	587,016,679.04	100.000	1,289	119,711,264.08	100.000

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**Supplemental Reporting**

**Closing Date**

April 28, 2006

**LIBOR Business Day**

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

**Remittance Date**

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

**Determination Date**

With respect to each Distribution Date, the 18th day (or if such day is not a Business Day, the immediately preceding Business Day) in the calendar month in which such Distribution Date occurs.

**Record Date**

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

**LIBOR Determination Date**

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

**Distribution Date**

The 25th day of each calendar month, or if such day is not a Business Day, the next succeeding Business Day, commencing in May 2006.

**Miscellaneous Modification Reporting Footnote**

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