

External Parties

Seller

Novastar Mtg Funding Corp.

Servicer(s)

Saxon Mortgage Services, Inc.

Underwriter(s)

Wachovia Securites

Deutsche Bank Securities

Greenwich Capital Markets

PMI Insurer

Radian Insurance Inc.

PMI Mortgage Insurance Co.

Mortgage Guaranty Insurance Corp.

Hedge Provider

Wachovia Bank

Deutsche Bank AG

Royal Bank of Scotland

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Dates

Cut-Off Date: February 01, 2007

Close Date: February 28, 2007

First Distribution Date: March 26, 2007

Distribution Date: February 25, 2010

Next Distribution Date: March 25, 2010

Record Date: January 29, 2010

February 24, 2010

Determination Date: February 12, 2010

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<https://tss.sfs.db.com/investpublic>

In connection with the Trustee's preparation of this Statement to Certificateholders, the Trustee is conclusively relying upon, and has not independently verified, information provided to it by various third parties, including the Servicer, Master Servicer, Special Servicer and other parties to the transaction. The Trustee makes no representations as to the completeness, reliability, accuracy or suitability for any purpose of the information provided to it by such third parties.

Certificate Payment Report

| Current Period Distribution - REMIC VI | | | | | | | | | |
|--|-------------|---------------------|-------------------------|------------|--------------|--------------------|---------------|-------------------|---------------------------|
| Class | Class Type | Original Face Value | Prior Principal Balance | Interest | Principal | Total Distribution | Realized Loss | Deferred Interest | Current Principal Balance |
| | | | (1) | (2) | (3) | (4)=(2)+(3) | (5) | (6) | (7)=(1)-(3)-(5)+(6) |
| A-1A | SR | 803,560,000.00 | 473,985,309.09 | 147,192.58 | 6,451,504.35 | 6,598,696.93 | 0.00 | 0.00 | 467,533,804.74 |
| A-2A1 | SR | 262,665,000.00 | 61,017,407.57 | 17,372.22 | 1,579,936.20 | 1,597,308.42 | 0.00 | 0.00 | 59,437,471.37 |
| A-2A2 | SR | 100,000,000.00 | 23,230,124.90 | 112,829.22 | 601,502.37 | 714,331.59 | 0.00 | 0.00 | 22,628,622.53 |
| A-2B | SR | 131,454,000.00 | 131,454,000.00 | 43,085.98 | 0.00 | 43,085.98 | 0.00 | 0.00 | 131,454,000.00 |
| A-2C | SR | 125,575,000.00 | 125,575,000.00 | 44,403.08 | 0.00 | 44,403.08 | 0.00 | 0.00 | 125,575,000.00 |
| A-2D | SR | 34,920,000.00 | 34,920,000.00 | 14,151.84 | 0.00 | 14,151.84 | 0.00 | 0.00 | 34,920,000.00 |
| M-1 | MEZ | 100,108,000.00 | 100,108,000.00 | 47,466.57 | 0.00 | 47,466.57 | 0.00 | 0.00 | 100,108,000.00 |
| M-2 | MEZ | 84,053,000.00 | 84,053,000.00 | 44,920.56 | 0.00 | 44,920.56 | 0.00 | 0.00 | 84,053,000.00 |
| M-3 | MEZ | 26,444,000.00 | 26,444,000.00 | 14,815.64 | 0.00 | 14,815.64 | 0.00 | 0.00 | 26,444,000.00 |
| M-4 | MEZ | 37,777,000.00 | 37,777,000.00 | 25,394.05 | 0.00 | 25,394.05 | 3,956,056.89 | 0.00 | 33,820,943.11 |
| M-5 | MEZ | 32,110,000.00 | 2,536,943.01 | 1,814.59 | 0.00 | 1,814.59 | 2,536,943.01 | 0.00 | 0.00 |
| M-6 | MEZ | 19,833,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-7 | MEZ | 21,721,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-8 | MEZ | 14,166,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-9 | MEZ | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-9N | MEZ | 18,888,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M9DSI | MEZ/NTL | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-10 | MEZ/NOF | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-10N | MEZ/NOF | 13,222,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M10DSI | MEZ/NOF/NTL | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-11 | MEZ/NOF | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-11N | MEZ/NOF | 18,888,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M11DSI | MEZ/NOF/NTL | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CA | SUB | 43,391,706.69 | 100.00 | 1,793.42 | 0.00 | 1,793.42 | 0.00 | 0.00 | 100.00 |
| CB | NTL/SUB | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| R | RES | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | | 1,888,775,706.69 | 1,101,100,884.57 | 515,239.75 | 8,632,942.92 | 9,148,182.67 | 6,492,999.90 | 0.00 | 1,085,974,941.75 |

| Interest Accrual Detail | | | | Current Period Factor Information per \$1,000 of Original Face Value | | | | | | |
|-------------------------|-----------------|---------------|-----------|--|---|-------------------------------|----------|-----------|-----------------------|---------------------------------|
| Class | Period Starting | Period Ending | Method | Cusip | Orig. Principal (with Notional) Balance | Prior Principal Balance | Interest | Principal | Total Distribution | Current Principal Balance |
| | | | | | (1) | (1) | (2) | (3) | (4)=(2)+(3) | (5) |
| A-1A | 01/25/10 | 02/24/10 | A-Act/360 | 669971AA1 | 803,560,000.00 | 589.856774 | 0.183176 | 8.028653 | 8.211829 | 581.828121 |
| A-2A1 | 01/25/10 | 02/24/10 | A-Act/360 | 669971AB9 | 262,665,000.00 | 232.301249 | 0.066138 | 6.015024 | 6.081162 | 226.286225 |
| A-2A2 | 01/25/10 | 02/24/10 | F-30/360 | 669971AS2 | 100,000,000.00 | 232.301249 | 1.128292 | 6.015024 | 7.143316 | 226.286225 |
| A-2B | 01/25/10 | 02/24/10 | A-Act/360 | 669971AC7 | 131,454,000.00 | 1,000.000000 | 0.327765 | 0.000000 | 0.327765 | 1,000.000000 |
| A-2C | 01/25/10 | 02/24/10 | A-Act/360 | 669971AD5 | 125,575,000.00 | 1,000.000000 | 0.353598 | 0.000000 | 0.353598 | 1,000.000000 |
| A-2D | 01/25/10 | 02/24/10 | A-Act/360 | 669971AE3 | 34,920,000.00 | 1,000.000000 | 0.405265 | 0.000000 | 0.405265 | 1,000.000000 |
| M-1 | 01/25/10 | 02/24/10 | A-Act/360 | 669971AF0 | 100,108,000.00 | 1,000.000000 | 0.474154 | 0.000000 | 0.474154 | 1,000.000000 |
| M-2 | 01/25/10 | 02/24/10 | A-Act/360 | 669971AG8 | 84,053,000.00 | 1,000.000000 | 0.534431 | 0.000000 | 0.534431 | 1,000.000000 |
| M-3 | 01/25/10 | 02/24/10 | A-Act/360 | 669971AH6 | 26,444,000.00 | 1,000.000000 | 0.560265 | 0.000000 | 0.560265 | 1,000.000000 |
| M-4 | 01/25/10 | 02/24/10 | A-Act/360 | 669971AJ2 | 37,777,000.00 | 1,000.000000 | 0.672209 | 0.000000 | 0.672209 | 895.278691 |
| M-5 | 01/25/10 | 02/24/10 | A-Act/360 | 669971AK9 | 32,110,000.00 | 79.007879 | 0.056512 | 0.000000 | 0.056512 | 0.000000 |
| M-6 | 01/25/10 | 02/24/10 | A-Act/360 | 669971AL7 | 19,833,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-7 | 01/25/10 | 02/24/10 | A-Act/360 | 669971AM5 | 21,721,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-8 | 01/25/10 | 02/24/10 | A-Act/360 | 669971AN3 | 14,166,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-9 | 01/25/10 | 02/24/10 | A-Act/360 | 669971AP8 | 0.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-9N | 01/25/10 | 02/24/10 | A-Act/360 | 669971BD4 | 18,888,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M9DSI | 01/25/10 | 02/24/10 | A-Act/360 | 669971BE2 | 18,888,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-10 | 01/25/10 | 02/24/10 | A-Act/360 | 669971BH5 | 0.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-10N | 01/25/10 | 02/24/10 | A-Act/360 | 669971BF9 | 13,222,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M10DSI | 01/25/10 | 02/24/10 | A-Act/360 | 669971BG7 | 13,222,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-11 | 01/25/10 | 02/24/10 | A-Act/360 | 669971BL6 | 0.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-11N | 01/25/10 | 02/24/10 | A-Act/360 | 669971BJ1 | 18,888,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M11DSI | 01/25/10 | 02/24/10 | A-Act/360 | 669971BK8 | 18,888,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| CA | | | | 669971BM4 | 43,391,706.69 | 0.002305 | 0.041331 | 0.000000 | 0.041331 | 0.002305 |
| CB | | | | 669971BN2 | 1,888,775,706.69 | 582.970694 | 0.000000 | 0.000000 | 0.000000 | 574.962362 |
| R | | | | | 0.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |

Distribution to Date - REMIC VI

| Class | Original Face Value | Interest | Unscheduled Principal | Scheduled Principal | Total Principal | Total Distribution | Realized Loss | Deferred Interest | Current Principal Balance |
|--------|------------------------|----------------|--------------------------|------------------------|--------------------|-----------------------|------------------|----------------------|---------------------------------|
| | (1) | (2) | (3) | (4) | (5)=(3)+(4) | (6)=(2)+(5) | (7) | (8) | (9)=(1)-(5)-(7)+(8) |
| A-1A | 803,560,000.00 | 56,772,470.56 | 319,692,475.34 | 16,333,719.92 | 336,026,195.26 | 392,798,665.82 | 0.00 | 0.00 | 467,533,804.74 |
| A-2A1 | 262,665,000.00 | 16,133,358.05 | 193,435,259.21 | 9,792,269.42 | 203,227,528.63 | 219,360,886.68 | 0.00 | 0.00 | 59,437,471.37 |
| A-2A2 | 100,000,000.00 | 10,488,217.20 | 73,643,332.42 | 3,728,045.01 | 77,371,377.47 | 87,859,594.67 | 0.00 | 0.00 | 22,628,622.53 |
| A-2B | 131,454,000.00 | 10,691,786.84 | 0.00 | 0.00 | 0.00 | 10,691,786.84 | 0.00 | 0.00 | 131,454,000.00 |
| A-2C | 125,575,000.00 | 10,327,997.35 | 0.00 | 0.00 | 0.00 | 10,327,997.35 | 0.00 | 0.00 | 125,575,000.00 |
| A-2D | 34,920,000.00 | 2,935,630.69 | 0.00 | 0.00 | 0.00 | 2,935,630.69 | 0.00 | 0.00 | 34,920,000.00 |
| M-1 | 100,108,000.00 | 8,658,962.04 | 0.00 | 0.00 | 0.00 | 8,658,962.04 | 0.00 | 0.00 | 100,108,000.00 |
| M-2 | 84,053,000.00 | 7,448,901.43 | 0.00 | 0.00 | 0.00 | 7,448,901.43 | 0.00 | 0.00 | 84,053,000.00 |
| M-3 | 26,444,000.00 | 2,367,592.57 | 0.00 | 0.00 | 0.00 | 2,367,592.57 | 0.00 | 0.00 | 26,444,000.00 |
| M-4 | 37,777,000.00 | 3,531,366.01 | 0.00 | 0.00 | 0.00 | 3,531,366.01 | 3,956,056.89 | 0.00 | 33,820,943.11 |
| M-5 | 32,110,000.00 | 3,017,122.03 | 0.00 | 0.00 | 0.00 | 3,017,122.03 | 32,110,000.00 | 0.00 | 0.00 |
| M-6 | 19,833,000.00 | 1,828,981.78 | 0.00 | 0.00 | 0.00 | 1,828,981.78 | 19,833,000.00 | 0.00 | 0.00 |
| M-7 | 21,721,000.00 | 2,524,853.39 | 0.00 | 0.00 | 0.00 | 2,524,853.39 | 21,721,000.00 | 0.00 | 0.00 |
| M-8 | 14,166,000.00 | 1,693,329.70 | 0.00 | 0.00 | 0.00 | 1,693,329.70 | 14,166,000.00 | 0.00 | 0.00 |
| M-9 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-9N | 18,888,000.00 | 2,417,901.40 | 0.00 | 0.00 | 0.00 | 2,417,901.40 | 18,888,000.00 | 0.00 | 0.00 |
| M9DSI | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-10N | 13,222,000.00 | 1,623,741.73 | 0.00 | 0.00 | 0.00 | 1,623,741.73 | 13,222,000.00 | 0.00 | 0.00 |
| M10DSI | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-11 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-11N | 18,888,000.00 | 2,128,018.43 | 0.00 | 0.00 | 0.00 | 2,128,018.43 | 18,888,000.00 | 0.00 | 0.00 |
| M11DSI | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CA | 43,391,706.69 | 34,018,184.37 | 0.00 | 0.00 | 0.00 | 34,018,184.37 | 44,756,752.23 | 1,365,145.54 | 100.00 |
| CB | 0.00 | 65.71 | 0.00 | 0.00 | 0.00 | 65.71 | 0.00 | 0.00 | 0.00 |
| R | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | 1,888,775,706.69 | 178,608,481.28 | 586,771,066.97 | 29,854,034.35 | 616,625,101.36 | 795,233,582.64 | 87,540,809.12 | 1,365,145.54 | 1,085,974,941.75 |

Interest Detail - REMIC VI

| Class | Pass Through Rate | Prior Principal (with Notional) Balance | Accrued Interest | Non-Supported Interest SF | Prior Unpaid Interest | Unscheduled Interest Adjustment | Optimal Interest | Paid or Deferred Interest | Current Unpaid Interest |
|--------|-------------------|---|------------------|---------------------------|-----------------------|---------------------------------|---------------------|---------------------------|-------------------------|
| | | | (1) | (2) | (3) | (4) | (5)=(1)-(2)+(3)+(4) | (6) | (7)=(5)-(6) |
| A-1A | 0.36063% | 473,985,309.09 | 147,192.58 | 0.00 | 0.00 | 0.00 | 147,192.58 | 147,192.58 | 0.00 |
| A-2A1 | 0.33063% | 61,017,407.57 | 17,372.22 | 0.00 | 0.00 | 0.00 | 17,372.22 | 17,372.22 | 0.00 |
| A-2A2 | 5.82843% | 23,230,124.90 | 112,829.22 | 0.00 | 0.00 | 0.00 | 112,829.22 | 112,829.22 | 0.00 |
| A-2B | 0.38063% | 131,454,000.00 | 43,085.98 | 0.00 | 0.00 | 0.00 | 43,085.98 | 43,085.98 | 0.00 |
| A-2C | 0.41063% | 125,575,000.00 | 44,403.08 | 0.00 | 0.00 | 0.00 | 44,403.08 | 44,403.08 | 0.00 |
| A-2D | 0.47063% | 34,920,000.00 | 14,151.84 | 0.00 | 0.00 | 0.00 | 14,151.84 | 14,151.84 | 0.00 |
| M-1 | 0.55063% | 100,108,000.00 | 47,466.57 | 0.00 | 0.00 | 0.00 | 47,466.57 | 47,466.57 | 0.00 |
| M-2 | 0.62063% | 84,053,000.00 | 44,920.56 | 0.00 | 0.00 | 0.00 | 44,920.56 | 44,920.56 | 0.00 |
| M-3 | 0.65063% | 26,444,000.00 | 14,815.64 | 0.00 | 0.00 | 0.00 | 14,815.64 | 14,815.64 | 0.00 |
| M-4 | 0.78063% | 37,777,000.00 | 25,394.05 | 0.00 | 0.00 | 0.00 | 25,394.05 | 25,394.05 | 0.00 |
| M-5 | 0.83063% | 2,536,943.01 | 1,814.59 | 0.00 | 0.00 | 0.00 | 1,814.59 | 1,814.59 | 0.00 |
| M-6 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-7 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-8 | 2.48063% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-9 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-9N | 2.48063% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M9DSI | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-10 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-10N | 2.48063% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M10DSI | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-11 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-11N | 2.48063% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M11DSI | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CA | 0.00000% | 100.00 | 0.00 | 548.33 | 384.52 | 0.00 | -163.81 | 1,793.42 | 384.52 |
| CB | 0.00000% | 1,101,100,884.57 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| R | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | | 2,202,201,769.14 | 513,446.33 | 548.33 | 384.52 | 0.00 | 513,282.52 | 515,239.75 | 384.52 |

Current Period Distribution - Component Classes

| Class | Class Type | Original Face Value | Prior Principal Balance | Interest | Principal | Total Distribution | Realized Loss | Deferred Interest | Current Principal Balance |
|-------|------------|---------------------|-------------------------|----------|-----------|--------------------|---------------|-------------------|---------------------------|
| | | | (1) | (2) | (3) | (4)=(2)+(3) | (5) | (6) | (7)=(1)-(3)-(5)+(6) |
| CA-1 | CPT/SUB | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CA-2 | CPT/SUB | 43,391,606.69 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CA-3 | CPT/SUB | 100.00 | 100.00 | 1,793.42 | 0.00 | 1,793.42 | 0.00 | 0.00 | 100.00 |
| Total | | 43,391,706.69 | 100.00 | 1,793.42 | 0.00 | 1,793.42 | 0.00 | 0.00 | 100.00 |

Interest Accrual Detail

Current Period Factor Information per \$1,000 of Original Face Value

| Class | Period Starting | Period Ending | Method | Cusip | Orig. Principal (with Notional) Balance | Prior Principal Balance | Interest | Principal | Total Distribution | Current Principal Balance |
|-------|-----------------|---------------|--------|-------|---|-------------------------|---------------|-----------|--------------------|---------------------------|
| | | | | | (1) | (1) | (2) | (3) | (4)=(2)+(3) | (5) |
| CA-1 | 01/25/10 | 02/24/10 | | | 1,888,775,706.69 | 582.970694 | 0.000000 | 0.000000 | 0.000000 | 574.962362 |
| CA-2 | 01/25/10 | 02/24/10 | | | 43,391,606.69 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| CA-3 | 01/25/10 | 02/24/10 | | | 100.00 | 1,000.000000 | 17,934.200000 | 0.000000 | 17,934.200000 | 1,000.000000 |

Distribution to Date - Component Classes

| Class | Original Face Value (1) | Interest (2) | Unscheduled Principal (3) | Scheduled Principal (4) | Total Principal (5)=(3)+(4) | Total Distribution (6)=(2)+(5) | Realized Loss (7) | Deferred Interest (8) | Current Principal Balance (9)=(1)-(5)-(7)+(8) |
|-------|-------------------------------|-----------------|---------------------------------|-------------------------------|-----------------------------------|--------------------------------------|-------------------------|-----------------------------|--|
| CA-1 | 0.00 | 31,433,167.55 | 0.00 | 0.00 | 0.00 | 31,433,167.55 | 0.00 | 0.00 | 0.00 |
| CA-2 | 43,391,606.69 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 44,756,752.23 | 1,365,145.54 | 0.00 |
| CA-3 | 100.00 | 2,585,016.82 | 0.00 | 0.00 | 0.00 | 2,585,016.82 | 0.00 | 0.00 | 100.00 |
| Total | 43,391,706.69 | 34,018,184.37 | 0.00 | 0.00 | 0.00 | 34,018,184.37 | 44,756,752.23 | 1,365,145.54 | 100.00 |

Interest Detail - Component Classes

| Class | Pass Through Rate | Prior Principal (with Notional) Balance | Accrued Interest (1) | Non- Supported Interest SF (2) | Prior Unpaid Interest (3) | Unscheduled Interest Adjustment (4) | Optimal Interest (5)=(1)-(2)+(3)+(4) | Paid or Deferred Interest (6) | Current Unpaid Interest (7)=(5)-(6) |
|-------|-------------------------|---|----------------------------|---|------------------------------------|--|--|--|--|
| CA-1 | 0.00000% | 1,101,100,884.57 | 0.00 | 548.33 | 384.52 | 0.00 | -163.81 | 0.00 | 384.52 |
| CA-2 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CA-3 | 0.00000% | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,793.42 | 0.00 |
| Total | | 1,101,100,984.57 | 0.00 | 548.33 | 384.52 | 0.00 | -163.81 | 1,793.42 | 384.52 |

Collection Account Report

| SUMMARY | | | |
|--|--------------|--------------|--------------|
| | Group 2 | Group 1 | Total |
| Principal Collections | 878,848.97 | 2,598,551.14 | 3,477,400.11 |
| Principal Withdrawals | 0.00 | -1,500.00 | -1,500.00 |
| Principal Other Accounts | 0.00 | 0.00 | 0.00 |
| TOTAL NET PRINCIPAL | 878,848.97 | 2,600,051.14 | 3,478,900.11 |
| Interest Collections | 2,707,833.91 | 3,447,799.99 | 6,155,633.90 |
| Interest Withdrawals | -42,758.55 | -73,575.69 | -116,334.24 |
| Interest Fees | (107,570.09) | (264,240.43) | (371,810.52) |
| Interest Other Accounts | 0.00 | 1,793.42 | 1,793.42 |
| TOTAL NET INTEREST | 2,557,505.27 | 3,111,777.29 | 5,669,282.56 |
| TOTAL AVAILABLE FUNDS FOR DISTRIBUTION | 3,436,354.24 | 5,711,828.43 | 9,148,182.67 |

| PRINCIPAL - COLLECTIONS | | | |
|------------------------------|----------------|----------------|-----------------|
| | Group 2 | Group 1 | Total |
| Scheduled Principal Received | 336,449.14 | 670,180.06 | 1,006,629.20 |
| Curtailments | (1,244,272.74) | (1,271,994.89) | (2,516,267.63) |
| Prepayments In Full | 705,724.56 | 568,425.82 | 1,274,150.38 |
| Repurchased/Substitutions | 0.00 | 0.00 | 0.00 |
| Liquidations | 5,548,286.80 | 9,813,144.07 | 15,361,430.87 |
| Insurance Principal | 0.00 | 0.00 | 0.00 |
| Other Additional Principal | 0.00 | 0.00 | 0.00 |
| Delinquent Principal | (323,204.53) | (551,155.24) | (874,359.77) |
| Realized Losses | (4,467,338.79) | (7,181,203.92) | (11,648,542.71) |
| Advanced Principal | 323,204.53 | 551,155.24 | 874,359.77 |
| TOTAL PRINCIPAL COLLECTED | 878,848.97 | 2,598,551.14 | 3,477,400.11 |

| PRINCIPAL - WITHDRAWALS | | | |
|---|---------|-----------|-----------|
| | Group 2 | Group 1 | Total |
| Modification amount applicable to Principal | 0.00 | -1,500.00 | -1,500.00 |
| Total Principal Withdrawal | 0.00 | -1,500.00 | -1,500.00 |

| PRINCIPAL - OTHER ACCOUNTS | | | |
|--------------------------------|---------|---------|-------|
| | Group 2 | Group 1 | Total |
| TOTAL PRINCIPAL OTHER ACCOUNTS | 0.00 | 0.00 | 0.00 |

| INTEREST - COLLECTIONS | | | |
|-----------------------------------|----------------|----------------|----------------|
| | Group 2 | Group 1 | Total |
| Scheduled Interest | 2,982,765.93 | 4,323,256.19 | 7,306,022.12 |
| Repurchased/Substitution Interest | 0.00 | 0.00 | 0.00 |
| Liquidation Interest | 32,075.93 | 58,980.69 | 91,056.62 |
| Insurance Interest | 0.00 | 0.00 | 0.00 |
| Other Additional Interest | 0.00 | 0.00 | 0.00 |
| Prepayment Interest Shortfalls | (1,585.36) | (1,937.59) | (3,522.95) |
| Delinquent Interest | (2,846,170.87) | (4,124,342.72) | (6,970,513.59) |
| Compensating Interest | 1,585.36 | 1,937.59 | 3,522.95 |
| Civil Relief Act Shortfalls | (180.67) | (367.66) | (548.33) |
| Interest Realized Loss | 378,105.32 | 58,350.51 | 436,455.83 |
| Interest Advanced | 2,161,238.26 | 3,131,922.97 | 5,293,161.23 |
| TOTAL INTEREST COLLECTED | 2,707,833.91 | 3,447,799.99 | 6,155,633.90 |

| INTEREST - WITHDRAWALS | | | |
|------------------------------|-----------|-----------|------------|
| | Group 2 | Group 1 | Total |
| Non Recoverable Advances | 30,557.30 | 49,630.94 | 80,188.24 |
| Modification Losses | 12,201.25 | 23,944.75 | 36,146.00 |
| Loan Modification Adjustment | 0.00 | 0.00 | 0.00 |
| TOTAL INTEREST WITHDRAWALS | 42,758.55 | 73,575.69 | 116,334.24 |

| INTEREST - OTHER ACCOUNTS | | | |
|-------------------------------|---------|----------|----------|
| | Group 2 | Group 1 | Total |
| Prepayment Charges | 0.00 | 1,793.42 | 1,793.42 |
| Net Hedge Payment | | | 0.00 |
| a) Hedge Payment | | | 0.00 |
| b) Counterparty Payment | | | 0.00 |
| TOTAL INTEREST OTHER ACCOUNTS | 0.00 | 1,793.42 | 1,793.42 |

| INTEREST FEES | | | |
|---|------------|------------|------------|
| | Group 2 | Group 1 | Total |
| Current Servicing Fees | 9,899.38 | 15,546.50 | 25,445.89 |
| Backup Servicing Fees | 3,732.29 | 5,443.55 | 9,175.84 |
| Trustee Fees | 933.07 | 1,360.89 | 2,293.96 |
| Custodian Fee | 500.40 | 922.80 | 1,423.20 |
| MI Premium | 92,441.90 | 240,874.74 | 333,316.64 |
| Extraordinary Expenses | | | 0.00 |
| Extraordinary Expense Recovery Charge** | 63.05 | 91.95 | 155.00 |
| TOTAL INTEREST FEES | 107,570.09 | 264,240.43 | 371,810.52 |

**Extraordinary Expense Recovery Charge ("EERC"): charge imposed to recover extraordinary costs and expenses incurred by Deutsche Bank in administering residential mortgage backed securities ("RMBS") transaction(s) under current market conditions. The EERC is based upon, and may be adjusted periodically in accordance with, Deutsche Bank's experienced level of extraordinary costs and expenses that are not allocable to specific trusts, but which arise from the administration of the portfolio of RMBS trusts administered by Deutsche Bank's Trust & Securities Services division. Costs and expenses allocable to specific trusts will continue to be charged separately to those trusts in addition to the EERC.

Credit Enhancement Report

ACCOUNTS

Distribution from Supplemental Interest Trust

| | |
|----------------------------|------|
| Class I-1 Interest Payment | 0.00 |
| Class I-2 Interest Payment | 0.00 |
| Class I-3 Interest Payment | 0.00 |

Supplemental Interest Trust

| | |
|-------------------|------|
| Beginning Balance | 0.00 |
| Amount Deposited | 0.00 |
| Amount Withdrawn | 0.00 |
| Ending Balance | 0.00 |

INSURANCE

SPACE INTENTIONALLY LEFT BLANK

STRUCTURAL FEATURES

| | Group 2 | Group 1 | Total |
|--|---------|---------|----------------|
| Overcollateralized Amount - Prior Period | | | 100.00 |
| Current Period Principal Realized Losses | | | 11,648,542.71 |
| Overcollateralized Amount - After Current Losses | | | -11,648,442.71 |
| Net Monthly Excess Cashflow | | | 5,154,042.81 |
| Extra Principal Distribution Amount | | | 5,154,042.81 |
| Overcollateralization Release Amount | | | 0.00 |
| Overcollateralized Amount - Ending | | | 100.00 |
| Overcollateralization Excess Amount | | | 0.00 |
| Overcollateralization Deficiency Amount | | | 43,441,741.25 |
| Required Overcollateralization Amount | | | 43,441,841.25 |

Collateral Report

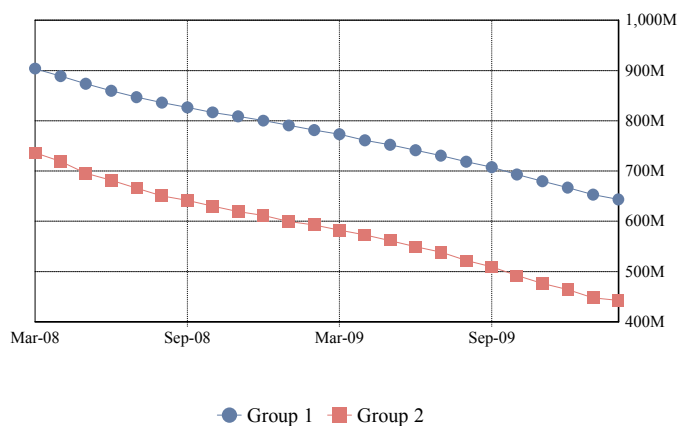
COLLATERAL

| | Group 2 | Group 1 | Total |
|----------------------------------|----------------|------------------|------------------|
| <u>Loan Count:</u> | | | |
| Original | 4,299 | 7,101 | 11,400 |
| Prior | 2,502 | 4,614 | 7,116 |
| Prefunding | 0 | 0 | 0 |
| Scheduled Paid Offs | 0 | 0 | 0 |
| Full Voluntary Prepayments | (5) | (7) | (12) |
| Repurchases | 0 | 0 | 0 |
| Liquidations | (27) | (56) | (83) |
| Current | 2,470 | 4,551 | 7,021 |
| <u>Principal Balance:</u> | | | |
| Original | 850,167,051.57 | 1,038,608,655.12 | 1,888,775,706.69 |
| Prior | 447,874,912.91 | 653,225,971.66 | 1,101,100,884.57 |
| Prefunding | 0.00 | 0.00 | 0.00 |
| Scheduled Principal | (336,449.14) | (670,180.06) | (1,006,629.20) |
| Partial Prepayments | 1,244,272.74 | 1,271,994.89 | 2,516,267.63 |
| Full Voluntary Prepayments | (705,724.56) | (568,425.82) | (1,274,150.38) |
| Repurchases | 0.00 | 0.00 | 0.00 |
| Liquidations | (5,548,286.80) | (9,813,144.07) | (15,361,430.87) |
| Current | 442,528,725.15 | 643,446,216.60 | 1,085,974,941.75 |
| Prior Forebearance | 0.00 | 0.00 | 0.00 |
| Current Forebearance | 0.00 | 0.00 | 0.00 |

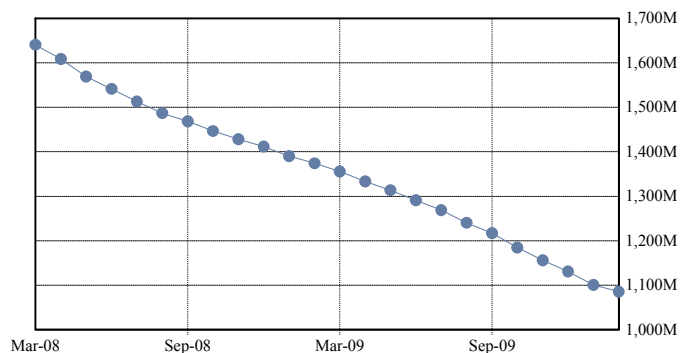
PREFUNDING

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Current Principal Balance by Groups



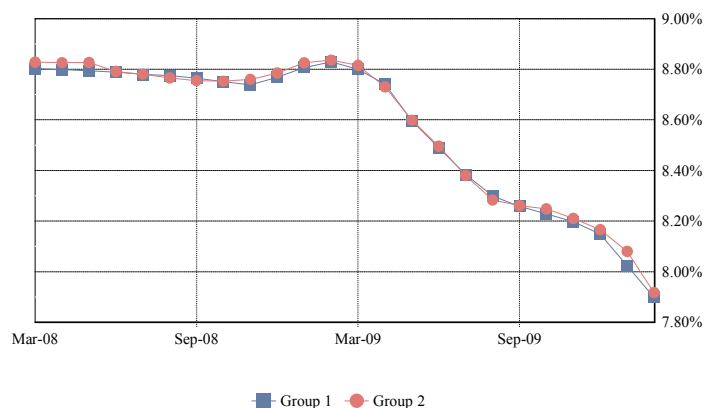
Total Current Principal Balance



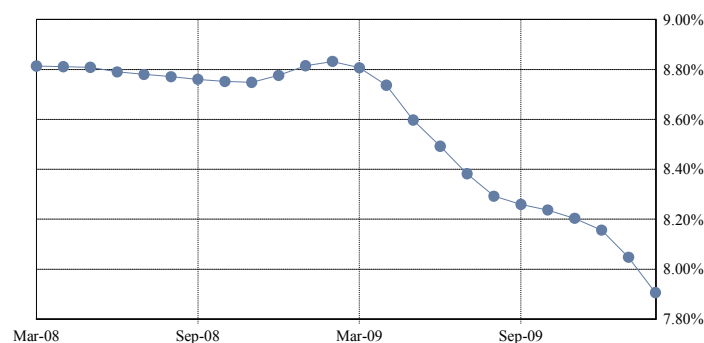
CHARACTERISTICS

| | Group 2 | Group 1 | Total |
|---|----------|----------|----------|
| Weighted Average Coupon Original | 8.86991% | 8.83528% | 8.85087% |
| Weighted Average Coupon Prior | 8.08049% | 8.02395% | 8.04714% |
| Weighted Average Coupon Current | 7.91749% | 7.89855% | 7.90625% |
| Weighted Average Months to Maturity Original | 335 | 352 | 344 |
| Weighted Average Months to Maturity Prior | 302 | 317 | 311 |
| Weighted Average Months to Maturity Current | 301 | 316 | 310 |
| Weighted Avg Remaining Amortization Term Original | 378 | 386 | 382 |
| Weighted Avg Remaining Amortization Term Prior | 344 | 350 | 348 |
| Weighted Avg Remaining Amortization Term Current | 343 | 349 | 347 |
| Weighted Average Seasoning Original | 6.30 | 2.08 | 3.98 |
| Weighted Average Seasoning Prior | 40.88 | 36.03 | 38.00 |
| Weighted Average Seasoning Current | 41.92 | 37.03 | 39.02 |

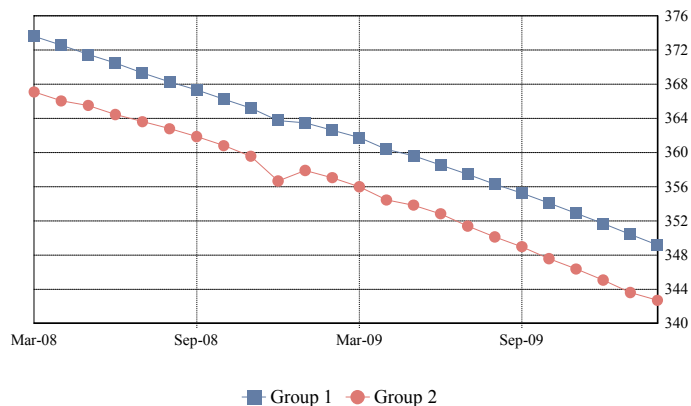
Weighted Average Coupon by Groups



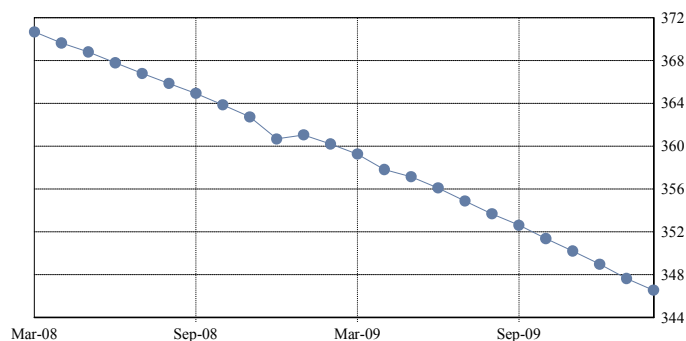
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

| | Group 2 | Group 1 | Total |
|------------------------------------|-----------|-----------|-----------|
| Weighted Average Margin Original | 5.64245% | 5.94372% | 5.81191% |
| Weighted Average Margin Prior | 5.71438% | 5.94218% | 5.85263% |
| Weighted Average Margin Current | 5.71620% | 5.94053% | 5.85353% |
| Weighted Average Max Rate Original | 15.67550% | 15.89127% | 15.79687% |
| Weighted Average Max Rate Prior | 15.66874% | 15.80587% | 15.75196% |
| Weighted Average Max Rate Current | 15.67032% | 15.80484% | 15.75267% |
| Weighted Average Min Rate Original | 8.65866% | 8.88781% | 8.78755% |
| Weighted Average Min Rate Prior | 8.65078% | 8.80169% | 8.74237% |
| Weighted Average Min Rate Current | 8.65154% | 8.80057% | 8.74277% |
| Weighted Average Cap Up Original | 1.00026% | 1.00000% | 1.00011% |
| Weighted Average Cap Up Prior | 1.00047% | 1.00000% | 1.00019% |
| Weighted Average Cap Up Current | 1.00049% | 1.00000% | 1.00019% |
| Weighted Average Cap Down Original | 1.00026% | 1.00000% | 1.00011% |
| Weighted Average Cap Down Prior | 1.00047% | 1.00000% | 1.00019% |
| Weighted Average Cap Down Current | 1.00049% | 1.00000% | 1.00019% |

SERVICING FEES & ADVANCES

| | Group 2 | Group 1 | Total |
|--|--------------|--------------|--------------|
| Current Servicing Fees | 9,899.38 | 15,546.50 | 25,445.89 |
| Delinquent Servicing Fees | 151,536.64 | 216,800.74 | 368,337.38 |
| TOTAL SERVICING FEES | 161,436.02 | 232,347.24 | 393,783.26 |
| Total Servicing Fees | 161,436.02 | 232,347.24 | 393,783.26 |
| Compensating Interest | (1,585.36) | (1,937.59) | (3,522.95) |
| Delinquent Servicing Fees | (151,536.64) | (216,800.74) | (368,337.38) |
| COLLECTED SERVICING FEES | (19,678.44) | (29,063.26) | (48,741.70) |
| Total Advanced Interest | 2,161,238.26 | 3,131,922.97 | 5,293,161.23 |
| Total Advanced Principal | 323,204.53 | 551,155.24 | 874,359.77 |
| Aggregate Advances with respect to this Distribution | 2,484,442.80 | 3,683,078.22 | 6,167,521.01 |
| Unrecovered Advances | 0.00 | 0.00 | 0.00 |
| Non Recoverable Advance | 0.00 | 0.00 | 0.00 |
| Servicer Escrow Advances | 0.00 | 0.00 | 0.00 |

ADDITIONAL COLLATERAL INFORMATION

| | Group 2 | Group 1 | Total |
|--|----------------|----------------|------------------|
| Prepayment Interest Shortfall (PPIS) | 1,585.36 | 1,937.59 | 3,522.95 |
| Compensating Interest | (1,585.36) | (1,937.59) | (3,522.95) |
| Net Prepayment Interest Shortfall (PPIS) | 0.00 | 0.00 | 0.00 |
| Ending Pool Principal Balance | 442,528,725.15 | 643,446,216.60 | 1,085,974,941.75 |
| Weighted Average Net Mortgage Rate | | | 5.749472% |

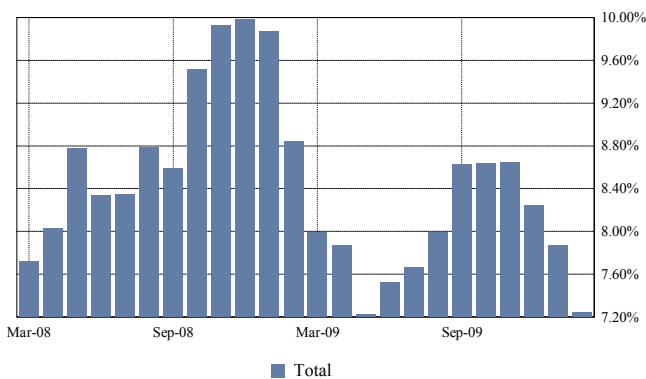
Delinquency Report

TOTAL

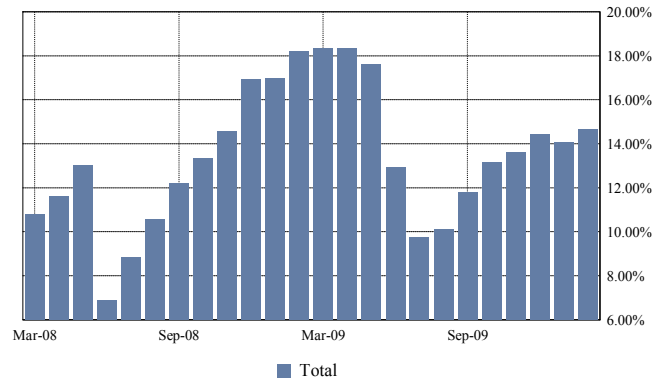
| | | < 1 PMT | 1 PMT | 2 PMTS | 3+ PMTS | TOTAL |
|-------------|-----------|--------------|---------------|---------------|----------------|----------------|
| DELINQUENT | Balance | | 45,044,741.06 | 33,585,480.50 | 159,134,182.13 | 237,764,403.69 |
| | % Balance | | 4.15% | 3.09% | 14.65% | 21.89% |
| | # Loans | | 332 | 229 | 1,120 | 1,681 |
| | % # Loans | | 4.73% | 3.26% | 15.95% | 23.94% |
| FORECLOSURE | Balance | 0.00 | 39,205.02 | 374,567.21 | 344,810,577.88 | 345,224,350.11 |
| | % Balance | 0.00% | 0.00% | 0.03% | 31.75% | 31.79% |
| | # Loans | 0 | 1 | 2 | 1,653 | 1,656 |
| | % # Loans | 0.00% | 0.01% | 0.03% | 23.54% | 23.59% |
| BANKRUPTCY | Balance | 3,476,782.42 | 1,900,362.88 | 2,203,543.50 | 23,817,182.51 | 31,397,871.31 |
| | % Balance | 0.32% | 0.17% | 0.20% | 2.19% | 2.89% |
| | # Loans | 31 | 15 | 19 | 179 | 244 |
| | % # Loans | 0.44% | 0.21% | 0.27% | 2.55% | 3.48% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 75,226,959.35 | 75,226,959.35 |
| | % Balance | 0.00% | 0.00% | 0.00% | 6.93% | 6.93% |
| | # Loans | 0 | 0 | 0 | 405 | 405 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 5.77% | 5.77% |
| TOTAL | Balance | 3,476,782.42 | 46,984,308.96 | 36,163,591.21 | 602,988,901.87 | 689,613,584.46 |
| | % Balance | 0.32% | 4.33% | 3.33% | 55.53% | 63.50% |
| | # Loans | 31 | 348 | 250 | 3,357 | 3,986 |
| | % # Loans | 0.44% | 4.96% | 3.56% | 47.81% | 56.77% |

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

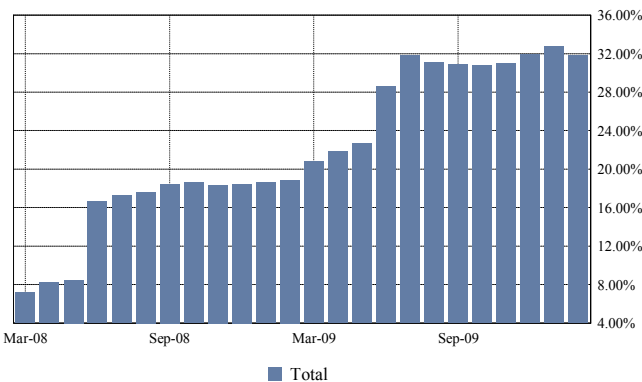
1 or 2 Payments Delinquent



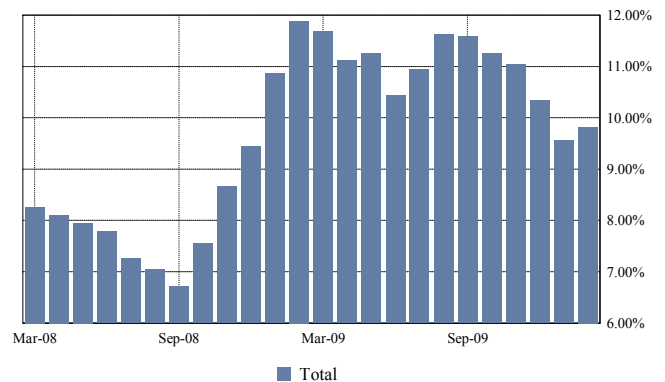
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



| TOTAL | < 1 PMT | 1 PMT | 2 PMTS | 3 PMTS | 4 PMTS | 5 PMTS | 6 PMTS |
|-------------|--------------|---------------|---------------|---------------|---------------|---------------|---------------|
| DELINQUENT | | | | | | | |
| Balance | | 45,044,741.06 | 33,585,480.50 | 28,326,372.98 | 24,037,985.38 | 15,781,266.78 | 15,143,872.14 |
| % Balance | | 4.15% | 3.09% | 2.61% | 2.21% | 1.45% | 1.39% |
| # Loans | | 332 | 229 | 195 | 153 | 105 | 94 |
| % # Loans | | 4.73% | 3.26% | 2.78% | 2.18% | 1.50% | 1.34% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 39,205.02 | 374,567.21 | 6,880,797.44 | 6,806,485.84 | 6,163,655.24 | 11,518,030.66 |
| % Balance | 0.00% | 0.00% | 0.03% | 0.63% | 0.63% | 0.57% | 1.06% |
| # Loans | 0 | 1 | 2 | 42 | 49 | 40 | 66 |
| % # Loans | 0.00% | 0.01% | 0.03% | 0.60% | 0.70% | 0.57% | 0.94% |
| BANKRUPTCY | | | | | | | |
| Balance | 3,476,782.42 | 1,900,362.88 | 2,203,543.50 | 1,683,486.09 | 1,104,018.36 | 2,325,164.79 | 1,716,371.11 |
| % Balance | 0.32% | 0.17% | 0.20% | 0.16% | 0.10% | 0.21% | 0.16% |
| # Loans | 31 | 15 | 19 | 13 | 12 | 21 | 17 |
| % # Loans | 0.44% | 0.21% | 0.27% | 0.19% | 0.17% | 0.30% | 0.24% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 206,404.27 | 680,767.01 | 748,865.01 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.02% | 0.06% | 0.07% |
| # Loans | 0 | 0 | 0 | 0 | 2 | 6 | 7 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.03% | 0.09% | 0.10% |
| TOTAL | | | | | | | |
| Balance | 3,476,782.42 | 46,984,308.96 | 36,163,591.21 | 36,890,656.51 | 32,154,893.85 | 24,950,853.82 | 29,127,138.92 |
| % Balance | 0.32% | 4.33% | 3.33% | 3.40% | 2.96% | 2.30% | 2.68% |
| # Loans | 31 | 348 | 250 | 250 | 216 | 172 | 184 |
| % # Loans | 0.44% | 4.96% | 3.56% | 3.56% | 3.08% | 2.45% | 2.62% |

| TOTAL | 7 PMTS | 8 PMTS | 9 PMTS | 10 PMTS | 11 PMTS | 12 PMTS | 13 PMTS |
|-------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| DELINQUENT | | | | | | | |
| Balance | 15,014,128.49 | 8,258,628.89 | 5,615,328.04 | 4,458,002.62 | 1,884,861.21 | 3,970,611.59 | 2,801,955.09 |
| % Balance | 1.38% | 0.76% | 0.52% | 0.41% | 0.17% | 0.37% | 0.26% |
| # Loans | 84 | 48 | 48 | 32 | 20 | 25 | 23 |
| % # Loans | 1.20% | 0.68% | 0.68% | 0.46% | 0.28% | 0.36% | 0.33% |
| FORECLOSURE | | | | | | | |
| Balance | 11,540,391.82 | 11,424,470.24 | 11,441,285.03 | 13,469,548.07 | 13,971,009.64 | 13,023,710.15 | 14,231,354.60 |
| % Balance | 1.06% | 1.05% | 1.05% | 1.24% | 1.29% | 1.20% | 1.31% |
| # Loans | 69 | 68 | 59 | 65 | 69 | 63 | 73 |
| % # Loans | 0.98% | 0.97% | 0.84% | 0.93% | 0.98% | 0.90% | 1.04% |
| BANKRUPTCY | | | | | | | |
| Balance | 1,872,125.55 | 1,162,334.06 | 1,259,483.09 | 1,199,110.51 | 1,120,327.46 | 813,322.02 | 469,634.38 |
| % Balance | 0.17% | 0.11% | 0.12% | 0.11% | 0.10% | 0.07% | 0.04% |
| # Loans | 13 | 8 | 10 | 12 | 10 | 8 | 4 |
| % # Loans | 0.19% | 0.11% | 0.14% | 0.17% | 0.14% | 0.11% | 0.06% |
| REO | | | | | | | |
| Balance | 465,771.89 | 705,714.86 | 645,826.99 | 1,533,624.11 | 2,026,917.93 | 1,605,367.11 | 1,457,552.02 |
| % Balance | 0.04% | 0.06% | 0.06% | 0.14% | 0.19% | 0.15% | 0.13% |
| # Loans | 4 | 5 | 7 | 11 | 17 | 11 | 13 |
| % # Loans | 0.06% | 0.07% | 0.10% | 0.16% | 0.24% | 0.16% | 0.19% |
| TOTAL | | | | | | | |
| Balance | 28,892,417.75 | 21,551,148.05 | 18,961,923.15 | 20,660,285.31 | 19,003,116.24 | 19,413,010.87 | 18,960,496.09 |
| % Balance | 2.66% | 1.98% | 1.75% | 1.90% | 1.75% | 1.79% | 1.75% |
| # Loans | 170 | 129 | 124 | 120 | 116 | 107 | 113 |
| % # Loans | 2.42% | 1.84% | 1.77% | 1.71% | 1.65% | 1.52% | 1.61% |

| TOTAL | 14 PMTS | 15 PMTS | 16 PMTS | 17 PMTS | 18 PMTS | 19 PMTS | 20 PMTS |
|--------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| DELINQUENT | | | | | | | |
| Balance | 1,815,536.54 | 4,416,874.19 | 2,927,167.63 | 2,667,407.80 | 3,203,856.10 | 2,413,371.08 | 3,147,018.45 |
| % Balance | 0.17% | 0.41% | 0.27% | 0.25% | 0.30% | 0.22% | 0.29% |
| # Loans | 23 | 33 | 23 | 22 | 25 | 20 | 24 |
| % # Loans | 0.33% | 0.47% | 0.33% | 0.31% | 0.36% | 0.28% | 0.34% |
| FORECLOSURE | | | | | | | |
| Balance | 19,905,981.36 | 14,970,892.48 | 13,316,103.05 | 14,275,358.65 | 12,776,024.54 | 14,484,631.53 | 12,311,126.52 |
| % Balance | 1.83% | 1.38% | 1.23% | 1.31% | 1.18% | 1.33% | 1.13% |
| # Loans | 95 | 76 | 69 | 66 | 59 | 69 | 65 |
| % # Loans | 1.35% | 1.08% | 0.98% | 0.94% | 0.84% | 0.98% | 0.93% |
| BANKRUPTCY | | | | | | | |
| Balance | 1,046,668.03 | 1,158,024.87 | 237,570.19 | 234,209.29 | 682,139.58 | 299,757.53 | 237,170.39 |
| % Balance | 0.10% | 0.11% | 0.02% | 0.02% | 0.06% | 0.03% | 0.02% |
| # Loans | 9 | 6 | 2 | 3 | 4 | 3 | 2 |
| % # Loans | 0.13% | 0.09% | 0.03% | 0.04% | 0.06% | 0.04% | 0.03% |
| REO | | | | | | | |
| Balance | 1,128,050.68 | 4,410,760.93 | 2,022,149.12 | 4,242,352.67 | 3,358,700.53 | 2,305,562.17 | 4,610,351.34 |
| % Balance | 0.10% | 0.41% | 0.19% | 0.39% | 0.31% | 0.21% | 0.42% |
| # Loans | 10 | 26 | 15 | 23 | 22 | 13 | 24 |
| % # Loans | 0.14% | 0.37% | 0.21% | 0.33% | 0.31% | 0.19% | 0.34% |
| TOTAL | | | | | | | |
| Balance | 23,896,236.61 | 24,956,552.47 | 18,502,989.99 | 21,419,328.41 | 20,020,720.75 | 19,503,322.31 | 20,305,666.70 |
| % Balance | 2.20% | 2.30% | 1.70% | 1.97% | 1.84% | 1.80% | 1.87% |
| # Loans | 137 | 141 | 109 | 114 | 110 | 105 | 115 |
| % # Loans | 1.95% | 2.01% | 1.55% | 1.62% | 1.57% | 1.50% | 1.64% |

| TOTAL | 21 PMTS | 22 PMTS | 23 PMTS | 24 PMTS | 25 PMTS | 26 PMTS | 27 PMTS |
|--------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| DELINQUENT | | | | | | | |
| Balance | 1,428,568.86 | 1,420,293.96 | 1,841,676.63 | 1,101,655.71 | 1,880,899.76 | 2,109,278.51 | 996,864.70 |
| % Balance | 0.13% | 0.13% | 0.17% | 0.10% | 0.17% | 0.19% | 0.09% |
| # Loans | 11 | 14 | 20 | 10 | 17 | 19 | 14 |
| % # Loans | 0.16% | 0.20% | 0.28% | 0.14% | 0.24% | 0.27% | 0.20% |
| FORECLOSURE | | | | | | | |
| Balance | 14,915,457.33 | 13,839,036.63 | 14,123,879.14 | 11,199,851.92 | 13,563,032.38 | 7,320,812.52 | 11,604,653.63 |
| % Balance | 1.37% | 1.27% | 1.30% | 1.03% | 1.25% | 0.67% | 1.07% |
| # Loans | 67 | 55 | 60 | 42 | 51 | 34 | 46 |
| % # Loans | 0.95% | 0.78% | 0.85% | 0.60% | 0.73% | 0.48% | 0.66% |
| BANKRUPTCY | | | | | | | |
| Balance | 739,767.53 | 154,108.42 | 404,213.01 | 406,991.41 | 228,431.58 | 807,820.00 | 203,524.27 |
| % Balance | 0.07% | 0.01% | 0.04% | 0.04% | 0.02% | 0.07% | 0.02% |
| # Loans | 4 | 2 | 3 | 2 | 2 | 2 | 1 |
| % # Loans | 0.06% | 0.03% | 0.04% | 0.03% | 0.03% | 0.03% | 0.01% |
| REO | | | | | | | |
| Balance | 3,032,392.27 | 5,145,404.90 | 4,156,325.01 | 2,566,191.13 | 3,433,170.29 | 4,223,009.21 | 3,651,782.57 |
| % Balance | 0.28% | 0.47% | 0.38% | 0.24% | 0.32% | 0.39% | 0.34% |
| # Loans | 15 | 27 | 21 | 12 | 18 | 20 | 16 |
| % # Loans | 0.21% | 0.38% | 0.30% | 0.17% | 0.26% | 0.28% | 0.23% |
| TOTAL | | | | | | | |
| Balance | 20,116,185.99 | 20,558,843.91 | 20,526,093.79 | 15,274,690.17 | 19,105,534.01 | 14,460,920.24 | 16,456,825.17 |
| % Balance | 1.85% | 1.89% | 1.89% | 1.41% | 1.76% | 1.33% | 1.52% |
| # Loans | 97 | 98 | 104 | 66 | 88 | 75 | 77 |
| % # Loans | 1.38% | 1.40% | 1.48% | 0.94% | 1.25% | 1.07% | 1.10% |

| TOTAL | 28 PMTS | 29 PMTS | 30 PMTS | 31 PMTS | 32 PMTS | 33 PMTS | 34 PMTS |
|--------------------|---------------|---------------|--------------|--------------|--------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 737,283.73 | 646,359.09 | 0.00 | 653,835.31 | 59,584.25 | 373,636.62 | 0.00 |
| % Balance | 0.07% | 0.06% | 0.00% | 0.06% | 0.01% | 0.03% | 0.00% |
| # Loans | 7 | 6 | 0 | 2 | 1 | 2 | 0 |
| % # Loans | 0.10% | 0.09% | 0.00% | 0.03% | 0.01% | 0.03% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 11,306,348.24 | 8,341,779.47 | 4,598,128.29 | 1,911,442.13 | 1,526,447.00 | 1,728,136.25 | 4,417,201.72 |
| % Balance | 1.04% | 0.77% | 0.42% | 0.18% | 0.14% | 0.16% | 0.41% |
| # Loans | 45 | 29 | 20 | 11 | 4 | 6 | 15 |
| % # Loans | 0.64% | 0.41% | 0.28% | 0.16% | 0.06% | 0.09% | 0.21% |
| BANKRUPTCY | | | | | | | |
| Balance | 59,105.28 | 961,640.85 | 0.00 | 831,680.92 | 45,344.33 | 353,637.61 | 0.00 |
| % Balance | 0.01% | 0.09% | 0.00% | 0.08% | 0.00% | 0.03% | 0.00% |
| # Loans | 1 | 2 | 0 | 1 | 1 | 1 | 0 |
| % # Loans | 0.01% | 0.03% | 0.00% | 0.01% | 0.01% | 0.01% | 0.00% |
| REO | | | | | | | |
| Balance | 3,393,525.05 | 1,791,784.49 | 3,665,907.34 | 2,551,010.14 | 860,084.55 | 1,752,783.25 | 2,342,982.28 |
| % Balance | 0.31% | 0.16% | 0.34% | 0.23% | 0.08% | 0.16% | 0.22% |
| # Loans | 15 | 10 | 9 | 8 | 3 | 7 | 5 |
| % # Loans | 0.21% | 0.14% | 0.13% | 0.11% | 0.04% | 0.10% | 0.07% |
| TOTAL | | | | | | | |
| Balance | 15,496,262.30 | 11,741,563.90 | 8,264,035.63 | 5,947,968.50 | 2,491,460.13 | 4,208,193.73 | 6,760,184.00 |
| % Balance | 1.43% | 1.08% | 0.76% | 0.55% | 0.23% | 0.39% | 0.62% |
| # Loans | 68 | 47 | 29 | 22 | 9 | 16 | 20 |
| % # Loans | 0.97% | 0.67% | 0.41% | 0.31% | 0.13% | 0.23% | 0.28% |

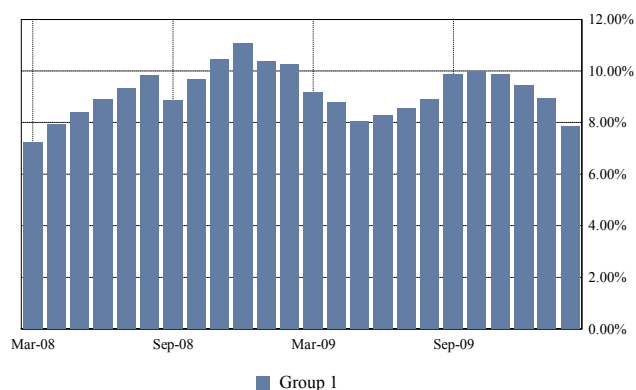
| TOTAL | 35 PMTS | 36 PMTS | 37 PMTS | 38 PMTS | 39 PMTS | 40 PMTS | TOTAL |
|--------------------|--------------|---------|------------|---------|---------|---------|----------------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 237,764,403.69 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 21.89% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 1,681 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 23.94% |
| FORECLOSURE | | | | | | | |
| Balance | 1,028,046.62 | 0.00 | 875,467.75 | 0.00 | 0.00 | 0.00 | 345,224,350.11 |
| % Balance | 0.09% | 0.00% | 0.08% | 0.00% | 0.00% | 0.00% | 31.79% |
| # Loans | 4 | 0 | 2 | 0 | 0 | 0 | 1,656 |
| % # Loans | 0.06% | 0.00% | 0.03% | 0.00% | 0.00% | 0.00% | 23.59% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 31,397,871.31 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 2.89% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 244 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 3.48% |
| REO | | | | | | | |
| Balance | 392,029.45 | 0.00 | 113,838.78 | 0.00 | 0.00 | 0.00 | 75,226,959.35 |
| % Balance | 0.04% | 0.00% | 0.01% | 0.00% | 0.00% | 0.00% | 6.93% |
| # Loans | 1 | 0 | 2 | 0 | 0 | 0 | 405 |
| % # Loans | 0.01% | 0.00% | 0.03% | 0.00% | 0.00% | 0.00% | 5.77% |
| TOTAL | | | | | | | |
| Balance | 1,420,076.07 | 0.00 | 989,306.53 | 0.00 | 0.00 | 0.00 | 689,613,584.46 |
| % Balance | 0.13% | 0.00% | 0.09% | 0.00% | 0.00% | 0.00% | 63.50% |
| # Loans | 5 | 0 | 4 | 0 | 0 | 0 | 3,986 |
| % # Loans | 0.07% | 0.00% | 0.06% | 0.00% | 0.00% | 0.00% | 56.77% |

GROUP 1

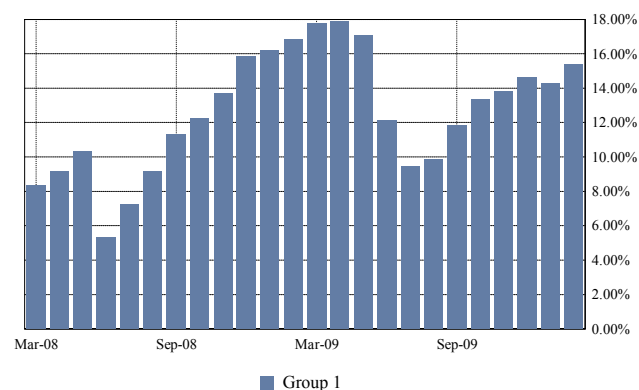
| | | < 1 PMT | 1 PMT | 2 PMTS | 3+ PMTS | TOTAL |
|-------------|-----------|--------------|---------------|---------------|----------------|----------------|
| DELINQUENT | Balance | | 29,388,786.22 | 21,186,124.79 | 99,123,107.77 | 149,698,018.78 |
| | % Balance | | 4.57% | 3.29% | 15.41% | 23.27% |
| | # Loans | | 227 | 150 | 688 | 1,065 |
| | % # Loans | | 4.99% | 3.30% | 15.12% | 23.40% |
| FORECLOSURE | Balance | 0.00 | 0.00 | 149,493.29 | 187,954,691.62 | 188,104,184.91 |
| | % Balance | 0.00% | 0.00% | 0.02% | 29.21% | 29.23% |
| | # Loans | 0 | 0 | 1 | 1,088 | 1,089 |
| | % # Loans | 0.00% | 0.00% | 0.02% | 23.91% | 23.93% |
| BANKRUPTCY | Balance | 2,432,752.13 | 1,435,985.68 | 1,879,229.31 | 13,762,533.36 | 19,510,500.48 |
| | % Balance | 0.38% | 0.22% | 0.29% | 2.14% | 3.03% |
| | # Loans | 18 | 12 | 15 | 110 | 155 |
| | % # Loans | 0.40% | 0.26% | 0.33% | 2.42% | 3.41% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 40,819,993.45 | 40,819,993.45 |
| | % Balance | 0.00% | 0.00% | 0.00% | 6.34% | 6.34% |
| | # Loans | 0 | 0 | 0 | 264 | 264 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 5.80% | 5.80% |
| TOTAL | Balance | 2,432,752.13 | 30,824,771.90 | 23,214,847.39 | 341,660,326.20 | 398,132,697.62 |
| | % Balance | 0.38% | 4.79% | 3.61% | 53.10% | 61.88% |
| | # Loans | 18 | 239 | 166 | 2,150 | 2,573 |
| | % # Loans | 0.40% | 5.25% | 3.65% | 47.24% | 56.54% |

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

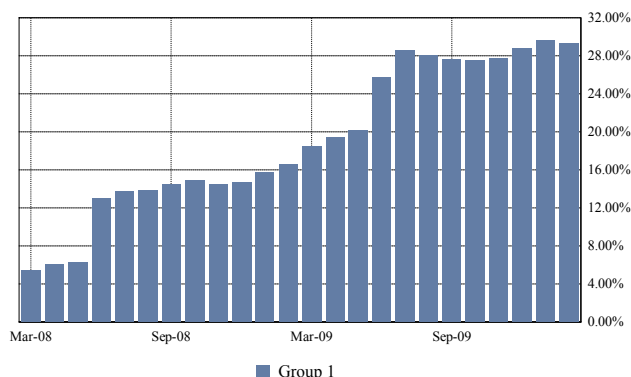
1 or 2 Payments Delinquent



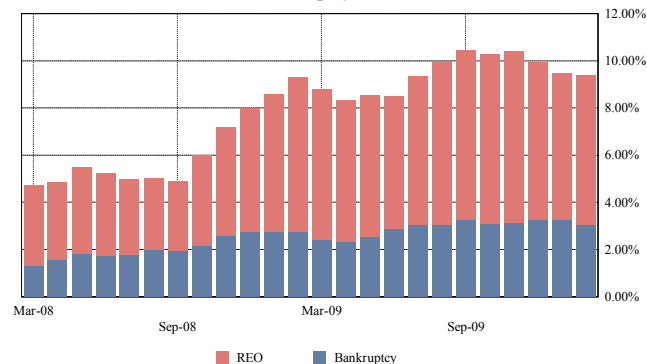
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



| GROUP 1 | < 1 PMT | 1 PMT | 2 PMTS | 3 PMTS | 4 PMTS | 5 PMTS | 6 PMTS |
|--------------------|--------------|---------------|---------------|---------------|---------------|---------------|---------------|
| DELINQUENT | | | | | | | |
| Balance | | 29,388,786.22 | 21,186,124.79 | 19,540,471.59 | 18,996,077.02 | 10,889,836.17 | 9,126,031.33 |
| % Balance | | 4.57% | 3.29% | 3.04% | 2.95% | 1.69% | 1.42% |
| # Loans | | 227 | 150 | 136 | 120 | 68 | 61 |
| % # Loans | | 4.99% | 3.30% | 2.99% | 2.64% | 1.49% | 1.34% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 149,493.29 | 4,608,214.82 | 4,930,762.59 | 3,987,399.63 | 6,082,788.21 |
| % Balance | 0.00% | 0.00% | 0.02% | 0.72% | 0.77% | 0.62% | 0.95% |
| # Loans | 0 | 0 | 1 | 32 | 38 | 29 | 39 |
| % # Loans | 0.00% | 0.00% | 0.02% | 0.70% | 0.83% | 0.64% | 0.86% |
| BANKRUPTCY | | | | | | | |
| Balance | 2,432,752.13 | 1,435,985.68 | 1,879,229.31 | 1,406,924.76 | 720,805.36 | 1,338,056.22 | 1,281,537.11 |
| % Balance | 0.38% | 0.22% | 0.29% | 0.22% | 0.11% | 0.21% | 0.20% |
| # Loans | 18 | 12 | 15 | 10 | 6 | 13 | 12 |
| % # Loans | 0.40% | 0.26% | 0.33% | 0.22% | 0.13% | 0.29% | 0.26% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 56,601.09 | 419,272.47 | 555,702.05 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.01% | 0.07% | 0.09% |
| # Loans | 0 | 0 | 0 | 0 | 1 | 5 | 5 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.02% | 0.11% | 0.11% |
| TOTAL | | | | | | | |
| Balance | 2,432,752.13 | 30,824,771.90 | 23,214,847.39 | 25,555,611.17 | 24,704,246.06 | 16,634,564.49 | 17,046,058.70 |
| % Balance | 0.38% | 4.79% | 3.61% | 3.97% | 3.84% | 2.59% | 2.65% |
| # Loans | 18 | 239 | 166 | 178 | 165 | 115 | 117 |
| % # Loans | 0.40% | 5.25% | 3.65% | 3.91% | 3.63% | 2.53% | 2.57% |

| GROUP 1 | 7 PMTS | 8 PMTS | 9 PMTS | 10 PMTS | 11 PMTS | 12 PMTS | 13 PMTS |
|--------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| DELINQUENT | | | | | | | |
| Balance | 7,473,170.20 | 6,192,674.24 | 3,422,497.23 | 3,156,842.97 | 1,046,360.46 | 1,334,543.36 | 1,226,226.38 |
| % Balance | 1.16% | 0.96% | 0.53% | 0.49% | 0.16% | 0.21% | 0.19% |
| # Loans | 54 | 38 | 27 | 19 | 10 | 10 | 10 |
| % # Loans | 1.19% | 0.83% | 0.59% | 0.42% | 0.22% | 0.22% | 0.22% |
| FORECLOSURE | | | | | | | |
| Balance | 8,046,175.05 | 7,266,319.25 | 5,809,856.68 | 7,388,811.11 | 8,596,433.63 | 7,172,588.62 | 8,157,676.99 |
| % Balance | 1.25% | 1.13% | 0.90% | 1.15% | 1.34% | 1.11% | 1.27% |
| # Loans | 49 | 48 | 39 | 41 | 47 | 39 | 48 |
| % # Loans | 1.08% | 1.05% | 0.86% | 0.90% | 1.03% | 0.86% | 1.05% |
| BANKRUPTCY | | | | | | | |
| Balance | 1,235,681.65 | 289,687.44 | 454,039.16 | 764,329.71 | 917,401.42 | 543,938.65 | 286,231.82 |
| % Balance | 0.19% | 0.05% | 0.07% | 0.12% | 0.14% | 0.08% | 0.04% |
| # Loans | 8 | 4 | 3 | 8 | 7 | 5 | 3 |
| % # Loans | 0.18% | 0.09% | 0.07% | 0.18% | 0.15% | 0.11% | 0.07% |
| REO | | | | | | | |
| Balance | 318,228.50 | 705,714.86 | 329,684.81 | 1,145,916.51 | 1,132,215.57 | 1,254,215.53 | 629,599.10 |
| % Balance | 0.05% | 0.11% | 0.05% | 0.18% | 0.18% | 0.19% | 0.10% |
| # Loans | 2 | 5 | 5 | 7 | 11 | 9 | 8 |
| % # Loans | 0.04% | 0.11% | 0.11% | 0.15% | 0.24% | 0.20% | 0.18% |
| TOTAL | | | | | | | |
| Balance | 17,073,255.40 | 14,454,395.79 | 10,016,077.88 | 12,455,900.30 | 11,692,411.08 | 10,305,286.16 | 10,299,734.29 |
| % Balance | 2.65% | 2.25% | 1.56% | 1.94% | 1.82% | 1.60% | 1.60% |
| # Loans | 113 | 95 | 74 | 75 | 75 | 63 | 69 |
| % # Loans | 2.48% | 2.09% | 1.63% | 1.65% | 1.65% | 1.38% | 1.52% |

| GROUP 1 | 14 PMTS | 15 PMTS | 16 PMTS | 17 PMTS | 18 PMTS | 19 PMTS | 20 PMTS |
|--------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| DELINQUENT | | | | | | | |
| Balance | 1,063,302.43 | 2,469,222.58 | 2,455,877.14 | 1,191,153.15 | 1,971,375.95 | 1,018,365.67 | 1,765,568.67 |
| % Balance | 0.17% | 0.38% | 0.38% | 0.19% | 0.31% | 0.16% | 0.27% |
| # Loans | 12 | 17 | 17 | 8 | 12 | 9 | 14 |
| % # Loans | 0.26% | 0.37% | 0.37% | 0.18% | 0.26% | 0.20% | 0.31% |
| FORECLOSURE | | | | | | | |
| Balance | 11,852,821.76 | 10,097,792.91 | 8,669,991.87 | 8,232,266.86 | 6,430,434.96 | 8,415,097.57 | 8,938,319.11 |
| % Balance | 1.84% | 1.57% | 1.35% | 1.28% | 1.00% | 1.31% | 1.39% |
| # Loans | 64 | 57 | 52 | 43 | 37 | 50 | 47 |
| % # Loans | 1.41% | 1.25% | 1.14% | 0.94% | 0.81% | 1.10% | 1.03% |
| BANKRUPTCY | | | | | | | |
| Balance | 387,245.60 | 512,756.28 | 126,750.03 | 109,149.21 | 354,412.73 | 219,459.70 | 84,458.20 |
| % Balance | 0.06% | 0.08% | 0.02% | 0.02% | 0.06% | 0.03% | 0.01% |
| # Loans | 4 | 5 | 1 | 2 | 2 | 2 | 1 |
| % # Loans | 0.09% | 0.11% | 0.02% | 0.04% | 0.04% | 0.04% | 0.02% |
| REO | | | | | | | |
| Balance | 809,619.82 | 3,123,895.22 | 826,604.53 | 2,504,222.57 | 1,959,344.75 | 867,377.40 | 3,073,825.38 |
| % Balance | 0.13% | 0.49% | 0.13% | 0.39% | 0.30% | 0.13% | 0.48% |
| # Loans | 6 | 19 | 9 | 15 | 15 | 7 | 18 |
| % # Loans | 0.13% | 0.42% | 0.20% | 0.33% | 0.33% | 0.15% | 0.40% |
| TOTAL | | | | | | | |
| Balance | 14,112,989.61 | 16,203,666.99 | 12,079,223.57 | 12,036,791.79 | 10,715,568.39 | 10,520,300.34 | 13,862,171.36 |
| % Balance | 2.19% | 2.52% | 1.88% | 1.87% | 1.67% | 1.63% | 2.15% |
| # Loans | 86 | 98 | 79 | 68 | 66 | 68 | 80 |
| % # Loans | 1.89% | 2.15% | 1.74% | 1.49% | 1.45% | 1.49% | 1.76% |

| GROUP 1 | 21 PMTS | 22 PMTS | 23 PMTS | 24 PMTS | 25 PMTS | 26 PMTS | 27 PMTS |
|--------------------|---------------|--------------|--------------|--------------|--------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 1,288,006.80 | 747,653.60 | 193,150.24 | 119,090.62 | 731,546.91 | 527,813.71 | 154,525.50 |
| % Balance | 0.20% | 0.12% | 0.03% | 0.02% | 0.11% | 0.08% | 0.02% |
| # Loans | 8 | 6 | 3 | 3 | 5 | 10 | 3 |
| % # Loans | 0.18% | 0.13% | 0.07% | 0.07% | 0.11% | 0.22% | 0.07% |
| FORECLOSURE | | | | | | | |
| Balance | 7,193,411.38 | 5,285,510.31 | 5,931,482.21 | 4,917,641.71 | 4,825,816.00 | 4,392,864.49 | 5,528,987.64 |
| % Balance | 1.12% | 0.82% | 0.92% | 0.76% | 0.75% | 0.68% | 0.86% |
| # Loans | 46 | 30 | 36 | 24 | 27 | 22 | 28 |
| % # Loans | 1.01% | 0.66% | 0.79% | 0.53% | 0.59% | 0.48% | 0.62% |
| BANKRUPTCY | | | | | | | |
| Balance | 712,743.57 | 154,108.42 | 404,213.01 | 315,874.61 | 171,820.69 | 0.00 | 203,524.27 |
| % Balance | 0.11% | 0.02% | 0.06% | 0.05% | 0.03% | 0.00% | 0.03% |
| # Loans | 3 | 2 | 3 | 1 | 1 | 0 | 1 |
| % # Loans | 0.07% | 0.04% | 0.07% | 0.02% | 0.02% | 0.00% | 0.02% |
| REO | | | | | | | |
| Balance | 2,424,806.39 | 2,582,404.12 | 1,623,938.81 | 1,399,921.04 | 2,003,268.65 | 3,897,461.37 | 1,806,969.47 |
| % Balance | 0.38% | 0.40% | 0.25% | 0.22% | 0.31% | 0.61% | 0.28% |
| # Loans | 13 | 18 | 13 | 6 | 11 | 18 | 10 |
| % # Loans | 0.29% | 0.40% | 0.29% | 0.13% | 0.24% | 0.40% | 0.22% |
| TOTAL | | | | | | | |
| Balance | 11,618,968.14 | 8,769,676.45 | 8,152,784.27 | 6,752,527.98 | 7,732,452.25 | 8,818,139.57 | 7,694,006.88 |
| % Balance | 1.81% | 1.36% | 1.27% | 1.05% | 1.20% | 1.37% | 1.20% |
| # Loans | 70 | 56 | 55 | 34 | 44 | 50 | 42 |
| % # Loans | 1.54% | 1.23% | 1.21% | 0.75% | 0.97% | 1.10% | 0.92% |

| GROUP 1 | 28 PMTS | 29 PMTS | 30 PMTS | 31 PMTS | 32 PMTS | 33 PMTS | 34 PMTS |
|--------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 297,170.51 | 108,077.39 | 0.00 | 540,000.00 | 59,584.25 | 16,891.70 | 0.00 |
| % Balance | 0.05% | 0.02% | 0.00% | 0.08% | 0.01% | 0.00% | 0.00% |
| # Loans | 3 | 2 | 0 | 1 | 1 | 1 | 0 |
| % # Loans | 0.07% | 0.04% | 0.00% | 0.02% | 0.02% | 0.02% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 6,442,096.28 | 3,131,411.90 | 1,654,712.69 | 609,516.49 | 977,625.01 | 590,966.36 | 1,424,542.79 |
| % Balance | 1.00% | 0.49% | 0.26% | 0.09% | 0.15% | 0.09% | 0.22% |
| # Loans | 30 | 16 | 10 | 6 | 3 | 3 | 6 |
| % # Loans | 0.66% | 0.35% | 0.22% | 0.13% | 0.07% | 0.07% | 0.13% |
| BANKRUPTCY | | | | | | | |
| Balance | 59,105.28 | 354,640.85 | 0.00 | 0.00 | 0.00 | 353,637.61 | 0.00 |
| % Balance | 0.01% | 0.06% | 0.00% | 0.00% | 0.00% | 0.05% | 0.00% |
| # Loans | 1 | 1 | 0 | 0 | 0 | 1 | 0 |
| % # Loans | 0.02% | 0.02% | 0.00% | 0.00% | 0.00% | 0.02% | 0.00% |
| REO | | | | | | | |
| Balance | 963,739.88 | 995,919.57 | 637,523.43 | 814,922.70 | 306,934.11 | 1,295,858.47 | 290,046.17 |
| % Balance | 0.15% | 0.15% | 0.10% | 0.13% | 0.05% | 0.20% | 0.05% |
| # Loans | 7 | 6 | 3 | 3 | 2 | 5 | 1 |
| % # Loans | 0.15% | 0.13% | 0.07% | 0.07% | 0.04% | 0.11% | 0.02% |
| TOTAL | | | | | | | |
| Balance | 7,762,111.95 | 4,590,049.71 | 2,292,236.12 | 1,964,439.19 | 1,344,143.37 | 2,257,354.14 | 1,714,588.96 |
| % Balance | 1.21% | 0.71% | 0.36% | 0.31% | 0.21% | 0.35% | 0.27% |
| # Loans | 41 | 25 | 13 | 10 | 6 | 10 | 7 |
| % # Loans | 0.90% | 0.55% | 0.29% | 0.22% | 0.13% | 0.22% | 0.15% |

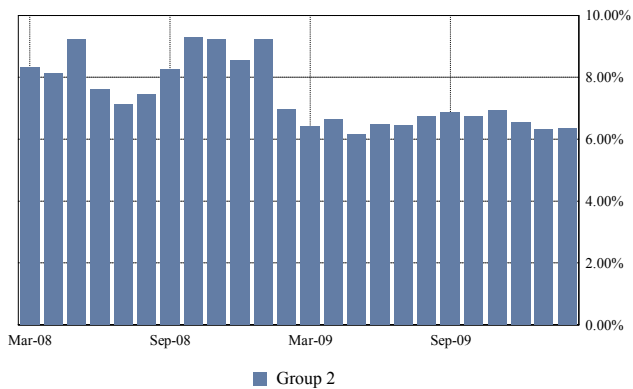
| GROUP 1 | 35 PMTS | 36 PMTS | 37 PMTS | 38 PMTS | 39 PMTS | 40 PMTS | TOTAL |
|--------------------|------------|---------|-----------|---------|---------|---------|----------------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 149,698,018.78 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 23.27% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 1,065 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 23.40% |
| FORECLOSURE | | | | | | | |
| Balance | 364,354.74 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 188,104,184.91 |
| % Balance | 0.06% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 29.23% |
| # Loans | 2 | 0 | 0 | 0 | 0 | 0 | 1,089 |
| % # Loans | 0.04% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 23.93% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 19,510,500.48 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 3.03% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 155 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 3.41% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 64,239.11 | 0.00 | 0.00 | 0.00 | 40,819,993.45 |
| % Balance | 0.00% | 0.00% | 0.01% | 0.00% | 0.00% | 0.00% | 6.34% |
| # Loans | 0 | 0 | 1 | 0 | 0 | 0 | 264 |
| % # Loans | 0.00% | 0.00% | 0.02% | 0.00% | 0.00% | 0.00% | 5.80% |
| TOTAL | | | | | | | |
| Balance | 364,354.74 | 0.00 | 64,239.11 | 0.00 | 0.00 | 0.00 | 398,132,697.62 |
| % Balance | 0.06% | 0.00% | 0.01% | 0.00% | 0.00% | 0.00% | 61.88% |
| # Loans | 2 | 0 | 1 | 0 | 0 | 0 | 2,573 |
| % # Loans | 0.04% | 0.00% | 0.02% | 0.00% | 0.00% | 0.00% | 56.54% |

GROUP 2

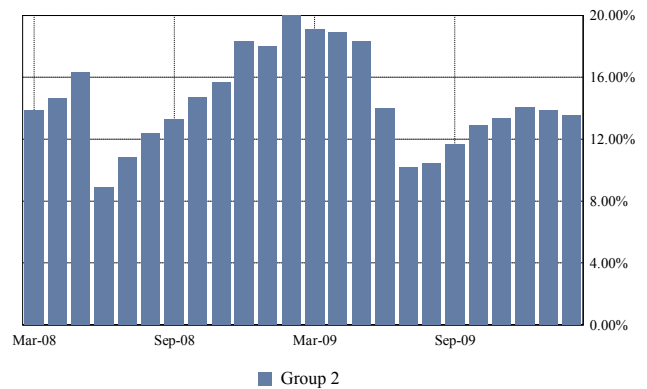
| | | < 1 PMT | 1 PMT | 2 PMTS | 3+ PMTS | TOTAL |
|-------------|-----------|--------------|---------------|---------------|----------------|----------------|
| DELINQUENT | Balance | | 15,655,954.84 | 12,399,355.71 | 60,011,074.36 | 88,066,384.91 |
| | % Balance | | 3.54% | 2.80% | 13.56% | 19.90% |
| | # Loans | | 105 | 79 | 432 | 616 |
| | % # Loans | | 4.25% | 3.20% | 17.49% | 24.94% |
| FORECLOSURE | Balance | 0.00 | 39,205.02 | 225,073.92 | 156,855,886.26 | 157,120,165.20 |
| | % Balance | 0.00% | 0.01% | 0.05% | 35.45% | 35.51% |
| | # Loans | 0 | 1 | 1 | 565 | 567 |
| | % # Loans | 0.00% | 0.04% | 0.04% | 22.87% | 22.96% |
| BANKRUPTCY | Balance | 1,044,030.29 | 464,377.20 | 324,314.19 | 10,054,649.15 | 11,887,370.83 |
| | % Balance | 0.24% | 0.10% | 0.07% | 2.27% | 2.69% |
| | # Loans | 13 | 3 | 4 | 69 | 89 |
| | % # Loans | 0.53% | 0.12% | 0.16% | 2.79% | 3.60% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 34,406,965.90 | 34,406,965.90 |
| | % Balance | 0.00% | 0.00% | 0.00% | 7.78% | 7.78% |
| | # Loans | 0 | 0 | 0 | 141 | 141 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 5.71% | 5.71% |
| TOTAL | Balance | 1,044,030.29 | 16,159,537.06 | 12,948,743.82 | 261,328,575.67 | 291,480,886.84 |
| | % Balance | 0.24% | 3.65% | 2.93% | 59.05% | 65.87% |
| | # Loans | 13 | 109 | 84 | 1,207 | 1,413 |
| | % # Loans | 0.53% | 4.41% | 3.40% | 48.87% | 57.21% |

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

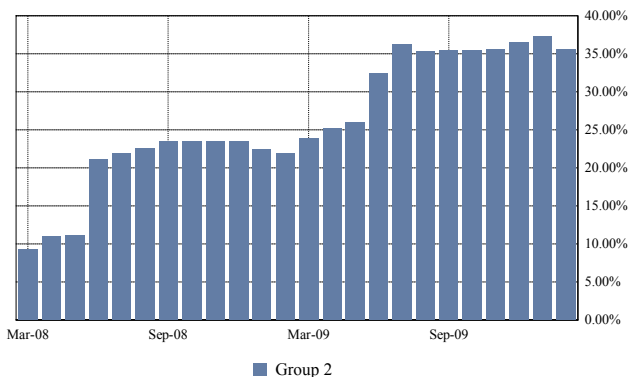
1 or 2 Payments Delinquent



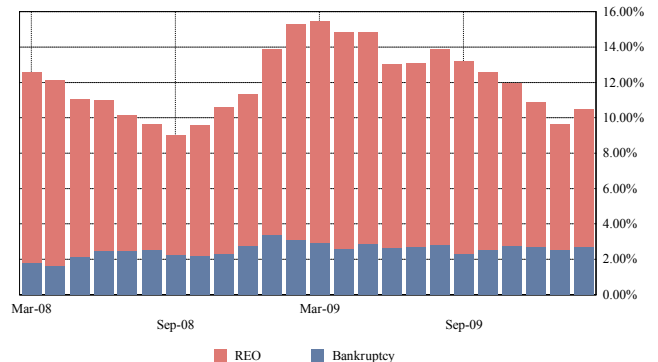
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



| GROUP 2 | < 1 PMT | 1 PMT | 2 PMTS | 3 PMTS | 4 PMTS | 5 PMTS | 6 PMTS |
|--------------------|--------------|---------------|---------------|---------------|--------------|--------------|---------------|
| DELINQUENT | | | | | | | |
| Balance | | 15,655,954.84 | 12,399,355.71 | 8,785,901.39 | 5,041,908.36 | 4,891,430.61 | 6,017,840.81 |
| % Balance | | 3.54% | 2.80% | 1.99% | 1.14% | 1.11% | 1.36% |
| # Loans | | 105 | 79 | 59 | 33 | 37 | 33 |
| % # Loans | | 4.25% | 3.20% | 2.39% | 1.34% | 1.50% | 1.34% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 39,205.02 | 225,073.92 | 2,272,582.62 | 1,875,723.25 | 2,176,255.61 | 5,435,242.45 |
| % Balance | 0.00% | 0.01% | 0.05% | 0.51% | 0.42% | 0.49% | 1.23% |
| # Loans | 0 | 1 | 1 | 10 | 11 | 11 | 27 |
| % # Loans | 0.00% | 0.04% | 0.04% | 0.40% | 0.45% | 0.45% | 1.09% |
| BANKRUPTCY | | | | | | | |
| Balance | 1,044,030.29 | 464,377.20 | 324,314.19 | 276,561.33 | 383,213.00 | 987,108.57 | 434,834.00 |
| % Balance | 0.24% | 0.10% | 0.07% | 0.06% | 0.09% | 0.22% | 0.10% |
| # Loans | 13 | 3 | 4 | 3 | 6 | 8 | 5 |
| % # Loans | 0.53% | 0.12% | 0.16% | 0.12% | 0.24% | 0.32% | 0.20% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 149,803.18 | 261,494.54 | 193,162.96 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.03% | 0.06% | 0.04% |
| # Loans | 0 | 0 | 0 | 0 | 1 | 1 | 2 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.04% | 0.04% | 0.08% |
| TOTAL | | | | | | | |
| Balance | 1,044,030.29 | 16,159,537.06 | 12,948,743.82 | 11,335,045.34 | 7,450,647.79 | 8,316,289.33 | 12,081,080.22 |
| % Balance | 0.24% | 3.65% | 2.93% | 2.56% | 1.68% | 1.88% | 2.73% |
| # Loans | 13 | 109 | 84 | 72 | 51 | 57 | 67 |
| % # Loans | 0.53% | 4.41% | 3.40% | 2.91% | 2.06% | 2.31% | 2.71% |

| GROUP 2 | 7 PMTS | 8 PMTS | 9 PMTS | 10 PMTS | 11 PMTS | 12 PMTS | 13 PMTS |
|--------------------|---------------|--------------|--------------|--------------|--------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 7,540,958.29 | 2,065,954.65 | 2,192,830.81 | 1,301,159.65 | 838,500.75 | 2,636,068.23 | 1,575,728.71 |
| % Balance | 1.70% | 0.47% | 0.50% | 0.29% | 0.19% | 0.60% | 0.36% |
| # Loans | 30 | 10 | 21 | 13 | 10 | 15 | 13 |
| % # Loans | 1.21% | 0.40% | 0.85% | 0.53% | 0.40% | 0.61% | 0.53% |
| FORECLOSURE | | | | | | | |
| Balance | 3,494,216.77 | 4,158,150.99 | 5,631,428.35 | 6,080,736.96 | 5,374,576.01 | 5,851,121.53 | 6,073,677.61 |
| % Balance | 0.79% | 0.94% | 1.27% | 1.37% | 1.21% | 1.32% | 1.37% |
| # Loans | 20 | 20 | 20 | 24 | 22 | 24 | 25 |
| % # Loans | 0.81% | 0.81% | 0.81% | 0.97% | 0.89% | 0.97% | 1.01% |
| BANKRUPTCY | | | | | | | |
| Balance | 636,443.90 | 872,646.62 | 805,443.93 | 434,780.80 | 202,926.04 | 269,383.37 | 183,402.56 |
| % Balance | 0.14% | 0.20% | 0.18% | 0.10% | 0.05% | 0.06% | 0.04% |
| # Loans | 5 | 4 | 7 | 4 | 3 | 3 | 1 |
| % # Loans | 0.20% | 0.16% | 0.28% | 0.16% | 0.12% | 0.12% | 0.04% |
| REO | | | | | | | |
| Balance | 147,543.39 | 0.00 | 316,142.18 | 387,707.60 | 894,702.36 | 351,151.58 | 827,952.92 |
| % Balance | 0.03% | 0.00% | 0.07% | 0.09% | 0.20% | 0.08% | 0.19% |
| # Loans | 2 | 0 | 2 | 4 | 6 | 2 | 5 |
| % # Loans | 0.08% | 0.00% | 0.08% | 0.16% | 0.24% | 0.08% | 0.20% |
| TOTAL | | | | | | | |
| Balance | 11,819,162.35 | 7,096,752.26 | 8,945,845.27 | 8,204,385.01 | 7,310,705.16 | 9,107,724.71 | 8,660,761.80 |
| % Balance | 2.67% | 1.60% | 2.02% | 1.85% | 1.65% | 2.06% | 1.96% |
| # Loans | 57 | 34 | 50 | 45 | 41 | 44 | 44 |
| % # Loans | 2.31% | 1.38% | 2.02% | 1.82% | 1.66% | 1.78% | 1.78% |

| GROUP 2 | 14 PMTS | 15 PMTS | 16 PMTS | 17 PMTS | 18 PMTS | 19 PMTS | 20 PMTS |
|--------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 752,234.11 | 1,947,651.61 | 471,290.49 | 1,476,254.65 | 1,232,480.15 | 1,395,005.41 | 1,381,449.78 |
| % Balance | 0.17% | 0.44% | 0.11% | 0.33% | 0.28% | 0.32% | 0.31% |
| # Loans | 11 | 16 | 6 | 14 | 13 | 11 | 10 |
| % # Loans | 0.45% | 0.65% | 0.24% | 0.57% | 0.53% | 0.45% | 0.40% |
| FORECLOSURE | | | | | | | |
| Balance | 8,053,159.60 | 4,873,099.57 | 4,646,111.18 | 6,043,091.79 | 6,345,589.58 | 6,069,533.96 | 3,372,807.41 |
| % Balance | 1.82% | 1.10% | 1.05% | 1.37% | 1.43% | 1.37% | 0.76% |
| # Loans | 31 | 19 | 17 | 23 | 22 | 19 | 18 |
| % # Loans | 1.26% | 0.77% | 0.69% | 0.93% | 0.89% | 0.77% | 0.73% |
| BANKRUPTCY | | | | | | | |
| Balance | 659,422.43 | 645,268.59 | 110,820.16 | 125,060.08 | 327,726.85 | 80,297.83 | 152,712.19 |
| % Balance | 0.15% | 0.15% | 0.03% | 0.03% | 0.07% | 0.02% | 0.03% |
| # Loans | 5 | 1 | 1 | 1 | 2 | 1 | 1 |
| % # Loans | 0.20% | 0.04% | 0.04% | 0.04% | 0.08% | 0.04% | 0.04% |
| REO | | | | | | | |
| Balance | 318,430.86 | 1,286,865.71 | 1,195,544.59 | 1,738,130.10 | 1,399,355.78 | 1,438,184.77 | 1,536,525.96 |
| % Balance | 0.07% | 0.29% | 0.27% | 0.39% | 0.32% | 0.32% | 0.35% |
| # Loans | 4 | 7 | 6 | 8 | 7 | 6 | 6 |
| % # Loans | 0.16% | 0.28% | 0.24% | 0.32% | 0.28% | 0.24% | 0.24% |
| TOTAL | | | | | | | |
| Balance | 9,783,247.00 | 8,752,885.48 | 6,423,766.42 | 9,382,536.62 | 9,305,152.36 | 8,983,021.97 | 6,443,495.34 |
| % Balance | 2.21% | 1.98% | 1.45% | 2.12% | 2.10% | 2.03% | 1.46% |
| # Loans | 51 | 43 | 30 | 46 | 44 | 37 | 35 |
| % # Loans | 2.06% | 1.74% | 1.21% | 1.86% | 1.78% | 1.50% | 1.42% |

| GROUP 2 | 21 PMTS | 22 PMTS | 23 PMTS | 24 PMTS | 25 PMTS | 26 PMTS | 27 PMTS |
|--------------------|--------------|---------------|---------------|--------------|---------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 140,562.06 | 672,640.36 | 1,648,526.39 | 982,565.09 | 1,149,352.85 | 1,581,464.80 | 842,339.20 |
| % Balance | 0.03% | 0.15% | 0.37% | 0.22% | 0.26% | 0.36% | 0.19% |
| # Loans | 3 | 8 | 17 | 7 | 12 | 9 | 11 |
| % # Loans | 0.12% | 0.32% | 0.69% | 0.28% | 0.49% | 0.36% | 0.45% |
| FORECLOSURE | | | | | | | |
| Balance | 7,722,045.95 | 8,553,526.32 | 8,192,396.93 | 6,282,210.21 | 8,737,216.38 | 2,927,948.03 | 6,075,665.99 |
| % Balance | 1.74% | 1.93% | 1.85% | 1.42% | 1.97% | 0.66% | 1.37% |
| # Loans | 21 | 25 | 24 | 18 | 24 | 12 | 18 |
| % # Loans | 0.85% | 1.01% | 0.97% | 0.73% | 0.97% | 0.49% | 0.73% |
| BANKRUPTCY | | | | | | | |
| Balance | 27,023.96 | 0.00 | 0.00 | 91,116.80 | 56,610.89 | 807,820.00 | 0.00 |
| % Balance | 0.01% | 0.00% | 0.00% | 0.02% | 0.01% | 0.18% | 0.00% |
| # Loans | 1 | 0 | 0 | 1 | 1 | 2 | 0 |
| % # Loans | 0.04% | 0.00% | 0.00% | 0.04% | 0.04% | 0.08% | 0.00% |
| REO | | | | | | | |
| Balance | 607,585.88 | 2,563,000.78 | 2,532,386.20 | 1,166,270.09 | 1,429,901.64 | 325,547.84 | 1,844,813.10 |
| % Balance | 0.14% | 0.58% | 0.57% | 0.26% | 0.32% | 0.07% | 0.42% |
| # Loans | 2 | 9 | 8 | 6 | 7 | 2 | 6 |
| % # Loans | 0.08% | 0.36% | 0.32% | 0.24% | 0.28% | 0.08% | 0.24% |
| TOTAL | | | | | | | |
| Balance | 8,497,217.85 | 11,789,167.46 | 12,373,309.52 | 8,522,162.19 | 11,373,081.76 | 5,642,780.67 | 8,762,818.29 |
| % Balance | 1.92% | 2.66% | 2.80% | 1.93% | 2.57% | 1.28% | 1.98% |
| # Loans | 27 | 42 | 49 | 32 | 44 | 25 | 35 |
| % # Loans | 1.09% | 1.70% | 1.98% | 1.30% | 1.78% | 1.01% | 1.42% |

| GROUP 2 | 28 PMTS | 29 PMTS | 30 PMTS | 31 PMTS | 32 PMTS | 33 PMTS | 34 PMTS |
|--------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 440,113.22 | 538,281.70 | 0.00 | 113,835.31 | 0.00 | 356,744.92 | 0.00 |
| % Balance | 0.10% | 0.12% | 0.00% | 0.03% | 0.00% | 0.08% | 0.00% |
| # Loans | 4 | 4 | 0 | 1 | 0 | 1 | 0 |
| % # Loans | 0.16% | 0.16% | 0.00% | 0.04% | 0.00% | 0.04% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 4,864,251.96 | 5,210,367.57 | 2,943,415.60 | 1,301,925.64 | 548,821.99 | 1,137,169.89 | 2,992,658.93 |
| % Balance | 1.10% | 1.18% | 0.67% | 0.29% | 0.12% | 0.26% | 0.68% |
| # Loans | 15 | 13 | 10 | 5 | 1 | 3 | 9 |
| % # Loans | 0.61% | 0.53% | 0.40% | 0.20% | 0.04% | 0.12% | 0.36% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 607,000.00 | 0.00 | 831,680.92 | 45,344.33 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.14% | 0.00% | 0.19% | 0.01% | 0.00% | 0.00% |
| # Loans | 0 | 1 | 0 | 1 | 1 | 0 | 0 |
| % # Loans | 0.00% | 0.04% | 0.00% | 0.04% | 0.04% | 0.00% | 0.00% |
| REO | | | | | | | |
| Balance | 2,429,785.17 | 795,864.92 | 3,028,383.91 | 1,736,087.44 | 553,150.44 | 456,924.78 | 2,052,936.11 |
| % Balance | 0.55% | 0.18% | 0.68% | 0.39% | 0.12% | 0.10% | 0.46% |
| # Loans | 8 | 4 | 6 | 5 | 1 | 2 | 4 |
| % # Loans | 0.32% | 0.16% | 0.24% | 0.20% | 0.04% | 0.08% | 0.16% |
| TOTAL | | | | | | | |
| Balance | 7,734,150.35 | 7,151,514.19 | 5,971,799.51 | 3,983,529.31 | 1,147,316.76 | 1,950,839.59 | 5,045,595.04 |
| % Balance | 1.75% | 1.62% | 1.35% | 0.90% | 0.26% | 0.44% | 1.14% |
| # Loans | 27 | 22 | 16 | 12 | 3 | 6 | 13 |
| % # Loans | 1.09% | 0.89% | 0.65% | 0.49% | 0.12% | 0.24% | 0.53% |

| GROUP 2 | 35 PMTS | 36 PMTS | 37 PMTS | 38 PMTS | 39 PMTS | 40 PMTS | TOTAL |
|--------------------|--------------|---------|------------|---------|---------|---------|----------------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 88,066,384.91 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 19.90% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 616 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 24.94% |
| FORECLOSURE | | | | | | | |
| Balance | 663,691.88 | 0.00 | 875,467.75 | 0.00 | 0.00 | 0.00 | 157,120,165.20 |
| % Balance | 0.15% | 0.00% | 0.20% | 0.00% | 0.00% | 0.00% | 35.51% |
| # Loans | 2 | 0 | 2 | 0 | 0 | 0 | 567 |
| % # Loans | 0.08% | 0.00% | 0.08% | 0.00% | 0.00% | 0.00% | 22.96% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 11,887,370.83 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 2.69% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 89 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 3.60% |
| REO | | | | | | | |
| Balance | 392,029.45 | 0.00 | 49,599.67 | 0.00 | 0.00 | 0.00 | 34,406,965.90 |
| % Balance | 0.09% | 0.00% | 0.01% | 0.00% | 0.00% | 0.00% | 7.78% |
| # Loans | 1 | 0 | 1 | 0 | 0 | 0 | 141 |
| % # Loans | 0.04% | 0.00% | 0.04% | 0.00% | 0.00% | 0.00% | 5.71% |
| TOTAL | | | | | | | |
| Balance | 1,055,721.33 | 0.00 | 925,067.42 | 0.00 | 0.00 | 0.00 | 291,480,886.84 |
| % Balance | 0.24% | 0.00% | 0.21% | 0.00% | 0.00% | 0.00% | 65.87% |
| # Loans | 3 | 0 | 3 | 0 | 0 | 0 | 1,413 |
| % # Loans | 0.12% | 0.00% | 0.12% | 0.00% | 0.00% | 0.00% | 57.21% |

REO Report

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|---|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| Became REO Property this Period: | | | | | | | |
| 2000333240 2 | 65,500.00 | 59,138.43 | 01-May-2009 | 11.240% | TX - 89.91% | 360 | 01-Jul-1998 |
| 2000334454 2 | 57,800.00 | 52,024.05 | 01-Jan-2009 | 10.625% | FL - 79.18% | 360 | 01-Jul-1998 |
| 2000382859 2 | 247,500.00 | 242,282.99 | 01-Nov-2007 | 10.250% | IN - 90.00% | 360 | 01-Sep-2006 |
| 2000386222 1 | 68,000.00 | 67,688.23 | 01-Mar-2007 | 9.990% | OH - 80.00% | 360 | 01-Oct-2006 |
| 2000395652 2 | 72,900.00 | 71,593.05 | 01-Jun-2007 | 9.650% | ME - 90.00% | 360 | 01-Oct-2006 |
| 2000397282 2 | 153,000.00 | 149,803.18 | 01-Aug-2009 | 9.850% | MI - 90.00% | 360 | 01-Nov-2006 |
| 2000397562 1 | 394,400.00 | 383,499.73 | 01-Apr-2008 | 8.550% | AR - 80.00% | 360 | 01-Nov-2006 |
| 2000401047 2 | 268,850.00 | 261,494.54 | 01-Jul-2009 | 8.450% | AL - 95.00% | 360 | 01-Dec-2006 |
| 2000402664 2 | 660,250.00 | 653,809.91 | 01-Jun-2008 | 8.850% | CO - 95.00% | 360 | 01-Jan-2007 |
| 2000402776 1 | 70,125.00 | 68,789.96 | 01-Jun-2009 | 10.450% | MI - 75.00% | 360 | 01-Dec-2006 |
| 2000402777 1 | 58,500.00 | 58,042.01 | 01-Jul-2009 | 9.850% | MI - 90.00% | 360 | 01-Dec-2006 |
| 2000403009 1 | 139,500.00 | 138,529.31 | 01-Jul-2008 | 10.100% | FL - 75.00% | 360 | 01-Dec-2006 |
| 2000403222 2 | 58,500.00 | 57,472.68 | 01-Jun-2008 | 9.350% | IL - 90.00% | 360 | 01-Jan-2007 |
| 2000403328 1 | 86,250.00 | 85,255.68 | 01-Jun-2008 | 11.900% | MI - 75.00% | 360 | 01-Jan-2007 |
| 2000403379 1 | 61,200.00 | 60,582.54 | 01-Nov-2007 | 10.990% | OH - 90.00% | 360 | 01-Dec-2006 |
| 2000403535 1 | 54,000.00 | 52,856.57 | 01-Jul-2009 | 9.150% | MI - 90.00% | 360 | 01-Dec-2006 |
| 2000405042 1 | 252,000.00 | 251,881.50 | 01-Feb-2009 | 8.550% | MN - 80.00% | 360 | 01-Jan-2007 |
| 2000405711 1 | 123,200.00 | 119,865.08 | 01-Jul-2009 | 8.350% | NC - 80.00% | 360 | 01-Jan-2007 |
| 2000406139 2 | 204,800.00 | 204,800.00 | 01-Jul-2007 | 7.490% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000406178 1 | 166,400.00 | 162,415.65 | 01-May-2008 | 7.500% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000406682 1 | 142,500.00 | 139,830.91 | 01-Jul-2009 | 10.250% | TN - 75.00% | 360 | 01-Jan-2007 |
| 2000407408 1 | 225,000.00 | 222,930.28 | 01-Jun-2009 | 8.950% | RI - 90.00% | 360 | 01-Feb-2007 |
| 2000407419 1 | 234,392.00 | 233,071.08 | 01-Oct-2007 | 9.700% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000407445 1 | 154,000.00 | 152,484.18 | 01-Oct-2008 | 8.700% | FL - 92.22% | 360 | 01-Jan-2007 |
| 2000408461 1 | 62,800.00 | 62,120.56 | 01-Mar-2009 | 11.600% | MI - 80.00% | 360 | 01-Feb-2007 |
| 2000408655 1 | 247,920.00 | 241,008.92 | 01-Apr-2009 | 6.500% | MD - 80.00% | 360 | 01-Feb-2007 |
| 2000408840 1 | 154,000.00 | 151,025.41 | 01-Oct-2007 | 7.850% | FL - 70.00% | 360 | 01-Feb-2007 |
| 2000408913 1 | 180,000.00 | 177,530.69 | 01-Nov-2007 | 7.500% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000408915 1 | 80,750.00 | 79,417.38 | 01-Jan-2008 | 10.750% | AR - 85.00% | 360 | 01-Feb-2007 |
| 2000409044 1 | 50,400.00 | 49,708.05 | 01-Mar-2009 | 10.450% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000409489 1 | 108,000.00 | 106,727.39 | 01-Mar-2008 | 8.400% | MI - 80.00% | 360 | 01-Jan-2007 |
| 2000409496 1 | 93,100.00 | 91,594.09 | 01-Feb-2008 | 9.625% | WI - 95.00% | 360 | 01-Jan-2007 |
| 2000409581 1 | 68,900.00 | 68,352.10 | 01-Jan-2008 | 11.400% | OH - 100.00% | 360 | 01-Feb-2007 |
| 2000409656 1 | 337,600.00 | 326,617.10 | 01-Feb-2008 | 7.200% | MA - 80.00% | 360 | 01-Feb-2007 |
| 2000409705 1 | 206,910.00 | 203,256.63 | 01-Mar-2008 | 8.990% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000409825 1 | 167,800.00 | 163,900.70 | 01-Jun-2007 | 8.990% | ID - 92.20% | 360 | 01-Feb-2007 |
| 2000410154 1 | 56,000.00 | 55,339.37 | 01-Feb-2008 | 10.050% | OH - 86.15% | 360 | 01-Feb-2007 |
| 2000410247 1 | 150,432.50 | 147,387.56 | 01-Sep-2008 | 9.700% | PA - 95.00% | 360 | 01-Feb-2007 |
| 2000410649 1 | 140,250.00 | 137,229.86 | 01-Dec-2008 | 9.600% | TN - 85.00% | 360 | 01-Feb-2007 |
| 2000410673 2 | 195,200.00 | 190,404.36 | 01-Jan-2009 | 8.700% | NC - 80.00% | 360 | 01-Feb-2007 |
| 2000410968 1 | 59,500.00 | 59,569.46 | 01-Jun-2009 | 6.600% | MI - 100.00% | 360 | 01-Feb-2007 |
| 2000411034 2 | 644,000.00 | 636,415.32 | 01-Jan-2008 | 8.550% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000411035 2 | 155,200.00 | 153,757.12 | 01-Jul-2008 | 8.450% | FL - 80.00% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|---|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000411199 2 | 284,000.00 | 275,810.62 | 01-Dec-2007 | 7.800% | MD - 80.00% | 360 | 01-Feb-2007 |
| 2000411204 2 | 128,800.00 | 127,522.41 | 01-Aug-2008 | 7.700% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000411360 1 | 198,550.00 | 195,493.08 | 01-Apr-2008 | 10.750% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000411361 2 | 512,240.00 | 505,117.52 | 01-Feb-2008 | 7.450% | VA - 80.00% | 360 | 01-Feb-2007 |
| 2000411460 2 | 203,321.00 | 199,517.68 | 01-Nov-2007 | 10.100% | MO - 100.00% | 360 | 01-Feb-2007 |
| 2000411583 1 | 100,300.00 | 100,300.00 | 01-Apr-2008 | 7.500% | MN - 85.00% | 360 | 01-Feb-2007 |
| 2000411929 1 | 57,600.00 | 56,601.09 | 01-Aug-2009 | 8.825% | MI - 80.00% | 360 | 01-Jan-2007 |
| 2000412214 1 | 74,250.00 | 73,419.63 | 01-Aug-2008 | 10.300% | TN - 90.00% | 360 | 01-Mar-2007 |
| 2000412288 2 | 85,500.00 | 84,915.26 | 01-Feb-2009 | 9.990% | GA - 90.00% | 360 | 01-Feb-2007 |
| 2000412499 2 | 141,300.00 | 138,206.70 | 01-Jun-2009 | 8.900% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000412555 1 | 247,000.00 | 247,000.00 | 01-Sep-2008 | 8.990% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000412715 2 | 121,500.00 | 119,226.29 | 01-Nov-2007 | 10.100% | KS - 90.00% | 360 | 01-Feb-2007 |
| 2000412921 1 | 129,600.00 | 129,600.00 | 01-Jul-2008 | 7.800% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413087 1 | 164,000.00 | 162,646.13 | 01-Jun-2008 | 8.300% | CT - 80.00% | 360 | 01-Feb-2007 |
| 2000413137 1 | 364,320.00 | 364,320.00 | 01-Mar-2008 | 8.650% | CA - 91.08% | 360 | 01-Mar-2007 |
| 2000413242 2 | 161,483.00 | 157,979.14 | 01-May-2008 | 9.900% | FL - 94.99% | 360 | 01-Mar-2007 |
| 2000413392 1 | 155,200.00 | 151,643.49 | 01-Nov-2007 | 8.900% | IL - 80.00% | 360 | 01-Mar-2007 |
| 2000413993 1 | 81,000.00 | 80,416.82 | 01-Feb-2009 | 6.000% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000414434 1 | 75,600.00 | 74,206.45 | 01-Jan-2009 | 9.150% | OH - 90.00% | 360 | 01-Mar-2007 |
| 2000414733 2 | 130,800.00 | 127,594.97 | 01-Jan-2008 | 8.550% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000414789 1 | 210,000.00 | 205,326.80 | 01-Mar-2008 | 7.500% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000414804 2 | 123,600.00 | 122,160.90 | 01-Sep-2008 | 7.990% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000414935 1 | 175,500.00 | 171,955.32 | 01-Apr-2008 | 9.550% | WI - 90.00% | 360 | 01-Mar-2007 |
| 2000415149 1 | 126,000.00 | 123,106.44 | 01-Feb-2008 | 7.400% | FL - 86.90% | 360 | 01-Mar-2007 |
| 2000415414 2 | 63,000.00 | 62,362.08 | 01-Oct-2007 | 9.990% | MO - 90.00% | 360 | 01-Mar-2007 |
| 2000415448 2 | 385,000.00 | 377,596.91 | 01-Jul-2008 | 9.800% | CT - 100.00% | 360 | 01-Mar-2007 |
| 2000415499 2 | 70,000.00 | 69,640.18 | 01-Oct-2008 | 9.750% | OH - 80.00% | 360 | 01-Mar-2007 |
| TOTAL | 11,746,793.50 | 11,555,189.52 | | | | | |
| Became REO Property in a Prior Period: | | | | | | | |
| 2000393492 2 | 30,000.00 | 26,552.92 | 01-Dec-2007 | 9.000% | TN - 80.00% | 360 | 01-May-1998 |
| 2000394300 2 | 54,000.00 | 48,711.16 | 01-Oct-2008 | 11.125% | TN - 90.00% | 360 | 01-Jun-1998 |
| 2000340218 2 | 41,400.00 | 37,691.42 | 01-Jul-2008 | 10.750% | TN - 89.03% | 180 | 01-Nov-1998 |
| 2000387662 2 | 220,000.00 | 206,622.28 | 01-Nov-2008 | 9.250% | TN - 80.00% | 360 | 01-Jun-2002 |
| 2000387694 2 | 60,000.00 | 54,956.26 | 01-Jun-2009 | 7.875% | MI - 65.93% | 180 | 01-Jul-2002 |
| 2000387737 2 | 89,250.00 | 83,963.80 | 01-May-2008 | 9.125% | OH - 83.41% | 360 | 01-Jul-2002 |
| 2000387742 2 | 50,150.00 | 35,755.11 | 01-Apr-2008 | 10.375% | TN - 85.00% | 180 | 01-Jul-2002 |
| 2000387796 2 | 161,520.00 | 149,155.01 | 01-Jan-2009 | 7.875% | MI - 80.00% | 360 | 01-Aug-2002 |
| 2000387801 2 | 58,400.00 | 55,157.39 | 01-May-2008 | 9.250% | PA - 80.00% | 360 | 01-Jul-2002 |
| 2000379937 2 | 50,000.00 | 49,599.67 | 01-Nov-2006 | 10.600% | GA - 100.00% | 180 | 01-Aug-2006 |
| 2000380147 2 | 72,000.00 | 70,903.87 | 01-Aug-2008 | 9.900% | MI - 100.00% | 360 | 01-Aug-2006 |
| 2000381665 2 | 95,000.00 | 93,904.24 | 01-Jun-2008 | 9.600% | MI - 94.06% | 360 | 01-Sep-2006 |
| 2000383677 2 | 324,000.00 | 312,533.27 | 01-Aug-2008 | 8.950% | IL - 90.00% | 360 | 01-Oct-2006 |
| 2000384321 2 | 108,000.00 | 107,151.58 | 01-Dec-2008 | 8.850% | MI - 90.00% | 360 | 01-Oct-2006 |
| 2000385615 2 | 100,300.00 | 98,246.35 | 01-Aug-2008 | 7.000% | OH - 85.00% | 360 | 01-Oct-2006 |
| 2000385954 2 | 76,800.00 | 75,808.21 | 01-Feb-2008 | 9.950% | OH - 80.00% | 360 | 01-Oct-2006 |
| 2000395720 2 | 104,400.00 | 102,680.33 | 01-Sep-2008 | 9.900% | MI - 90.00% | 360 | 01-Oct-2006 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000396283 1 | 71,200.00 | 69,603.26 | 01-Apr-2008 | 8.250% | OH - 80.00% | 360 | 01-Nov-2006 |
| 2000396558 2 | 144,000.00 | 141,164.65 | 01-Nov-2007 | 10.450% | NC - 90.00% | 360 | 01-Oct-2006 |
| 2000396611 1 | 94,200.00 | 92,923.66 | 01-Jun-2008 | 7.850% | GA - 80.00% | 360 | 01-Nov-2006 |
| 2000397158 1 | 168,000.00 | 165,406.83 | 01-Jan-2009 | 7.150% | VA - 80.00% | 360 | 01-Nov-2006 |
| 2000397415 1 | 85,500.00 | 83,077.42 | 01-Aug-2008 | 10.950% | OH - 95.00% | 360 | 01-Nov-2006 |
| 2000398717 2 | 76,000.00 | 74,877.99 | 01-Nov-2008 | 10.450% | OH - 80.00% | 360 | 01-Nov-2006 |
| 2000399116 2 | 427,500.00 | 423,233.31 | 01-Apr-2008 | 8.650% | MI - 73.34% | 360 | 01-Nov-2006 |
| 2000399189 2 | 52,290.00 | 51,949.46 | 01-Jul-2007 | 10.700% | OH - 90.00% | 360 | 01-Nov-2006 |
| 2000399231 2 | 103,550.00 | 102,892.19 | 01-Sep-2007 | 7.000% | MI - 95.00% | 360 | 01-Nov-2006 |
| 2000400182 1 | 74,700.00 | 73,732.98 | 01-Jun-2008 | 7.500% | MI - 90.00% | 360 | 01-Nov-2006 |
| 2000400216 2 | 66,400.00 | 65,717.18 | 01-Feb-2008 | 8.637% | MI - 80.00% | 360 | 01-Nov-2006 |
| 2000400469 1 | 64,600.00 | 64,239.11 | 01-Nov-2006 | 11.100% | MI - 85.00% | 360 | 01-Dec-2006 |
| 2000402247 2 | 336,000.00 | 336,000.00 | 01-Jun-2007 | 8.000% | NY - 80.00% | 360 | 01-Oct-2006 |
| 2000402467 2 | 205,200.00 | 200,772.28 | 01-Nov-2007 | 9.650% | MS - 90.00% | 360 | 01-Dec-2006 |
| 2000402480 1 | 140,720.00 | 137,902.96 | 01-Apr-2008 | 7.450% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000402543 2 | 123,120.00 | 119,410.04 | 01-Sep-2008 | 7.750% | GA - 80.00% | 360 | 01-Dec-2006 |
| 2000402624 2 | 272,000.00 | 263,185.76 | 01-Oct-2007 | 7.850% | NY - 80.00% | 360 | 01-Oct-2006 |
| 2000402803 1 | 78,900.00 | 77,208.05 | 01-Feb-2008 | 9.600% | MN - 83.05% | 360 | 01-Dec-2006 |
| 2000402841 1 | 72,250.00 | 71,181.47 | 01-Jan-2008 | 10.200% | OH - 85.00% | 360 | 01-Jan-2007 |
| 2000402941 1 | 192,000.00 | 192,000.00 | 01-Dec-2007 | 6.850% | MN - 80.00% | 360 | 01-Jan-2007 |
| 2000403211 1 | 66,300.00 | 52,772.45 | 01-Jan-2008 | 11.600% | MI - 65.00% | 360 | 01-Jan-2007 |
| 2000403321 1 | 163,800.00 | 162,431.09 | 01-Sep-2007 | 9.400% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000403347 1 | 96,000.00 | 94,677.15 | 01-Aug-2008 | 7.300% | OH - 80.00% | 360 | 01-Dec-2006 |
| 2000403406 1 | 50,400.00 | 50,063.39 | 01-Oct-2007 | 9.900% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000403468 2 | 399,000.00 | 392,029.45 | 01-Jan-2007 | 10.600% | NY - 100.00% | 360 | 01-Jan-2007 |
| 2000403477 1 | 197,100.00 | 197,100.00 | 01-Apr-2008 | 9.300% | VA - 90.00% | 360 | 01-Jan-2007 |
| 2000403493 1 | 125,000.00 | 124,278.16 | 01-Jul-2007 | 9.700% | NJ - 73.53% | 360 | 01-Dec-2006 |
| 2000403501 1 | 95,400.00 | 93,969.95 | 01-Aug-2008 | 8.625% | MI - 90.00% | 360 | 01-Dec-2006 |
| 2000403689 1 | 129,600.00 | 126,589.15 | 01-Jan-2008 | 9.150% | KS - 90.00% | 360 | 01-Jan-2007 |
| 2000403825 1 | 88,200.00 | 86,626.50 | 01-Oct-2008 | 8.950% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000403957 1 | 62,400.00 | 61,960.88 | 01-Jul-2007 | 9.990% | OH - 80.00% | 360 | 01-Jan-2007 |
| 2000403983 1 | 342,000.00 | 342,000.00 | 01-Feb-2009 | 8.750% | MI - 95.00% | 360 | 01-Jan-2007 |
| 2000404113 1 | 73,100.00 | 72,050.93 | 01-Nov-2007 | 8.750% | FL - 85.00% | 360 | 01-Jan-2007 |
| 2000404206 2 | 123,300.00 | 121,996.18 | 01-Mar-2008 | 7.950% | IL - 90.00% | 360 | 01-Jan-2007 |
| 2000404271 1 | 99,200.00 | 97,067.26 | 01-May-2008 | 9.550% | NC - 80.00% | 360 | 01-Jan-2007 |
| 2000404445 2 | 295,000.00 | 289,528.73 | 01-Jan-2008 | 10.300% | CT - 100.00% | 360 | 01-Jan-2007 |
| 2000404608 2 | 560,000.00 | 553,150.44 | 01-Apr-2007 | 9.550% | FL - 100.00% | 360 | 01-Jan-2007 |
| 2000404889 1 | 56,050.00 | 55,666.94 | 01-Mar-2009 | 10.100% | KS - 95.00% | 360 | 01-Jan-2007 |
| 2000404919 1 | 120,600.00 | 118,385.54 | 01-Jul-2008 | 10.350% | ME - 90.00% | 360 | 01-Jan-2007 |
| 2000405089 2 | 68,400.00 | 67,257.69 | 01-Nov-2008 | 9.250% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000405220 1 | 536,750.00 | 536,750.00 | 01-May-2007 | 9.050% | NY - 95.00% | 360 | 01-Jan-2007 |
| 2000405242 1 | 71,250.00 | 69,729.85 | 01-Nov-2008 | 9.100% | MI - 75.00% | 360 | 01-Jan-2007 |
| 2000405337 1 | 193,500.00 | 191,981.58 | 01-Oct-2007 | 8.400% | MA - 90.00% | 360 | 01-Jan-2007 |
| 2000405440 1 | 192,000.00 | 189,085.38 | 01-Jul-2008 | 7.100% | CA - 80.00% | 360 | 01-Jan-2007 |
| 2000405556 1 | 79,200.00 | 78,221.35 | 01-Jun-2008 | 9.500% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000405699 1 | 198,000.00 | 196,029.24 | 01-Oct-2007 | 8.650% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000405706 1 | 69,300.00 | 68,734.06 | 01-Sep-2008 | 11.950% | MI - 90.00% | 360 | 01-Jan-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000405947 1 | 104,000.00 | 102,192.13 | 01-Feb-2008 | 8.725% | MI - 74.96% | 360 | 01-Jan-2007 |
| 2000405948 1 | 108,000.00 | 106,605.30 | 01-Oct-2008 | 9.950% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000406037 2 | 346,500.00 | 338,761.99 | 01-Aug-2007 | 9.350% | UT - 90.00% | 360 | 01-Jan-2007 |
| 2000406222 1 | 70,800.00 | 70,375.58 | 01-Aug-2007 | 10.500% | MI - 80.00% | 360 | 01-Jan-2007 |
| 2000406385 2 | 255,920.00 | 248,643.99 | 01-Jun-2008 | 7.990% | PA - 80.00% | 360 | 01-Jan-2007 |
| 2000406432 1 | 62,910.00 | 62,487.12 | 01-Jan-2009 | 9.650% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000406676 1 | 234,000.00 | 228,920.48 | 01-Nov-2007 | 9.500% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000406703 1 | 141,300.00 | 138,731.15 | 01-May-2007 | 10.400% | TN - 90.00% | 360 | 01-Jan-2007 |
| 2000406704 2 | 106,400.00 | 102,924.13 | 01-Jun-2008 | 7.350% | GA - 80.00% | 360 | 01-Jan-2007 |
| 2000406727 1 | 75,600.00 | 74,287.41 | 01-Aug-2008 | 9.990% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000406775 2 | 205,600.00 | 205,600.00 | 01-Feb-2007 | 9.600% | MD - 80.00% | 360 | 01-Feb-2007 |
| 2000406799 2 | 108,800.00 | 106,498.33 | 01-Feb-2009 | 9.650% | NC - 85.00% | 360 | 01-Jan-2007 |
| 2000406968 1 | 80,100.00 | 79,110.48 | 01-Mar-2008 | 9.500% | FL - 89.00% | 360 | 01-Jan-2007 |
| 2000407037 1 | 275,870.00 | 272,853.88 | 01-Sep-2007 | 11.550% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000407135 1 | 84,600.00 | 83,582.41 | 01-Jul-2008 | 10.900% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000407173 1 | 91,800.00 | 89,600.64 | 01-Aug-2008 | 8.990% | MO - 85.00% | 360 | 01-Jan-2007 |
| 2000407202 1 | 205,000.00 | 200,288.58 | 01-Jul-2008 | 9.150% | MD - 62.12% | 360 | 01-Jan-2007 |
| 2000407218 2 | 284,000.00 | 275,497.28 | 01-Aug-2007 | 7.800% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000407222 1 | 104,000.00 | 102,659.23 | 01-Aug-2008 | 10.750% | MI - 80.00% | 360 | 01-Jan-2007 |
| 2000407225 1 | 86,400.00 | 84,965.04 | 01-Jan-2009 | 9.300% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000407242 1 | 52,000.00 | 51,680.48 | 01-Aug-2007 | 10.300% | MI - 74.29% | 360 | 01-Jan-2007 |
| 2000407272 1 | 254,500.00 | 250,057.32 | 01-Nov-2007 | 6.530% | MA - 63.63% | 360 | 01-Jan-2007 |
| 2000407280 1 | 119,000.00 | 115,630.37 | 01-Dec-2008 | 7.950% | GA - 83.22% | 360 | 01-Feb-2007 |
| 2000407335 2 | 380,000.00 | 375,612.34 | 01-Sep-2007 | 7.950% | IL - 80.00% | 360 | 01-Feb-2007 |
| 2000407401 1 | 337,500.00 | 337,500.00 | 01-Sep-2008 | 8.500% | MD - 90.00% | 360 | 01-Jan-2007 |
| 2000407423 1 | 148,500.00 | 146,451.43 | 01-Sep-2008 | 7.875% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000407446 2 | 576,000.00 | 576,000.00 | 01-Jan-2008 | 8.650% | MD - 80.00% | 360 | 01-Jan-2007 |
| 2000407456 1 | 175,500.00 | 171,122.79 | 01-Dec-2008 | 7.250% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000407527 2 | 521,600.00 | 505,234.82 | 01-Dec-2007 | 7.500% | CA - 80.00% | 360 | 01-Jan-2007 |
| 2000407536 2 | 169,900.00 | 167,626.01 | 01-Sep-2007 | 11.600% | FL - 100.00% | 360 | 01-Jan-2007 |
| 2000407570 1 | 233,750.00 | 231,177.71 | 01-Oct-2007 | 10.300% | FL - 85.00% | 360 | 01-Jan-2007 |
| 2000407598 2 | 218,500.00 | 213,718.10 | 01-Mar-2009 | 9.300% | TX - 95.00% | 360 | 01-Feb-2007 |
| 2000407600 1 | 382,500.00 | 379,166.71 | 01-Feb-2008 | 8.150% | CA - 90.00% | 360 | 01-Feb-2007 |
| 2000407671 1 | 75,225.00 | 74,094.28 | 01-Feb-2008 | 9.400% | KY - 85.00% | 360 | 01-Feb-2007 |
| 2000407682 2 | 176,000.00 | 173,555.34 | 01-Apr-2008 | 7.200% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000407710 2 | 206,400.00 | 206,400.00 | 01-Jul-2008 | 8.800% | WA - 80.00% | 360 | 01-Feb-2007 |
| 2000407721 1 | 164,700.00 | 162,981.80 | 01-Jan-2008 | 8.500% | GA - 90.00% | 360 | 01-Feb-2007 |
| 2000407754 1 | 50,400.00 | 49,753.53 | 01-Nov-2008 | 9.990% | NY - 90.00% | 360 | 01-Feb-2007 |
| 2000407766 2 | 386,000.00 | 378,450.98 | 01-Jan-2008 | 9.875% | MD - 94.15% | 360 | 01-Feb-2007 |
| 2000407795 1 | 265,000.00 | 262,632.10 | 01-Mar-2007 | 7.990% | FL - 82.81% | 360 | 01-Feb-2007 |
| 2000407814 2 | 591,000.00 | 581,565.26 | 01-May-2007 | 9.500% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000407864 1 | 219,000.00 | 215,655.67 | 01-Aug-2007 | 7.100% | FL - 74.74% | 360 | 01-Feb-2007 |
| 2000407934 1 | 125,910.00 | 124,956.28 | 01-Feb-2008 | 9.250% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000407974 1 | 85,050.00 | 84,521.96 | 01-Jul-2008 | 9.550% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000407982 1 | 162,000.00 | 157,837.42 | 01-Mar-2008 | 8.600% | WI - 90.00% | 360 | 01-Feb-2007 |
| 2000407987 1 | 109,250.00 | 107,602.20 | 01-Dec-2008 | 9.975% | MI - 95.00% | 360 | 01-Jan-2007 |
| 2000408012 1 | 68,000.00 | 66,728.04 | 01-Apr-2008 | 10.100% | TX - 80.00% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000408048 2 | 328,176.00 | 328,056.57 | 01-Jul-2007 | 8.600% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000408061 1 | 77,600.00 | 76,449.39 | 01-Mar-2009 | 10.200% | MI - 80.00% | 360 | 01-Feb-2007 |
| 2000408249 1 | 99,750.00 | 98,496.23 | 01-Jan-2009 | 10.500% | MI - 95.00% | 360 | 01-Feb-2007 |
| 2000408252 1 | 104,000.00 | 101,529.50 | 01-Sep-2008 | 8.990% | TX - 80.00% | 360 | 01-Feb-2007 |
| 2000408274 1 | 340,000.00 | 332,413.11 | 01-Mar-2007 | 9.200% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000408312 1 | 228,000.00 | 224,360.18 | 01-Aug-2007 | 9.500% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000408313 1 | 84,800.00 | 82,399.02 | 01-Nov-2008 | 7.950% | GA - 80.00% | 360 | 01-Feb-2007 |
| 2000408358 2 | 164,610.00 | 161,378.41 | 01-Jul-2008 | 7.375% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000408371 1 | 135,000.00 | 134,147.92 | 01-Aug-2007 | 9.500% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000408421 1 | 112,500.00 | 111,687.40 | 01-Sep-2007 | 9.800% | NC - 90.00% | 360 | 01-Feb-2007 |
| 2000408452 1 | 101,700.00 | 99,538.36 | 01-Aug-2008 | 9.450% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000408457 2 | 117,000.00 | 114,913.54 | 01-Dec-2007 | 9.500% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000408465 2 | 405,000.00 | 401,316.03 | 01-Sep-2007 | 8.990% | NY - 90.00% | 360 | 01-Feb-2007 |
| 2000408502 1 | 202,000.00 | 198,315.60 | 01-Sep-2007 | 8.800% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000408571 1 | 265,000.00 | 259,649.36 | 01-Jul-2008 | 9.870% | FL - 100.00% | 360 | 01-Jan-2007 |
| 2000408582 2 | 162,000.00 | 158,937.75 | 01-Nov-2007 | 9.250% | FL - 90.00% | 360 | 01-Dec-2006 |
| 2000408601 2 | 154,360.00 | 149,727.29 | 01-Jun-2008 | 7.650% | VA - 80.00% | 360 | 01-Feb-2007 |
| 2000408608 2 | 248,000.00 | 248,000.00 | 01-May-2008 | 7.250% | NV - 80.00% | 360 | 01-Feb-2007 |
| 2000408624 1 | 117,600.00 | 115,374.74 | 01-Aug-2008 | 10.800% | LA - 70.00% | 360 | 01-Jan-2007 |
| 2000408639 1 | 131,250.00 | 127,968.26 | 01-Jun-2008 | 8.700% | CA - 75.00% | 360 | 01-Jan-2007 |
| 2000408757 2 | 58,500.00 | 57,400.02 | 01-Oct-2008 | 9.750% | OK - 90.00% | 360 | 01-Feb-2007 |
| 2000408785 1 | 294,000.00 | 284,442.61 | 01-Dec-2008 | 7.100% | CT - 70.00% | 360 | 01-Feb-2007 |
| 2000408850 2 | 553,800.00 | 542,801.87 | 01-Sep-2008 | 9.990% | MI - 100.00% | 360 | 01-Feb-2007 |
| 2000408871 1 | 120,000.00 | 118,894.58 | 01-Sep-2008 | 11.990% | MI - 80.00% | 360 | 01-Feb-2007 |
| 2000408900 1 | 315,000.00 | 307,679.88 | 01-May-2008 | 8.990% | MD - 90.00% | 360 | 01-Feb-2007 |
| 2000408922 2 | 408,000.00 | 408,000.00 | 01-Nov-2008 | 6.875% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000408930 1 | 139,000.00 | 137,029.94 | 01-Sep-2008 | 11.500% | GA - 100.00% | 360 | 01-Feb-2007 |
| 2000408978 1 | 54,120.00 | 53,538.69 | 01-May-2008 | 9.950% | MI - 80.00% | 360 | 01-Feb-2007 |
| 2000408995 1 | 155,550.00 | 152,552.46 | 01-Feb-2008 | 8.550% | GA - 85.00% | 360 | 01-Feb-2007 |
| 2000409003 1 | 245,000.00 | 237,798.98 | 01-Apr-2008 | 7.750% | MD - 70.00% | 360 | 01-Feb-2007 |
| 2000409023 1 | 105,000.00 | 103,356.33 | 01-Jan-2008 | 10.990% | AL - 67.31% | 360 | 01-Feb-2007 |
| 2000409024 2 | 344,000.00 | 339,427.48 | 01-Mar-2007 | 8.600% | IL - 100.00% | 360 | 01-Jan-2007 |
| 2000409067 1 | 427,500.00 | 414,397.85 | 01-Jul-2008 | 7.250% | CA - 75.00% | 360 | 01-Feb-2007 |
| 2000409075 1 | 162,400.00 | 161,971.38 | 01-Sep-2008 | 7.500% | MI - 80.00% | 360 | 01-Jan-2007 |
| 2000409111 1 | 142,500.00 | 139,441.55 | 01-May-2007 | 9.400% | PA - 75.00% | 360 | 01-Feb-2007 |
| 2000409125 1 | 212,000.00 | 205,949.09 | 01-Sep-2008 | 8.350% | MN - 80.00% | 360 | 01-Feb-2007 |
| 2000409169 2 | 147,100.00 | 145,214.13 | 01-Feb-2009 | 7.750% | NC - 80.00% | 360 | 01-Feb-2007 |
| 2000409176 2 | 270,000.00 | 265,646.74 | 01-Jul-2008 | 9.450% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000409212 1 | 110,700.00 | 109,315.38 | 01-Sep-2008 | 9.900% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000409213 1 | 72,000.00 | 71,445.26 | 01-Mar-2008 | 11.550% | MI - 75.00% | 360 | 01-Feb-2007 |
| 2000409224 1 | 117,900.00 | 115,617.88 | 01-Apr-2009 | 9.950% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000409253 1 | 306,000.00 | 299,099.53 | 01-Mar-2007 | 9.100% | NJ - 85.00% | 360 | 01-Feb-2007 |
| 2000409327 2 | 599,925.00 | 583,070.28 | 01-Sep-2007 | 7.990% | MD - 75.00% | 360 | 01-Feb-2007 |
| 2000409330 1 | 101,000.00 | 99,336.42 | 01-Jul-2008 | 7.650% | MI - 71.63% | 360 | 01-Feb-2007 |
| 2000409355 1 | 229,928.00 | 226,070.98 | 01-Apr-2007 | 9.250% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409363 1 | 76,000.00 | 74,196.92 | 01-May-2008 | 7.650% | MI - 80.00% | 360 | 01-Feb-2007 |
| 2000409366 1 | 156,000.00 | 154,570.96 | 01-Feb-2009 | 8.250% | AK - 75.00% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000409386 1 | 86,700.00 | 84,936.41 | 01-Feb-2008 | 9.350% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000409429 1 | 115,000.00 | 113,414.42 | 01-Sep-2008 | 5.875% | AZ - 74.19% | 360 | 01-Feb-2007 |
| 2000409483 2 | 1,080,000.00 | 1,067,031.30 | 01-Feb-2007 | 7.990% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000409485 1 | 172,000.00 | 172,000.00 | 01-Jul-2008 | 7.900% | WY - 80.00% | 360 | 01-Feb-2007 |
| 2000409504 1 | 175,200.00 | 169,690.70 | 01-Jun-2008 | 7.250% | MN - 80.00% | 360 | 01-Feb-2007 |
| 2000409519 2 | 184,000.00 | 181,067.88 | 01-Dec-2007 | 9.700% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409607 1 | 156,750.00 | 156,729.81 | 01-Apr-2008 | 11.100% | LA - 95.00% | 360 | 01-Feb-2007 |
| 2000409627 2 | 493,000.00 | 485,589.70 | 01-Mar-2008 | 7.200% | FL - 84.27% | 360 | 01-Feb-2007 |
| 2000409640 1 | 51,000.00 | 50,354.61 | 01-Jan-2008 | 9.150% | OH - 85.00% | 360 | 01-Feb-2007 |
| 2000409713 1 | 165,600.00 | 161,210.05 | 01-Sep-2008 | 8.300% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409737 2 | 560,000.00 | 552,213.32 | 01-Feb-2007 | 7.450% | IL - 80.00% | 360 | 01-Feb-2007 |
| 2000409748 1 | 104,000.00 | 104,000.00 | 01-Apr-2008 | 8.400% | MN - 80.00% | 360 | 01-Feb-2007 |
| 2000409756 1 | 216,000.00 | 212,078.11 | 01-Jul-2007 | 10.250% | KS - 90.00% | 360 | 01-Feb-2007 |
| 2000409757 1 | 81,900.00 | 80,863.13 | 01-Apr-2007 | 10.650% | LA - 90.00% | 360 | 01-Feb-2007 |
| 2000409770 1 | 308,750.00 | 305,632.23 | 01-Feb-2008 | 8.500% | MD - 95.00% | 360 | 01-Feb-2007 |
| 2000409781 1 | 136,000.00 | 134,458.55 | 01-Feb-2008 | 8.200% | VA - 80.00% | 360 | 01-Feb-2007 |
| 2000409792 1 | 240,350.00 | 240,316.81 | 01-Sep-2008 | 8.350% | NV - 95.38% | 360 | 01-Feb-2007 |
| 2000409793 2 | 140,000.00 | 138,297.66 | 01-Jul-2008 | 7.350% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409856 1 | 124,200.00 | 124,124.99 | 01-Feb-2009 | 7.990% | GA - 90.00% | 360 | 01-Feb-2007 |
| 2000409948 1 | 292,800.00 | 290,046.17 | 01-Feb-2007 | 10.350% | GA - 80.00% | 360 | 01-Feb-2007 |
| 2000409973 1 | 136,000.00 | 133,265.98 | 01-Apr-2008 | 8.500% | MI - 80.00% | 360 | 01-Feb-2007 |
| 2000409976 1 | 203,200.00 | 200,471.83 | 01-Feb-2008 | 7.500% | MD - 80.00% | 360 | 01-Feb-2007 |
| 2000409981 1 | 87,500.00 | 85,739.87 | 01-Mar-2009 | 7.388% | MI - 70.00% | 360 | 01-Feb-2007 |
| 2000410054 1 | 79,238.00 | 78,587.23 | 01-Apr-2009 | 9.350% | TN - 72.10% | 360 | 01-Feb-2007 |
| 2000410073 1 | 62,100.00 | 60,816.00 | 01-Apr-2009 | 10.650% | WV - 90.00% | 360 | 01-Jan-2007 |
| 2000410112 1 | 294,500.00 | 289,411.58 | 01-Oct-2007 | 9.100% | IL - 95.00% | 360 | 01-Feb-2007 |
| 2000410148 2 | 743,200.00 | 743,200.00 | 01-Jun-2007 | 8.200% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410214 2 | 106,200.00 | 102,424.08 | 01-Mar-2009 | 9.150% | MS - 90.00% | 360 | 01-Feb-2007 |
| 2000410243 2 | 233,100.00 | 228,091.49 | 01-Feb-2007 | 10.700% | TX - 90.00% | 360 | 01-Feb-2007 |
| 2000410278 2 | 214,400.00 | 210,751.45 | 01-Aug-2007 | 6.500% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410299 1 | 109,800.00 | 107,991.82 | 01-Oct-2007 | 7.800% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000410331 1 | 154,400.00 | 152,244.48 | 01-Jan-2009 | 7.550% | UT - 80.00% | 360 | 01-Feb-2007 |
| 2000410411 1 | 104,500.00 | 100,893.21 | 01-Jun-2009 | 6.875% | MO - 95.00% | 360 | 01-Feb-2007 |
| 2000410431 1 | 65,700.00 | 65,021.04 | 01-Jan-2008 | 10.150% | PA - 90.00% | 360 | 01-Feb-2007 |
| 2000410444 1 | 154,000.00 | 150,252.54 | 01-Jan-2008 | 8.750% | AR - 70.00% | 360 | 01-Feb-2007 |
| 2000410540 1 | 75,600.00 | 74,505.71 | 01-Feb-2009 | 9.990% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000410541 1 | 134,400.00 | 132,909.17 | 01-Oct-2007 | 7.150% | IL - 80.00% | 360 | 01-Feb-2007 |
| 2000410555 1 | 335,000.00 | 326,649.46 | 01-Mar-2008 | 8.250% | RI - 93.58% | 360 | 01-Feb-2007 |
| 2000410574 1 | 196,000.00 | 193,217.91 | 01-Nov-2007 | 9.550% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410596 1 | 130,000.00 | 127,119.84 | 01-Dec-2008 | 9.500% | ID - 72.22% | 360 | 01-Jan-2007 |
| 2000410615 1 | 63,000.00 | 62,235.65 | 01-Feb-2008 | 9.350% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000410735 2 | 298,920.00 | 294,993.01 | 01-Jan-2008 | 7.700% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410737 1 | 109,900.00 | 108,821.73 | 01-Dec-2008 | 7.375% | GA - 70.00% | 360 | 01-Feb-2007 |
| 2000410803 1 | 66,300.00 | 65,211.65 | 01-Nov-2008 | 9.650% | MI - 85.00% | 360 | 01-Feb-2007 |
| 2000410866 1 | 105,020.00 | 103,519.14 | 01-Jun-2009 | 7.400% | MO - 80.00% | 360 | 01-Feb-2007 |
| 2000410869 1 | 210,600.00 | 207,067.30 | 01-Nov-2007 | 9.250% | IL - 90.00% | 360 | 01-Feb-2007 |
| 2000410937 2 | 608,003.00 | 590,298.51 | 01-May-2007 | 7.800% | CA - 80.00% | 360 | 01-Feb-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 20004110947 1 | 141,200.00 | 138,049.11 | 01-Oct-2007 | 9.200% | AL - 77.58% | 360 | 01-Feb-2007 |
| 20004111022 1 | 239,200.00 | 232,003.31 | 01-Sep-2008 | 7.575% | NH - 80.00% | 360 | 01-Feb-2007 |
| 20004111033 2 | 83,250.00 | 81,663.80 | 01-Sep-2008 | 8.600% | MI - 75.00% | 360 | 01-Feb-2007 |
| 20004111157 1 | 55,575.00 | 54,918.69 | 01-Dec-2008 | 11.750% | MO - 95.00% | 360 | 01-Feb-2007 |
| 20004111192 2 | 420,000.00 | 414,956.61 | 01-Aug-2008 | 7.990% | MD - 80.00% | 360 | 01-Feb-2007 |
| 20004111247 1 | 140,800.00 | 138,313.83 | 01-Mar-2008 | 8.990% | OH - 80.00% | 360 | 01-Feb-2007 |
| 20004111249 2 | 72,000.00 | 71,194.96 | 01-Nov-2008 | 9.850% | MI - 90.00% | 360 | 01-Feb-2007 |
| 20004111253 2 | 1,050,000.00 | 1,050,000.00 | 01-Feb-2008 | 8.750% | CA - 75.00% | 360 | 01-Feb-2007 |
| 20004111263 2 | 119,000.00 | 117,497.30 | 01-Mar-2007 | 9.150% | OH - 85.00% | 360 | 01-Feb-2007 |
| 20004111271 1 | 136,000.00 | 133,408.66 | 01-Aug-2007 | 8.600% | IL - 80.00% | 360 | 01-Feb-2007 |
| 20004111304 2 | 111,600.00 | 110,435.89 | 01-May-2008 | 8.500% | MD - 80.00% | 360 | 01-Feb-2007 |
| 20004111373 1 | 285,000.00 | 277,444.58 | 01-Oct-2007 | 8.300% | MD - 95.00% | 360 | 01-Feb-2007 |
| 20004111431 1 | 75,600.00 | 74,479.00 | 01-May-2008 | 9.900% | MI - 90.00% | 360 | 01-Feb-2007 |
| 20004111470 2 | 460,000.00 | 454,260.91 | 01-Aug-2007 | 7.850% | NY - 80.00% | 360 | 01-Feb-2007 |
| 20004111473 1 | 68,000.00 | 67,009.68 | 01-Sep-2008 | 9.250% | MI - 100.00% | 360 | 01-Feb-2007 |
| 20004111521 2 | 188,000.00 | 183,140.47 | 01-Feb-2008 | 6.900% | MO - 80.00% | 360 | 01-Jan-2007 |
| 20004111530 1 | 137,700.00 | 134,801.46 | 01-Sep-2008 | 9.500% | LA - 90.00% | 360 | 01-Feb-2007 |
| 20004111579 1 | 133,000.00 | 131,000.03 | 01-Sep-2007 | 9.990% | FL - 95.00% | 360 | 01-Feb-2007 |
| 20004111847 1 | 274,400.00 | 268,567.46 | 01-May-2009 | 9.450% | TN - 80.00% | 360 | 01-Feb-2007 |
| 20004111852 2 | 125,887.50 | 123,797.39 | 01-Jan-2008 | 8.900% | MI - 90.00% | 360 | 01-Mar-2007 |
| 20004111870 1 | 340,000.00 | 334,025.50 | 01-Mar-2007 | 8.990% | NV - 100.00% | 360 | 01-Feb-2007 |
| 20004111910 1 | 96,000.00 | 94,719.63 | 01-Jun-2008 | 10.200% | MI - 80.00% | 360 | 01-Feb-2007 |
| 20004111924 2 | 152,357.00 | 150,624.73 | 01-Apr-2008 | 7.600% | MN - 80.00% | 360 | 01-Mar-2007 |
| 20004111928 2 | 255,000.00 | 251,483.03 | 01-May-2007 | 10.650% | NY - 100.00% | 360 | 01-Mar-2007 |
| 20004111950 2 | 108,000.00 | 105,605.80 | 01-Jan-2008 | 7.400% | OH - 80.00% | 360 | 01-Mar-2007 |
| 2000412152 2 | 68,400.00 | 67,747.70 | 01-Feb-2008 | 10.800% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000412160 1 | 150,000.00 | 147,497.16 | 01-Sep-2007 | 6.650% | FL - 63.83% | 360 | 01-Mar-2007 |
| 2000412186 1 | 265,500.00 | 261,169.49 | 01-Oct-2008 | 7.000% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000412195 1 | 204,000.00 | 198,266.95 | 01-Dec-2007 | 7.990% | KY - 80.00% | 360 | 01-Feb-2007 |
| 2000412235 1 | 118,800.00 | 116,528.84 | 01-Jun-2008 | 9.990% | VA - 90.00% | 360 | 01-Feb-2007 |
| 2000412254 1 | 198,000.00 | 192,430.13 | 01-Jul-2008 | 7.990% | WV - 90.00% | 360 | 01-Feb-2007 |
| 2000412269 2 | 404,000.00 | 397,361.84 | 01-Jul-2008 | 6.700% | MA - 80.00% | 360 | 01-Feb-2007 |
| 2000412319 2 | 119,700.00 | 117,969.44 | 01-Feb-2008 | 9.800% | IL - 90.00% | 360 | 01-Mar-2007 |
| 2000412327 1 | 98,000.00 | 98,000.00 | 01-May-2008 | 7.600% | UT - 86.73% | 360 | 01-Mar-2007 |
| 2000412430 2 | 214,392.00 | 211,058.89 | 01-Jul-2007 | 8.100% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000412440 2 | 805,500.00 | 782,648.55 | 01-May-2008 | 7.900% | CA - 90.00% | 360 | 01-Jan-2007 |
| 2000412563 1 | 225,000.00 | 219,163.22 | 01-Nov-2007 | 7.875% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000412583 2 | 78,300.00 | 77,795.24 | 01-Feb-2008 | 10.750% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000412617 1 | 158,100.00 | 154,662.74 | 01-Jun-2007 | 7.000% | FL - 84.32% | 360 | 01-Feb-2007 |
| 2000412622 1 | 224,800.00 | 224,800.00 | 01-Oct-2007 | 7.400% | NV - 80.00% | 360 | 01-Feb-2007 |
| 2000412664 2 | 256,000.00 | 249,134.27 | 01-Sep-2008 | 8.100% | NV - 80.00% | 360 | 01-Mar-2007 |
| 2000412671 1 | 112,000.00 | 108,895.68 | 01-Jan-2009 | 7.900% | MO - 80.00% | 360 | 01-Mar-2007 |
| 2000412680 1 | 56,700.00 | 56,369.51 | 01-Jan-2008 | 10.900% | OH - 90.00% | 360 | 01-Mar-2007 |
| 2000412681 2 | 296,800.00 | 296,767.58 | 01-Apr-2008 | 7.850% | MD - 80.00% | 360 | 01-Mar-2007 |
| 2000412722 1 | 50,000.00 | 48,677.90 | 01-Jul-2009 | 8.300% | MO - 89.45% | 360 | 01-Jan-2007 |
| 2000412773 1 | 50,400.00 | 49,661.04 | 01-May-2009 | 10.300% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000412813 1 | 275,500.00 | 273,398.71 | 01-Dec-2007 | 9.500% | GA - 95.00% | 360 | 01-Feb-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000412814 1 | 380,000.00 | 380,000.00 | 01-Oct-2007 | 7.300% | CA - 84.44% | 360 | 01-Feb-2007 |
| 2000412835 2 | 440,000.00 | 436,738.90 | 01-Jun-2007 | 8.750% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000412837 2 | 135,000.00 | 132,908.45 | 01-Jan-2009 | 9.500% | TX - 90.00% | 360 | 01-Mar-2007 |
| 2000412892 1 | 122,250.00 | 119,828.88 | 01-Feb-2008 | 9.650% | TN - 75.00% | 360 | 01-Mar-2007 |
| 2000412895 2 | 69,275.00 | 69,014.50 | 01-Sep-2008 | 10.200% | MI - 85.00% | 360 | 01-Mar-2007 |
| 2000412924 1 | 75,200.00 | 74,695.44 | 01-Jan-2009 | 8.850% | MI - 80.00% | 360 | 01-Mar-2007 |
| 2000412976 1 | 204,300.00 | 202,554.02 | 01-Jul-2008 | 9.100% | MD - 90.00% | 360 | 01-Mar-2007 |
| 2000413001 1 | 139,500.00 | 137,822.17 | 01-Apr-2008 | 8.300% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000413013 1 | 324,000.00 | 318,959.99 | 01-Jun-2007 | 9.600% | IL - 90.00% | 360 | 01-Mar-2007 |
| 2000413039 1 | 102,510.00 | 100,299.58 | 01-Nov-2008 | 9.050% | TX - 90.00% | 360 | 01-Mar-2007 |
| 2000413043 1 | 307,570.00 | 307,570.00 | 01-Oct-2007 | 9.400% | FL - 95.00% | 360 | 01-Mar-2007 |
| 2000413224 1 | 156,000.00 | 156,000.00 | 01-Nov-2007 | 8.299% | FL - 66.38% | 360 | 01-Mar-2007 |
| 2000413229 2 | 1,120,000.00 | 1,096,931.96 | 01-Jun-2007 | 9.450% | TX - 80.00% | 360 | 01-Mar-2007 |
| 2000413230 2 | 422,750.00 | 419,705.02 | 01-Feb-2008 | 9.700% | NJ - 95.00% | 360 | 01-Mar-2007 |
| 2000413351 1 | 135,000.00 | 132,339.47 | 01-Dec-2007 | 9.675% | MA - 90.00% | 360 | 01-Mar-2007 |
| 2000413358 1 | 153,750.00 | 149,946.02 | 01-Jul-2007 | 8.500% | MD - 75.00% | 360 | 01-Mar-2007 |
| 2000413359 2 | 93,600.00 | 91,653.36 | 01-Aug-2007 | 9.400% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413442 1 | 60,000.00 | 59,464.79 | 01-Sep-2007 | 10.350% | MI - 100.00% | 360 | 01-Mar-2007 |
| 2000413456 1 | 150,000.00 | 147,327.44 | 01-Dec-2008 | 10.475% | GA - 100.00% | 360 | 01-Mar-2007 |
| 2000413457 2 | 63,000.00 | 62,690.31 | 01-Dec-2007 | 11.250% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000413465 1 | 124,000.00 | 121,983.14 | 01-Jan-2009 | 8.500% | MD - 80.00% | 360 | 01-Mar-2007 |
| 2000413485 2 | 174,772.00 | 171,382.08 | 01-Aug-2008 | 9.250% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000413516 1 | 136,000.00 | 134,111.39 | 01-Aug-2007 | 7.100% | FL - 85.00% | 360 | 01-Mar-2007 |
| 2000413544 1 | 395,100.00 | 386,764.76 | 01-Dec-2007 | 9.500% | AL - 90.00% | 360 | 01-Mar-2007 |
| 2000413576 1 | 100,800.00 | 99,502.15 | 01-Sep-2007 | 8.750% | IA - 90.00% | 360 | 01-Mar-2007 |
| 2000413578 2 | 280,000.00 | 275,704.74 | 01-Aug-2007 | 9.700% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000413587 1 | 72,000.00 | 71,056.84 | 01-Jun-2008 | 10.800% | PA - 90.00% | 360 | 01-Mar-2007 |
| 2000413588 2 | 144,000.00 | 142,679.50 | 01-Oct-2008 | 8.850% | MI - 80.00% | 360 | 01-Mar-2007 |
| 2000413609 2 | 225,000.00 | 221,121.09 | 01-May-2007 | 10.350% | MA - 90.00% | 360 | 01-Mar-2007 |
| 2000413685 2 | 90,000.00 | 88,404.96 | 01-May-2009 | 9.350% | MI - 100.00% | 360 | 01-Mar-2007 |
| 2000413687 1 | 117,600.00 | 116,421.34 | 01-Jun-2008 | 8.300% | MO - 78.40% | 360 | 01-Mar-2007 |
| 2000413696 1 | 315,000.00 | 312,191.60 | 01-Sep-2007 | 8.950% | NV - 90.00% | 360 | 01-Mar-2007 |
| 2000413716 1 | 111,150.00 | 110,299.22 | 01-Oct-2008 | 9.490% | GA - 95.00% | 360 | 01-Mar-2007 |
| 2000413790 2 | 343,920.00 | 343,920.00 | 01-Jun-2007 | 9.900% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413807 1 | 135,000.00 | 132,578.01 | 01-Mar-2008 | 10.150% | NC - 90.00% | 360 | 01-Mar-2007 |
| 2000413845 2 | 52,000.00 | 51,079.88 | 01-Feb-2009 | 9.438% | MI - 88.14% | 360 | 01-Mar-2007 |
| 2000413940 1 | 61,200.00 | 60,391.68 | 01-Jul-2008 | 10.700% | MI - 90.00% | 360 | 01-Jul-2006 |
| 2000413976 2 | 218,500.00 | 214,296.25 | 01-Sep-2007 | 8.350% | FL - 95.00% | 360 | 01-Mar-2007 |
| 2000413980 1 | 93,500.00 | 91,647.11 | 01-Jan-2009 | 7.990% | MI - 85.00% | 360 | 01-Mar-2007 |
| 2000413989 1 | 227,000.00 | 221,645.56 | 01-Oct-2007 | 8.750% | NC - 100.00% | 360 | 01-Mar-2007 |
| 2000414081 1 | 155,700.00 | 154,839.88 | 01-Oct-2007 | 10.150% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000414266 1 | 80,000.00 | 79,269.16 | 01-Feb-2008 | 10.490% | OH - 80.00% | 360 | 01-Mar-2007 |
| 2000414307 1 | 120,600.00 | 119,779.40 | 01-Jun-2008 | 9.900% | TX - 90.00% | 360 | 01-Mar-2007 |
| 2000414334 1 | 99,000.00 | 97,188.05 | 01-Jan-2009 | 10.050% | TX - 90.00% | 360 | 01-Mar-2007 |
| 2000414369 2 | 140,125.00 | 138,210.49 | 01-Jan-2009 | 11.500% | MD - 95.00% | 360 | 01-Mar-2007 |
| 2000414395 2 | 95,200.00 | 92,873.54 | 01-Jun-2008 | 8.850% | PA - 80.00% | 360 | 01-Mar-2007 |
| 2000414402 1 | 62,650.00 | 62,034.34 | 01-Nov-2008 | 12.150% | AL - 92.13% | 360 | 01-Mar-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000414414 1 | 95,000.00 | 93,937.02 | 01-Apr-2008 | 9.500% | MI - 95.00% | 360 | 01-Mar-2007 |
| 2000414423 1 | 179,100.00 | 175,600.24 | 01-Sep-2008 | 8.550% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000414427 1 | 212,000.00 | 209,684.83 | 01-Apr-2009 | 7.990% | MN - 80.00% | 360 | 01-Mar-2007 |
| 2000414435 1 | 66,600.00 | 65,614.29 | 01-Nov-2008 | 9.900% | OH - 90.00% | 360 | 01-Mar-2007 |
| 2000414457 1 | 220,000.00 | 217,151.15 | 01-Dec-2007 | 7.600% | WI - 80.00% | 360 | 01-Mar-2007 |
| 2000414468 1 | 423,000.00 | 415,816.71 | 01-Oct-2007 | 8.990% | MA - 90.00% | 360 | 01-Mar-2007 |
| 2000414506 1 | 252,000.00 | 250,105.22 | 01-Jul-2007 | 9.550% | AZ - 90.00% | 360 | 01-Mar-2007 |
| 2000414519 1 | 188,800.00 | 188,800.00 | 01-Jun-2008 | 7.400% | IL - 80.00% | 360 | 01-Mar-2007 |
| 2000414562 1 | 297,750.00 | 289,636.47 | 01-Mar-2008 | 7.990% | MD - 78.36% | 360 | 01-Mar-2007 |
| 2000414748 1 | 230,000.00 | 223,794.94 | 01-Apr-2008 | 7.875% | FL - 65.71% | 360 | 01-Mar-2007 |
| 2000414751 1 | 55,100.00 | 54,508.35 | 01-Apr-2008 | 12.050% | NY - 95.00% | 360 | 01-Mar-2007 |
| 2000414806 2 | 336,000.00 | 327,921.41 | 01-Aug-2007 | 8.650% | DC - 74.67% | 360 | 01-Mar-2007 |
| 2000414844 1 | 317,898.00 | 312,025.77 | 01-Sep-2007 | 10.150% | MI - 85.00% | 360 | 01-Mar-2007 |
| 2000414856 1 | 289,000.00 | 287,034.77 | 01-Nov-2007 | 9.900% | FL - 85.00% | 360 | 01-Mar-2007 |
| 2000414900 1 | 220,001.00 | 217,776.33 | 01-Sep-2008 | 8.500% | UT - 80.00% | 360 | 01-Mar-2007 |
| 2000414901 1 | 174,600.00 | 171,529.29 | 01-Mar-2008 | 10.250% | MS - 90.00% | 360 | 01-Mar-2007 |
| 2000414961 1 | 136,800.00 | 134,556.84 | 01-Nov-2008 | 10.600% | CT - 95.00% | 360 | 01-Mar-2007 |
| 2000414969 2 | 92,000.00 | 91,619.55 | 01-May-2007 | 9.400% | MI - 80.00% | 360 | 01-Mar-2007 |
| 2000415056 1 | 183,000.00 | 178,075.35 | 01-Mar-2008 | 8.000% | PA - 81.33% | 360 | 01-Mar-2007 |
| 2000415076 1 | 93,100.00 | 92,435.13 | 01-Oct-2008 | 10.200% | KS - 95.00% | 360 | 01-Mar-2007 |
| 2000415094 1 | 90,000.00 | 88,744.50 | 01-Feb-2008 | 11.550% | NC - 58.07% | 360 | 01-Mar-2007 |
| 2000415114 1 | 161,100.00 | 159,469.93 | 01-Jul-2008 | 7.550% | MI - 89.50% | 360 | 01-Mar-2007 |
| 2000415200 1 | 300,500.00 | 297,783.04 | 01-Apr-2008 | 8.900% | UT - 83.47% | 360 | 01-Mar-2007 |
| 2000415237 1 | 260,000.00 | 258,180.36 | 01-Jan-2008 | 9.800% | WY - 80.00% | 360 | 01-Mar-2007 |
| 2000415242 2 | 232,000.00 | 232,000.00 | 01-Jan-2009 | 6.550% | NV - 80.00% | 360 | 01-Mar-2007 |
| 2000415258 1 | 314,100.00 | 311,602.70 | 01-Apr-2008 | 9.400% | MD - 90.00% | 360 | 01-Mar-2007 |
| 2000415269 1 | 120,000.00 | 118,416.53 | 01-Feb-2009 | 7.625% | OH - 80.00% | 360 | 01-Mar-2007 |
| 2000415279 2 | 244,000.00 | 244,000.00 | 01-Dec-2008 | 7.750% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000415338 2 | 462,500.00 | 456,589.89 | 01-Apr-2008 | 11.825% | FL - 50.00% | 360 | 01-Mar-2007 |
| 2000415344 1 | 200,000.00 | 197,551.18 | 01-Jul-2007 | 7.450% | NJ - 80.00% | 360 | 01-Mar-2007 |
| 2000415374 1 | 382,500.00 | 379,110.07 | 01-Jan-2008 | 7.990% | CA - 90.00% | 360 | 01-Mar-2007 |
| 2000415429 2 | 465,000.00 | 455,234.03 | 01-Aug-2007 | 9.350% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000415442 2 | 368,000.00 | 368,000.00 | 01-Nov-2007 | 6.560% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000415463 1 | 256,000.00 | 250,808.09 | 01-Jun-2008 | 8.000% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000415465 1 | 198,000.00 | 193,634.55 | 01-Oct-2007 | 9.100% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000415475 1 | 216,800.00 | 210,791.85 | 01-Jun-2008 | 7.900% | NV - 80.00% | 360 | 01-Mar-2007 |
| TOTAL | 64,697,317.50 | 63,671,769.83 | | | | | |
| TOTAL | 76,444,111.00 | 75,226,959.35 | | | | | |

Foreclosure Report

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|---|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| Became Foreclosure Property this Period: | | | | | | | |
| 2000333309 2 | 160,000.00 | 133,440.77 | 01-Sep-2009 | 8.000% | UT - 61.54% | 180 | 01-Jul-1998 |
| 2000335647 2 | 92,700.00 | 82,798.68 | 01-Jun-2009 | 10.615% | MD - 90.00% | 360 | 01-Aug-1998 |
| 2000387745 2 | 79,200.00 | 73,748.26 | 01-Apr-2009 | 9.875% | NC - 80.00% | 360 | 01-Jul-2002 |
| 2000387746 2 | 53,500.00 | 48,817.86 | 01-Sep-2009 | 11.990% | NC - 84.92% | 180 | 01-Jul-2002 |
| 2000384622 2 | 227,800.00 | 225,073.92 | 01-Oct-2009 | 7.000% | MD - 85.00% | 360 | 01-Oct-2006 |
| 2000396174 2 | 171,000.00 | 168,021.29 | 01-Sep-2009 | 7.000% | KY - 90.00% | 360 | 01-Oct-2006 |
| 2000397597 2 | 68,000.00 | 65,165.51 | 01-Sep-2009 | 7.625% | VA - 51.17% | 360 | 01-Sep-2006 |
| 2000398147 1 | 113,600.00 | 109,967.36 | 01-May-2009 | 7.000% | MO - 80.00% | 360 | 01-Nov-2006 |
| 2000401136 2 | 148,500.00 | 146,607.58 | 01-Jun-2009 | 6.950% | MI - 90.00% | 360 | 01-Dec-2006 |
| 2000401259 2 | 269,750.00 | 261,782.31 | 01-Sep-2009 | 4.000% | FL - 83.00% | 360 | 01-Dec-2006 |
| 2000402980 1 | 74,800.00 | 75,439.66 | 01-Sep-2009 | 6.500% | TX - 85.00% | 360 | 01-Jan-2007 |
| 2000403560 1 | 120,000.00 | 118,480.04 | 01-Jun-2009 | 5.000% | CO - 80.00% | 360 | 01-Jan-2007 |
| 2000403763 1 | 89,320.00 | 86,950.38 | 01-Sep-2009 | 3.375% | NC - 77.00% | 360 | 01-Dec-2006 |
| 2000403959 1 | 90,800.00 | 89,146.64 | 01-Jun-2008 | 7.350% | IL - 80.00% | 360 | 01-Dec-2006 |
| 2000404231 1 | 118,710.00 | 115,743.51 | 01-May-2008 | 8.750% | SC - 90.00% | 360 | 01-Jan-2007 |
| 2000404349 1 | 108,000.00 | 105,848.25 | 01-May-2009 | 8.850% | MO - 90.00% | 360 | 01-Jan-2007 |
| 2000404439 1 | 187,940.00 | 185,313.54 | 01-Sep-2009 | 7.460% | UT - 80.00% | 360 | 01-Jan-2007 |
| 2000405516 1 | 133,000.00 | 129,246.67 | 01-Apr-2009 | 7.100% | MI - 79.17% | 360 | 01-Jan-2007 |
| 2000405563 2 | 408,000.00 | 397,318.94 | 01-Sep-2009 | 3.500% | VA - 80.00% | 360 | 01-Jan-2007 |
| 2000405645 1 | 58,500.00 | 57,226.42 | 01-Aug-2009 | 9.990% | PA - 90.00% | 360 | 01-Jan-2007 |
| 2000405794 1 | 164,000.00 | 159,602.78 | 01-Aug-2009 | 8.400% | VT - 80.00% | 360 | 01-Jan-2007 |
| 2000405867 1 | 62,910.00 | 61,777.61 | 01-Sep-2009 | 10.450% | NC - 90.00% | 360 | 01-Jan-2007 |
| 2000406686 2 | 99,700.00 | 97,427.95 | 01-Jul-2009 | 9.250% | IL - 84.85% | 360 | 01-Jan-2007 |
| 2000406760 2 | 352,000.00 | 348,232.21 | 01-Aug-2009 | 8.450% | NJ - 80.00% | 360 | 01-Jan-2007 |
| 2000406956 1 | 252,000.00 | 262,767.53 | 01-Sep-2009 | 7.000% | CT - 82.62% | 360 | 01-Jan-2007 |
| 2000406975 1 | 224,000.00 | 224,000.00 | 01-May-2009 | 7.990% | CA - 68.92% | 360 | 01-Jan-2007 |
| 2000406992 1 | 50,400.00 | 55,818.23 | 01-Sep-2009 | 8.000% | NC - 90.00% | 360 | 01-Jan-2007 |
| 2000407169 1 | 320,000.00 | 308,726.29 | 01-Jun-2009 | 2.014% | NJ - 80.00% | 360 | 01-Jan-2007 |
| 2000407205 1 | 87,300.00 | 85,545.47 | 01-Sep-2009 | 3.875% | MI - 90.00% | 360 | 01-Dec-2006 |
| 2000407316 2 | 65,250.00 | 63,991.05 | 01-Nov-2008 | 9.450% | GA - 75.00% | 360 | 01-Jan-2007 |
| 2000407317 1 | 92,000.00 | 89,136.84 | 01-Sep-2009 | 8.000% | IL - 80.00% | 360 | 01-Jan-2007 |
| 2000407400 1 | 116,100.00 | 133,526.57 | 01-Sep-2009 | 4.000% | OH - 90.00% | 360 | 01-Feb-2007 |
| 2000407439 2 | 432,000.00 | 427,418.47 | 01-Nov-2008 | 8.550% | NJ - 80.00% | 360 | 01-Jan-2007 |
| 2000407461 1 | 50,150.00 | 48,896.94 | 01-Apr-2009 | 10.800% | NY - 85.00% | 360 | 01-Jan-2007 |
| 2000407575 2 | 664,000.00 | 664,000.00 | 01-Sep-2009 | 7.990% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000407856 1 | 384,000.00 | 377,420.78 | 01-Jan-2008 | 6.650% | MA - 80.00% | 360 | 01-Jan-2007 |
| 2000407919 1 | 115,000.00 | 115,000.00 | 01-Sep-2009 | 8.550% | NJ - 65.71% | 360 | 01-Feb-2007 |
| 2000408024 2 | 92,000.00 | 90,228.75 | 01-Dec-2008 | 8.800% | MS - 48.42% | 360 | 01-Jan-2007 |
| 2000408132 1 | 215,000.00 | 213,331.56 | 01-May-2008 | 9.550% | CA - 63.24% | 360 | 01-Feb-2007 |
| 2000408532 1 | 153,850.00 | 149,493.29 | 01-Oct-2009 | 7.540% | FL - 85.00% | 360 | 01-Jan-2007 |
| 2000408568 1 | 195,300.00 | 189,612.94 | 01-Feb-2009 | 9.250% | FL - 90.00% | 360 | 01-Dec-2006 |
| 2000408569 2 | 156,750.00 | 156,750.00 | 01-Feb-2009 | 9.250% | FL - 95.00% | 360 | 01-Dec-2006 |
| 2000408610 1 | 126,000.00 | 123,513.95 | 01-May-2008 | 8.300% | NY - 90.00% | 360 | 01-Jan-2007 |
| 2000408659 1 | 104,000.00 | 100,798.37 | 01-Sep-2009 | 7.500% | TX - 80.00% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000408660 1 | 95,000.00 | 94,948.44 | 01-Sep-2009 | 7.800% | CA - 57.93% | 360 | 01-Feb-2007 |
| 2000408833 1 | 252,000.00 | 246,171.08 | 01-Nov-2008 | 7.625% | VA - 90.00% | 360 | 01-Jan-2007 |
| 2000408903 2 | 141,300.00 | 138,363.26 | 01-Jun-2009 | 5.500% | SC - 90.00% | 360 | 01-Feb-2007 |
| 2000409058 1 | 129,000.00 | 124,677.14 | 01-Sep-2009 | 7.650% | MO - 89.58% | 360 | 01-Feb-2007 |
| 2000409115 1 | 82,800.00 | 81,133.24 | 01-Aug-2009 | 8.000% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000409210 2 | 102,000.00 | 99,409.77 | 01-Jun-2009 | 8.850% | TN - 85.00% | 360 | 01-Feb-2007 |
| 2000409450 2 | 111,200.00 | 109,200.89 | 01-Oct-2008 | 10.300% | NY - 80.00% | 360 | 01-Feb-2007 |
| 2000409594 1 | 150,000.00 | 145,692.46 | 01-Sep-2009 | 7.875% | KS - 100.00% | 360 | 01-Feb-2007 |
| 2000409647 1 | 112,000.00 | 110,544.48 | 01-Apr-2009 | 7.700% | SC - 80.00% | 360 | 01-Feb-2007 |
| 2000409924 1 | 166,250.00 | 165,402.16 | 01-Oct-2007 | 10.300% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000409944 1 | 68,000.00 | 66,200.42 | 01-Mar-2008 | 9.500% | MO - 80.00% | 360 | 01-Feb-2007 |
| 2000410121 1 | 172,900.00 | 172,585.68 | 01-Aug-2009 | 6.000% | PA - 95.00% | 360 | 01-Feb-2007 |
| 2000410253 1 | 78,000.00 | 81,238.62 | 01-Mar-2009 | 9.990% | GA - 100.00% | 360 | 01-Feb-2007 |
| 2000410393 1 | 126,400.00 | 122,580.02 | 01-Apr-2008 | 7.600% | GA - 80.00% | 360 | 01-Feb-2007 |
| 2000410475 2 | 64,800.00 | 60,189.58 | 01-Jan-2009 | 9.750% | AL - 90.00% | 180 | 01-Feb-2007 |
| 2000410483 1 | 139,500.00 | 137,663.23 | 01-Aug-2009 | 4.125% | GA - 90.00% | 360 | 01-Feb-2007 |
| 2000410545 1 | 225,000.00 | 218,928.66 | 01-May-2009 | 6.000% | PA - 90.00% | 360 | 01-Feb-2007 |
| 2000410619 1 | 357,500.00 | 345,847.21 | 01-Sep-2009 | 7.250% | CA - 65.00% | 360 | 01-Feb-2007 |
| 2000410978 1 | 115,000.00 | 112,383.86 | 01-Aug-2009 | 9.100% | VA - 79.31% | 360 | 01-Feb-2007 |
| 2000411315 1 | 122,000.00 | 119,301.84 | 01-Sep-2009 | 5.000% | FL - 61.40% | 360 | 01-Feb-2007 |
| 2000411348 1 | 207,000.00 | 203,957.39 | 01-Jul-2007 | 11.300% | AR - 90.00% | 360 | 01-Feb-2007 |
| 2000411438 2 | 118,148.00 | 119,156.54 | 01-Jun-2009 | 1.250% | TX - 80.00% | 360 | 01-Mar-2007 |
| 2000411859 1 | 382,000.00 | 376,967.68 | 01-Jul-2009 | 7.650% | NY - 74.90% | 360 | 01-Feb-2007 |
| 2000412192 1 | 56,000.00 | 54,982.17 | 01-Jul-2009 | 8.500% | IN - 80.00% | 360 | 01-Feb-2007 |
| 2000412344 1 | 292,000.00 | 286,812.92 | 01-Dec-2008 | 10.200% | TN - 80.00% | 360 | 01-Mar-2007 |
| 2000412422 2 | 560,000.00 | 560,000.00 | 01-Dec-2008 | 6.450% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000412574 1 | 126,000.00 | 123,250.40 | 01-Jul-2009 | 8.650% | IL - 90.00% | 360 | 01-Mar-2007 |
| 2000412628 1 | 106,250.00 | 103,532.85 | 01-Apr-2009 | 8.490% | NC - 85.00% | 360 | 01-Feb-2007 |
| 2000412647 1 | 179,000.00 | 174,681.49 | 01-Sep-2009 | 8.740% | CT - 72.76% | 360 | 01-Mar-2007 |
| 2000412658 1 | 157,500.00 | 154,350.04 | 01-Sep-2009 | 9.600% | SC - 90.00% | 360 | 01-Mar-2007 |
| 2000412806 1 | 75,000.00 | 73,039.56 | 01-Mar-2009 | 9.100% | NJ - 30.00% | 360 | 01-Mar-2007 |
| 2000412993 1 | 77,500.00 | 76,578.70 | 01-Sep-2009 | 8.050% | MO - 81.58% | 360 | 01-Mar-2007 |
| 2000413009 1 | 80,000.00 | 77,115.51 | 01-Sep-2009 | 1.750% | FL - 61.54% | 360 | 01-Mar-2007 |
| 2000413189 1 | 87,120.00 | 84,345.80 | 01-Apr-2009 | 7.150% | MI - 80.00% | 360 | 01-Mar-2007 |
| 2000413418 2 | 103,500.00 | 101,450.46 | 01-Jun-2009 | 9.750% | TX - 90.00% | 360 | 01-Mar-2007 |
| 2000413449 2 | 135,150.00 | 119,892.50 | 01-Jun-2009 | 8.500% | FL - 81.91% | 180 | 01-Mar-2007 |
| 2000413468 2 | 128,000.00 | 124,213.53 | 01-Dec-2008 | 7.550% | PA - 80.00% | 360 | 01-Mar-2007 |
| 2000413479 1 | 156,000.00 | 154,213.47 | 01-Sep-2009 | 8.050% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413564 1 | 85,000.00 | 82,836.09 | 01-Jan-2009 | 8.350% | PA - 41.46% | 360 | 01-Mar-2007 |
| 2000413612 1 | 67,800.00 | 66,550.61 | 01-Aug-2009 | 9.050% | OH - 84.75% | 360 | 01-Mar-2007 |
| 2000413735 2 | 231,279.00 | 224,047.71 | 01-Sep-2009 | 7.250% | UT - 80.00% | 360 | 01-Mar-2007 |
| 2000413758 1 | 236,250.00 | 232,458.58 | 01-Jun-2008 | 9.850% | MA - 75.00% | 360 | 01-Mar-2007 |
| 2000414042 1 | 140,000.00 | 140,000.00 | 01-Sep-2009 | 4.000% | NC - 80.00% | 360 | 01-Mar-2007 |
| 2000414114 1 | 162,000.00 | 159,192.23 | 01-Apr-2008 | 10.400% | MI - 100.00% | 360 | 01-Mar-2007 |
| 2000414452 1 | 74,400.00 | 72,719.74 | 01-Sep-2009 | 8.400% | OH - 80.00% | 360 | 01-Mar-2007 |
| 2000414729 1 | 176,800.00 | 174,510.47 | 01-Sep-2009 | 7.600% | FL - 66.72% | 360 | 01-Mar-2007 |
| 2000414740 1 | 208,500.00 | 204,638.35 | 01-Aug-2009 | 9.990% | MD - 75.00% | 360 | 01-Mar-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|---|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000414849 2 | 146,400.00 | 143,287.21 | 01-Sep-2009 | 1.750% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000415113 1 | 93,750.00 | 92,077.37 | 01-Sep-2009 | 5.400% | VA - 69.44% | 360 | 01-Mar-2007 |
| 2000415140 2 | 108,000.00 | 106,598.49 | 01-Aug-2007 | 11.750% | TN - 80.00% | 360 | 01-Mar-2007 |
| 2000415184 1 | 374,000.00 | 361,736.50 | 01-Jun-2008 | 6.990% | FL - 74.80% | 360 | 01-Mar-2007 |
| 2000415185 1 | 152,000.00 | 150,125.66 | 01-Sep-2009 | 7.500% | NC - 80.00% | 360 | 01-Mar-2007 |
| 2000415316 1 | 83,680.00 | 81,258.28 | 01-Apr-2009 | 7.750% | IL - 80.00% | 360 | 01-Mar-2007 |
| 2000415391 1 | 114,960.00 | 113,611.11 | 01-Sep-2009 | 4.375% | MO - 80.00% | 360 | 01-Mar-2007 |
| 2000415392 1 | 355,000.00 | 354,999.27 | 01-May-2009 | 6.850% | CA - 71.00% | 360 | 01-Mar-2007 |
| 2000415710 2 | 520,000.00 | 506,761.59 | 01-Jun-2007 | 8.350% | NY - 80.00% | 360 | 01-Mar-2007 |
| 2000415711 2 | 130,000.00 | 129,375.27 | 01-Jun-2007 | 13.500% | NY - 100.00% | 180 | 01-Mar-2007 |
| TOTAL | 16,643,467.00 | 16,340,942.75 | | | | | |
| Became Foreclosure Property in a Prior Period: | | | | | | | |
| 2000389907 2 | 80,750.00 | 69,040.79 | 01-Jun-2009 | 8.990% | OH - 85.00% | 180 | 01-Jan-1998 |
| 2000391133 2 | 34,125.00 | 18,635.30 | 01-Aug-2009 | 11.500% | MO - 75.00% | 360 | 01-Mar-1998 |
| 2000393248 2 | 48,450.00 | 44,664.71 | 01-Nov-2008 | 11.625% | MI - 85.00% | 360 | 01-May-1998 |
| 2000393811 2 | 63,750.00 | 56,069.22 | 01-Sep-2008 | 8.000% | SC - 85.00% | 360 | 01-May-1998 |
| 2000393849 2 | 50,900.00 | 44,446.16 | 01-May-2009 | 8.000% | PA - 84.98% | 360 | 01-May-1998 |
| 2000394057 2 | 68,850.00 | 62,114.52 | 01-Mar-2009 | 10.875% | OH - 85.00% | 360 | 01-May-1998 |
| 2000395462 2 | 58,500.00 | 50,128.80 | 01-Feb-2009 | 9.000% | SC - 75.00% | 360 | 01-Jun-1998 |
| 2000333113 2 | 50,150.00 | 44,934.71 | 01-Feb-2009 | 8.000% | FL - 85.00% | 180 | 01-Jun-1998 |
| 2000334000 2 | 44,000.00 | 20,043.73 | 01-Jul-2008 | 9.240% | IN - 80.00% | 180 | 01-Jul-1998 |
| 2000334012 2 | 62,100.00 | 56,333.52 | 01-Apr-2009 | 7.625% | SC - 90.00% | 360 | 01-Jul-1998 |
| 2000334063 2 | 51,300.00 | 20,722.46 | 01-Nov-2008 | 10.125% | NC - 90.00% | 180 | 01-Jul-1998 |
| 2000334445 2 | 48,450.00 | 43,637.67 | 01-Oct-2008 | 8.000% | MO - 85.00% | 360 | 01-Jul-1998 |
| 2000334474 2 | 76,500.00 | 68,363.78 | 01-Oct-2008 | 9.625% | NC - 85.00% | 180 | 01-Jul-1998 |
| 2000334723 2 | 40,800.00 | 37,569.11 | 01-Feb-2009 | 11.625% | TN - 85.00% | 360 | 01-Jul-1998 |
| 2000334746 2 | 40,000.00 | 28,652.76 | 01-Feb-2009 | 8.000% | SC - 80.00% | 180 | 01-Jul-1998 |
| 2000335125 2 | 90,900.00 | 79,551.09 | 01-Jan-2008 | 8.990% | TX - 90.00% | 360 | 01-Aug-1998 |
| 2000335382 2 | 83,700.00 | 73,559.16 | 01-Sep-2007 | 9.000% | FL - 90.00% | 360 | 01-Aug-1998 |
| 2000336189 2 | 47,700.00 | 43,532.79 | 01-Sep-2008 | 11.875% | TX - 90.00% | 360 | 01-Aug-1998 |
| 2000336835 2 | 36,800.00 | 32,941.18 | 01-Mar-2008 | 9.375% | IN - 80.00% | 180 | 01-Sep-1998 |
| 2000340628 2 | 64,000.00 | 58,187.46 | 01-Apr-2009 | 10.750% | FL - 80.00% | 360 | 01-Nov-1998 |
| 2000341166 2 | 63,750.00 | 57,058.70 | 01-Nov-2008 | 9.490% | OH - 85.00% | 360 | 01-Nov-1998 |
| 2000387594 2 | 78,565.00 | 74,642.38 | 01-Mar-2008 | 9.500% | IN - 94.43% | 360 | 01-Jun-2002 |
| 2000387619 2 | 107,100.00 | 99,713.78 | 01-Dec-2007 | 8.000% | MO - 90.00% | 360 | 01-Jun-2002 |
| 2000387636 2 | 59,999.00 | 56,032.83 | 01-Oct-2008 | 8.990% | IN - 66.67% | 360 | 01-Jun-2002 |
| 2000387646 2 | 177,284.00 | 166,701.02 | 01-Sep-2009 | 9.750% | IL - 80.00% | 360 | 01-Jun-2002 |
| 2000387654 2 | 59,500.00 | 51,969.25 | 01-Apr-2009 | 9.750% | OH - 70.00% | 180 | 01-Jun-2002 |
| 2000387673 2 | 53,250.00 | 42,602.55 | 01-Dec-2008 | 9.375% | MS - 88.75% | 240 | 01-Jun-2002 |
| 2000387677 2 | 53,280.00 | 50,671.46 | 01-Aug-2009 | 10.500% | OH - 80.00% | 360 | 01-May-2002 |
| 2000387688 2 | 40,125.00 | 25,318.20 | 01-Aug-2009 | 9.990% | OK - 75.00% | 180 | 01-Jun-2002 |
| 2000387714 2 | 96,700.00 | 90,721.71 | 01-Jan-2008 | 9.990% | PA - 86.34% | 180 | 01-Jul-2002 |
| 2000387721 2 | 161,405.00 | 151,878.51 | 01-May-2009 | 9.000% | OH - 95.00% | 360 | 01-Jul-2002 |
| 2000387730 2 | 235,168.00 | 218,858.83 | 01-Jul-2008 | 8.000% | TX - 95.00% | 180 | 01-Jul-2002 |
| 2000387767 2 | 320,000.00 | 299,201.11 | 01-Jul-2009 | 3.750% | CA - 83.12% | 360 | 01-Jul-2002 |
| 2000387816 2 | 43,200.00 | 29,685.91 | 01-May-2009 | 9.500% | FL - 80.00% | 180 | 01-Aug-2002 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000360911 2 | 94,500.00 | 90,760.39 | 01-Apr-2009 | 8.500% | FL - 75.00% | 360 | 01-Jan-2006 |
| 2000361706 2 | 137,700.00 | 132,608.66 | 01-Oct-2008 | 8.300% | FL - 90.00% | 360 | 01-Feb-2006 |
| 2000379880 1 | 61,200.00 | 60,288.15 | 01-Nov-2007 | 10.400% | IN - 87.43% | 360 | 01-Aug-2006 |
| 2000381086 2 | 148,716.00 | 142,272.40 | 01-Oct-2008 | 6.550% | MA - 61.20% | 360 | 01-Sep-2006 |
| 2000381130 2 | 71,200.00 | 69,968.12 | 01-Dec-2008 | 9.990% | PA - 80.00% | 360 | 01-Sep-2006 |
| 2000381881 2 | 258,300.00 | 257,101.92 | 01-Feb-2009 | 9.950% | MA - 90.00% | 360 | 01-Sep-2006 |
| 2000382867 1 | 106,000.00 | 102,905.20 | 01-Jun-2008 | 8.850% | NC - 80.00% | 360 | 01-Sep-2006 |
| 2000383194 2 | 558,000.00 | 553,718.07 | 01-Nov-2006 | 9.250% | MD - 90.00% | 360 | 01-Sep-2006 |
| 2000383722 2 | 89,500.00 | 88,708.97 | 01-Jul-2009 | 7.990% | OH - 74.58% | 360 | 01-Oct-2006 |
| 2000384063 2 | 163,200.00 | 159,631.63 | 01-Nov-2008 | 10.100% | GA - 80.00% | 360 | 01-Sep-2006 |
| 2000384260 2 | 314,500.00 | 306,765.11 | 01-Aug-2007 | 9.300% | NJ - 85.00% | 360 | 01-Oct-2006 |
| 2000384513 2 | 228,650.00 | 222,867.80 | 01-Dec-2008 | 7.000% | NJ - 85.00% | 360 | 01-Oct-2006 |
| 2000384607 1 | 108,000.00 | 105,817.68 | 01-May-2009 | 5.000% | MI - 90.00% | 360 | 01-Oct-2006 |
| 2000385017 1 | 60,000.00 | 52,926.22 | 01-Jun-2009 | 9.990% | TN - 89.55% | 180 | 01-Oct-2006 |
| 2000385422 2 | 92,000.00 | 91,011.51 | 01-Jun-2007 | 8.850% | MI - 80.00% | 360 | 01-Oct-2006 |
| 2000385720 2 | 152,100.00 | 147,617.41 | 01-Jun-2009 | 3.900% | MI - 90.00% | 360 | 01-Oct-2006 |
| 2000386037 2 | 389,300.00 | 380,841.61 | 01-Jun-2007 | 9.950% | SC - 85.00% | 360 | 01-Oct-2006 |
| 2000386175 2 | 171,000.00 | 166,082.47 | 01-Mar-2009 | 8.490% | OH - 95.00% | 360 | 01-Oct-2006 |
| 2000395599 2 | 70,000.00 | 69,552.51 | 01-Aug-2008 | 9.800% | MO - 87.50% | 360 | 01-Oct-2006 |
| 2000396019 2 | 360,000.00 | 355,858.26 | 01-Feb-2009 | 7.990% | VT - 90.00% | 360 | 01-Oct-2006 |
| 2000396142 2 | 52,000.00 | 51,361.71 | 01-Aug-2008 | 10.200% | MI - 80.00% | 360 | 01-Oct-2006 |
| 2000396163 1 | 122,400.00 | 120,936.22 | 01-Oct-2008 | 8.400% | WI - 80.00% | 360 | 01-Oct-2006 |
| 2000396492 2 | 67,150.00 | 66,250.07 | 01-May-2009 | 11.750% | MI - 100.00% | 360 | 01-Oct-2006 |
| 2000396532 2 | 82,800.00 | 82,079.86 | 01-Jan-2009 | 8.550% | OH - 90.00% | 360 | 01-Oct-2006 |
| 2000396832 2 | 352,800.00 | 348,809.01 | 01-Mar-2009 | 7.250% | MI - 90.00% | 360 | 01-Oct-2006 |
| 2000396840 2 | 184,500.00 | 180,213.91 | 01-Sep-2008 | 7.500% | MI - 90.00% | 360 | 01-Oct-2006 |
| 2000397370 1 | 100,000.00 | 98,876.32 | 01-Aug-2008 | 11.600% | MI - 80.00% | 360 | 01-Nov-2006 |
| 2000397498 2 | 268,000.00 | 268,000.00 | 01-Jul-2008 | 8.350% | FL - 80.00% | 360 | 01-Nov-2006 |
| 2000397532 2 | 212,800.00 | 210,905.05 | 01-Apr-2009 | 9.300% | LA - 95.00% | 360 | 01-Nov-2006 |
| 2000397734 2 | 310,400.00 | 310,400.00 | 01-Apr-2008 | 7.990% | FL - 80.00% | 360 | 01-Nov-2006 |
| 2000397743 1 | 75,200.00 | 73,306.03 | 01-Nov-2008 | 7.650% | KS - 80.00% | 360 | 01-Oct-2006 |
| 2000397844 1 | 152,100.00 | 148,955.68 | 01-Apr-2008 | 8.600% | OH - 90.00% | 360 | 01-Nov-2006 |
| 2000397985 2 | 479,920.00 | 479,752.03 | 01-Oct-2007 | 7.000% | CA - 80.00% | 360 | 01-Sep-2006 |
| 2000398014 1 | 80,000.00 | 78,002.46 | 01-Jan-2009 | 7.950% | MN - 80.00% | 360 | 01-Oct-2006 |
| 2000398086 2 | 81,000.00 | 79,910.08 | 01-Apr-2008 | 9.550% | OH - 90.00% | 360 | 01-Nov-2006 |
| 2000398250 2 | 112,000.00 | 109,672.45 | 01-Oct-2008 | 9.990% | NC - 80.00% | 360 | 01-Nov-2006 |
| 2000398251 2 | 198,900.00 | 197,210.53 | 01-Oct-2008 | 9.550% | NC - 90.00% | 360 | 01-Nov-2006 |
| 2000398290 2 | 600,000.00 | 598,953.75 | 01-May-2008 | 5.500% | SC - 66.67% | 360 | 01-Nov-2006 |
| 2000398318 2 | 72,250.00 | 70,637.98 | 01-Feb-2008 | 9.650% | PA - 79.40% | 360 | 01-Nov-2006 |
| 2000398337 2 | 185,300.00 | 181,177.08 | 01-Mar-2009 | 9.600% | CO - 85.00% | 360 | 01-Nov-2006 |
| 2000398502 2 | 325,000.00 | 321,749.68 | 01-Nov-2006 | 11.400% | NJ - 100.00% | 360 | 01-Nov-2006 |
| 2000398538 2 | 201,600.00 | 195,883.70 | 01-Nov-2008 | 6.750% | IL - 90.00% | 360 | 01-Nov-2006 |
| 2000398568 2 | 744,000.00 | 743,983.08 | 01-Feb-2008 | 7.125% | MO - 87.74% | 360 | 01-Nov-2006 |
| 2000398617 2 | 115,335.00 | 112,116.75 | 01-Jan-2009 | 8.500% | SC - 90.00% | 360 | 01-Nov-2006 |
| 2000398665 2 | 63,000.00 | 62,020.66 | 01-Dec-2008 | 3.000% | SC - 90.00% | 360 | 01-Nov-2006 |
| 2000398690 2 | 212,500.00 | 207,679.93 | 01-Dec-2007 | 9.550% | MS - 83.33% | 360 | 01-Nov-2006 |
| 2000399078 2 | 60,000.00 | 59,016.01 | 01-Jan-2009 | 10.750% | LA - 63.83% | 360 | 01-Nov-2006 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000399437 2 | 572,400.00 | 556,774.55 | 01-Apr-2009 | 8.000% | CA - 90.00% | 360 | 01-Nov-2006 |
| 2000399496 2 | 82,450.00 | 81,377.37 | 01-Oct-2007 | 10.350% | OH - 85.00% | 360 | 01-Nov-2006 |
| 2000399517 1 | 76,500.00 | 75,022.65 | 01-Aug-2008 | 9.100% | MO - 90.00% | 360 | 01-Nov-2006 |
| 2000399531 2 | 111,350.00 | 108,698.30 | 01-Jun-2008 | 8.990% | NY - 85.00% | 360 | 01-Dec-2006 |
| 2000399752 1 | 238,500.00 | 235,776.77 | 01-Feb-2007 | 9.400% | GA - 90.00% | 360 | 01-Dec-2006 |
| 2000399757 2 | 61,200.00 | 59,856.54 | 01-Jul-2008 | 10.300% | IN - 85.00% | 360 | 01-Dec-2006 |
| 2000399774 2 | 51,750.00 | 51,047.53 | 01-Apr-2008 | 10.600% | PA - 75.00% | 360 | 01-Dec-2006 |
| 2000399785 1 | 128,000.00 | 124,278.45 | 01-Mar-2009 | 8.450% | OH - 80.00% | 360 | 01-Nov-2006 |
| 2000399795 2 | 208,000.00 | 201,871.05 | 01-Oct-2008 | 7.990% | MA - 79.39% | 360 | 01-Nov-2006 |
| 2000399856 2 | 76,500.00 | 75,935.03 | 01-May-2008 | 9.900% | ID - 90.00% | 360 | 01-Dec-2006 |
| 2000399878 1 | 106,200.00 | 103,999.79 | 01-Nov-2008 | 9.850% | NC - 90.00% | 360 | 01-Dec-2006 |
| 2000400016 2 | 199,750.00 | 196,882.90 | 01-Jan-2008 | 10.350% | FL - 85.00% | 360 | 01-Dec-2006 |
| 2000400128 2 | 167,850.00 | 163,578.96 | 01-Feb-2007 | 8.500% | FL - 90.00% | 360 | 01-Dec-2006 |
| 2000400273 2 | 94,500.00 | 93,764.28 | 01-Feb-2008 | 9.500% | AR - 90.00% | 360 | 01-Dec-2006 |
| 2000400406 2 | 191,250.00 | 185,823.85 | 01-Nov-2007 | 8.000% | NJ - 83.88% | 360 | 01-Dec-2006 |
| 2000400439 2 | 72,375.00 | 71,714.00 | 01-Jul-2007 | 11.200% | FL - 75.00% | 360 | 01-Dec-2006 |
| 2000400494 2 | 117,000.00 | 114,112.57 | 01-Aug-2008 | 8.900% | OH - 89.66% | 360 | 01-Dec-2006 |
| 2000400497 2 | 50,400.00 | 49,411.81 | 01-Jun-2009 | 11.900% | OH - 90.00% | 360 | 01-Dec-2006 |
| 2000400539 2 | 277,500.00 | 271,284.80 | 01-Aug-2007 | 7.875% | FL - 75.00% | 360 | 01-Dec-2006 |
| 2000400654 2 | 144,000.00 | 141,085.16 | 01-Feb-2008 | 9.990% | LA - 90.00% | 360 | 01-Dec-2006 |
| 2000400911 2 | 182,000.00 | 178,329.92 | 01-Mar-2008 | 9.990% | FL - 70.00% | 360 | 01-Dec-2006 |
| 2000400968 2 | 436,500.00 | 432,512.87 | 01-Feb-2008 | 8.250% | NJ - 90.00% | 360 | 01-Dec-2006 |
| 2000401017 1 | 192,000.00 | 192,000.00 | 01-Sep-2007 | 7.550% | NY - 80.00% | 360 | 01-Dec-2006 |
| 2000401311 2 | 272,000.00 | 270,222.67 | 01-Nov-2007 | 10.250% | NJ - 80.00% | 360 | 01-Dec-2006 |
| 2000401538 2 | 65,700.00 | 64,326.58 | 01-Jan-2009 | 9.450% | MD - 87.60% | 360 | 01-Dec-2006 |
| 2000401540 2 | 55,200.00 | 54,676.31 | 01-Aug-2007 | 11.850% | IA - 80.00% | 360 | 01-Dec-2006 |
| 2000401786 1 | 72,000.00 | 71,755.97 | 01-Jan-2007 | 10.550% | FL - 90.00% | 360 | 01-Dec-2006 |
| 2000401849 2 | 63,750.00 | 63,311.00 | 01-Oct-2007 | 10.350% | OH - 85.00% | 360 | 01-Dec-2006 |
| 2000401911 2 | 83,200.00 | 81,510.97 | 01-Oct-2007 | 7.375% | IN - 80.00% | 360 | 01-Dec-2006 |
| 2000402213 2 | 556,200.00 | 543,653.31 | 01-Oct-2008 | 9.700% | MS - 90.00% | 360 | 01-Nov-2006 |
| 2000402340 2 | 133,147.00 | 129,921.41 | 01-Mar-2009 | 8.950% | AL - 100.00% | 360 | 01-Dec-2006 |
| 2000402352 1 | 125,400.00 | 121,823.52 | 01-Feb-2009 | 7.875% | PA - 95.00% | 360 | 01-Dec-2006 |
| 2000402376 2 | 510,000.00 | 499,339.64 | 01-Nov-2007 | 9.050% | FL - 100.00% | 360 | 01-Dec-2006 |
| 2000402383 1 | 272,000.00 | 270,279.41 | 01-Nov-2007 | 10.400% | SC - 85.00% | 360 | 01-Dec-2006 |
| 2000402391 2 | 295,920.00 | 292,556.75 | 01-Jun-2008 | 7.150% | CA - 80.00% | 360 | 01-Dec-2006 |
| 2000402394 2 | 165,300.00 | 161,291.43 | 01-Mar-2009 | 9.200% | MO - 95.00% | 360 | 01-Dec-2006 |
| 2000402405 2 | 256,000.00 | 247,826.77 | 01-Jun-2007 | 6.510% | IL - 80.00% | 360 | 01-Jan-2007 |
| 2000402406 2 | 1,040,000.00 | 1,031,786.77 | 01-Jul-2007 | 8.300% | FL - 80.00% | 360 | 01-Dec-2006 |
| 2000402428 1 | 54,900.00 | 54,360.68 | 01-May-2007 | 10.850% | PA - 90.00% | 360 | 01-Dec-2006 |
| 2000402434 1 | 60,900.00 | 59,790.29 | 01-Mar-2008 | 8.990% | MO - 87.00% | 360 | 01-Dec-2006 |
| 2000402462 2 | 631,750.00 | 631,750.00 | 01-Nov-2008 | 7.450% | CA - 95.00% | 360 | 01-Dec-2006 |
| 2000402471 2 | 196,000.00 | 193,625.77 | 01-Nov-2008 | 7.850% | FL - 70.00% | 360 | 01-Dec-2006 |
| 2000402478 1 | 288,000.00 | 282,144.15 | 01-Nov-2008 | 9.990% | TX - 90.00% | 360 | 01-Dec-2006 |
| 2000402501 1 | 151,920.00 | 147,112.50 | 01-Mar-2008 | 7.300% | IL - 80.00% | 360 | 01-Jan-2007 |
| 2000402504 1 | 94,500.00 | 92,078.71 | 01-Jan-2008 | 8.550% | SC - 90.00% | 360 | 01-Dec-2006 |
| 2000402507 1 | 148,000.00 | 143,517.51 | 01-Sep-2007 | 7.750% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000402525 1 | 69,000.00 | 68,163.57 | 01-Mar-2008 | 9.850% | MI - 75.00% | 360 | 01-Dec-2006 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000402535 2 | 368,800.00 | 364,373.17 | 01-Nov-2008 | 7.990% | FL - 80.00% | 360 | 01-Dec-2006 |
| 2000402536 1 | 351,000.00 | 340,786.43 | 01-Aug-2008 | 8.150% | CA - 90.00% | 360 | 01-Dec-2006 |
| 2000402555 1 | 142,900.00 | 139,511.92 | 01-Sep-2008 | 9.200% | FL - 69.40% | 360 | 01-Dec-2006 |
| 2000402602 1 | 227,000.00 | 223,809.05 | 01-Nov-2008 | 7.500% | FL - 64.86% | 360 | 01-Dec-2006 |
| 2000402611 2 | 193,500.00 | 190,404.52 | 01-Jun-2008 | 7.925% | FL - 90.00% | 360 | 01-Nov-2006 |
| 2000402612 1 | 56,250.00 | 55,163.59 | 01-Jun-2009 | 10.250% | PA - 90.00% | 360 | 01-Dec-2006 |
| 2000402628 1 | 182,000.00 | 178,348.24 | 01-Feb-2008 | 9.000% | FL - 70.00% | 360 | 01-Dec-2006 |
| 2000402674 1 | 92,700.00 | 90,258.78 | 01-Feb-2009 | 8.250% | OH - 90.00% | 360 | 01-Dec-2006 |
| 2000402677 1 | 238,500.00 | 233,268.62 | 01-Oct-2008 | 9.450% | IL - 90.00% | 360 | 01-Jan-2007 |
| 2000402711 1 | 54,000.00 | 53,167.32 | 01-Nov-2008 | 11.050% | MS - 90.00% | 360 | 01-Dec-2006 |
| 2000402712 2 | 617,500.00 | 609,858.08 | 01-Jan-2008 | 10.750% | FL - 95.00% | 360 | 01-Dec-2006 |
| 2000402717 1 | 99,750.00 | 99,000.22 | 01-Apr-2009 | 9.800% | GA - 95.00% | 360 | 01-Dec-2006 |
| 2000402719 2 | 183,407.00 | 180,960.53 | 01-Apr-2008 | 7.650% | SC - 80.00% | 360 | 01-Dec-2006 |
| 2000402732 1 | 313,520.00 | 308,491.41 | 01-Oct-2007 | 6.900% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000402740 1 | 239,400.00 | 237,425.66 | 01-Mar-2009 | 9.450% | NJ - 90.00% | 360 | 01-Dec-2006 |
| 2000402741 2 | 840,000.00 | 819,480.01 | 01-Sep-2007 | 8.900% | FL - 84.00% | 360 | 01-Dec-2006 |
| 2000402783 1 | 412,800.00 | 400,888.53 | 01-Feb-2009 | 7.850% | IL - 80.00% | 360 | 01-Jan-2007 |
| 2000402785 2 | 702,000.00 | 691,757.17 | 01-Jun-2008 | 7.125% | CA - 90.00% | 360 | 01-Dec-2006 |
| 2000402824 1 | 296,000.00 | 295,986.82 | 01-Sep-2008 | 7.375% | NC - 80.00% | 360 | 01-Dec-2006 |
| 2000402825 1 | 157,500.00 | 154,000.52 | 01-Jan-2009 | 7.850% | AZ - 75.00% | 360 | 01-Dec-2006 |
| 2000402861 1 | 198,900.00 | 195,423.05 | 01-Jun-2008 | 10.750% | TN - 90.00% | 360 | 01-Dec-2006 |
| 2000402883 1 | 143,650.00 | 143,610.76 | 01-Jul-2009 | 5.000% | AZ - 85.00% | 360 | 01-Dec-2006 |
| 2000402885 1 | 58,500.00 | 57,921.36 | 01-Apr-2008 | 11.650% | IN - 90.00% | 360 | 01-Dec-2006 |
| 2000402919 1 | 71,120.00 | 70,639.33 | 01-Apr-2009 | 9.200% | IN - 80.00% | 360 | 01-Dec-2006 |
| 2000402953 1 | 76,500.00 | 75,564.23 | 01-Oct-2008 | 9.550% | MI - 90.00% | 360 | 01-Dec-2006 |
| 2000402969 1 | 162,000.00 | 157,913.05 | 01-Oct-2007 | 8.990% | IN - 90.00% | 360 | 01-Dec-2006 |
| 2000402972 1 | 89,550.00 | 88,107.57 | 01-Aug-2008 | 9.700% | WI - 90.00% | 360 | 01-Dec-2006 |
| 2000402977 1 | 412,000.00 | 398,923.96 | 01-Jun-2009 | 7.550% | UT - 72.28% | 360 | 01-Dec-2006 |
| 2000402997 2 | 96,900.00 | 96,255.61 | 01-May-2008 | 10.300% | NC - 95.00% | 360 | 01-Dec-2006 |
| 2000402998 1 | 414,000.00 | 412,030.57 | 01-Apr-2007 | 9.400% | CA - 90.00% | 360 | 01-Dec-2006 |
| 2000403000 2 | 97,600.00 | 95,545.77 | 01-Aug-2009 | 9.500% | FL - 80.00% | 360 | 01-Dec-2006 |
| 2000403010 2 | 180,000.00 | 173,942.86 | 01-Jan-2009 | 7.000% | FL - 80.00% | 360 | 01-Dec-2006 |
| 2000403027 2 | 661,500.00 | 646,116.35 | 01-Aug-2007 | 9.300% | NY - 90.00% | 360 | 01-Dec-2006 |
| 2000403028 1 | 310,950.00 | 303,795.34 | 01-Feb-2007 | 9.200% | CT - 90.00% | 360 | 01-Jan-2007 |
| 2000403063 2 | 194,400.00 | 192,419.51 | 01-Jan-2009 | 7.250% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000403073 1 | 111,690.00 | 109,375.76 | 01-Jan-2008 | 8.050% | GA - 90.00% | 360 | 01-Jan-2007 |
| 2000403079 1 | 57,000.00 | 55,809.58 | 01-May-2009 | 9.700% | OK - 95.00% | 360 | 01-Jan-2007 |
| 2000403098 1 | 520,000.00 | 511,180.78 | 01-May-2009 | 5.000% | CA - 86.67% | 360 | 01-Dec-2006 |
| 2000403111 1 | 227,000.00 | 222,054.75 | 01-Mar-2008 | 9.500% | PA - 89.72% | 360 | 01-Jan-2007 |
| 2000403114 1 | 88,000.00 | 85,905.37 | 01-Jan-2009 | 8.990% | PA - 80.00% | 360 | 01-Dec-2006 |
| 2000403145 1 | 374,850.00 | 371,490.71 | 01-Sep-2008 | 8.750% | GA - 85.00% | 360 | 01-Dec-2006 |
| 2000403163 2 | 459,000.00 | 453,105.82 | 01-Oct-2008 | 7.650% | CA - 90.00% | 360 | 01-Dec-2006 |
| 2000403203 2 | 126,000.00 | 121,884.73 | 01-Jul-2009 | 7.500% | OH - 88.11% | 360 | 01-Dec-2006 |
| 2000403210 1 | 89,000.00 | 87,423.72 | 01-Oct-2008 | 9.850% | WI - 80.91% | 360 | 01-Dec-2006 |
| 2000403238 1 | 208,250.00 | 198,998.67 | 01-Apr-2009 | 7.950% | FL - 88.66% | 360 | 01-Jan-2007 |
| 2000403265 1 | 127,500.00 | 125,180.29 | 01-Apr-2008 | 10.550% | LA - 85.00% | 360 | 01-Dec-2006 |
| 2000403285 1 | 142,500.00 | 141,596.23 | 01-Sep-2007 | 8.700% | FL - 95.00% | 360 | 01-Jan-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000403287 2 | 232,000.00 | 229,017.12 | 01-Dec-2008 | 7.850% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000403299 2 | 535,200.00 | 534,121.58 | 01-Jan-2008 | 6.500% | CA - 80.00% | 360 | 01-Jan-2007 |
| 2000403302 2 | 90,000.00 | 88,287.23 | 01-Sep-2007 | 8.800% | FL - 90.00% | 360 | 01-Dec-2006 |
| 2000403312 1 | 484,500.00 | 478,800.76 | 01-Jul-2008 | 7.950% | MA - 95.00% | 360 | 01-Dec-2006 |
| 2000403327 2 | 595,000.00 | 583,173.73 | 01-Dec-2007 | 9.950% | FL - 100.00% | 360 | 01-Jan-2007 |
| 2000403355 2 | 641,750.00 | 635,149.64 | 01-Sep-2008 | 8.500% | CA - 85.00% | 360 | 01-Jan-2007 |
| 2000403380 1 | 74,700.00 | 74,138.19 | 01-Feb-2008 | 10.900% | OH - 90.00% | 360 | 01-Dec-2006 |
| 2000403408 2 | 50,000.00 | 39,205.02 | 01-Nov-2009 | 8.250% | IN - 81.97% | 120 | 01-Jan-2007 |
| 2000403426 1 | 84,550.00 | 83,749.65 | 01-Jan-2009 | 9.250% | KY - 95.00% | 360 | 01-Jan-2007 |
| 2000403441 1 | 67,500.00 | 66,665.94 | 01-Jan-2008 | 9.500% | MO - 90.00% | 360 | 01-Jan-2007 |
| 2000403456 1 | 116,000.00 | 113,504.58 | 01-Sep-2008 | 7.990% | IN - 80.00% | 360 | 01-Jan-2007 |
| 2000403475 2 | 149,450.00 | 146,456.27 | 01-Jun-2009 | 10.850% | AL - 100.00% | 360 | 01-Jan-2007 |
| 2000403485 1 | 251,750.00 | 244,513.09 | 01-May-2009 | 3.750% | MI - 95.00% | 360 | 01-Dec-2006 |
| 2000403488 1 | 50,575.00 | 49,734.80 | 01-Jan-2008 | 10.850% | SC - 85.00% | 360 | 01-Jan-2007 |
| 2000403496 1 | 162,400.00 | 159,559.89 | 01-Sep-2008 | 6.400% | SC - 80.00% | 360 | 01-Dec-2006 |
| 2000403500 2 | 318,250.00 | 309,751.81 | 01-Apr-2008 | 7.250% | NJ - 95.00% | 360 | 01-Nov-2006 |
| 2000403521 1 | 128,000.00 | 125,649.30 | 01-Oct-2008 | 10.350% | CO - 80.00% | 360 | 01-Jan-2007 |
| 2000403528 2 | 265,950.00 | 261,767.58 | 01-Apr-2009 | 9.650% | MN - 90.00% | 360 | 01-Dec-2006 |
| 2000403534 1 | 67,500.00 | 66,694.02 | 01-Nov-2008 | 9.900% | MI - 90.00% | 360 | 01-Dec-2006 |
| 2000403548 1 | 69,350.00 | 67,862.89 | 01-Aug-2008 | 9.550% | LA - 95.00% | 360 | 01-Jan-2007 |
| 2000403558 1 | 160,200.00 | 156,103.66 | 01-Jun-2008 | 8.650% | IL - 90.00% | 360 | 01-Jan-2007 |
| 2000403563 1 | 60,300.00 | 59,524.43 | 01-Jul-2008 | 10.950% | IN - 90.00% | 360 | 01-Jan-2007 |
| 2000403576 2 | 276,250.00 | 240,897.83 | 01-Dec-2008 | 8.250% | SC - 85.00% | 180 | 01-Dec-2006 |
| 2000403606 1 | 248,000.00 | 245,489.26 | 01-Feb-2008 | 7.700% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000403632 1 | 391,000.00 | 389,241.35 | 01-Apr-2008 | 10.600% | FL - 89.89% | 360 | 01-Jan-2007 |
| 2000403722 1 | 132,000.00 | 130,479.86 | 01-Sep-2008 | 8.350% | WI - 80.00% | 360 | 01-Jan-2007 |
| 2000403727 1 | 262,096.00 | 259,998.49 | 01-Jan-2008 | 9.550% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000403732 1 | 280,000.00 | 276,240.98 | 01-Dec-2008 | 7.550% | FL - 67.15% | 360 | 01-Jan-2007 |
| 2000403734 2 | 370,500.00 | 366,740.60 | 01-Dec-2007 | 7.500% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000403741 2 | 671,500.00 | 658,410.04 | 01-Aug-2009 | 2.000% | CA - 85.00% | 360 | 01-Jan-2007 |
| 2000403753 1 | 52,200.00 | 51,143.46 | 01-Aug-2009 | 9.750% | VA - 90.00% | 360 | 01-Jan-2007 |
| 2000403762 1 | 72,000.00 | 71,460.56 | 01-Sep-2008 | 11.450% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000403774 1 | 114,750.00 | 112,574.51 | 01-Feb-2008 | 8.650% | FL - 85.00% | 360 | 01-Jan-2007 |
| 2000403791 1 | 172,000.00 | 166,388.85 | 01-Jul-2008 | 7.250% | ID - 80.00% | 360 | 01-Jan-2007 |
| 2000403803 1 | 134,900.00 | 133,642.28 | 01-Jul-2009 | 8.990% | MI - 95.00% | 360 | 01-Jan-2007 |
| 2000403865 1 | 220,000.00 | 215,788.19 | 01-May-2009 | 10.650% | LA - 80.00% | 360 | 01-Jan-2007 |
| 2000403869 1 | 76,500.00 | 75,289.84 | 01-Apr-2009 | 8.000% | KY - 85.00% | 360 | 01-Jan-2007 |
| 2000403895 1 | 64,800.00 | 64,103.42 | 01-Dec-2008 | 8.500% | OK - 80.00% | 360 | 01-Jan-2007 |
| 2000403899 1 | 205,600.00 | 199,551.28 | 01-Jun-2008 | 7.700% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000403939 1 | 256,500.00 | 253,911.35 | 01-Feb-2008 | 8.700% | IL - 90.00% | 360 | 01-Jan-2007 |
| 2000403948 1 | 121,800.00 | 119,057.91 | 01-May-2008 | 9.300% | OH - 93.69% | 360 | 01-Jan-2007 |
| 2000403952 1 | 65,450.00 | 64,626.19 | 01-Jun-2008 | 11.050% | NY - 85.00% | 360 | 01-Dec-2006 |
| 2000404008 2 | 585,000.00 | 575,279.55 | 01-Jul-2007 | 10.850% | NJ - 100.00% | 360 | 01-Jan-2007 |
| 2000404014 1 | 427,500.00 | 423,475.35 | 01-Nov-2007 | 8.125% | FL - 95.00% | 360 | 01-Dec-2006 |
| 2000404017 1 | 66,500.00 | 65,581.71 | 01-Aug-2008 | 10.250% | MO - 70.00% | 360 | 01-Jan-2007 |
| 2000404022 1 | 144,000.00 | 141,172.59 | 01-Apr-2008 | 10.150% | AL - 90.00% | 360 | 01-Dec-2006 |
| 2000404037 1 | 67,925.00 | 67,555.93 | 01-Mar-2009 | 9.950% | PA - 95.00% | 360 | 01-Dec-2006 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000404060 2 | 354,350.00 | 351,288.23 | 01-Jun-2009 | 6.000% | MD - 95.00% | 360 | 01-Jan-2007 |
| 2000404083 1 | 267,750.00 | 261,826.46 | 01-Feb-2008 | 7.900% | OH - 85.00% | 360 | 01-Jan-2007 |
| 2000404104 2 | 463,500.00 | 452,835.36 | 01-Jun-2008 | 9.200% | GA - 90.00% | 360 | 01-Jan-2007 |
| 2000404128 1 | 175,200.00 | 175,200.00 | 01-Jul-2008 | 7.900% | UT - 80.00% | 360 | 01-Jan-2007 |
| 2000404133 1 | 375,000.00 | 369,462.70 | 01-Oct-2008 | 7.200% | NY - 83.33% | 360 | 01-Jan-2007 |
| 2000404152 1 | 62,250.00 | 61,415.47 | 01-Nov-2007 | 9.625% | MI - 75.00% | 360 | 01-Dec-2006 |
| 2000404153 1 | 225,000.00 | 219,617.51 | 01-Jan-2008 | 8.950% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000404164 1 | 267,000.00 | 266,932.24 | 01-Aug-2008 | 8.750% | IL - 89.90% | 360 | 01-Jan-2007 |
| 2000404174 1 | 385,000.00 | 385,000.00 | 01-Dec-2008 | 5.900% | CA - 59.69% | 360 | 01-Jan-2007 |
| 2000404195 1 | 135,000.00 | 133,024.31 | 01-May-2008 | 8.887% | MI - 90.00% | 360 | 01-Dec-2006 |
| 2000404205 1 | 166,000.00 | 161,681.65 | 01-May-2008 | 8.500% | FL - 66.94% | 360 | 01-Jan-2007 |
| 2000404220 1 | 446,250.00 | 442,249.33 | 01-Sep-2008 | 9.150% | IL - 85.00% | 360 | 01-Jan-2007 |
| 2000404230 1 | 120,510.00 | 117,498.53 | 01-May-2008 | 8.750% | SC - 90.00% | 360 | 01-Jan-2007 |
| 2000404241 1 | 227,500.00 | 221,303.59 | 01-Apr-2008 | 6.550% | FL - 70.00% | 360 | 01-Jan-2007 |
| 2000404247 1 | 314,500.00 | 307,123.36 | 01-Aug-2009 | 1.750% | FL - 85.00% | 360 | 01-Jan-2007 |
| 2000404252 2 | 720,000.00 | 699,952.09 | 01-Aug-2007 | 8.200% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000404308 2 | 360,000.00 | 357,234.26 | 01-Feb-2007 | 8.750% | NY - 80.00% | 360 | 01-Jan-2007 |
| 2000404326 1 | 175,750.00 | 174,604.69 | 01-Aug-2008 | 9.450% | OH - 95.00% | 360 | 01-Jan-2007 |
| 2000404355 1 | 102,000.00 | 99,407.08 | 01-Feb-2008 | 8.700% | WI - 80.00% | 360 | 01-Jan-2007 |
| 2000404357 1 | 88,200.00 | 86,557.45 | 01-Sep-2007 | 8.600% | IN - 90.00% | 360 | 01-Jan-2007 |
| 2000404358 2 | 751,500.00 | 751,500.00 | 01-Mar-2008 | 9.350% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000404385 2 | 480,000.00 | 468,952.60 | 01-Dec-2008 | 7.300% | VA - 80.00% | 360 | 01-Jan-2007 |
| 2000404395 2 | 245,600.00 | 241,668.44 | 01-Jan-2009 | 7.300% | CA - 80.00% | 360 | 01-Jan-2007 |
| 2000404397 1 | 81,000.00 | 79,844.18 | 01-Feb-2008 | 10.250% | GA - 90.00% | 360 | 01-Jan-2007 |
| 2000404420 1 | 99,000.00 | 97,481.95 | 01-Nov-2007 | 1.750% | PA - 90.00% | 360 | 01-Jan-2007 |
| 2000404432 1 | 105,300.00 | 102,828.90 | 01-Aug-2008 | 7.500% | MI - 89.24% | 360 | 01-Jan-2007 |
| 2000404436 1 | 90,000.00 | 88,928.55 | 01-Oct-2007 | 10.950% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000404444 1 | 148,000.00 | 145,134.30 | 01-Oct-2007 | 6.950% | RI - 80.00% | 360 | 01-Jan-2007 |
| 2000404453 2 | 148,000.00 | 144,426.61 | 01-Dec-2008 | 8.950% | ME - 80.00% | 360 | 01-Jan-2007 |
| 2000404458 1 | 51,000.00 | 50,290.63 | 01-Jun-2008 | 11.850% | IA - 100.00% | 360 | 01-Jan-2007 |
| 2000404507 2 | 390,000.00 | 385,023.39 | 01-Nov-2007 | 10.800% | NJ - 100.00% | 360 | 01-Jan-2007 |
| 2000404551 1 | 61,200.00 | 60,603.98 | 01-Mar-2008 | 9.650% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000404567 2 | 170,000.00 | 152,233.87 | 01-Sep-2008 | 6.990% | FL - 79.07% | 180 | 01-Jan-2007 |
| 2000404589 2 | 273,800.00 | 269,258.24 | 01-Sep-2008 | 6.900% | FL - 74.00% | 360 | 01-Jan-2007 |
| 2000404620 1 | 63,600.00 | 61,605.15 | 01-Aug-2009 | 2.375% | NC - 80.00% | 360 | 01-Jan-2007 |
| 2000404635 1 | 85,500.00 | 84,445.28 | 01-Jul-2009 | 11.500% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000404649 1 | 152,746.00 | 149,763.97 | 01-Oct-2008 | 10.500% | GA - 95.00% | 360 | 01-Jan-2007 |
| 2000404654 2 | 330,000.00 | 318,718.50 | 01-Mar-2009 | 7.450% | NJ - 80.00% | 360 | 01-Jan-2007 |
| 2000404717 1 | 146,400.00 | 143,278.04 | 01-Dec-2007 | 7.250% | MO - 80.00% | 360 | 01-Dec-2006 |
| 2000404738 1 | 94,000.00 | 91,774.24 | 01-Oct-2007 | 8.990% | PA - 78.33% | 360 | 01-Jan-2007 |
| 2000404758 2 | 561,000.00 | 548,821.99 | 01-Apr-2007 | 9.500% | IL - 85.00% | 360 | 01-Jan-2007 |
| 2000404763 1 | 179,992.00 | 179,992.00 | 01-Feb-2008 | 6.350% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000404770 1 | 179,200.00 | 179,199.19 | 01-Aug-2008 | 7.700% | IL - 80.00% | 360 | 01-Jan-2007 |
| 2000404775 1 | 57,150.00 | 56,138.45 | 01-Jun-2008 | 9.500% | WI - 90.00% | 360 | 01-Jan-2007 |
| 2000404808 1 | 139,500.00 | 137,716.95 | 01-Jul-2008 | 8.100% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000404816 2 | 544,000.00 | 531,643.35 | 01-Dec-2007 | 9.300% | NY - 83.69% | 360 | 01-Jan-2007 |
| 2000404835 1 | 319,500.00 | 310,943.55 | 01-Jan-2009 | 8.200% | CA - 90.00% | 360 | 01-Jan-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000404866 1 | 314,580.00 | 311,131.39 | 01-Sep-2009 | 8.500% | CA - 64.20% | 360 | 01-Jan-2007 |
| 2000404867 1 | 203,400.00 | 201,616.34 | 01-Jul-2009 | 9.200% | AZ - 90.00% | 360 | 01-Jan-2007 |
| 2000404890 1 | 398,000.00 | 398,000.00 | 01-Sep-2009 | 7.100% | CA - 47.38% | 360 | 01-Jan-2007 |
| 2000404920 1 | 124,250.00 | 122,054.83 | 01-Nov-2008 | 8.000% | FL - 74.99% | 360 | 01-Jan-2007 |
| 2000404937 2 | 332,500.00 | 324,421.14 | 01-May-2008 | 7.990% | IL - 95.00% | 360 | 01-Jan-2007 |
| 2000404938 1 | 243,950.00 | 236,459.75 | 01-Apr-2008 | 7.750% | IL - 85.00% | 360 | 01-Jan-2007 |
| 2000404940 1 | 62,100.00 | 61,377.62 | 01-Sep-2008 | 10.250% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000404953 1 | 71,250.00 | 70,462.36 | 01-Nov-2008 | 7.875% | IN - 95.00% | 360 | 01-Jan-2007 |
| 2000404969 1 | 175,750.00 | 171,117.02 | 01-Jan-2009 | 8.490% | OH - 95.00% | 360 | 01-Jan-2007 |
| 2000404974 1 | 171,200.00 | 165,303.34 | 01-May-2008 | 7.350% | RI - 80.00% | 360 | 01-Jan-2007 |
| 2000405005 1 | 175,000.00 | 173,585.24 | 01-Jan-2008 | 9.750% | NM - 81.40% | 360 | 01-Jan-2007 |
| 2000405017 1 | 112,500.00 | 111,232.90 | 01-May-2009 | 6.000% | SC - 90.00% | 360 | 01-Jan-2007 |
| 2000405046 2 | 709,750.00 | 691,743.56 | 01-Mar-2008 | 8.500% | CA - 85.00% | 360 | 01-Jan-2007 |
| 2000405048 1 | 82,800.00 | 81,138.43 | 01-Mar-2008 | 9.990% | KY - 90.00% | 360 | 01-Jan-2007 |
| 2000405097 2 | 560,500.00 | 553,322.72 | 01-Apr-2008 | 7.650% | NJ - 95.00% | 360 | 01-Jan-2007 |
| 2000405129 1 | 97,750.00 | 95,234.52 | 01-Oct-2007 | 8.500% | WI - 85.00% | 360 | 01-Jan-2007 |
| 2000405150 1 | 337,600.00 | 327,853.07 | 01-Sep-2008 | 7.125% | SC - 80.00% | 360 | 01-Dec-2006 |
| 2000405165 1 | 181,800.00 | 177,455.60 | 01-Sep-2007 | 8.990% | IN - 90.00% | 360 | 01-Jan-2007 |
| 2000405244 1 | 354,450.00 | 354,450.00 | 01-Mar-2008 | 7.350% | FL - 85.00% | 360 | 01-Jan-2007 |
| 2000405284 1 | 228,000.00 | 225,656.89 | 01-Jul-2008 | 7.400% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000405295 1 | 55,250.00 | 54,112.79 | 01-Dec-2008 | 8.750% | LA - 85.00% | 360 | 01-Jan-2007 |
| 2000405305 1 | 50,150.00 | 49,404.24 | 01-Sep-2008 | 10.800% | IN - 85.00% | 360 | 01-Jan-2007 |
| 2000405322 1 | 100,000.00 | 98,113.07 | 01-Mar-2008 | 8.650% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000405328 1 | 96,300.00 | 94,471.71 | 01-Aug-2008 | 6.900% | IN - 90.00% | 360 | 01-Jan-2007 |
| 2000405364 1 | 300,600.00 | 294,856.57 | 01-Oct-2008 | 10.150% | TN - 90.00% | 360 | 01-Jan-2007 |
| 2000405385 1 | 67,500.00 | 66,364.99 | 01-Feb-2009 | 9.700% | IN - 90.00% | 360 | 01-Jan-2007 |
| 2000405387 1 | 174,000.00 | 169,719.04 | 01-Jun-2008 | 8.800% | GA - 100.00% | 360 | 01-Jan-2007 |
| 2000405391 1 | 75,650.00 | 73,925.08 | 01-Dec-2008 | 9.250% | IA - 85.00% | 360 | 01-Jan-2007 |
| 2000405402 1 | 54,400.00 | 53,695.93 | 01-May-2008 | 9.500% | OH - 85.00% | 360 | 01-Dec-2006 |
| 2000405426 1 | 209,900.00 | 209,900.00 | 01-May-2009 | 6.400% | CA - 67.71% | 360 | 01-Jan-2007 |
| 2000405433 1 | 192,000.00 | 187,872.63 | 01-Jul-2008 | 9.550% | GA - 80.00% | 360 | 01-Jan-2007 |
| 2000405509 1 | 357,000.00 | 351,749.19 | 01-Nov-2007 | 10.100% | FL - 70.00% | 360 | 01-Jan-2007 |
| 2000405524 1 | 279,000.00 | 279,000.00 | 01-Jan-2008 | 8.100% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000405531 1 | 59,500.00 | 58,685.10 | 01-Jun-2007 | 9.650% | OK - 85.00% | 360 | 01-Jan-2007 |
| 2000405538 1 | 172,000.00 | 166,959.55 | 01-Sep-2008 | 7.950% | IL - 80.00% | 360 | 01-Jan-2007 |
| 2000405566 1 | 83,700.00 | 82,269.51 | 01-Jan-2009 | 10.700% | GA - 100.00% | 360 | 01-Jan-2007 |
| 2000405575 1 | 144,400.00 | 141,144.76 | 01-Apr-2008 | 9.200% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000405599 1 | 288,800.00 | 288,752.69 | 01-Jun-2009 | 4.000% | CA - 80.00% | 360 | 01-Jan-2007 |
| 2000405609 1 | 288,000.00 | 288,000.00 | 01-Dec-2008 | 8.550% | IL - 90.00% | 360 | 01-Jan-2007 |
| 2000405610 2 | 527,250.00 | 527,250.00 | 01-Feb-2008 | 9.400% | WI - 95.00% | 360 | 01-Jan-2007 |
| 2000405630 1 | 101,500.00 | 100,003.66 | 01-Jan-2008 | 10.100% | IN - 89.82% | 360 | 01-Jan-2007 |
| 2000405633 1 | 117,800.00 | 115,140.84 | 01-Oct-2008 | 9.300% | SC - 95.00% | 360 | 01-Jan-2007 |
| 2000405664 2 | 551,000.00 | 536,468.19 | 01-Jul-2008 | 8.490% | OH - 95.00% | 360 | 01-Jan-2007 |
| 2000405812 1 | 74,900.00 | 73,113.14 | 01-Apr-2008 | 8.990% | NY - 70.00% | 360 | 01-Jan-2007 |
| 2000405833 1 | 300,000.00 | 292,491.90 | 01-Jul-2008 | 8.650% | MO - 80.00% | 360 | 01-Jan-2007 |
| 2000405852 2 | 423,900.00 | 418,781.64 | 01-Nov-2007 | 7.800% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000405899 1 | 180,000.00 | 178,129.38 | 01-Apr-2008 | 10.350% | MO - 90.00% | 360 | 01-Jan-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000405905 2 | 696,000.00 | 676,732.18 | 01-Jan-2008 | 8.000% | TX - 80.00% | 360 | 01-Jan-2007 |
| 2000405911 1 | 296,000.00 | 296,000.00 | 01-Aug-2007 | 6.625% | AZ - 79.57% | 360 | 01-Dec-2006 |
| 2000405921 1 | 78,300.00 | 76,813.48 | 01-Apr-2008 | 10.650% | SC - 90.00% | 360 | 01-Jan-2007 |
| 2000405989 1 | 51,850.00 | 50,971.00 | 01-Jan-2008 | 10.750% | SC - 85.00% | 360 | 01-Jan-2007 |
| 2000406001 1 | 82,800.00 | 81,465.09 | 01-May-2009 | 6.500% | MI - 90.00% | 360 | 01-Dec-2006 |
| 2000406012 1 | 405,000.00 | 405,000.00 | 01-Jan-2009 | 8.400% | GA - 90.00% | 360 | 01-Jan-2007 |
| 2000406023 2 | 192,000.00 | 192,000.00 | 01-Feb-2008 | 7.290% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000406029 1 | 176,000.00 | 172,377.55 | 01-Sep-2007 | 9.775% | ME - 80.00% | 360 | 01-Jan-2007 |
| 2000406048 1 | 104,000.00 | 102,746.56 | 01-Mar-2009 | 8.750% | OH - 80.00% | 360 | 01-Jan-2007 |
| 2000406118 1 | 66,600.00 | 65,874.21 | 01-Mar-2008 | 10.500% | IN - 90.00% | 360 | 01-Jan-2007 |
| 2000406141 1 | 103,500.00 | 102,516.28 | 01-Dec-2008 | 11.550% | OH - 84.84% | 360 | 01-Jan-2007 |
| 2000406156 1 | 189,520.00 | 184,944.14 | 01-Aug-2009 | 8.950% | WI - 80.00% | 360 | 01-Jan-2007 |
| 2000406159 1 | 424,000.00 | 415,317.60 | 01-Apr-2008 | 9.800% | LA - 80.00% | 360 | 01-Jan-2007 |
| 2000406164 1 | 200,000.00 | 193,914.26 | 01-Aug-2008 | 7.990% | NJ - 78.43% | 360 | 01-Jan-2007 |
| 2000406192 1 | 378,000.00 | 369,111.08 | 01-Jan-2009 | 7.500% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000406194 1 | 73,150.00 | 72,164.89 | 01-Aug-2007 | 9.950% | LA - 95.00% | 360 | 01-Jan-2007 |
| 2000406207 1 | 64,000.00 | 63,224.07 | 01-Feb-2008 | 11.050% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000406232 1 | 55,200.00 | 54,363.31 | 01-May-2008 | 9.950% | KY - 80.00% | 360 | 01-Jan-2007 |
| 2000406335 1 | 174,400.00 | 174,352.04 | 01-Nov-2008 | 6.600% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000406357 1 | 479,500.00 | 461,060.54 | 01-Mar-2009 | 6.490% | CA - 70.00% | 360 | 01-Jan-2007 |
| 2000406381 1 | 228,000.00 | 226,507.73 | 01-Mar-2007 | 10.250% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000406390 1 | 156,375.00 | 152,988.87 | 01-Dec-2008 | 9.450% | DE - 75.00% | 360 | 01-Jan-2007 |
| 2000406396 2 | 132,975.00 | 129,334.67 | 01-Nov-2008 | 8.250% | SC - 90.00% | 360 | 01-Jan-2007 |
| 2000406410 2 | 771,300.00 | 771,300.00 | 01-Mar-2008 | 9.550% | ME - 90.00% | 360 | 01-Jan-2007 |
| 2000406433 1 | 63,450.00 | 63,023.39 | 01-Jan-2008 | 10.550% | IN - 90.00% | 360 | 01-Jan-2007 |
| 2000406435 1 | 120,800.00 | 117,124.55 | 01-Feb-2008 | 7.550% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000406451 2 | 315,992.00 | 308,579.97 | 01-Aug-2007 | 7.990% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000406667 1 | 158,650.00 | 157,313.43 | 01-Aug-2008 | 8.500% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000406669 1 | 59,500.00 | 58,386.07 | 01-May-2008 | 10.100% | SC - 85.00% | 360 | 01-Jan-2007 |
| 2000406675 1 | 136,000.00 | 133,588.44 | 01-Jul-2008 | 7.300% | FL - 82.42% | 360 | 01-Jan-2007 |
| 2000406677 1 | 294,300.00 | 289,360.60 | 01-Feb-2008 | 10.800% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000406678 2 | 504,810.00 | 491,624.97 | 01-Jul-2009 | 2.125% | AL - 90.00% | 360 | 01-Jan-2007 |
| 2000406683 1 | 302,100.00 | 297,950.74 | 01-Dec-2008 | 8.000% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000406685 1 | 138,400.00 | 135,424.78 | 01-Feb-2009 | 9.550% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000406689 1 | 135,000.00 | 133,312.11 | 01-May-2008 | 10.900% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000406693 1 | 176,000.00 | 172,618.14 | 01-May-2008 | 8.750% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000406696 1 | 200,600.00 | 196,374.09 | 01-Dec-2008 | 9.700% | SC - 85.00% | 360 | 01-Jan-2007 |
| 2000406699 1 | 52,000.00 | 51,605.29 | 01-Apr-2008 | 11.900% | NY - 100.00% | 360 | 01-Jan-2007 |
| 2000406702 1 | 154,850.00 | 153,986.53 | 01-Oct-2008 | 10.800% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000406706 2 | 437,000.00 | 428,983.99 | 01-Feb-2007 | 7.900% | NY - 95.00% | 360 | 01-Jan-2007 |
| 2000406707 2 | 328,000.00 | 328,000.00 | 01-Dec-2008 | 7.200% | CA - 80.00% | 360 | 01-Jan-2007 |
| 2000406710 1 | 170,100.00 | 166,171.88 | 01-Sep-2008 | 9.200% | PA - 100.00% | 360 | 01-Feb-2007 |
| 2000406722 2 | 272,000.00 | 272,000.00 | 01-Feb-2007 | 8.750% | MD - 80.00% | 360 | 01-Jan-2007 |
| 2000406724 1 | 80,000.00 | 78,229.45 | 01-Jul-2008 | 9.400% | IL - 59.26% | 360 | 01-Jan-2007 |
| 2000406731 1 | 66,825.00 | 66,466.98 | 01-May-2007 | 10.950% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000406736 1 | 247,000.00 | 241,741.66 | 01-Oct-2008 | 9.600% | IN - 95.00% | 360 | 01-Jan-2007 |
| 2000406746 1 | 390,400.00 | 381,971.82 | 01-Apr-2008 | 8.000% | CT - 80.00% | 360 | 01-Jan-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000406753 1 | 104,000.00 | 101,508.16 | 01-Aug-2009 | 8.990% | OH - 80.00% | 360 | 01-Jan-2007 |
| 2000406756 1 | 135,000.00 | 131,389.33 | 01-Jun-2008 | 8.450% | FL - 61.36% | 360 | 01-Jan-2007 |
| 2000406757 1 | 65,700.00 | 65,073.04 | 01-Jul-2008 | 10.990% | KY - 90.00% | 360 | 01-Jan-2007 |
| 2000406759 2 | 296,800.00 | 289,971.08 | 01-Nov-2008 | 9.200% | NJ - 100.00% | 360 | 01-Jan-2007 |
| 2000406764 2 | 123,405.00 | 120,725.71 | 01-Jun-2008 | 9.500% | GA - 95.00% | 360 | 01-Jan-2007 |
| 2000406766 1 | 58,500.00 | 57,078.13 | 01-Aug-2008 | 8.900% | PA - 90.00% | 360 | 01-Jan-2007 |
| 2000406784 2 | 392,000.00 | 391,984.18 | 01-Nov-2008 | 7.600% | VA - 80.00% | 360 | 01-Jan-2007 |
| 2000406793 2 | 119,250.00 | 116,258.33 | 01-Jun-2009 | 8.750% | SC - 75.00% | 360 | 01-Jan-2007 |
| 2000406803 2 | 960,000.00 | 960,000.00 | 01-Aug-2008 | 7.990% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000406860 1 | 159,750.00 | 156,463.05 | 01-May-2009 | 9.925% | SC - 90.00% | 360 | 01-Jan-2007 |
| 2000406863 1 | 233,000.00 | 227,507.51 | 01-Feb-2009 | 8.850% | FL - 66.95% | 360 | 01-Jan-2007 |
| 2000406864 1 | 144,000.00 | 140,954.24 | 01-Sep-2008 | 9.100% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000406865 1 | 114,950.00 | 114,425.38 | 01-Nov-2008 | 10.550% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000406868 1 | 125,000.00 | 120,556.15 | 01-Aug-2007 | 6.450% | FL - 83.33% | 360 | 01-Jan-2007 |
| 2000406873 1 | 119,000.00 | 115,568.94 | 01-Nov-2007 | 7.850% | OH - 85.00% | 360 | 01-Jan-2007 |
| 2000406959 1 | 50,000.00 | 48,947.00 | 01-Jul-2009 | 10.650% | AL - 76.92% | 360 | 01-Jan-2007 |
| 2000406965 1 | 156,750.00 | 154,328.36 | 01-Dec-2007 | 9.250% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000406967 2 | 454,500.00 | 448,334.52 | 01-Jan-2008 | 8.500% | NY - 90.00% | 360 | 01-Jan-2007 |
| 2000406976 1 | 240,000.00 | 236,853.69 | 01-Jan-2009 | 6.375% | CA - 79.47% | 360 | 01-Jan-2007 |
| 2000406981 1 | 155,700.00 | 152,622.59 | 01-Mar-2008 | 9.950% | FL - 69.20% | 360 | 01-Jan-2007 |
| 2000406983 2 | 200,000.00 | 198,607.98 | 01-Aug-2008 | 6.990% | CA - 80.00% | 360 | 01-Jan-2007 |
| 2000406985 1 | 103,490.00 | 100,559.40 | 01-Jun-2007 | 8.100% | MS - 79.00% | 360 | 01-Jan-2007 |
| 2000407001 2 | 63,000.00 | 59,825.69 | 01-Feb-2008 | 12.250% | FL - 100.00% | 180 | 01-Jan-2007 |
| 2000407002 2 | 252,000.00 | 246,613.33 | 01-Feb-2008 | 7.950% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000407006 1 | 184,000.00 | 180,597.43 | 01-Aug-2007 | 8.900% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000407010 1 | 268,000.00 | 268,000.00 | 01-Jan-2009 | 7.100% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000407012 1 | 67,500.00 | 64,605.00 | 01-Apr-2009 | 9.400% | PA - 90.00% | 360 | 01-Dec-2006 |
| 2000407021 1 | 128,700.00 | 127,928.39 | 01-Oct-2008 | 8.000% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000407027 1 | 412,000.00 | 412,000.00 | 01-Jul-2008 | 7.000% | VA - 80.00% | 360 | 01-Dec-2006 |
| 2000407042 1 | 114,300.00 | 113,549.50 | 01-Sep-2008 | 8.000% | SC - 90.00% | 360 | 01-Jan-2007 |
| 2000407051 1 | 185,400.00 | 181,557.57 | 01-Apr-2008 | 8.200% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000407072 2 | 109,650.00 | 107,042.91 | 01-Apr-2009 | 9.850% | SC - 85.00% | 360 | 01-Jan-2007 |
| 2000407091 1 | 252,000.00 | 245,564.38 | 01-Jul-2008 | 8.450% | WA - 90.00% | 360 | 01-Jan-2007 |
| 2000407092 1 | 56,000.00 | 55,368.47 | 01-Apr-2008 | 9.950% | IN - 80.00% | 360 | 01-Jan-2007 |
| 2000407094 2 | 196,000.00 | 192,223.33 | 01-Dec-2007 | 9.950% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000407098 1 | 80,000.00 | 77,945.12 | 01-Apr-2008 | 8.490% | FL - 57.97% | 360 | 01-Jan-2007 |
| 2000407112 1 | 133,535.00 | 130,418.37 | 01-Nov-2008 | 9.100% | IL - 85.00% | 360 | 01-Feb-2007 |
| 2000407117 1 | 90,000.00 | 87,793.83 | 01-Apr-2008 | 8.800% | PA - 45.00% | 360 | 01-Jan-2007 |
| 2000407125 1 | 70,550.00 | 68,819.83 | 01-Jun-2009 | 7.625% | IN - 85.00% | 360 | 01-Jan-2007 |
| 2000407131 1 | 132,800.00 | 129,134.48 | 01-Aug-2009 | 10.500% | LA - 80.00% | 360 | 01-Jan-2007 |
| 2000407134 1 | 151,200.00 | 147,876.56 | 01-Jan-2009 | 7.700% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000407138 1 | 297,500.00 | 285,932.12 | 01-Aug-2009 | 1.750% | CA - 70.00% | 360 | 01-Jan-2007 |
| 2000407140 1 | 283,500.00 | 278,547.33 | 01-Jul-2008 | 10.600% | PA - 90.00% | 360 | 01-Jan-2007 |
| 2000407141 1 | 165,750.00 | 163,182.71 | 01-Jul-2007 | 11.200% | NJ - 75.00% | 360 | 01-Jan-2007 |
| 2000407142 2 | 427,500.00 | 417,945.38 | 01-Dec-2007 | 9.350% | PA - 90.00% | 360 | 01-Jan-2007 |
| 2000407148 1 | 137,750.00 | 133,730.58 | 01-May-2008 | 7.950% | SC - 93.07% | 360 | 01-Jan-2007 |
| 2000407157 1 | 252,000.00 | 249,009.16 | 01-Apr-2009 | 7.990% | IL - 70.00% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000407160 1 | 150,000.00 | 145,495.89 | 01-Apr-2008 | 7.650% | FL - 60.73% | 360 | 01-Jan-2007 |
| 2000407164 1 | 274,500.00 | 272,725.46 | 01-Jul-2007 | 9.350% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000407165 1 | 142,500.00 | 140,503.11 | 01-Mar-2008 | 10.150% | FL - 75.00% | 360 | 01-Jan-2007 |
| 2000407170 2 | 140,000.00 | 138,908.81 | 01-Jan-2009 | 8.375% | AZ - 63.64% | 360 | 01-Oct-2006 |
| 2000407182 1 | 191,374.00 | 188,316.60 | 01-Oct-2008 | 10.400% | FL - 40.81% | 360 | 01-Jan-2007 |
| 2000407183 1 | 137,750.00 | 134,759.77 | 01-Feb-2009 | 9.500% | PA - 95.00% | 360 | 01-Jan-2007 |
| 2000407189 1 | 276,000.00 | 272,299.95 | 01-May-2009 | 7.125% | CA - 78.86% | 360 | 01-Jan-2007 |
| 2000407194 2 | 147,000.00 | 144,228.65 | 01-Aug-2007 | 9.900% | FL - 75.00% | 360 | 01-Jan-2007 |
| 2000407210 1 | 408,500.00 | 405,479.68 | 01-Nov-2008 | 8.800% | CA - 95.00% | 360 | 01-Jan-2007 |
| 2000407211 1 | 292,000.00 | 280,237.67 | 01-Sep-2008 | 7.350% | NJ - 78.92% | 360 | 01-Jan-2007 |
| 2000407212 1 | 145,600.00 | 143,569.29 | 01-Mar-2009 | 7.550% | MI - 80.00% | 360 | 01-Jan-2007 |
| 2000407220 2 | 278,100.00 | 273,002.32 | 01-Jun-2009 | 2.500% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000407223 1 | 216,000.00 | 210,933.71 | 01-May-2009 | 7.250% | FL - 89.63% | 360 | 01-Jan-2007 |
| 2000407228 1 | 126,000.00 | 125,283.65 | 01-Oct-2008 | 9.800% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000407233 2 | 666,000.00 | 658,700.58 | 01-Mar-2008 | 8.350% | CA - 90.00% | 360 | 01-Jan-2007 |
| 2000407235 1 | 186,400.00 | 186,400.00 | 01-Jan-2009 | 7.350% | IL - 80.00% | 360 | 01-Jan-2007 |
| 2000407277 2 | 59,850.00 | 55,991.91 | 01-Sep-2008 | 9.150% | MS - 70.00% | 240 | 01-Jan-2007 |
| 2000407279 1 | 163,000.00 | 159,414.09 | 01-Oct-2007 | 7.650% | FL - 69.36% | 360 | 01-Feb-2007 |
| 2000407284 1 | 51,000.00 | 50,341.13 | 01-Sep-2008 | 10.550% | PA - 100.00% | 360 | 01-Feb-2007 |
| 2000407285 1 | 67,500.00 | 66,644.88 | 01-Jun-2008 | 10.850% | PA - 90.00% | 360 | 01-Feb-2007 |
| 2000407294 1 | 103,950.00 | 102,544.52 | 01-Jun-2009 | 10.700% | GA - 90.00% | 360 | 01-Jan-2007 |
| 2000407296 2 | 291,650.00 | 289,282.51 | 01-May-2009 | 9.500% | NC - 95.00% | 360 | 01-Jan-2007 |
| 2000407311 1 | 310,000.00 | 306,255.68 | 01-Oct-2008 | 7.750% | CA - 60.19% | 360 | 01-Jan-2007 |
| 2000407312 1 | 76,500.00 | 74,454.62 | 01-May-2009 | 8.350% | IN - 90.00% | 360 | 01-Feb-2007 |
| 2000407323 1 | 280,500.00 | 275,881.12 | 01-Aug-2007 | 10.100% | CO - 85.00% | 360 | 01-Feb-2007 |
| 2000407324 1 | 127,500.00 | 126,598.56 | 01-Jun-2007 | 10.250% | NJ - 75.00% | 360 | 01-Jan-2007 |
| 2000407334 1 | 129,600.00 | 128,463.66 | 01-Apr-2009 | 9.200% | LA - 90.00% | 360 | 01-Jan-2007 |
| 2000407349 1 | 69,000.00 | 67,839.89 | 01-Jun-2009 | 7.950% | FL - 75.00% | 360 | 01-Jan-2007 |
| 2000407354 1 | 213,750.00 | 212,759.85 | 01-Feb-2008 | 10.500% | CA - 75.00% | 360 | 01-Jan-2007 |
| 2000407366 1 | 276,000.00 | 274,467.41 | 01-Oct-2007 | 9.750% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000407369 1 | 135,000.00 | 133,870.67 | 01-Jun-2007 | 9.350% | VA - 90.00% | 360 | 01-Jan-2007 |
| 2000407370 1 | 166,400.00 | 163,633.33 | 01-Jan-2008 | 9.250% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000407371 2 | 109,600.00 | 108,604.27 | 01-Jun-2009 | 8.150% | MO - 80.00% | 360 | 01-Feb-2007 |
| 2000407375 1 | 240,000.00 | 237,022.86 | 01-Mar-2007 | 10.750% | MD - 100.00% | 360 | 01-Feb-2007 |
| 2000407376 2 | 456,300.00 | 447,050.45 | 01-Dec-2007 | 9.850% | MD - 90.00% | 360 | 01-Jan-2007 |
| 2000407386 1 | 226,000.00 | 218,557.92 | 01-Jul-2008 | 7.200% | MD - 77.93% | 360 | 01-Jan-2007 |
| 2000407389 2 | 235,600.00 | 233,545.76 | 01-Aug-2007 | 8.300% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000407390 2 | 58,900.00 | 58,461.88 | 01-Jun-2007 | 11.950% | FL - 100.00% | 180 | 01-Jan-2007 |
| 2000407396 2 | 400,000.00 | 400,000.00 | 01-Jan-2009 | 7.500% | MD - 80.00% | 360 | 01-Jan-2007 |
| 2000407403 2 | 286,400.00 | 286,400.00 | 01-Jan-2008 | 6.990% | AZ - 80.00% | 360 | 01-Jan-2007 |
| 2000407413 2 | 103,200.00 | 100,762.63 | 01-Sep-2008 | 8.950% | MO - 80.00% | 360 | 01-Feb-2007 |
| 2000407415 1 | 50,600.00 | 49,978.88 | 01-Jun-2009 | 10.800% | OH - 100.00% | 360 | 01-Feb-2007 |
| 2000407452 1 | 259,000.00 | 228,729.78 | 01-Apr-2009 | 9.200% | NH - 70.00% | 180 | 01-Jan-2007 |
| 2000407453 1 | 238,000.00 | 236,960.91 | 01-Feb-2008 | 10.700% | FL - 85.00% | 360 | 01-Jan-2007 |
| 2000407463 2 | 477,600.00 | 471,308.35 | 01-Nov-2007 | 7.650% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000407480 1 | 323,000.00 | 312,569.85 | 01-Jun-2007 | 6.250% | FL - 58.20% | 360 | 01-Jan-2007 |
| 2000407482 2 | 135,680.00 | 132,117.09 | 01-Jan-2008 | 8.350% | NY - 80.00% | 360 | 01-Feb-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000407486 2 | 116,000.00 | 113,635.08 | 01-Dec-2007 | 8.250% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000407488 1 | 129,000.00 | 123,559.78 | 01-Feb-2009 | 6.500% | LA - 75.00% | 360 | 01-Jan-2007 |
| 2000407490 1 | 397,800.00 | 392,857.53 | 01-Nov-2008 | 9.550% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000407495 1 | 224,000.00 | 220,981.53 | 01-Apr-2009 | 5.825% | MN - 80.00% | 360 | 01-Feb-2007 |
| 2000407499 2 | 185,712.00 | 185,712.00 | 01-May-2007 | 8.650% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000407500 2 | 46,428.00 | 46,039.02 | 01-May-2007 | 11.150% | FL - 100.00% | 180 | 01-Feb-2007 |
| 2000407509 2 | 137,700.00 | 135,564.61 | 01-Nov-2008 | 9.825% | MI - 85.00% | 360 | 01-Jan-2007 |
| 2000407515 1 | 192,000.00 | 192,000.00 | 01-May-2009 | 6.900% | MN - 80.00% | 360 | 01-Jan-2007 |
| 2000407517 1 | 313,225.00 | 309,739.10 | 01-Apr-2008 | 7.125% | AZ - 85.00% | 360 | 01-Jan-2007 |
| 2000407520 1 | 160,550.00 | 157,698.04 | 01-Aug-2008 | 7.000% | FL - 65.00% | 360 | 01-Jan-2007 |
| 2000407522 1 | 96,235.00 | 93,876.59 | 01-Aug-2009 | 8.950% | KS - 95.00% | 360 | 01-Jan-2007 |
| 2000407526 2 | 420,000.00 | 415,507.46 | 01-Feb-2008 | 8.300% | CA - 84.00% | 360 | 01-Feb-2007 |
| 2000407537 1 | 140,600.00 | 137,223.85 | 01-Oct-2008 | 8.950% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000407544 1 | 87,300.00 | 85,827.08 | 01-Aug-2009 | 8.000% | SC - 90.00% | 360 | 01-Jan-2007 |
| 2000407548 1 | 136,000.00 | 134,369.19 | 01-Oct-2008 | 7.900% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000407555 2 | 117,000.00 | 113,453.51 | 01-Jul-2008 | 8.750% | NC - 70.91% | 360 | 01-Jan-2007 |
| 2000407558 1 | 200,900.00 | 197,628.46 | 01-May-2008 | 9.400% | FL - 98.00% | 360 | 01-Feb-2007 |
| 2000407579 1 | 77,600.00 | 76,717.40 | 01-Apr-2008 | 9.000% | GA - 80.00% | 360 | 01-Jan-2007 |
| 2000407580 1 | 80,500.00 | 79,322.73 | 01-Dec-2007 | 9.800% | IN - 70.00% | 360 | 01-Jan-2007 |
| 2000407586 2 | 100,700.00 | 98,499.99 | 01-Sep-2008 | 9.500% | SC - 95.00% | 360 | 01-Jan-2007 |
| 2000407590 2 | 157,500.00 | 155,102.30 | 01-Apr-2009 | 7.350% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000407593 2 | 232,000.00 | 229,275.72 | 01-Aug-2007 | 7.990% | WY - 80.00% | 360 | 01-Feb-2007 |
| 2000407595 1 | 109,800.00 | 107,665.56 | 01-Jan-2009 | 9.750% | WI - 90.00% | 360 | 01-Feb-2007 |
| 2000407605 1 | 140,250.00 | 138,486.42 | 01-Apr-2009 | 7.850% | FL - 85.00% | 360 | 01-Jan-2007 |
| 2000407625 1 | 158,400.00 | 155,710.78 | 01-Dec-2007 | 8.600% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000407630 1 | 246,400.00 | 242,801.77 | 01-Aug-2008 | 6.375% | NJ - 80.00% | 360 | 01-Jan-2007 |
| 2000407632 1 | 104,000.00 | 101,764.49 | 01-Jan-2009 | 9.550% | FL - 94.55% | 360 | 01-Jan-2007 |
| 2000407636 1 | 237,250.00 | 233,492.30 | 01-Sep-2008 | 9.700% | FL - 73.00% | 360 | 01-Jan-2007 |
| 2000407642 1 | 85,000.00 | 83,759.93 | 01-Jan-2009 | 10.500% | SC - 73.91% | 360 | 01-Jan-2007 |
| 2000407646 2 | 285,000.00 | 281,010.72 | 01-Feb-2008 | 9.550% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000407648 1 | 148,500.00 | 145,712.25 | 01-Jan-2008 | 10.200% | SC - 90.00% | 360 | 01-Feb-2007 |
| 2000407653 2 | 756,000.00 | 731,882.70 | 01-Jul-2008 | 5.875% | OH - 80.00% | 360 | 01-Jan-2007 |
| 2000407670 1 | 163,200.00 | 162,412.81 | 01-Feb-2009 | 7.000% | AZ - 80.79% | 360 | 01-Jan-2007 |
| 2000407674 1 | 99,000.00 | 97,252.16 | 01-Oct-2008 | 8.990% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000407675 1 | 57,800.00 | 57,473.66 | 01-Sep-2008 | 7.825% | GA - 85.00% | 360 | 01-Jan-2007 |
| 2000407677 2 | 170,400.00 | 167,046.88 | 01-Nov-2007 | 7.700% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000407693 2 | 229,500.00 | 223,101.83 | 01-May-2009 | 4.150% | AZ - 90.00% | 360 | 01-Feb-2007 |
| 2000407697 2 | 175,000.00 | 171,054.59 | 01-Oct-2008 | 9.500% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000407698 1 | 78,300.00 | 76,610.15 | 01-Aug-2008 | 7.950% | OH - 90.00% | 360 | 01-Feb-2007 |
| 2000407699 2 | 375,960.00 | 369,959.20 | 01-Jan-2009 | 6.850% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000407724 1 | 198,899.00 | 195,750.94 | 01-Jun-2007 | 10.100% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000407726 2 | 180,306.00 | 179,038.90 | 01-Nov-2007 | 9.450% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000407733 1 | 153,750.00 | 152,371.72 | 01-Jul-2009 | 9.150% | CA - 75.00% | 360 | 01-Jan-2007 |
| 2000407742 1 | 162,000.00 | 159,636.46 | 01-Mar-2008 | 9.950% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000407744 1 | 50,250.00 | 49,547.52 | 01-Mar-2008 | 11.700% | SC - 69.79% | 360 | 01-Jan-2007 |
| 2000407746 1 | 90,250.00 | 90,217.84 | 01-Jun-2009 | 6.000% | MI - 95.00% | 360 | 01-Feb-2007 |
| 2000407749 1 | 140,000.00 | 134,969.99 | 01-Sep-2008 | 6.375% | FL - 72.17% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000407751 2 | 96,000.00 | 93,713.69 | 02-Jul-2008 | 8.700% | FL - 69.31% | 360 | 02-Feb-2007 |
| 2000407762 1 | 200,800.00 | 196,002.66 | 01-Apr-2008 | 8.700% | PA - 80.00% | 360 | 01-Feb-2007 |
| 2000407768 2 | 121,500.00 | 119,088.38 | 01-May-2008 | 9.800% | ME - 90.00% | 360 | 01-Feb-2007 |
| 2000407777 2 | 760,000.00 | 751,265.96 | 01-Dec-2007 | 8.150% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000407779 1 | 193,500.00 | 189,214.30 | 01-Oct-2007 | 9.250% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000407785 1 | 276,300.00 | 269,886.01 | 01-Jun-2009 | 9.150% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000407786 1 | 205,200.00 | 202,862.97 | 01-Jun-2009 | 9.150% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000407799 1 | 183,350.00 | 178,579.43 | 01-Jan-2008 | 8.650% | IL - 95.00% | 360 | 01-Jan-2007 |
| 2000407805 1 | 109,000.00 | 106,850.57 | 01-Oct-2008 | 9.990% | MI - 89.34% | 360 | 01-Jan-2007 |
| 2000407808 1 | 315,000.00 | 302,511.70 | 01-Oct-2008 | 6.100% | CA - 71.59% | 360 | 01-Feb-2007 |
| 2000407811 1 | 204,000.00 | 200,317.42 | 01-Aug-2008 | 8.850% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000407832 1 | 100,000.00 | 98,660.45 | 01-Jan-2009 | 10.600% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000407840 1 | 87,120.00 | 83,841.64 | 01-Aug-2009 | 7.600% | SC - 80.00% | 360 | 01-Feb-2007 |
| 2000407853 1 | 75,500.00 | 74,663.77 | 01-Jun-2009 | 11.300% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000407868 2 | 562,500.00 | 562,500.00 | 01-Feb-2009 | 6.625% | VA - 90.00% | 360 | 01-Jan-2007 |
| 2000407869 1 | 254,125.00 | 249,172.23 | 01-Jul-2008 | 8.400% | OH - 95.00% | 360 | 01-Jan-2007 |
| 2000407872 1 | 265,500.00 | 259,067.88 | 01-Sep-2008 | 8.850% | PA - 90.00% | 360 | 01-Feb-2007 |
| 2000407874 1 | 82,500.00 | 81,767.42 | 01-Jun-2008 | 8.100% | OH - 75.00% | 360 | 01-Feb-2007 |
| 2000407878 1 | 377,000.00 | 377,000.00 | 01-Jun-2008 | 7.650% | IL - 94.25% | 360 | 01-Feb-2007 |
| 2000407885 2 | 528,000.00 | 528,000.00 | 01-Mar-2008 | 7.250% | MN - 80.00% | 360 | 01-Feb-2007 |
| 2000407888 1 | 170,000.00 | 166,647.53 | 01-Sep-2008 | 9.990% | OH - 85.00% | 360 | 01-Jan-2007 |
| 2000407889 1 | 275,000.00 | 265,156.02 | 01-Aug-2009 | 6.950% | CA - 67.90% | 360 | 01-Jan-2007 |
| 2000407890 2 | 190,000.00 | 189,314.79 | 01-Sep-2007 | 10.800% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000407920 2 | 613,600.00 | 613,600.00 | 01-Oct-2008 | 7.990% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000407927 2 | 480,000.00 | 468,303.10 | 01-Nov-2008 | 8.750% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000407935 1 | 152,000.00 | 148,181.34 | 01-Mar-2008 | 8.550% | LA - 80.00% | 360 | 01-Feb-2007 |
| 2000407938 2 | 190,500.00 | 186,038.75 | 01-Dec-2008 | 8.950% | LA - 93.38% | 360 | 01-Feb-2007 |
| 2000407943 2 | 191,200.00 | 191,200.00 | 01-Feb-2008 | 8.050% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000407954 2 | 423,000.00 | 416,726.42 | 01-Apr-2009 | 6.990% | VA - 72.93% | 360 | 01-Jan-2007 |
| 2000407962 2 | 779,400.00 | 764,232.51 | 01-Feb-2009 | 9.900% | NY - 90.00% | 360 | 01-Feb-2007 |
| 2000407965 1 | 155,000.00 | 151,264.29 | 01-May-2009 | 8.800% | GA - 88.57% | 360 | 01-Feb-2007 |
| 2000407966 1 | 405,000.00 | 398,970.96 | 01-Feb-2008 | 9.850% | FL - 88.04% | 360 | 01-Feb-2007 |
| 2000407968 1 | 68,400.00 | 67,166.38 | 01-Jan-2008 | 8.650% | IN - 90.00% | 360 | 01-Feb-2007 |
| 2000407976 1 | 161,989.00 | 160,764.72 | 01-Apr-2008 | 9.750% | TX - 95.00% | 360 | 01-Jan-2007 |
| 2000407978 2 | 322,050.00 | 314,621.23 | 01-May-2009 | 9.100% | CA - 95.00% | 360 | 01-Feb-2007 |
| 2000407979 1 | 297,900.00 | 292,598.77 | 01-Jan-2007 | 8.950% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000407995 1 | 296,792.00 | 293,119.22 | 01-Dec-2007 | 7.990% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000407998 1 | 161,100.00 | 157,451.98 | 01-Mar-2008 | 7.700% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000408011 2 | 280,000.00 | 275,056.25 | 01-Dec-2007 | 8.990% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000408022 1 | 335,000.00 | 324,560.52 | 01-Jan-2009 | 7.050% | FL - 100.00% | 360 | 01-Jan-2007 |
| 2000408027 1 | 176,000.00 | 171,730.68 | 01-Jul-2009 | 8.990% | CT - 80.00% | 360 | 01-Feb-2007 |
| 2000408031 1 | 141,300.00 | 139,944.33 | 01-Jul-2008 | 8.800% | CT - 90.00% | 360 | 01-Feb-2007 |
| 2000408032 1 | 139,900.00 | 136,950.67 | 01-Jan-2008 | 9.650% | FL - 79.95% | 360 | 01-Jan-2007 |
| 2000408051 2 | 468,000.00 | 461,537.89 | 01-Jun-2008 | 7.400% | CA - 90.00% | 360 | 01-Feb-2007 |
| 2000408057 2 | 360,000.00 | 348,673.51 | 01-Sep-2008 | 6.000% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000408060 1 | 62,100.00 | 61,029.17 | 01-Aug-2009 | 7.750% | PA - 90.00% | 360 | 01-Jan-2007 |
| 2000408072 2 | 471,600.00 | 471,600.00 | 01-Jul-2008 | 6.990% | CA - 90.00% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000408080 1 | 231,192.00 | 227,934.67 | 01-Oct-2007 | 9.700% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000408088 1 | 144,000.00 | 141,469.78 | 01-Jul-2008 | 8.890% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000408094 1 | 102,400.00 | 100,787.61 | 01-May-2008 | 7.250% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000408104 1 | 108,800.00 | 106,275.94 | 01-Oct-2007 | 7.250% | OH - 80.00% | 360 | 01-Feb-2007 |
| 2000408113 2 | 396,900.00 | 392,114.67 | 01-Jul-2008 | 7.800% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000408119 1 | 190,000.00 | 184,041.71 | 01-Apr-2009 | 7.600% | FL - 50.00% | 360 | 01-Feb-2007 |
| 2000408120 1 | 289,000.00 | 281,736.78 | 01-Jan-2009 | 8.500% | MA - 85.00% | 360 | 01-Feb-2007 |
| 2000408124 1 | 124,000.00 | 121,538.72 | 01-Dec-2008 | 9.800% | LA - 80.00% | 360 | 01-Feb-2007 |
| 2000408126 1 | 163,200.00 | 163,144.41 | 01-Oct-2008 | 8.175% | PA - 80.00% | 360 | 01-Feb-2007 |
| 2000408163 1 | 352,000.00 | 345,724.09 | 01-Sep-2007 | 8.900% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000408168 1 | 52,000.00 | 51,611.29 | 01-May-2008 | 8.650% | MI - 80.00% | 360 | 01-Jan-2007 |
| 2000408170 1 | 61,200.00 | 60,319.53 | 01-Apr-2008 | 9.990% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000408177 1 | 94,400.00 | 91,747.03 | 01-Jul-2007 | 7.990% | MO - 80.00% | 360 | 01-Feb-2007 |
| 2000408179 1 | 283,500.00 | 283,500.00 | 01-Nov-2008 | 8.500% | OH - 90.00% | 360 | 01-Feb-2007 |
| 2000408197 1 | 132,400.00 | 132,398.76 | 01-Feb-2009 | 8.650% | PA - 84.87% | 360 | 01-Feb-2007 |
| 2000408199 1 | 178,800.00 | 173,730.88 | 01-Aug-2007 | 8.100% | MD - 80.00% | 360 | 01-Jan-2007 |
| 2000408205 1 | 104,500.00 | 102,616.90 | 01-May-2009 | 10.350% | OH - 95.00% | 360 | 01-Feb-2007 |
| 2000408211 2 | 655,500.00 | 645,643.79 | 01-Jan-2008 | 9.800% | MA - 95.00% | 360 | 01-Feb-2007 |
| 2000408212 2 | 422,750.00 | 422,750.00 | 01-Jul-2008 | 7.990% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000408221 1 | 139,400.00 | 137,177.86 | 01-Nov-2008 | 10.900% | NC - 85.00% | 360 | 01-Feb-2007 |
| 2000408223 1 | 64,800.00 | 63,533.83 | 01-May-2008 | 8.350% | SC - 90.00% | 360 | 01-Jan-2007 |
| 2000408228 1 | 66,330.00 | 65,022.94 | 01-May-2009 | 9.100% | WI - 90.00% | 360 | 01-Feb-2007 |
| 2000408235 1 | 302,000.00 | 297,968.81 | 01-Sep-2007 | 5.875% | CA - 61.63% | 360 | 01-Feb-2007 |
| 2000408246 1 | 131,750.00 | 128,190.54 | 01-Jul-2009 | 8.200% | SC - 85.00% | 360 | 01-Feb-2007 |
| 2000408280 2 | 504,000.00 | 504,000.00 | 01-Mar-2009 | 6.400% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000408295 2 | 223,200.00 | 221,677.71 | 01-Jan-2008 | 8.900% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000408324 1 | 169,000.00 | 166,553.94 | 01-May-2008 | 7.990% | FL - 89.89% | 360 | 01-Feb-2007 |
| 2000408336 2 | 467,376.00 | 457,728.49 | 01-Jun-2008 | 9.600% | AR - 89.88% | 360 | 01-Feb-2007 |
| 2000408339 2 | 1,008,000.00 | 1,008,000.00 | 01-Mar-2009 | 8.350% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000408341 1 | 318,750.00 | 314,895.38 | 01-Jul-2008 | 8.100% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000408342 1 | 292,600.00 | 284,191.91 | 01-May-2008 | 7.990% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000408347 2 | 352,000.00 | 352,000.00 | 01-Oct-2008 | 7.250% | MD - 80.00% | 360 | 01-Feb-2007 |
| 2000408349 2 | 450,000.00 | 450,000.00 | 01-Feb-2009 | 7.000% | DC - 90.00% | 360 | 01-Feb-2007 |
| 2000408351 2 | 216,750.00 | 213,855.93 | 01-Jan-2008 | 9.900% | FL - 85.00% | 360 | 01-Jan-2007 |
| 2000408353 2 | 446,500.00 | 441,016.26 | 01-Mar-2009 | 7.050% | AZ - 95.00% | 360 | 01-Jan-2007 |
| 2000408377 1 | 159,920.00 | 155,423.64 | 01-Apr-2008 | 7.990% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000408379 2 | 256,000.00 | 256,000.00 | 01-Jun-2008 | 8.300% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000408397 2 | 440,000.00 | 434,078.55 | 01-Feb-2007 | 10.350% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000408400 2 | 152,000.00 | 147,932.11 | 01-Apr-2008 | 8.250% | NJ - 80.00% | 360 | 01-Feb-2007 |
| 2000408409 1 | 120,000.00 | 116,572.10 | 01-Aug-2009 | 7.990% | OH - 66.67% | 360 | 01-Feb-2007 |
| 2000408410 1 | 226,500.00 | 222,169.79 | 01-Feb-2007 | 9.990% | NJ - 75.00% | 360 | 01-Feb-2007 |
| 2000408411 1 | 175,000.00 | 169,991.53 | 01-Jun-2009 | 7.800% | NJ - 78.13% | 360 | 01-Feb-2007 |
| 2000408413 1 | 168,800.00 | 164,877.33 | 01-Dec-2007 | 8.990% | MI - 80.00% | 360 | 01-Feb-2007 |
| 2000408420 1 | 257,450.00 | 255,517.91 | 01-Dec-2007 | 8.700% | FL - 90.97% | 360 | 01-Feb-2007 |
| 2000408424 2 | 277,600.00 | 277,600.00 | 01-Dec-2007 | 7.050% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000408426 1 | 206,250.00 | 203,379.34 | 01-Sep-2008 | 8.150% | FL - 75.00% | 360 | 01-Feb-2007 |
| 2000408429 1 | 56,700.00 | 56,265.29 | 01-Oct-2008 | 12.250% | SC - 90.00% | 360 | 01-Feb-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000408431 1 | 170,000.00 | 167,334.67 | 01-Sep-2007 | 9.750% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000408435 1 | 311,064.00 | 302,700.99 | 01-Feb-2009 | 8.500% | FL - 84.99% | 360 | 01-Feb-2007 |
| 2000408438 1 | 122,250.00 | 119,964.24 | 01-Nov-2008 | 10.250% | SC - 75.00% | 360 | 01-Feb-2007 |
| 2000408440 1 | 346,500.00 | 338,043.83 | 01-Aug-2008 | 8.850% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000408448 2 | 136,000.00 | 130,790.48 | 01-Mar-2009 | 7.850% | OH - 100.00% | 360 | 01-Feb-2007 |
| 2000408449 1 | 362,900.00 | 362,900.00 | 01-Jul-2007 | 9.200% | VA - 95.00% | 360 | 01-Jan-2007 |
| 2000408451 1 | 187,000.00 | 184,047.20 | 01-Apr-2009 | 8.125% | MI - 85.00% | 360 | 01-Jan-2007 |
| 2000408483 1 | 186,400.00 | 186,398.88 | 01-Feb-2009 | 7.500% | AZ - 80.00% | 360 | 01-Feb-2007 |
| 2000408489 1 | 247,500.00 | 241,659.33 | 01-Nov-2007 | 8.990% | VA - 90.00% | 360 | 01-Feb-2007 |
| 2000408490 1 | 88,000.00 | 86,199.95 | 01-Jul-2009 | 9.650% | NC - 100.00% | 360 | 01-Feb-2007 |
| 2000408495 2 | 335,000.00 | 331,182.99 | 01-Jul-2007 | 9.900% | NJ - 100.00% | 360 | 01-Jan-2007 |
| 2000408496 1 | 184,000.00 | 182,692.34 | 01-Mar-2009 | 9.250% | AK - 80.00% | 360 | 01-Feb-2007 |
| 2000408499 1 | 75,000.00 | 74,323.83 | 01-Nov-2007 | 10.800% | OH - 75.00% | 360 | 01-Feb-2007 |
| 2000408514 1 | 124,000.00 | 121,312.42 | 01-Feb-2008 | 9.350% | NC - 80.00% | 360 | 01-Feb-2007 |
| 2000408521 2 | 490,000.00 | 471,654.34 | 01-Apr-2009 | 6.650% | NY - 69.01% | 360 | 01-Jan-2007 |
| 2000408523 2 | 203,319.00 | 198,005.03 | 01-Oct-2008 | 8.350% | TX - 90.00% | 360 | 01-Feb-2007 |
| 2000408524 2 | 240,000.00 | 235,599.28 | 01-Mar-2007 | 8.990% | FL - 80.00% | 360 | 01-Dec-2006 |
| 2000408538 2 | 233,000.00 | 227,422.41 | 01-Dec-2008 | 7.850% | FL - 99.15% | 360 | 01-Dec-2006 |
| 2000408552 2 | 165,000.00 | 160,286.22 | 01-Aug-2008 | 8.500% | FL - 74.32% | 360 | 01-Dec-2006 |
| 2000408562 2 | 84,000.00 | 81,525.51 | 01-Jul-2009 | 7.900% | FL - 64.62% | 360 | 01-Jan-2007 |
| 2000408564 2 | 115,000.00 | 112,677.97 | 01-May-2008 | 8.300% | FL - 57.50% | 360 | 01-Jan-2007 |
| 2000408576 2 | 290,000.00 | 278,563.99 | 01-Aug-2008 | 6.350% | FL - 75.33% | 360 | 01-Jan-2007 |
| 2000408577 1 | 130,500.00 | 126,406.07 | 01-Sep-2008 | 7.875% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000408580 2 | 100,000.00 | 95,373.85 | 01-Jul-2009 | 5.850% | FL - 68.97% | 360 | 01-Dec-2006 |
| 2000408581 2 | 261,250.00 | 255,683.80 | 01-Sep-2007 | 9.250% | FL - 95.00% | 360 | 01-Dec-2006 |
| 2000408583 1 | 135,000.00 | 131,303.23 | 01-Oct-2008 | 8.760% | FL - 83.85% | 360 | 01-Jan-2007 |
| 2000408584 1 | 379,400.00 | 367,446.06 | 01-Nov-2008 | 8.000% | FL - 90.33% | 360 | 01-Dec-2006 |
| 2000408585 2 | 144,000.00 | 137,594.45 | 01-May-2009 | 5.850% | FL - 70.24% | 360 | 01-Jan-2007 |
| 2000408586 2 | 176,000.00 | 169,587.74 | 01-Jul-2008 | 6.900% | FL - 73.33% | 360 | 01-Dec-2006 |
| 2000408590 1 | 161,500.00 | 161,498.00 | 01-Aug-2009 | 7.875% | FL - 82.82% | 360 | 01-Jan-2007 |
| 2000408611 1 | 63,000.00 | 62,323.67 | 01-Dec-2008 | 11.450% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000408613 1 | 115,000.00 | 113,075.89 | 01-Oct-2008 | 10.800% | PA - 100.00% | 360 | 01-Feb-2007 |
| 2000408634 2 | 202,320.00 | 198,817.19 | 01-Apr-2009 | 6.600% | AZ - 80.00% | 360 | 01-Feb-2007 |
| 2000408667 2 | 451,200.00 | 446,085.63 | 01-Sep-2007 | 8.200% | NY - 80.00% | 360 | 01-Feb-2007 |
| 2000408669 1 | 212,500.00 | 210,986.86 | 01-Nov-2007 | 9.850% | SC - 85.00% | 360 | 01-Feb-2007 |
| 2000408676 2 | 382,500.00 | 378,174.88 | 01-Jul-2007 | 11.200% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000408696 1 | 270,000.00 | 265,547.22 | 01-Jan-2008 | 9.300% | OH - 88.67% | 360 | 01-Feb-2007 |
| 2000408705 1 | 124,000.00 | 123,847.34 | 01-May-2009 | 5.000% | SC - 80.00% | 360 | 01-Feb-2007 |
| 2000408724 1 | 380,000.00 | 380,000.00 | 01-Apr-2009 | 3.800% | CA - 79.17% | 360 | 01-Feb-2007 |
| 2000408725 2 | 208,250.00 | 208,846.01 | 01-Oct-2008 | 7.000% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000408726 1 | 71,250.00 | 69,644.70 | 01-Mar-2009 | 9.150% | LA - 69.18% | 360 | 01-Feb-2007 |
| 2000408727 1 | 127,400.00 | 124,248.12 | 01-Jul-2007 | 8.600% | DE - 70.00% | 360 | 01-Feb-2007 |
| 2000408728 1 | 240,000.00 | 235,702.26 | 01-Nov-2007 | 8.900% | FL - 69.97% | 360 | 01-Feb-2007 |
| 2000408732 1 | 171,000.00 | 165,926.34 | 01-Dec-2008 | 7.700% | GA - 95.00% | 360 | 01-Feb-2007 |
| 2000408742 1 | 147,600.00 | 145,123.58 | 01-Nov-2008 | 10.650% | SC - 90.00% | 360 | 01-Feb-2007 |
| 2000408747 2 | 423,000.00 | 412,246.26 | 01-Dec-2008 | 8.500% | MD - 90.00% | 360 | 01-Feb-2007 |
| 2000408755 1 | 200,000.00 | 194,176.19 | 01-Aug-2008 | 7.800% | FL - 54.95% | 360 | 01-Feb-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000408760 1 | 71,250.00 | 69,433.78 | 01-May-2009 | 9.500% | OH - 95.00% | 360 | 01-Feb-2007 |
| 2000408774 1 | 135,000.00 | 130,902.59 | 01-Oct-2008 | 9.990% | MO - 90.00% | 360 | 01-Feb-2007 |
| 2000408777 1 | 342,000.00 | 336,319.08 | 01-Jul-2008 | 10.700% | NC - 95.00% | 360 | 01-Feb-2007 |
| 2000408791 1 | 180,000.00 | 177,353.97 | 01-Jul-2007 | 11.300% | PA - 90.00% | 360 | 01-Feb-2007 |
| 2000408792 2 | 200,000.00 | 193,386.51 | 01-Feb-2009 | 6.990% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000408795 1 | 82,400.00 | 79,456.70 | 01-Mar-2009 | 6.700% | IL - 80.00% | 360 | 01-Feb-2007 |
| 2000408811 2 | 556,000.00 | 548,371.55 | 01-Feb-2009 | 7.350% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000408822 2 | 585,000.00 | 567,545.28 | 01-Jan-2009 | 7.750% | CT - 53.18% | 360 | 01-Feb-2007 |
| 2000408824 1 | 143,500.00 | 141,549.17 | 01-Jan-2008 | 10.300% | FL - 70.00% | 360 | 01-Feb-2007 |
| 2000408845 1 | 175,000.00 | 175,000.00 | 01-Feb-2009 | 8.600% | FL - 67.31% | 360 | 01-Feb-2007 |
| 2000408846 1 | 130,500.00 | 128,411.85 | 01-May-2009 | 7.000% | NJ - 90.00% | 360 | 01-Feb-2007 |
| 2000408853 1 | 172,000.00 | 169,028.89 | 01-Aug-2007 | 10.500% | ME - 80.00% | 360 | 01-Feb-2007 |
| 2000408859 2 | 567,000.00 | 556,708.72 | 01-Mar-2008 | 8.850% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000408875 1 | 400,800.00 | 389,688.43 | 01-Nov-2008 | 8.050% | NJ - 80.00% | 360 | 01-Feb-2007 |
| 2000408890 2 | 639,000.00 | 638,996.88 | 01-Jun-2009 | 3.750% | CA - 90.00% | 360 | 01-Feb-2007 |
| 2000408896 2 | 58,500.00 | 57,521.22 | 01-May-2008 | 8.650% | NE - 75.00% | 360 | 01-Feb-2007 |
| 2000408898 2 | 452,000.00 | 446,205.08 | 01-Sep-2007 | 7.750% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000408904 1 | 225,900.00 | 224,275.45 | 01-Aug-2007 | 8.850% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000408910 1 | 124,000.00 | 122,372.51 | 02-Aug-2008 | 7.550% | MA - 80.00% | 360 | 02-Feb-2007 |
| 2000408912 1 | 332,000.00 | 330,098.13 | 01-Sep-2007 | 10.600% | NJ - 69.90% | 360 | 01-Feb-2007 |
| 2000408917 1 | 127,500.00 | 123,855.74 | 01-Apr-2009 | 7.900% | FL - 75.00% | 360 | 01-Feb-2007 |
| 2000408927 2 | 167,400.00 | 164,247.27 | 01-Mar-2009 | 10.150% | NC - 90.00% | 360 | 01-Feb-2007 |
| 2000408938 2 | 432,000.00 | 424,273.06 | 01-Aug-2008 | 6.500% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000408939 1 | 204,000.00 | 204,000.00 | 01-Feb-2008 | 6.990% | AZ - 80.00% | 360 | 01-Feb-2007 |
| 2000408952 2 | 536,750.00 | 532,452.34 | 01-Sep-2007 | 9.450% | NJ - 95.00% | 360 | 01-Feb-2007 |
| 2000408957 2 | 105,000.00 | 104,196.80 | 01-May-2009 | 9.600% | CO - 75.00% | 360 | 01-Feb-2007 |
| 2000408958 1 | 193,500.00 | 189,954.02 | 01-Feb-2008 | 8.800% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000408959 1 | 277,500.00 | 272,173.30 | 01-Apr-2008 | 8.350% | FL - 75.00% | 360 | 01-Feb-2007 |
| 2000408965 1 | 199,500.00 | 198,700.66 | 01-Sep-2007 | 10.600% | NY - 95.00% | 360 | 01-Feb-2007 |
| 2000408971 2 | 151,920.00 | 150,533.98 | 01-Apr-2008 | 7.950% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000408973 1 | 105,000.00 | 103,598.44 | 01-May-2009 | 11.990% | AR - 100.00% | 360 | 01-Feb-2007 |
| 2000408976 2 | 612,000.00 | 595,839.13 | 01-Oct-2008 | 8.000% | NY - 90.00% | 360 | 01-Feb-2007 |
| 2000409000 2 | 484,500.00 | 473,334.10 | 01-Dec-2008 | 8.990% | CA - 85.00% | 360 | 01-Feb-2007 |
| 2000409014 1 | 50,000.00 | 48,912.66 | 01-Oct-2008 | 9.450% | FL - 33.33% | 360 | 01-Feb-2007 |
| 2000409032 1 | 106,200.00 | 104,169.68 | 01-Nov-2008 | 9.990% | KS - 90.00% | 360 | 01-Feb-2007 |
| 2000409033 1 | 198,750.00 | 195,165.68 | 01-Jun-2008 | 8.900% | MN - 75.00% | 360 | 01-Jan-2007 |
| 2000409035 2 | 209,000.00 | 204,721.60 | 01-Apr-2009 | 9.800% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000409043 1 | 208,000.00 | 201,980.45 | 01-Feb-2009 | 7.800% | MI - 74.29% | 360 | 01-Feb-2007 |
| 2000409048 1 | 93,500.00 | 92,633.47 | 01-Jun-2007 | 8.990% | IN - 85.00% | 360 | 01-Feb-2007 |
| 2000409049 1 | 103,500.00 | 101,760.01 | 01-Mar-2009 | 6.625% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000409052 1 | 160,000.00 | 157,152.11 | 01-Nov-2007 | 10.350% | NC - 80.00% | 360 | 01-Feb-2007 |
| 2000409060 1 | 200,000.00 | 192,614.68 | 01-Aug-2008 | 6.500% | FL - 74.07% | 360 | 01-Feb-2007 |
| 2000409076 2 | 350,400.00 | 341,283.06 | 01-Feb-2009 | 7.500% | NJ - 80.00% | 360 | 01-Jan-2007 |
| 2000409086 2 | 125,600.00 | 124,091.90 | 01-Mar-2009 | 7.990% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409088 1 | 107,800.00 | 107,053.08 | 01-May-2007 | 12.050% | FL - 70.00% | 360 | 01-Feb-2007 |
| 2000409091 1 | 363,750.00 | 350,262.00 | 01-May-2009 | 6.400% | CA - 75.00% | 360 | 01-Feb-2007 |
| 2000409118 1 | 259,250.00 | 257,605.41 | 01-Oct-2008 | 10.250% | FL - 85.00% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000409134 1 | 367,500.00 | 362,323.24 | 01-Jun-2009 | 7.250% | VA - 70.00% | 360 | 01-Feb-2007 |
| 2000409135 2 | 522,000.00 | 510,904.64 | 01-Mar-2008 | 9.450% | AZ - 90.00% | 360 | 01-Feb-2007 |
| 2000409143 2 | 405,000.00 | 405,000.00 | 01-Sep-2007 | 8.450% | AZ - 90.00% | 360 | 01-Feb-2007 |
| 2000409164 2 | 112,000.00 | 109,397.40 | 01-Jun-2009 | 8.990% | SC - 80.00% | 360 | 01-Feb-2007 |
| 2000409168 1 | 211,500.00 | 211,500.00 | 01-Dec-2007 | 8.150% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000409173 1 | 193,500.00 | 191,237.13 | 01-Oct-2008 | 9.450% | FL - 80.29% | 360 | 01-Feb-2007 |
| 2000409179 1 | 112,500.00 | 110,537.03 | 01-Mar-2009 | 10.450% | WY - 90.00% | 360 | 01-Feb-2007 |
| 2000409180 1 | 240,000.00 | 237,496.22 | 01-Dec-2008 | 8.500% | CA - 52.29% | 360 | 01-Feb-2007 |
| 2000409184 2 | 375,200.00 | 368,200.00 | 01-Oct-2008 | 8.900% | VA - 80.00% | 360 | 01-Feb-2007 |
| 2000409196 2 | 420,000.00 | 416,664.96 | 01-Jul-2007 | 8.500% | NJ - 80.00% | 360 | 01-Feb-2007 |
| 2000409198 1 | 304,000.00 | 300,962.85 | 01-Aug-2007 | 8.600% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000409214 1 | 80,000.00 | 77,900.07 | 01-Jul-2009 | 8.350% | OH - 76.92% | 360 | 01-Feb-2007 |
| 2000409227 1 | 168,300.00 | 163,150.53 | 01-Sep-2007 | 7.800% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000409232 1 | 306,000.00 | 303,091.59 | 01-Mar-2009 | 7.990% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000409236 1 | 153,750.00 | 151,182.28 | 01-Jul-2008 | 9.650% | FL - 75.00% | 360 | 01-Feb-2007 |
| 2000409241 2 | 191,200.00 | 186,067.19 | 01-May-2009 | 8.300% | CT - 80.00% | 360 | 01-Feb-2007 |
| 2000409244 1 | 68,850.00 | 67,867.25 | 01-Dec-2008 | 11.550% | OK - 90.00% | 360 | 01-Feb-2007 |
| 2000409245 1 | 220,000.00 | 217,361.77 | 01-Aug-2008 | 7.900% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409249 2 | 129,600.00 | 127,534.15 | 01-Apr-2008 | 10.900% | SC - 90.00% | 360 | 01-Feb-2007 |
| 2000409255 2 | 178,200.00 | 175,149.96 | 01-Nov-2008 | 8.950% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000409263 2 | 75,200.00 | 73,051.46 | 01-May-2009 | 8.500% | NC - 79.16% | 360 | 01-Feb-2007 |
| 2000409270 1 | 312,000.00 | 308,090.10 | 01-Aug-2007 | 10.700% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409271 1 | 77,400.00 | 77,049.30 | 01-Jan-2008 | 9.400% | OH - 90.00% | 360 | 01-Feb-2007 |
| 2000409272 1 | 135,000.00 | 132,285.76 | 01-Jun-2009 | 9.950% | TX - 90.00% | 360 | 01-Feb-2007 |
| 2000409274 1 | 84,000.00 | 82,674.49 | 01-Feb-2009 | 10.950% | PA - 70.00% | 360 | 01-Feb-2007 |
| 2000409277 2 | 155,700.00 | 155,700.00 | 01-Jan-2009 | 8.850% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000409279 2 | 528,000.00 | 521,230.78 | 01-Sep-2008 | 7.750% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409284 1 | 150,000.00 | 145,521.97 | 01-Dec-2008 | 7.500% | AZ - 73.17% | 360 | 01-Feb-2007 |
| 2000409288 1 | 121,500.00 | 118,807.87 | 01-Nov-2007 | 9.350% | PA - 90.00% | 360 | 01-Feb-2007 |
| 2000409297 2 | 522,000.00 | 508,030.38 | 01-Jan-2008 | 8.250% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000409300 1 | 132,600.00 | 127,960.91 | 01-Aug-2009 | 6.800% | IL - 85.00% | 360 | 01-Feb-2007 |
| 2000409311 2 | 427,500.00 | 422,363.87 | 01-Nov-2008 | 7.850% | CA - 90.00% | 360 | 01-Feb-2007 |
| 2000409314 2 | 880,000.00 | 852,118.32 | 01-Nov-2007 | 6.850% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409320 1 | 61,200.00 | 59,659.59 | 01-May-2009 | 5.000% | VA - 90.00% | 360 | 01-Feb-2007 |
| 2000409328 1 | 111,350.00 | 108,912.98 | 01-May-2008 | 9.300% | PA - 85.00% | 360 | 01-Feb-2007 |
| 2000409329 1 | 288,000.00 | 279,265.15 | 01-Jan-2008 | 7.500% | CA - 75.00% | 360 | 01-Feb-2007 |
| 2000409341 1 | 260,000.00 | 254,593.23 | 01-May-2009 | 6.500% | NY - 80.00% | 360 | 01-Feb-2007 |
| 2000409359 1 | 136,800.00 | 134,916.60 | 01-Mar-2009 | 7.250% | AZ - 80.00% | 360 | 01-Feb-2007 |
| 2000409362 1 | 60,000.00 | 59,307.35 | 01-Dec-2007 | 10.500% | LA - 75.00% | 360 | 01-Feb-2007 |
| 2000409369 1 | 129,600.00 | 128,497.56 | 01-Aug-2009 | 9.250% | MO - 90.00% | 360 | 01-Feb-2007 |
| 2000409375 2 | 378,000.00 | 369,807.47 | 01-Jun-2007 | 9.350% | NY - 90.00% | 360 | 01-Feb-2007 |
| 2000409381 2 | 200,000.00 | 199,936.25 | 01-Apr-2009 | 7.650% | AZ - 80.00% | 360 | 01-Feb-2007 |
| 2000409396 2 | 199,200.00 | 193,015.19 | 01-Apr-2008 | 7.350% | PA - 80.00% | 360 | 01-Feb-2007 |
| 2000409400 1 | 165,300.00 | 164,380.28 | 01-Aug-2008 | 10.700% | NJ - 95.00% | 360 | 01-Feb-2007 |
| 2000409436 1 | 248,000.00 | 240,004.36 | 01-Feb-2009 | 7.200% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409438 1 | 123,300.00 | 121,436.79 | 01-Feb-2009 | 9.775% | GA - 90.00% | 360 | 01-Feb-2007 |
| 2000409442 2 | 117,516.00 | 116,092.79 | 01-Mar-2009 | 8.110% | MA - 80.00% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000409455 1 | 100,800.00 | 99,120.31 | 01-Apr-2009 | 7.475% | MO - 90.00% | 360 | 01-Feb-2007 |
| 2000409463 2 | 459,000.00 | 454,381.87 | 01-Jun-2008 | 7.600% | CA - 85.00% | 360 | 01-Feb-2007 |
| 2000409466 1 | 272,000.00 | 266,243.24 | 01-Dec-2007 | 7.725% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409467 1 | 50,100.00 | 49,497.44 | 01-Sep-2007 | 10.900% | PA - 100.00% | 360 | 01-Feb-2007 |
| 2000409469 2 | 113,920.00 | 111,121.32 | 01-Jun-2008 | 8.700% | LA - 80.00% | 360 | 01-Feb-2007 |
| 2000409479 1 | 66,600.00 | 64,450.68 | 01-Jun-2009 | 6.000% | IL - 90.00% | 360 | 01-Feb-2007 |
| 2000409493 2 | 252,000.00 | 247,332.73 | 01-Oct-2007 | 10.150% | TX - 90.00% | 360 | 01-Feb-2007 |
| 2000409495 1 | 166,000.00 | 162,054.89 | 01-Oct-2007 | 8.800% | CA - 73.78% | 360 | 01-Feb-2007 |
| 2000409507 1 | 172,000.00 | 172,000.00 | 01-Sep-2008 | 8.100% | MN - 80.00% | 360 | 01-Feb-2007 |
| 2000409513 1 | 184,000.00 | 184,000.00 | 01-Apr-2009 | 4.000% | MN - 80.00% | 360 | 01-Feb-2007 |
| 2000409521 2 | 275,000.00 | 269,648.30 | 01-Mar-2007 | 9.900% | TX - 100.00% | 360 | 01-Feb-2007 |
| 2000409523 1 | 175,500.00 | 171,618.79 | 01-Sep-2007 | 8.750% | PA - 90.00% | 360 | 01-Feb-2007 |
| 2000409526 1 | 224,000.00 | 224,000.00 | 01-Sep-2008 | 7.700% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000409529 1 | 112,000.00 | 108,166.93 | 01-Jun-2009 | 7.450% | CA - 70.00% | 360 | 01-Feb-2007 |
| 2000409530 1 | 54,000.00 | 53,310.98 | 01-Mar-2008 | 10.800% | NC - 90.00% | 360 | 01-Feb-2007 |
| 2000409531 1 | 233,750.00 | 230,329.14 | 01-Oct-2008 | 7.100% | CA - 85.00% | 360 | 01-Feb-2007 |
| 2000409533 2 | 213,750.00 | 212,063.46 | 01-Aug-2008 | 8.500% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000409535 1 | 136,400.00 | 134,146.56 | 01-Apr-2009 | 5.850% | AZ - 62.57% | 360 | 01-Feb-2007 |
| 2000409543 1 | 416,500.00 | 412,390.31 | 01-Oct-2008 | 8.700% | MD - 84.14% | 360 | 01-Feb-2007 |
| 2000409551 1 | 320,000.00 | 320,000.00 | 01-Nov-2008 | 6.250% | CA - 58.18% | 360 | 01-Feb-2007 |
| 2000409554 2 | 530,000.00 | 519,377.05 | 01-Jul-2007 | 9.750% | NJ - 100.00% | 360 | 01-Feb-2007 |
| 2000409568 1 | 288,000.00 | 285,634.40 | 01-Aug-2007 | 9.400% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000409573 1 | 198,000.00 | 196,313.81 | 01-Sep-2007 | 8.250% | FL - 77.65% | 360 | 01-Feb-2007 |
| 2000409575 2 | 166,320.00 | 162,863.48 | 01-Dec-2007 | 8.150% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409580 2 | 442,500.00 | 427,547.10 | 01-Jun-2008 | 6.990% | FL - 75.00% | 360 | 01-Feb-2007 |
| 2000409597 1 | 145,000.00 | 143,191.29 | 01-Feb-2009 | 12.100% | PA - 55.77% | 360 | 01-Feb-2007 |
| 2000409600 1 | 68,400.00 | 67,565.16 | 01-Jan-2009 | 8.750% | IN - 90.00% | 360 | 01-Feb-2007 |
| 2000409601 1 | 218,000.00 | 216,345.01 | 01-Apr-2008 | 8.125% | FL - 84.50% | 360 | 01-Jan-2007 |
| 2000409602 2 | 170,400.00 | 167,736.08 | 01-Jan-2008 | 6.550% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409604 2 | 64,000.00 | 63,278.07 | 01-Nov-2007 | 9.710% | PA - 80.00% | 360 | 01-Feb-2007 |
| 2000409612 1 | 204,300.00 | 200,082.89 | 01-Mar-2008 | 9.600% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000409613 1 | 114,000.00 | 111,034.75 | 01-Feb-2009 | 8.400% | PA - 97.02% | 360 | 01-Feb-2007 |
| 2000409617 1 | 111,000.00 | 98,332.75 | 01-Jul-2009 | 3.000% | NM - 72.55% | 180 | 01-Feb-2007 |
| 2000409619 1 | 66,500.00 | 62,604.68 | 01-Apr-2009 | 9.450% | LA - 95.00% | 240 | 01-Feb-2007 |
| 2000409626 2 | 422,100.00 | 415,950.77 | 01-Aug-2007 | 9.350% | IN - 90.00% | 360 | 01-Feb-2007 |
| 2000409636 1 | 50,400.00 | 49,676.80 | 01-Sep-2008 | 9.990% | PA - 90.00% | 360 | 01-Feb-2007 |
| 2000409638 1 | 114,000.00 | 114,000.00 | 01-Jul-2009 | 6.000% | AZ - 65.14% | 360 | 01-Feb-2007 |
| 2000409642 2 | 382,500.00 | 374,632.89 | 01-Nov-2007 | 9.000% | NY - 90.00% | 360 | 01-Feb-2007 |
| 2000409645 1 | 400,000.00 | 391,202.18 | 01-Mar-2008 | 9.275% | NJ - 78.13% | 360 | 01-Feb-2007 |
| 2000409650 1 | 185,000.00 | 182,779.57 | 01-Dec-2008 | 7.990% | VT - 69.81% | 360 | 01-Feb-2007 |
| 2000409652 1 | 90,000.00 | 88,566.16 | 01-Oct-2008 | 9.800% | FL - 62.07% | 360 | 01-Feb-2007 |
| 2000409653 1 | 376,000.00 | 376,000.00 | 01-May-2008 | 7.500% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000409655 1 | 135,000.00 | 132,406.48 | 01-Jan-2009 | 8.000% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000409659 1 | 127,500.00 | 126,380.01 | 01-Aug-2009 | 7.550% | VA - 85.00% | 360 | 01-Jan-2007 |
| 2000409660 1 | 238,750.00 | 236,230.37 | 01-Feb-2009 | 8.450% | NJ - 86.82% | 360 | 01-Feb-2007 |
| 2000409663 1 | 130,000.00 | 126,044.12 | 01-Nov-2007 | 7.550% | FL - 77.38% | 360 | 01-Feb-2007 |
| 2000409673 2 | 636,500.00 | 631,922.31 | 01-Mar-2007 | 8.850% | FL - 95.00% | 360 | 01-Feb-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000409676 1 | 63,000.00 | 62,161.45 | 01-Jul-2008 | 9.800% | OH - 90.00% | 360 | 01-Feb-2007 |
| 2000409682 1 | 380,000.00 | 374,803.97 | 01-Apr-2009 | 6.500% | CA - 69.73% | 360 | 01-Feb-2007 |
| 2000409685 1 | 255,000.00 | 253,667.16 | 01-May-2008 | 7.950% | CA - 85.00% | 360 | 01-Feb-2007 |
| 2000409686 2 | 420,000.00 | 407,991.72 | 01-Jun-2008 | 7.000% | IL - 80.00% | 360 | 01-Jan-2007 |
| 2000409691 2 | 416,000.00 | 412,630.84 | 01-May-2008 | 9.400% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409699 1 | 183,000.00 | 181,335.23 | 01-Mar-2009 | 8.990% | MD - 82.06% | 360 | 01-Feb-2007 |
| 2000409700 1 | 140,250.00 | 138,540.19 | 01-Jan-2009 | 10.850% | MO - 85.00% | 360 | 01-Feb-2007 |
| 2000409706 1 | 89,900.00 | 87,636.93 | 01-Jun-2008 | 7.000% | IA - 100.00% | 360 | 01-Feb-2007 |
| 2000409720 1 | 163,000.00 | 161,297.33 | 01-Aug-2008 | 8.400% | FL - 66.26% | 360 | 01-Feb-2007 |
| 2000409724 2 | 169,592.00 | 164,827.56 | 01-Dec-2007 | 7.990% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409741 1 | 208,350.00 | 208,350.00 | 01-Sep-2008 | 8.990% | GA - 90.00% | 360 | 01-Feb-2007 |
| 2000409743 1 | 172,800.00 | 166,316.37 | 01-Apr-2009 | 8.950% | MD - 90.00% | 360 | 01-Feb-2007 |
| 2000409749 1 | 133,700.00 | 132,742.89 | 01-May-2007 | 11.400% | FL - 70.00% | 360 | 01-Feb-2007 |
| 2000409750 1 | 150,000.00 | 145,694.95 | 01-Sep-2009 | 8.100% | AL - 75.00% | 360 | 01-Feb-2007 |
| 2000409755 1 | 170,000.00 | 164,846.16 | 01-Aug-2008 | 7.550% | OR - 85.00% | 360 | 01-Feb-2007 |
| 2000409776 2 | 364,800.00 | 359,475.38 | 01-Sep-2007 | 7.125% | NJ - 95.00% | 360 | 01-Feb-2007 |
| 2000409777 2 | 559,200.00 | 559,200.00 | 01-Jul-2007 | 5.875% | NJ - 80.00% | 360 | 01-Jan-2007 |
| 2000409780 1 | 50,400.00 | 49,429.16 | 01-Nov-2008 | 9.990% | PA - 90.00% | 360 | 01-Feb-2007 |
| 2000409783 1 | 76,000.00 | 75,063.47 | 01-Dec-2008 | 10.850% | MO - 80.00% | 360 | 01-Feb-2007 |
| 2000409785 2 | 304,000.00 | 304,000.00 | 01-Nov-2007 | 6.750% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409786 2 | 360,000.00 | 349,373.56 | 01-Jan-2008 | 7.650% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000409797 2 | 476,000.00 | 476,000.00 | 01-Sep-2007 | 6.950% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000409805 2 | 156,800.00 | 156,749.37 | 01-Dec-2008 | 7.750% | NV - 80.00% | 360 | 01-Feb-2007 |
| 2000409807 2 | 131,400.00 | 130,698.46 | 01-Sep-2008 | 9.750% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000409811 2 | 223,250.00 | 220,509.03 | 01-Oct-2008 | 10.800% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000409813 1 | 109,725.00 | 105,612.81 | 01-Jan-2008 | 8.990% | IL - 95.00% | 240 | 01-Feb-2007 |
| 2000409819 1 | 174,400.00 | 174,400.00 | 01-Feb-2008 | 7.950% | AZ - 80.00% | 360 | 01-Feb-2007 |
| 2000409821 2 | 799,999.00 | 799,999.00 | 01-Feb-2008 | 7.900% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000409826 1 | 163,500.00 | 159,726.10 | 01-Dec-2008 | 9.025% | NH - 75.00% | 360 | 01-Feb-2007 |
| 2000409837 1 | 64,000.00 | 63,028.01 | 01-Mar-2009 | 9.750% | LA - 67.37% | 360 | 01-Feb-2007 |
| 2000409838 1 | 67,450.00 | 66,957.99 | 01-May-2008 | 9.450% | GA - 95.00% | 360 | 01-Feb-2007 |
| 2000409850 1 | 175,950.00 | 172,525.98 | 01-Aug-2007 | 9.900% | PA - 85.00% | 360 | 01-Feb-2007 |
| 2000409851 1 | 76,000.00 | 75,215.90 | 01-Nov-2007 | 9.900% | SC - 100.00% | 360 | 01-Feb-2007 |
| 2000409863 1 | 136,500.00 | 134,473.11 | 01-Dec-2008 | 11.250% | TN - 78.67% | 360 | 01-Feb-2007 |
| 2000409865 1 | 161,500.00 | 160,439.74 | 01-Nov-2008 | 9.250% | FL - 85.00% | 360 | 01-Jan-2007 |
| 2000409867 1 | 280,250.00 | 274,796.91 | 01-May-2009 | 7.500% | SC - 95.00% | 360 | 01-Feb-2007 |
| 2000409888 2 | 496,000.00 | 486,569.82 | 01-Feb-2008 | 8.700% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409890 1 | 187,000.00 | 181,948.14 | 01-Jun-2007 | 8.200% | FL - 66.79% | 360 | 01-Feb-2007 |
| 2000409899 1 | 129,500.00 | 127,970.87 | 01-Jul-2007 | 10.990% | FL - 70.00% | 360 | 01-Feb-2007 |
| 2000409903 1 | 105,300.00 | 103,809.44 | 01-Apr-2008 | 10.100% | MO - 90.00% | 360 | 01-Feb-2007 |
| 2000409905 1 | 285,000.00 | 276,172.06 | 01-Jan-2009 | 7.850% | FL - 78.08% | 360 | 01-Feb-2007 |
| 2000409909 1 | 150,000.00 | 144,440.58 | 01-Mar-2009 | 8.550% | IL - 63.83% | 360 | 01-Feb-2007 |
| 2000409919 1 | 299,250.00 | 299,227.93 | 01-Dec-2008 | 7.990% | CT - 95.00% | 360 | 01-Feb-2007 |
| 2000409928 1 | 215,100.00 | 213,862.99 | 01-Aug-2009 | 8.350% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000409933 1 | 184,500.00 | 184,436.58 | 01-Apr-2008 | 8.250% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000409945 2 | 720,000.00 | 720,000.00 | 01-May-2008 | 10.200% | VA - 90.00% | 360 | 01-Feb-2007 |
| 2000409946 1 | 188,250.00 | 183,039.13 | 01-Apr-2009 | 4.000% | PA - 75.00% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000409947 1 | 238,500.00 | 238,378.65 | 01-Sep-2008 | 8.250% | IL - 90.00% | 360 | 01-Feb-2007 |
| 2000409950 1 | 240,000.00 | 236,518.43 | 01-Jul-2009 | 6.800% | FL - 60.15% | 360 | 01-Feb-2007 |
| 2000409953 1 | 198,000.00 | 195,127.00 | 01-Jul-2009 | 7.300% | CA - 90.00% | 360 | 01-Feb-2007 |
| 2000409962 1 | 156,500.00 | 154,294.60 | 01-May-2008 | 7.400% | FL - 81.51% | 360 | 01-Feb-2007 |
| 2000409979 1 | 190,500.00 | 187,688.91 | 01-Apr-2008 | 9.050% | CA - 69.53% | 360 | 01-Jan-2007 |
| 2000409980 1 | 76,500.00 | 75,159.54 | 01-Aug-2009 | 8.350% | OH - 90.00% | 360 | 01-Jan-2007 |
| 2000409984 1 | 68,000.00 | 47,135.09 | 01-Mar-2009 | 7.550% | OH - 80.00% | 360 | 01-Feb-2007 |
| 2000409985 1 | 123,300.00 | 120,623.78 | 01-Jun-2009 | 9.950% | MS - 90.00% | 360 | 01-Feb-2007 |
| 2000409986 2 | 728,000.00 | 704,532.66 | 01-Nov-2007 | 7.250% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000409989 2 | 495,000.00 | 490,098.44 | 01-Jul-2008 | 8.650% | NJ - 90.00% | 360 | 01-Feb-2007 |
| 2000409990 1 | 103,500.00 | 103,469.59 | 01-Mar-2009 | 8.950% | LA - 90.00% | 360 | 01-Feb-2007 |
| 2000410008 1 | 144,950.00 | 139,938.07 | 01-Jan-2009 | 8.000% | FL - 65.00% | 360 | 01-Feb-2007 |
| 2000410011 1 | 131,500.00 | 127,435.77 | 01-Mar-2007 | 7.450% | FL - 69.95% | 360 | 01-Feb-2007 |
| 2000410012 1 | 62,800.00 | 61,757.77 | 01-Aug-2008 | 10.700% | GA - 80.00% | 360 | 01-Feb-2007 |
| 2000410018 1 | 135,520.00 | 132,406.18 | 01-May-2008 | 7.300% | IN - 80.00% | 360 | 01-Feb-2007 |
| 2000410025 2 | 328,000.00 | 317,360.27 | 01-Jun-2008 | 8.350% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410032 1 | 69,300.00 | 68,244.77 | 01-Mar-2009 | 8.150% | IA - 90.00% | 360 | 01-Dec-2006 |
| 2000410057 2 | 304,000.00 | 295,921.32 | 01-Sep-2007 | 7.450% | NY - 80.00% | 360 | 01-Feb-2007 |
| 2000410061 2 | 296,000.00 | 286,010.86 | 01-May-2009 | 6.950% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000410064 2 | 536,000.00 | 530,408.54 | 01-Jan-2007 | 8.500% | NY - 80.00% | 360 | 01-Feb-2007 |
| 2000410065 2 | 134,000.00 | 133,283.34 | 01-Jan-2007 | 13.250% | NY - 100.00% | 180 | 01-Feb-2007 |
| 2000410067 2 | 159,200.00 | 157,356.02 | 01-Feb-2009 | 8.100% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000410070 1 | 141,000.00 | 136,697.98 | 01-Jul-2008 | 4.500% | CT - 75.00% | 360 | 01-Feb-2007 |
| 2000410072 1 | 190,000.00 | 186,276.47 | 01-Jul-2009 | 4.000% | CA - 60.70% | 360 | 01-Feb-2007 |
| 2000410082 1 | 105,000.00 | 102,376.15 | 01-May-2009 | 8.990% | CA - 70.00% | 360 | 01-Feb-2007 |
| 2000410083 2 | 520,000.00 | 512,103.39 | 01-May-2007 | 6.900% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410084 2 | 130,000.00 | 129,099.45 | 01-May-2007 | 12.050% | FL - 100.00% | 180 | 01-Feb-2007 |
| 2000410085 1 | 413,000.00 | 408,631.29 | 01-Oct-2008 | 8.450% | CA - 70.00% | 360 | 01-Feb-2007 |
| 2000410106 1 | 223,000.00 | 221,255.30 | 01-Mar-2008 | 8.400% | FL - 79.64% | 360 | 01-Feb-2007 |
| 2000410124 2 | 292,000.00 | 288,534.34 | 01-Nov-2008 | 7.990% | NJ - 80.00% | 360 | 01-Feb-2007 |
| 2000410144 2 | 537,750.00 | 519,535.95 | 01-Nov-2008 | 6.950% | FL - 75.00% | 360 | 01-Feb-2007 |
| 2000410152 2 | 252,000.00 | 249,809.09 | 01-Sep-2007 | 9.150% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000410155 2 | 472,000.00 | 466,708.90 | 01-May-2008 | 6.875% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000410160 1 | 118,800.00 | 118,176.82 | 01-Apr-2009 | 10.900% | CO - 90.00% | 360 | 01-Feb-2007 |
| 2000410166 1 | 103,050.00 | 99,822.77 | 01-Nov-2008 | 6.250% | AR - 90.00% | 360 | 01-Feb-2007 |
| 2000410168 2 | 320,720.00 | 317,555.78 | 01-Jan-2009 | 8.700% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410170 1 | 216,000.00 | 213,452.33 | 01-Jul-2008 | 6.950% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410173 1 | 787,500.00 | 779,284.61 | 01-Oct-2007 | 8.500% | CA - 90.00% | 360 | 01-Feb-2007 |
| 2000410175 1 | 191,250.00 | 190,397.50 | 01-Jul-2007 | 10.500% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000410188 2 | 675,000.00 | 663,339.87 | 01-Aug-2008 | 10.500% | NM - 100.00% | 360 | 01-Feb-2007 |
| 2000410190 1 | 95,500.00 | 95,500.00 | 01-Sep-2008 | 8.250% | FL - 79.58% | 360 | 01-Feb-2007 |
| 2000410204 2 | 420,000.00 | 408,577.32 | 01-May-2009 | 8.250% | TX - 80.00% | 360 | 01-Feb-2007 |
| 2000410206 1 | 60,000.00 | 59,061.83 | 01-Nov-2007 | 9.600% | FL - 65.93% | 360 | 01-Feb-2007 |
| 2000410215 2 | 188,910.00 | 185,378.32 | 01-Aug-2008 | 9.125% | FL - 90.00% | 360 | 01-Jan-2007 |
| 2000410216 2 | 451,608.00 | 445,958.44 | 01-Oct-2008 | 6.100% | NJ - 80.00% | 360 | 01-Feb-2007 |
| 2000410222 2 | 152,000.00 | 150,404.94 | 01-Apr-2008 | 7.990% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410240 2 | 151,500.00 | 147,595.19 | 01-Aug-2008 | 8.450% | MO - 90.00% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000410245 1 | 173,600.00 | 169,200.12 | 01-Aug-2008 | 7.150% | FL - 79.27% | 360 | 01-Feb-2007 |
| 2000410266 1 | 230,000.00 | 226,328.41 | 01-Jul-2007 | 9.500% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000410268 1 | 252,000.00 | 244,467.31 | 01-Jul-2009 | 3.200% | MA - 90.00% | 360 | 01-Jan-2007 |
| 2000410277 1 | 322,500.00 | 317,621.59 | 01-Dec-2008 | 10.500% | NJ - 75.00% | 360 | 01-Feb-2007 |
| 2000410293 2 | 108,000.00 | 107,001.42 | 01-Nov-2008 | 8.950% | IL - 83.08% | 360 | 01-Feb-2007 |
| 2000410296 1 | 165,000.00 | 162,568.15 | 01-Jan-2008 | 9.900% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000410300 1 | 234,500.00 | 231,078.50 | 01-May-2008 | 9.950% | FL - 70.00% | 360 | 01-Feb-2007 |
| 2000410301 1 | 50,000.00 | 48,771.56 | 01-Sep-2007 | 8.700% | IN - 66.67% | 360 | 01-Feb-2007 |
| 2000410305 1 | 93,585.00 | 92,937.70 | 01-Jan-2008 | 9.990% | PA - 85.00% | 360 | 01-Feb-2007 |
| 2000410308 2 | 440,000.00 | 425,450.12 | 01-Feb-2007 | 6.990% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410309 2 | 110,000.00 | 109,161.52 | 01-Feb-2007 | 11.600% | FL - 100.00% | 180 | 01-Feb-2007 |
| 2000410310 1 | 158,000.00 | 154,674.31 | 01-Oct-2008 | 9.500% | LA - 100.00% | 360 | 01-Feb-2007 |
| 2000410311 1 | 112,500.00 | 110,922.87 | 01-Jan-2008 | 10.150% | NC - 90.00% | 360 | 01-Feb-2007 |
| 2000410312 1 | 270,000.00 | 269,880.74 | 01-Mar-2009 | 8.500% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000410321 1 | 202,000.00 | 199,705.56 | 01-Jun-2008 | 8.990% | NV - 82.11% | 360 | 01-Feb-2007 |
| 2000410329 2 | 96,000.00 | 93,785.29 | 01-Jun-2009 | 9.350% | SC - 80.00% | 360 | 01-Feb-2007 |
| 2000410338 2 | 299,700.00 | 297,508.04 | 01-Jan-2009 | 9.700% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000410352 1 | 160,000.00 | 156,984.04 | 01-Jun-2009 | 6.150% | AZ - 80.00% | 360 | 01-Feb-2007 |
| 2000410362 1 | 207,750.00 | 204,011.62 | 01-Aug-2008 | 9.050% | FL - 75.00% | 360 | 01-Feb-2007 |
| 2000410370 2 | 110,400.00 | 107,888.32 | 01-Aug-2009 | 9.100% | SC - 40.00% | 360 | 01-Feb-2007 |
| 2000410372 1 | 102,600.00 | 101,313.32 | 01-Jan-2008 | 10.800% | SC - 90.00% | 360 | 01-Feb-2007 |
| 2000410373 1 | 117,000.00 | 115,019.03 | 01-Sep-2008 | 10.600% | MS - 90.00% | 360 | 01-Feb-2007 |
| 2000410374 1 | 200,000.00 | 194,942.68 | 01-Feb-2009 | 8.550% | FL - 76.92% | 360 | 01-Feb-2007 |
| 2000410380 1 | 114,000.00 | 114,000.00 | 01-May-2008 | 8.450% | FL - 70.37% | 360 | 01-Feb-2007 |
| 2000410390 2 | 472,000.00 | 472,000.00 | 01-Jan-2009 | 6.990% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410432 1 | 263,000.00 | 260,183.84 | 01-Sep-2008 | 8.800% | FL - 82.97% | 360 | 01-Feb-2007 |
| 2000410438 1 | 152,000.00 | 150,855.77 | 01-Mar-2008 | 9.750% | NY - 95.00% | 360 | 01-Feb-2007 |
| 2000410441 2 | 701,250.00 | 694,521.93 | 01-Dec-2007 | 8.800% | MD - 85.00% | 360 | 01-Feb-2007 |
| 2000410443 1 | 68,400.00 | 67,479.58 | 01-Oct-2008 | 10.350% | OH - 90.00% | 360 | 01-Feb-2007 |
| 2000410445 1 | 112,500.00 | 111,968.16 | 01-Jul-2009 | 11.650% | KY - 90.00% | 360 | 01-Feb-2007 |
| 2000410457 2 | 195,000.00 | 190,296.69 | 01-Aug-2008 | 8.900% | OH - 84.78% | 360 | 01-Feb-2007 |
| 2000410458 1 | 140,000.00 | 137,273.13 | 01-Mar-2008 | 8.150% | AZ - 59.57% | 360 | 01-Feb-2007 |
| 2000410478 1 | 196,400.00 | 196,398.08 | 01-Feb-2009 | 6.950% | MD - 80.00% | 360 | 01-Feb-2007 |
| 2000410480 1 | 380,000.00 | 380,000.00 | 01-Sep-2008 | 8.710% | CA - 95.00% | 360 | 01-Feb-2007 |
| 2000410482 1 | 157,000.00 | 153,546.26 | 01-May-2008 | 9.550% | GA - 100.00% | 360 | 01-Feb-2007 |
| 2000410493 1 | 189,000.00 | 187,280.94 | 01-Mar-2008 | 8.990% | NJ - 90.00% | 360 | 01-Feb-2007 |
| 2000410495 1 | 368,000.00 | 361,318.25 | 01-Sep-2007 | 10.250% | NY - 80.00% | 360 | 01-Feb-2007 |
| 2000410496 1 | 163,800.00 | 161,835.88 | 01-Apr-2008 | 7.990% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000410497 1 | 68,590.00 | 66,662.43 | 01-Apr-2009 | 7.990% | PA - 95.00% | 360 | 01-Feb-2007 |
| 2000410503 1 | 301,500.00 | 294,683.42 | 01-Feb-2009 | 9.200% | NJ - 90.00% | 360 | 01-Feb-2007 |
| 2000410505 1 | 340,100.00 | 333,283.38 | 01-Dec-2007 | 9.750% | MD - 95.00% | 360 | 01-Feb-2007 |
| 2000410516 1 | 232,200.00 | 227,164.84 | 01-Mar-2009 | 7.600% | MD - 90.00% | 360 | 01-Jan-2007 |
| 2000410519 2 | 88,000.00 | 86,017.11 | 01-Mar-2009 | 9.150% | OH - 80.00% | 360 | 01-Feb-2007 |
| 2000410526 1 | 148,000.00 | 144,974.94 | 01-Aug-2009 | 9.650% | LA - 80.00% | 360 | 01-Feb-2007 |
| 2000410528 1 | 130,392.00 | 126,902.52 | 01-Sep-2008 | 8.250% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410543 1 | 168,727.00 | 165,516.83 | 01-Jan-2009 | 8.500% | FL - 74.99% | 360 | 01-Feb-2007 |
| 2000410563 1 | 166,250.00 | 163,355.37 | 01-Nov-2008 | 10.700% | FL - 84.82% | 360 | 01-Feb-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000410566 1 | 162,000.00 | 157,447.35 | 01-Dec-2007 | 7.990% | VA - 80.00% | 360 | 01-Feb-2007 |
| 2000410604 1 | 237,888.00 | 233,689.34 | 01-Mar-2009 | 6.450% | MA - 51.16% | 360 | 01-Feb-2007 |
| 2000410610 1 | 204,000.00 | 198,895.67 | 01-Jul-2008 | 8.600% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000410612 1 | 110,000.00 | 106,904.41 | 01-Mar-2009 | 7.900% | CA - 57.90% | 360 | 01-Feb-2007 |
| 2000410627 1 | 224,400.00 | 217,930.25 | 01-Mar-2009 | 7.800% | UT - 85.00% | 360 | 01-Feb-2007 |
| 2000410630 1 | 340,000.00 | 337,195.83 | 01-May-2009 | 8.800% | NJ - 80.00% | 360 | 01-Feb-2007 |
| 2000410631 2 | 232,000.00 | 228,857.86 | 01-Jun-2008 | 7.560% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000410634 1 | 216,900.00 | 210,438.11 | 01-Jul-2008 | 7.950% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000410651 1 | 50,000.00 | 46,933.55 | 01-May-2009 | 11.400% | MO - 100.00% | 360 | 01-Feb-2007 |
| 2000410662 1 | 138,600.00 | 135,379.28 | 01-Aug-2007 | 8.990% | TN - 90.00% | 360 | 01-Feb-2007 |
| 2000410667 1 | 522,000.00 | 509,498.37 | 01-Aug-2007 | 8.800% | NJ - 90.00% | 360 | 01-Feb-2007 |
| 2000410668 1 | 241,500.00 | 238,004.69 | 01-May-2008 | 9.990% | FL - 70.00% | 360 | 01-Feb-2007 |
| 2000410687 1 | 212,000.00 | 211,851.73 | 01-Jun-2008 | 7.800% | CA - 50.48% | 360 | 01-Feb-2007 |
| 2000410692 1 | 256,500.00 | 250,900.30 | 01-Feb-2008 | 9.300% | CT - 90.00% | 360 | 01-Feb-2007 |
| 2000410695 1 | 107,000.00 | 105,311.26 | 01-Jul-2009 | 10.950% | NC - 87.71% | 360 | 01-Feb-2007 |
| 2000410699 1 | 153,750.00 | 149,334.28 | 01-Nov-2008 | 7.900% | FL - 61.50% | 360 | 01-Feb-2007 |
| 2000410704 1 | 211,500.00 | 207,954.68 | 01-Jul-2008 | 10.650% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000410707 1 | 121,500.00 | 119,483.60 | 01-Dec-2008 | 10.700% | TN - 90.00% | 360 | 01-Feb-2007 |
| 2000410711 1 | 262,500.00 | 262,500.00 | 01-Mar-2008 | 7.990% | CA - 69.08% | 360 | 01-Feb-2007 |
| 2000410718 2 | 565,600.00 | 550,605.45 | 01-Jun-2009 | 8.300% | MN - 80.00% | 360 | 01-Feb-2007 |
| 2000410739 1 | 301,750.00 | 301,750.00 | 01-Dec-2008 | 7.850% | CA - 85.00% | 360 | 01-Feb-2007 |
| 2000410757 1 | 204,675.00 | 202,655.57 | 01-Nov-2008 | 8.700% | FL - 75.00% | 360 | 01-Feb-2007 |
| 2000410758 1 | 148,500.00 | 145,637.61 | 01-Jan-2009 | 9.990% | GA - 89.46% | 360 | 01-Feb-2007 |
| 2000410759 2 | 552,500.00 | 547,061.45 | 01-Oct-2007 | 8.700% | CA - 85.00% | 360 | 01-Feb-2007 |
| 2000410766 2 | 733,500.00 | 718,204.76 | 01-Jan-2009 | 9.550% | SC - 90.00% | 360 | 01-Feb-2007 |
| 2000410782 2 | 513,000.00 | 497,404.24 | 01-May-2009 | 7.350% | VA - 95.00% | 360 | 01-Feb-2007 |
| 2000410800 1 | 56,250.00 | 55,547.25 | 01-Apr-2009 | 10.350% | MI - 75.00% | 360 | 01-Feb-2007 |
| 2000410804 1 | 82,650.00 | 81,394.56 | 01-Apr-2009 | 9.350% | KY - 95.00% | 360 | 01-Feb-2007 |
| 2000410806 1 | 150,000.00 | 146,464.70 | 01-Jul-2008 | 8.900% | FL - 63.29% | 360 | 01-Feb-2007 |
| 2000410811 1 | 140,000.00 | 137,237.94 | 01-Sep-2008 | 9.990% | PA - 87.50% | 360 | 01-Feb-2007 |
| 2000410828 1 | 106,400.00 | 103,443.28 | 01-Apr-2009 | 8.050% | OH - 80.00% | 360 | 01-Feb-2007 |
| 2000410835 2 | 58,650.00 | 57,808.05 | 01-Feb-2008 | 9.800% | PA - 85.00% | 360 | 01-Feb-2007 |
| 2000410836 2 | 54,400.00 | 54,068.39 | 01-Oct-2007 | 8.700% | PA - 80.00% | 360 | 01-Feb-2007 |
| 2000410837 1 | 181,900.00 | 180,130.20 | 01-Aug-2008 | 8.750% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000410839 2 | 739,500.00 | 721,406.44 | 01-Jan-2008 | 9.950% | NJ - 85.00% | 360 | 01-Feb-2007 |
| 2000410846 1 | 128,000.00 | 126,310.26 | 01-Aug-2007 | 10.250% | IL - 80.00% | 360 | 01-Feb-2007 |
| 2000410847 1 | 200,000.00 | 195,299.87 | 01-Nov-2008 | 8.950% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000410851 1 | 184,000.00 | 183,060.12 | 01-Jun-2008 | 10.990% | NJ - 80.00% | 360 | 01-Feb-2007 |
| 2000410852 2 | 603,250.00 | 589,219.62 | 01-Oct-2008 | 8.990% | CA - 95.00% | 360 | 01-Feb-2007 |
| 2000410864 1 | 97,200.00 | 95,267.84 | 01-Jun-2008 | 10.300% | MI - 90.00% | 360 | 01-Jan-2007 |
| 2000410873 2 | 435,000.00 | 428,971.78 | 01-May-2007 | 9.600% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000410874 1 | 94,050.00 | 92,692.72 | 01-Sep-2008 | 9.850% | OH - 95.00% | 360 | 01-Feb-2007 |
| 2000410884 1 | 55,800.00 | 55,388.10 | 01-Aug-2009 | 9.500% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000410885 1 | 149,500.00 | 146,025.81 | 01-Sep-2008 | 8.990% | MA - 65.00% | 360 | 01-Feb-2007 |
| 2000410887 1 | 85,425.00 | 84,239.23 | 01-Nov-2007 | 10.750% | PA - 85.00% | 360 | 01-Feb-2007 |
| 2000410892 1 | 112,500.00 | 111,805.98 | 01-Oct-2007 | 9.250% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000410894 1 | 164,000.00 | 160,755.54 | 01-Oct-2008 | 8.600% | ME - 72.57% | 360 | 01-Feb-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000410897 1 | 56,000.00 | 55,107.65 | 01-Jul-2009 | 9.700% | IN - 80.00% | 360 | 01-Feb-2007 |
| 2000410901 2 | 237,000.00 | 233,146.88 | 01-Mar-2008 | 10.950% | NC - 100.00% | 360 | 01-Feb-2007 |
| 2000410905 1 | 126,400.00 | 123,294.67 | 01-Jun-2008 | 8.700% | SC - 80.00% | 360 | 01-Feb-2007 |
| 2000410909 1 | 128,000.00 | 125,811.02 | 01-Aug-2008 | 10.550% | CT - 100.00% | 360 | 01-Feb-2007 |
| 2000410910 1 | 352,500.00 | 349,169.10 | 01-Apr-2008 | 8.850% | NJ - 75.00% | 360 | 01-Feb-2007 |
| 2000410913 2 | 182,322.00 | 179,488.67 | 01-Feb-2009 | 7.400% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000410916 2 | 558,000.00 | 552,538.88 | 01-May-2008 | 8.700% | MD - 90.00% | 360 | 01-Feb-2007 |
| 2000410917 1 | 245,650.00 | 239,614.91 | 01-May-2008 | 8.700% | MD - 89.98% | 360 | 01-Feb-2007 |
| 2000410920 2 | 217,712.00 | 211,132.27 | 01-Jun-2009 | 7.600% | MS - 80.00% | 360 | 01-Feb-2007 |
| 2000410933 2 | 450,000.00 | 438,959.94 | 01-Jun-2008 | 8.650% | NJ - 90.00% | 360 | 01-Feb-2007 |
| 2000410941 1 | 206,500.00 | 202,248.54 | 01-Dec-2007 | 10.550% | NJ - 70.00% | 360 | 01-Feb-2007 |
| 2000410952 1 | 160,650.00 | 158,065.88 | 01-May-2009 | 7.990% | DE - 85.00% | 360 | 01-Feb-2007 |
| 2000410956 1 | 279,000.00 | 273,986.19 | 01-Apr-2007 | 8.900% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000410980 2 | 92,000.00 | 92,000.00 | 01-Jul-2008 | 7.900% | MI - 80.00% | 360 | 01-Feb-2007 |
| 2000410993 1 | 304,000.00 | 294,378.45 | 01-Jan-2009 | 7.350% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000411011 1 | 125,000.00 | 127,741.73 | 01-Oct-2008 | 9.000% | LA - 100.00% | 360 | 01-Feb-2007 |
| 2000411013 2 | 328,000.00 | 327,885.09 | 01-Jul-2009 | 7.990% | VA - 80.00% | 360 | 01-Feb-2007 |
| 2000411020 1 | 63,000.00 | 61,811.28 | 01-Oct-2008 | 8.450% | OH - 90.00% | 360 | 01-Feb-2007 |
| 2000411021 2 | 436,500.00 | 434,004.69 | 01-Aug-2008 | 9.650% | IL - 90.00% | 360 | 01-Feb-2007 |
| 2000411027 2 | 79,920.00 | 77,518.41 | 01-Oct-2008 | 8.050% | OH - 80.00% | 360 | 01-Feb-2007 |
| 2000411096 2 | 232,320.00 | 229,885.60 | 01-Sep-2007 | 7.500% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000411151 1 | 120,960.00 | 118,332.04 | 01-Jun-2009 | 5.000% | GA - 90.00% | 360 | 01-Feb-2007 |
| 2000411154 2 | 140,792.00 | 140,792.00 | 01-Mar-2008 | 7.700% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000411156 2 | 128,700.00 | 126,017.23 | 01-Jun-2007 | 9.550% | PA - 90.00% | 360 | 01-Feb-2007 |
| 2000411162 1 | 90,000.00 | 88,285.18 | 01-Mar-2008 | 8.600% | FL - 75.00% | 360 | 01-Feb-2007 |
| 2000411167 1 | 175,500.00 | 173,890.84 | 01-Jan-2009 | 8.050% | CO - 90.00% | 360 | 01-Feb-2007 |
| 2000411170 2 | 140,000.00 | 137,173.44 | 01-Jul-2008 | 8.100% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000411174 1 | 90,000.00 | 87,746.21 | 01-Mar-2008 | 8.600% | FL - 75.00% | 360 | 01-Feb-2007 |
| 2000411175 1 | 180,000.00 | 171,625.71 | 01-Oct-2008 | 7.250% | AZ - 80.00% | 360 | 01-Feb-2007 |
| 2000411184 1 | 79,900.00 | 78,850.63 | 01-Jul-2009 | 10.050% | OH - 85.00% | 360 | 01-Feb-2007 |
| 2000411229 1 | 236,000.00 | 234,338.51 | 01-Sep-2008 | 8.925% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000411238 1 | 114,000.00 | 112,175.73 | 01-Mar-2008 | 9.450% | WI - 75.00% | 360 | 01-Feb-2007 |
| 2000411240 2 | 517,000.00 | 510,791.93 | 01-Sep-2008 | 7.990% | MD - 82.06% | 360 | 01-Feb-2007 |
| 2000411245 1 | 63,000.00 | 62,474.78 | 01-Jul-2008 | 8.950% | TN - 90.00% | 360 | 01-Feb-2007 |
| 2000411246 1 | 114,750.00 | 113,552.82 | 01-Aug-2007 | 8.500% | CT - 75.00% | 360 | 01-Feb-2007 |
| 2000411252 1 | 78,300.00 | 77,159.75 | 01-Nov-2008 | 10.350% | OH - 90.00% | 360 | 01-Feb-2007 |
| 2000411265 2 | 240,000.00 | 235,595.52 | 01-Jun-2008 | 8.850% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000411273 1 | 328,000.00 | 322,656.01 | 01-Jan-2008 | 9.200% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000411277 1 | 105,350.00 | 102,557.11 | 01-Sep-2008 | 8.300% | TX - 81.04% | 360 | 01-Feb-2007 |
| 2000411278 1 | 155,000.00 | 155,000.00 | 01-Apr-2008 | 7.650% | FL - 69.51% | 360 | 01-Feb-2007 |
| 2000411279 1 | 315,000.00 | 306,218.32 | 01-Jun-2008 | 7.990% | CA - 100.00% | 360 | 01-Feb-2007 |
| 2000411282 1 | 99,750.00 | 97,291.26 | 01-Aug-2008 | 8.700% | KY - 95.00% | 360 | 01-Feb-2007 |
| 2000411291 1 | 160,000.00 | 158,528.27 | 01-Dec-2007 | 8.950% | FL - 61.54% | 360 | 01-Feb-2007 |
| 2000411292 1 | 405,000.00 | 402,718.15 | 01-Jul-2008 | 9.700% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000411302 1 | 242,250.00 | 235,757.47 | 01-Jun-2008 | 6.800% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000411310 1 | 156,000.00 | 151,440.41 | 01-Aug-2008 | 7.850% | UT - 80.00% | 360 | 01-Feb-2007 |
| 2000411325 1 | 199,000.00 | 194,790.73 | 01-Mar-2008 | 9.475% | CT - 79.60% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000411339 1 | 81,750.00 | 80,533.06 | 01-Oct-2008 | 9.850% | OH - 75.00% | 360 | 01-Feb-2007 |
| 2000411349 2 | 300,000.00 | 291,425.72 | 01-Mar-2008 | 7.900% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000411352 1 | 200,000.00 | 194,057.46 | 01-Nov-2007 | 7.600% | SC - 80.00% | 360 | 01-Mar-2007 |
| 2000411356 1 | 170,000.00 | 166,350.95 | 01-Oct-2007 | 9.400% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000411363 2 | 161,500.00 | 160,030.93 | 01-Apr-2009 | 8.990% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000411364 2 | 316,000.00 | 316,000.00 | 01-Nov-2007 | 5.875% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000411366 1 | 121,500.00 | 120,596.68 | 01-Nov-2008 | 9.700% | TX - 90.00% | 360 | 01-Feb-2007 |
| 2000411380 1 | 184,500.00 | 180,060.39 | 01-May-2008 | 8.900% | VA - 90.00% | 360 | 01-Feb-2007 |
| 2000411387 2 | 513,000.00 | 507,886.89 | 01-Mar-2008 | 8.800% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000411401 2 | 475,000.00 | 469,757.28 | 01-Mar-2009 | 8.400% | VA - 95.00% | 360 | 01-Mar-2007 |
| 2000411451 2 | 153,000.00 | 150,433.52 | 01-Oct-2008 | 9.250% | IL - 74.63% | 360 | 01-Feb-2007 |
| 2000411465 2 | 209,600.00 | 205,278.17 | 01-Jul-2008 | 7.990% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000411467 2 | 101,700.00 | 100,142.89 | 01-Feb-2008 | 11.100% | NC - 90.00% | 360 | 01-Feb-2007 |
| 2000411478 1 | 127,170.00 | 124,930.50 | 01-Dec-2007 | 8.950% | WI - 81.00% | 360 | 01-Feb-2007 |
| 2000411486 1 | 112,000.00 | 108,906.71 | 01-Sep-2007 | 8.100% | SC - 80.00% | 360 | 01-Feb-2007 |
| 2000411501 1 | 102,960.00 | 101,760.40 | 01-May-2007 | 8.100% | NC - 80.00% | 360 | 01-Feb-2007 |
| 2000411506 1 | 90,250.00 | 88,750.90 | 01-Nov-2008 | 9.300% | PA - 95.00% | 360 | 01-Feb-2007 |
| 2000411509 2 | 413,100.00 | 406,888.34 | 01-Nov-2007 | 9.800% | MD - 90.00% | 360 | 01-Feb-2007 |
| 2000411512 1 | 174,250.00 | 172,914.99 | 01-Mar-2008 | 8.600% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000411516 1 | 229,500.00 | 225,332.98 | 01-Aug-2007 | 10.250% | NJ - 90.00% | 360 | 01-Feb-2007 |
| 2000411517 1 | 52,000.00 | 50,900.86 | 01-Jun-2009 | 8.650% | IN - 74.29% | 360 | 01-Mar-2007 |
| 2000411519 2 | 170,000.00 | 167,609.95 | 01-Feb-2009 | 8.350% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000411529 1 | 115,000.00 | 112,893.31 | 01-Feb-2009 | 6.150% | FL - 57.41% | 360 | 01-Feb-2007 |
| 2000411538 2 | 162,000.00 | 157,904.54 | 01-Jun-2008 | 8.550% | FL - 54.18% | 360 | 01-Feb-2007 |
| 2000411542 1 | 76,500.00 | 75,710.89 | 01-Apr-2009 | 9.000% | NJ - 83.15% | 360 | 01-Feb-2007 |
| 2000411546 1 | 197,000.00 | 192,205.59 | 01-Mar-2008 | 8.700% | MA - 72.96% | 360 | 01-Feb-2007 |
| 2000411547 1 | 153,000.00 | 148,841.06 | 01-Jun-2009 | 5.000% | WI - 85.00% | 360 | 01-Feb-2007 |
| 2000411552 1 | 272,000.00 | 269,109.41 | 01-Aug-2008 | 7.850% | CA - 85.00% | 360 | 01-Feb-2007 |
| 2000411554 1 | 228,000.00 | 227,996.29 | 01-Nov-2008 | 6.150% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000411557 1 | 368,000.00 | 368,000.00 | 01-Apr-2009 | 7.300% | MD - 80.00% | 360 | 01-Feb-2007 |
| 2000411559 1 | 261,000.00 | 259,111.95 | 01-Jan-2009 | 6.000% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000411568 1 | 128,700.00 | 126,170.55 | 01-Jan-2009 | 9.850% | LA - 90.00% | 360 | 01-Feb-2007 |
| 2000411569 2 | 160,000.00 | 156,916.87 | 01-Aug-2007 | 9.950% | SC - 100.00% | 360 | 01-Feb-2007 |
| 2000411572 1 | 157,500.00 | 154,217.17 | 01-Mar-2009 | 9.550% | GA - 90.00% | 360 | 01-Feb-2007 |
| 2000411588 1 | 242,500.00 | 240,730.22 | 01-Dec-2008 | 8.650% | MD - 71.96% | 360 | 01-Mar-2007 |
| 2000411593 2 | 117,000.00 | 116,249.00 | 01-Aug-2008 | 10.100% | NY - 90.00% | 360 | 01-Mar-2007 |
| 2000411596 1 | 72,000.00 | 71,575.87 | 01-Nov-2007 | 10.500% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000411613 1 | 136,000.00 | 133,674.94 | 01-Sep-2008 | 9.250% | FL - 75.56% | 360 | 01-Feb-2007 |
| 2000411616 1 | 186,550.00 | 181,394.77 | 01-Mar-2009 | 8.650% | CA - 65.00% | 360 | 01-Feb-2007 |
| 2000411800 1 | 360,500.00 | 355,235.94 | 01-Sep-2007 | 9.750% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000411829 1 | 235,200.00 | 228,845.85 | 01-Nov-2007 | 8.200% | WA - 80.00% | 360 | 01-Feb-2007 |
| 2000411836 1 | 271,290.00 | 268,658.36 | 01-Mar-2008 | 10.200% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000411837 2 | 93,600.00 | 92,588.51 | 01-Mar-2009 | 8.650% | WI - 80.00% | 360 | 01-Feb-2007 |
| 2000411838 2 | 176,764.00 | 172,104.90 | 01-Jan-2009 | 8.400% | SC - 70.21% | 360 | 01-Feb-2007 |
| 2000411840 1 | 65,000.00 | 64,192.82 | 01-Jun-2008 | 10.550% | WI - 100.00% | 360 | 01-Mar-2007 |
| 2000411849 1 | 150,000.00 | 147,132.46 | 01-May-2007 | 9.990% | OH - 75.00% | 360 | 01-Feb-2007 |
| 2000411860 1 | 255,000.00 | 252,209.65 | 01-May-2008 | 7.150% | FL - 88.85% | 360 | 01-Feb-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000411862 2 | 296,000.00 | 286,779.71 | 01-Sep-2008 | 6.250% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000411866 1 | 270,000.00 | 265,708.64 | 01-Jul-2007 | 9.325% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000411893 2 | 63,900.00 | 63,172.59 | 01-Oct-2008 | 10.990% | OH - 90.00% | 360 | 01-Feb-2007 |
| 2000411894 2 | 52,000.00 | 50,836.67 | 01-Apr-2008 | 9.300% | SC - 75.36% | 360 | 01-Feb-2007 |
| 2000411895 2 | 382,500.00 | 379,709.70 | 01-Jan-2008 | 8.800% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000411898 1 | 400,500.00 | 396,449.85 | 01-Oct-2008 | 8.500% | NY - 90.00% | 360 | 01-Mar-2007 |
| 2000411901 2 | 522,000.00 | 510,904.64 | 01-Jun-2007 | 9.450% | NY - 90.00% | 360 | 01-Feb-2007 |
| 2000411909 1 | 236,000.00 | 228,998.68 | 01-Apr-2008 | 7.700% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000411916 1 | 179,910.00 | 179,910.00 | 01-Jun-2008 | 9.300% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000411923 1 | 133,839.00 | 131,953.03 | 01-Nov-2007 | 9.300% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000411927 1 | 193,500.00 | 191,920.84 | 01-Aug-2008 | 8.750% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000411944 1 | 303,000.00 | 296,908.14 | 01-May-2009 | 7.000% | CA - 83.01% | 360 | 01-Feb-2007 |
| 2000412144 1 | 155,800.00 | 151,859.51 | 01-Dec-2008 | 8.550% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000412158 1 | 313,500.00 | 307,584.11 | 01-Oct-2008 | 8.450% | FL - 87.08% | 360 | 01-Mar-2007 |
| 2000412163 1 | 80,250.00 | 78,987.13 | 01-Feb-2009 | 7.375% | MI - 75.00% | 360 | 01-Feb-2007 |
| 2000412169 2 | 88,200.00 | 86,598.59 | 01-May-2008 | 10.250% | SC - 90.00% | 360 | 01-Feb-2007 |
| 2000412172 1 | 193,200.00 | 190,254.47 | 01-Aug-2008 | 9.750% | FL - 94.99% | 360 | 01-Feb-2007 |
| 2000412177 2 | 97,850.00 | 95,449.15 | 01-Jun-2008 | 8.700% | PA - 95.00% | 360 | 01-Feb-2007 |
| 2000412178 1 | 261,800.00 | 259,881.53 | 01-Nov-2007 | 9.750% | AZ - 85.00% | 360 | 01-Feb-2007 |
| 2000412199 2 | 79,450.00 | 78,483.33 | 01-Mar-2008 | 10.450% | MO - 89.98% | 360 | 01-Mar-2007 |
| 2000412202 1 | 92,250.00 | 89,758.08 | 01-May-2009 | 6.600% | NC - 90.00% | 360 | 01-Feb-2007 |
| 2000412212 1 | 216,900.00 | 211,986.05 | 01-Mar-2008 | 6.500% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000412216 1 | 102,000.00 | 99,807.72 | 01-Jan-2009 | 9.850% | TN - 75.00% | 360 | 01-Feb-2007 |
| 2000412217 1 | 108,000.00 | 104,108.35 | 01-Oct-2008 | 9.400% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000412224 1 | 310,500.00 | 305,185.56 | 01-Feb-2007 | 8.950% | FL - 81.07% | 360 | 01-Mar-2007 |
| 2000412230 1 | 92,250.00 | 90,976.52 | 01-Nov-2007 | 10.950% | WI - 75.00% | 360 | 01-Mar-2007 |
| 2000412231 1 | 179,000.00 | 173,640.23 | 01-Aug-2008 | 7.650% | NJ - 77.83% | 360 | 01-Feb-2007 |
| 2000412233 1 | 395,000.00 | 389,289.72 | 01-Sep-2007 | 9.800% | NJ - 100.00% | 360 | 01-Mar-2007 |
| 2000412234 2 | 294,500.00 | 291,231.94 | 01-Jul-2008 | 7.150% | FL - 95.00% | 360 | 01-Mar-2007 |
| 2000412236 1 | 106,200.00 | 104,217.61 | 01-Apr-2009 | 9.950% | PA - 90.00% | 360 | 01-Mar-2007 |
| 2000412237 1 | 287,100.00 | 281,914.07 | 01-Dec-2008 | 8.675% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000412256 1 | 51,300.00 | 50,440.25 | 01-Dec-2008 | 9.990% | PA - 90.00% | 360 | 01-Mar-2007 |
| 2000412273 1 | 136,000.00 | 133,983.97 | 01-Apr-2009 | 11.100% | KS - 85.00% | 360 | 01-Mar-2007 |
| 2000412277 2 | 171,200.00 | 169,344.16 | 01-Sep-2008 | 7.250% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000412290 1 | 272,000.00 | 269,210.80 | 01-Sep-2007 | 8.450% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000412293 2 | 423,300.00 | 418,332.82 | 01-Feb-2009 | 7.950% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000412297 2 | 148,500.00 | 145,919.01 | 01-Jan-2009 | 9.150% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000412338 1 | 68,000.00 | 66,799.17 | 01-Oct-2007 | 10.400% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000412341 1 | 58,500.00 | 57,986.60 | 01-Apr-2008 | 12.100% | IL - 90.00% | 360 | 01-Mar-2007 |
| 2000412358 1 | 196,000.00 | 193,930.85 | 01-Nov-2008 | 8.400% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000412362 1 | 127,500.00 | 125,758.13 | 01-May-2008 | 11.500% | PA - 85.00% | 360 | 01-Mar-2007 |
| 2000412379 2 | 119,700.00 | 117,850.36 | 01-Apr-2009 | 2.750% | SC - 90.00% | 360 | 01-Mar-2007 |
| 2000412383 1 | 300,235.00 | 292,591.43 | 01-Apr-2008 | 8.350% | NY - 61.27% | 360 | 01-Mar-2007 |
| 2000412396 1 | 302,600.00 | 293,565.26 | 01-Apr-2009 | 7.500% | NY - 85.00% | 360 | 01-Mar-2007 |
| 2000412407 1 | 195,000.00 | 188,996.76 | 01-Jan-2009 | 7.500% | TN - 62.90% | 360 | 01-Feb-2007 |
| 2000412408 2 | 96,300.00 | 93,098.31 | 01-Nov-2008 | 9.150% | PA - 90.00% | 360 | 01-Feb-2007 |
| 2000412420 1 | 93,000.00 | 90,648.85 | 01-Aug-2009 | 8.550% | FL - 75.00% | 360 | 01-Feb-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000412428 2 | 734,700.00 | 727,845.93 | 01-Feb-2008 | 8.900% | FL - 93.00% | 360 | 01-Feb-2007 |
| 2000412436 1 | 76,500.00 | 76,499.73 | 01-Jun-2009 | 9.400% | SC - 90.00% | 360 | 01-Feb-2007 |
| 2000412439 1 | 210,500.00 | 204,620.14 | 01-Oct-2008 | 9.150% | NC - 89.20% | 360 | 01-Feb-2007 |
| 2000412442 1 | 165,000.00 | 161,759.62 | 01-Aug-2008 | 9.800% | SC - 53.23% | 360 | 01-Feb-2007 |
| 2000412444 1 | 215,500.00 | 214,298.32 | 01-Jan-2008 | 9.600% | FL - 82.89% | 360 | 01-Mar-2007 |
| 2000412457 1 | 180,000.00 | 178,089.84 | 01-Aug-2009 | 10.990% | LA - 90.00% | 360 | 01-Feb-2007 |
| 2000412459 1 | 243,750.00 | 236,802.82 | 01-Mar-2008 | 7.750% | MA - 75.00% | 360 | 01-Mar-2007 |
| 2000412463 1 | 126,900.00 | 124,417.42 | 01-Mar-2009 | 9.990% | AL - 90.00% | 360 | 01-Feb-2007 |
| 2000412464 1 | 254,235.00 | 251,142.99 | 01-Dec-2007 | 6.375% | OR - 85.00% | 360 | 01-Feb-2007 |
| 2000412465 1 | 327,250.00 | 324,896.28 | 01-Aug-2007 | 8.850% | FL - 85.00% | 360 | 01-Feb-2007 |
| 2000412467 1 | 129,000.00 | 126,548.53 | 01-Mar-2009 | 8.275% | MI - 84.87% | 360 | 01-Feb-2007 |
| 2000412468 2 | 284,000.00 | 280,754.23 | 01-Apr-2008 | 7.450% | MD - 80.00% | 360 | 01-Mar-2007 |
| 2000412470 2 | 201,600.00 | 200,148.89 | 01-Dec-2007 | 9.850% | TN - 90.00% | 360 | 01-Feb-2007 |
| 2000412471 1 | 198,751.00 | 195,382.33 | 01-Aug-2008 | 7.500% | FL - 73.07% | 360 | 01-Mar-2007 |
| 2000412480 1 | 76,500.00 | 75,425.97 | 01-May-2008 | 9.990% | IL - 90.00% | 360 | 01-Feb-2007 |
| 2000412484 1 | 280,000.00 | 277,246.32 | 01-Mar-2008 | 8.600% | MD - 80.00% | 360 | 01-Mar-2007 |
| 2000412491 2 | 164,000.00 | 164,000.00 | 01-Jul-2008 | 7.950% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000412493 1 | 105,000.00 | 103,763.97 | 01-Jul-2009 | 7.950% | FL - 46.88% | 360 | 01-Mar-2007 |
| 2000412497 1 | 168,000.00 | 166,502.37 | 01-May-2008 | 8.950% | VA - 59.57% | 360 | 01-Mar-2007 |
| 2000412500 2 | 87,300.00 | 86,115.22 | 01-Jun-2009 | 4.000% | MI - 90.00% | 360 | 01-Feb-2007 |
| 2000412507 1 | 174,600.00 | 172,420.21 | 01-Feb-2009 | 7.800% | MA - 90.00% | 360 | 01-Mar-2007 |
| 2000412510 2 | 196,000.00 | 190,523.77 | 01-Oct-2008 | 7.300% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000412518 1 | 123,200.00 | 118,688.87 | 01-Aug-2008 | 7.990% | FL - 70.00% | 360 | 01-Jan-2007 |
| 2000412524 1 | 187,000.00 | 181,939.10 | 01-Sep-2008 | 7.500% | FL - 68.00% | 360 | 01-Feb-2007 |
| 2000412527 1 | 225,000.00 | 216,691.88 | 01-Jul-2009 | 6.500% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000412540 1 | 231,400.00 | 226,528.49 | 01-May-2008 | 7.875% | FL - 82.35% | 360 | 01-Feb-2007 |
| 2000412541 1 | 157,500.00 | 155,108.66 | 01-Jan-2009 | 7.875% | FL - 70.00% | 360 | 01-Feb-2007 |
| 2000412542 1 | 110,000.00 | 106,577.95 | 01-Aug-2008 | 7.875% | FL - 69.18% | 360 | 01-Jan-2007 |
| 2000412546 1 | 165,500.00 | 165,500.00 | 01-Sep-2009 | 7.830% | FL - 55.17% | 360 | 01-Jan-2007 |
| 2000412547 1 | 96,000.00 | 93,017.21 | 01-Jun-2008 | 7.450% | FL - 91.43% | 360 | 01-Feb-2007 |
| 2000412548 1 | 173,700.00 | 169,877.15 | 01-May-2009 | 7.850% | FL - 91.42% | 360 | 01-Jan-2007 |
| 2000412549 1 | 193,250.00 | 189,910.52 | 01-Jul-2007 | 7.875% | FL - 75.78% | 360 | 01-Feb-2007 |
| 2000412554 1 | 127,500.00 | 127,500.00 | 01-Oct-2008 | 8.980% | FL - 81.21% | 360 | 01-Jan-2007 |
| 2000412557 1 | 80,000.00 | 78,074.19 | 01-Nov-2008 | 7.875% | FL - 66.95% | 360 | 01-Feb-2007 |
| 2000412559 2 | 140,000.00 | 116,864.92 | 01-May-2009 | 6.250% | FL - 80.00% | 180 | 01-Jan-2007 |
| 2000412561 1 | 118,857.00 | 116,142.83 | 01-Mar-2009 | 9.250% | FL - 81.97% | 360 | 01-Jan-2007 |
| 2000412565 1 | 101,507.00 | 97,399.39 | 01-Sep-2007 | 6.150% | FL - 70.00% | 360 | 01-Jan-2007 |
| 2000412566 1 | 271,200.00 | 263,931.71 | 01-Aug-2007 | 8.375% | FL - 80.00% | 360 | 01-Jan-2007 |
| 2000412569 2 | 631,750.00 | 631,276.65 | 01-Dec-2008 | 8.375% | FL - 95.00% | 360 | 01-Jan-2007 |
| 2000412573 1 | 190,000.00 | 185,819.70 | 01-Oct-2008 | 9.400% | FL - 75.70% | 360 | 01-Mar-2007 |
| 2000412578 2 | 149,600.00 | 147,083.22 | 01-Nov-2008 | 9.600% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000412589 2 | 702,750.00 | 695,286.60 | 01-Dec-2007 | 6.950% | CT - 75.00% | 360 | 01-Feb-2007 |
| 2000412590 1 | 192,000.00 | 186,540.67 | 01-Oct-2008 | 6.500% | NH - 80.00% | 360 | 01-Feb-2007 |
| 2000412594 1 | 96,000.00 | 93,563.87 | 01-Feb-2008 | 9.950% | WI - 80.00% | 360 | 01-Feb-2007 |
| 2000412625 1 | 267,000.00 | 260,940.13 | 01-Dec-2007 | 8.950% | FL - 75.00% | 360 | 01-Mar-2007 |
| 2000412629 1 | 300,200.00 | 297,906.93 | 01-Feb-2008 | 8.500% | FL - 95.00% | 360 | 01-Mar-2007 |
| 2000412631 1 | 320,000.00 | 317,179.17 | 01-Apr-2008 | 8.990% | FL - 59.15% | 360 | 01-Mar-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000412633 1 | 250,800.00 | 249,518.25 | 01-Apr-2008 | 9.900% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000412644 2 | 510,000.00 | 503,738.41 | 01-Aug-2007 | 10.800% | FL - 100.00% | 360 | 01-Feb-2007 |
| 2000412645 1 | 125,300.00 | 125,300.00 | 01-Jan-2009 | 8.250% | FL - 70.00% | 360 | 01-Mar-2007 |
| 2000412651 1 | 176,250.00 | 173,296.56 | 01-Jun-2007 | 9.990% | FL - 75.00% | 360 | 01-Feb-2007 |
| 2000412654 2 | 197,600.00 | 191,421.73 | 01-Nov-2007 | 7.250% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000412657 2 | 120,000.00 | 116,976.88 | 01-Feb-2009 | 8.500% | WI - 75.00% | 360 | 01-Mar-2007 |
| 2000412659 1 | 90,000.00 | 87,451.81 | 01-Aug-2007 | 7.950% | GA - 53.57% | 360 | 01-Feb-2007 |
| 2000412666 2 | 520,000.00 | 512,482.60 | 01-Jul-2007 | 9.800% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000412667 2 | 254,100.00 | 248,491.44 | 01-Jan-2008 | 9.100% | NY - 70.00% | 360 | 01-Mar-2007 |
| 2000412669 1 | 187,200.00 | 185,602.97 | 01-Feb-2009 | 8.250% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000412670 1 | 369,000.00 | 366,614.44 | 01-Dec-2007 | 8.650% | CA - 90.00% | 360 | 01-Mar-2007 |
| 2000412683 1 | 286,000.00 | 281,010.04 | 01-Dec-2007 | 10.450% | NJ - 65.00% | 360 | 01-Feb-2007 |
| 2000412699 1 | 71,500.00 | 70,413.38 | 01-Jun-2009 | 11.600% | MI - 65.00% | 360 | 01-Mar-2007 |
| 2000412704 1 | 98,000.00 | 95,470.56 | 01-Feb-2008 | 7.875% | FL - 36.70% | 360 | 01-Feb-2007 |
| 2000412705 1 | 162,000.00 | 160,183.12 | 01-May-2008 | 6.500% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000412706 1 | 94,500.00 | 93,180.08 | 01-Nov-2007 | 11.550% | OH - 70.00% | 360 | 01-Feb-2007 |
| 2000412710 1 | 108,000.00 | 106,035.55 | 01-Mar-2008 | 6.838% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000412732 2 | 224,000.00 | 218,077.17 | 01-Feb-2007 | 8.150% | GA - 80.00% | 360 | 01-Mar-2007 |
| 2000412738 1 | 118,490.00 | 115,261.25 | 01-Aug-2007 | 7.990% | FL - 74.68% | 360 | 01-Mar-2007 |
| 2000412739 1 | 63,650.00 | 62,914.13 | 01-Nov-2008 | 10.675% | ME - 95.00% | 360 | 01-Feb-2007 |
| 2000412768 2 | 195,200.00 | 192,445.41 | 01-Dec-2008 | 11.500% | NC - 80.00% | 360 | 01-Feb-2007 |
| 2000412770 1 | 301,500.00 | 297,338.75 | 01-Nov-2008 | 11.450% | NY - 90.00% | 360 | 01-Mar-2007 |
| 2000412784 1 | 270,000.00 | 265,966.58 | 01-Jun-2009 | 9.650% | FL - 84.38% | 360 | 01-Mar-2007 |
| 2000412786 1 | 174,250.00 | 173,115.36 | 01-Jul-2008 | 10.050% | VA - 85.00% | 360 | 01-Mar-2007 |
| 2000412791 1 | 176,000.00 | 173,658.55 | 01-Sep-2008 | 7.500% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000412795 1 | 232,000.00 | 227,726.87 | 01-Dec-2007 | 8.575% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000412798 2 | 125,910.00 | 124,597.57 | 01-Aug-2008 | 11.400% | OH - 90.00% | 360 | 01-Mar-2007 |
| 2000412800 1 | 256,500.00 | 252,279.42 | 01-Jul-2007 | 9.150% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000412808 1 | 328,000.00 | 324,810.59 | 01-Aug-2008 | 7.125% | CA - 79.04% | 360 | 01-Feb-2007 |
| 2000412821 1 | 50,400.00 | 49,950.23 | 01-Jan-2008 | 9.850% | NY - 90.00% | 360 | 01-Mar-2007 |
| 2000412829 1 | 63,750.00 | 62,587.08 | 01-Jan-2009 | 10.350% | MO - 75.00% | 360 | 01-Mar-2007 |
| 2000412832 2 | 450,000.00 | 444,405.44 | 01-Mar-2008 | 7.750% | CA - 79.51% | 360 | 01-Mar-2007 |
| 2000412839 2 | 215,650.00 | 214,372.29 | 01-Nov-2007 | 10.375% | CT - 95.00% | 360 | 01-Mar-2007 |
| 2000412849 2 | 260,000.00 | 254,077.54 | 01-Jan-2008 | 7.775% | NJ - 80.00% | 360 | 01-Feb-2007 |
| 2000412851 2 | 560,000.00 | 552,604.86 | 01-Oct-2007 | 5.900% | MD - 80.00% | 360 | 01-Feb-2007 |
| 2000412862 1 | 170,000.00 | 168,060.74 | 01-Dec-2008 | 8.150% | FL - 77.27% | 360 | 01-Mar-2007 |
| 2000412879 2 | 272,000.00 | 269,010.81 | 01-Mar-2009 | 8.200% | CA - 85.00% | 360 | 01-Mar-2007 |
| 2000412880 1 | 53,600.00 | 52,579.52 | 01-Apr-2009 | 9.850% | NJ - 64.97% | 360 | 01-Mar-2007 |
| 2000412881 2 | 71,100.00 | 70,013.52 | 01-Apr-2008 | 10.950% | LA - 90.00% | 360 | 01-Mar-2007 |
| 2000412884 2 | 166,500.00 | 163,300.51 | 01-Oct-2008 | 8.750% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000412890 1 | 180,000.00 | 176,399.97 | 01-Mar-2009 | 9.600% | TX - 72.00% | 360 | 01-Mar-2007 |
| 2000412891 2 | 637,500.00 | 632,908.17 | 01-Oct-2008 | 9.700% | CO - 85.00% | 360 | 01-Mar-2007 |
| 2000412904 1 | 279,200.00 | 274,810.65 | 01-Sep-2007 | 9.400% | FL - 60.43% | 360 | 01-Mar-2007 |
| 2000412905 1 | 50,000.00 | 48,651.38 | 01-Jul-2008 | 11.400% | SC - 74.63% | 360 | 01-Feb-2007 |
| 2000412908 1 | 131,700.00 | 130,156.92 | 01-Jun-2009 | 7.990% | MD - 52.68% | 360 | 01-Mar-2007 |
| 2000412912 2 | 148,000.00 | 143,616.63 | 01-Aug-2009 | 1.750% | SC - 100.00% | 360 | 01-Mar-2007 |
| 2000412937 1 | 168,000.00 | 164,150.02 | 01-Apr-2009 | 8.900% | FL - 100.00% | 360 | 01-Mar-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000412940 1 | 86,500.00 | 83,492.10 | 01-Mar-2009 | 6.750% | FL - 72.08% | 360 | 01-Mar-2007 |
| 2000412958 2 | 133,000.00 | 129,284.45 | 01-Feb-2009 | 9.050% | FL - 94.33% | 360 | 01-Mar-2007 |
| 2000412966 1 | 114,000.00 | 112,973.87 | 01-Feb-2009 | 9.250% | TX - 95.00% | 360 | 01-Mar-2007 |
| 2000412971 1 | 246,500.00 | 244,645.31 | 01-Jun-2008 | 8.400% | FL - 85.00% | 360 | 01-Mar-2007 |
| 2000412973 1 | 225,000.00 | 219,641.74 | 01-Apr-2008 | 8.700% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000412984 2 | 102,320.00 | 100,833.91 | 01-Dec-2007 | 11.200% | SC - 80.00% | 360 | 01-Mar-2007 |
| 2000412994 1 | 237,000.00 | 234,114.61 | 01-Mar-2008 | 7.250% | FL - 71.82% | 360 | 01-Mar-2007 |
| 2000413011 1 | 193,500.00 | 190,011.26 | 01-Feb-2008 | 8.850% | NJ - 90.00% | 360 | 01-Mar-2007 |
| 2000413025 2 | 237,600.00 | 236,112.58 | 01-Oct-2008 | 9.200% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413055 1 | 55,200.00 | 53,606.73 | 01-May-2009 | 7.900% | MO - 80.00% | 360 | 01-Mar-2007 |
| 2000413061 2 | 360,000.00 | 360,000.00 | 01-Sep-2007 | 7.500% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413071 2 | 256,000.00 | 252,335.06 | 01-Apr-2009 | 5.750% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000413078 1 | 60,000.00 | 58,659.31 | 01-May-2009 | 10.375% | MI - 80.00% | 360 | 01-Mar-2007 |
| 2000413104 2 | 66,600.00 | 65,709.06 | 01-May-2009 | 9.990% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000413105 1 | 98,600.00 | 97,613.58 | 01-Jul-2009 | 8.650% | OH - 85.00% | 360 | 01-Feb-2007 |
| 2000413115 1 | 205,000.00 | 200,454.48 | 01-Mar-2009 | 9.150% | PA - 83.67% | 360 | 01-Mar-2007 |
| 2000413125 2 | 162,320.00 | 158,218.08 | 01-Jun-2008 | 8.050% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413127 1 | 225,000.00 | 222,621.54 | 01-Aug-2007 | 8.350% | FL - 88.24% | 360 | 01-Feb-2007 |
| 2000413132 2 | 540,000.00 | 540,000.00 | 01-Jul-2008 | 7.050% | CA - 90.00% | 360 | 01-Mar-2007 |
| 2000413133 1 | 193,000.00 | 187,261.40 | 01-Jun-2009 | 7.900% | CO - 77.20% | 360 | 01-Mar-2007 |
| 2000413139 1 | 95,000.00 | 93,946.35 | 01-Oct-2008 | 11.100% | IN - 100.00% | 360 | 01-Mar-2007 |
| 2000413140 2 | 213,750.00 | 212,806.76 | 01-Jul-2008 | 10.400% | FL - 95.00% | 360 | 01-Mar-2007 |
| 2000413143 2 | 204,000.00 | 202,025.67 | 01-Oct-2008 | 7.650% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413150 2 | 112,500.00 | 110,358.02 | 01-Jun-2008 | 9.850% | IN - 90.00% | 360 | 01-Mar-2007 |
| 2000413177 2 | 322,400.00 | 315,828.35 | 01-Aug-2008 | 8.050% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413180 1 | 130,200.00 | 125,930.72 | 01-Jun-2009 | 6.990% | FL - 68.53% | 360 | 01-Mar-2007 |
| 2000413193 1 | 142,200.00 | 141,362.17 | 01-Oct-2007 | 8.975% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000413206 1 | 52,200.00 | 51,439.77 | 01-May-2009 | 10.150% | AL - 90.00% | 360 | 01-Mar-2007 |
| 2000413209 1 | 212,001.00 | 205,372.49 | 01-Jan-2009 | 7.250% | GA - 80.00% | 360 | 01-Mar-2007 |
| 2000413213 2 | 85,025.00 | 82,767.91 | 01-Dec-2008 | 9.500% | NC - 95.00% | 360 | 01-Mar-2007 |
| 2000413225 1 | 190,000.00 | 186,734.19 | 01-Mar-2008 | 8.990% | FL - 95.00% | 360 | 01-Mar-2007 |
| 2000413237 2 | 552,000.00 | 552,000.00 | 01-Mar-2009 | 6.990% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000413254 1 | 152,750.00 | 148,987.89 | 01-Apr-2009 | 8.700% | CA - 65.00% | 360 | 01-Feb-2007 |
| 2000413257 1 | 187,500.00 | 181,714.57 | 01-Apr-2009 | 5.750% | NV - 78.29% | 360 | 01-Feb-2007 |
| 2000413265 2 | 209,600.00 | 204,631.55 | 01-Jul-2009 | 6.150% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413267 2 | 344,000.00 | 344,000.00 | 01-Jun-2009 | 3.000% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000413269 2 | 169,600.00 | 169,600.00 | 01-Jun-2008 | 7.350% | AZ - 80.00% | 360 | 01-Mar-2007 |
| 2000413274 2 | 180,000.00 | 178,991.91 | 01-May-2008 | 9.750% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000413276 1 | 176,250.00 | 173,690.15 | 01-Jul-2008 | 11.200% | NY - 75.00% | 360 | 01-Mar-2007 |
| 2000413277 1 | 153,600.00 | 152,409.80 | 01-Sep-2007 | 8.500% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000413280 2 | 89,980.00 | 88,588.21 | 01-Nov-2007 | 8.500% | OH - 81.80% | 360 | 01-Mar-2007 |
| 2000413281 1 | 250,000.00 | 247,136.68 | 01-Feb-2009 | 8.050% | CA - 60.24% | 360 | 01-Mar-2007 |
| 2000413306 2 | 75,000.00 | 73,247.66 | 01-May-2008 | 8.800% | SC - 43.10% | 360 | 01-Mar-2007 |
| 2000413323 2 | 75,000.00 | 73,581.77 | 01-May-2009 | 9.900% | NC - 89.82% | 360 | 01-Mar-2007 |
| 2000413332 1 | 326,250.00 | 316,036.15 | 01-Feb-2009 | 7.990% | MA - 75.00% | 360 | 01-Mar-2007 |
| 2000413338 1 | 63,650.00 | 62,673.17 | 01-Mar-2009 | 6.000% | OH - 95.00% | 360 | 01-Mar-2007 |
| 2000413339 2 | 421,000.00 | 418,719.40 | 01-Oct-2007 | 9.700% | CA - 87.71% | 360 | 01-Mar-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000413341 1 | 134,400.00 | 131,835.35 | 01-Mar-2008 | 9.850% | PA - 70.00% | 360 | 01-Mar-2007 |
| 2000413342 1 | 92,650.00 | 89,074.42 | 01-Jul-2009 | 8.550% | MI - 85.00% | 360 | 01-Mar-2007 |
| 2000413345 1 | 159,300.00 | 157,039.74 | 01-Dec-2007 | 9.900% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000413354 2 | 620,000.00 | 611,040.93 | 01-Mar-2008 | 9.600% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000413357 1 | 196,000.00 | 194,394.02 | 01-Jan-2008 | 8.250% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413369 1 | 288,000.00 | 279,937.67 | 01-May-2008 | 8.125% | CA - 47.21% | 360 | 01-Mar-2007 |
| 2000413374 1 | 232,000.00 | 228,195.68 | 01-Aug-2007 | 10.600% | NJ - 69.25% | 360 | 01-Mar-2007 |
| 2000413375 1 | 385,000.00 | 375,350.65 | 01-Apr-2008 | 8.900% | FL - 70.00% | 360 | 01-Mar-2007 |
| 2000413402 1 | 225,000.00 | 225,000.00 | 01-Jun-2008 | 7.500% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000413414 1 | 320,000.00 | 311,359.01 | 01-Oct-2008 | 8.050% | DC - 80.00% | 360 | 01-Mar-2007 |
| 2000413417 2 | 126,000.00 | 122,424.23 | 01-Feb-2009 | 10.300% | TX - 90.00% | 360 | 01-Mar-2007 |
| 2000413421 2 | 466,306.00 | 461,391.68 | 01-Feb-2008 | 8.450% | AZ - 95.00% | 360 | 01-Mar-2007 |
| 2000413428 2 | 438,612.00 | 431,491.38 | 01-Jul-2007 | 10.650% | MD - 100.00% | 360 | 01-Mar-2007 |
| 2000413434 2 | 368,000.00 | 368,000.00 | 01-Jan-2008 | 6.990% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000413436 1 | 126,000.00 | 123,647.93 | 01-Oct-2008 | 9.950% | PA - 90.00% | 360 | 01-Mar-2007 |
| 2000413439 1 | 405,000.00 | 400,549.26 | 01-Nov-2007 | 8.200% | NJ - 90.00% | 360 | 01-Mar-2007 |
| 2000413441 2 | 752,000.00 | 752,000.00 | 01-Feb-2008 | 7.650% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000413454 1 | 99,000.00 | 98,212.12 | 01-May-2009 | 9.350% | NC - 90.00% | 360 | 01-Mar-2007 |
| 2000413460 1 | 199,200.00 | 193,928.14 | 01-May-2009 | 3.000% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413484 1 | 260,100.00 | 250,768.25 | 01-Feb-2009 | 7.750% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000413488 1 | 214,000.00 | 207,095.63 | 01-Jul-2008 | 7.475% | MI - 100.00% | 360 | 01-Mar-2007 |
| 2000413503 1 | 360,000.00 | 351,589.99 | 01-May-2008 | 7.990% | IN - 80.00% | 360 | 01-Mar-2007 |
| 2000413504 1 | 104,400.00 | 103,677.71 | 01-Jul-2009 | 9.950% | AL - 90.00% | 360 | 01-Feb-2007 |
| 2000413505 1 | 115,800.00 | 112,980.44 | 01-Oct-2008 | 8.550% | FL - 70.18% | 360 | 01-Mar-2007 |
| 2000413506 2 | 118,702.00 | 116,546.68 | 01-May-2008 | 10.250% | NE - 95.00% | 360 | 01-Feb-2007 |
| 2000413510 2 | 221,250.00 | 217,078.79 | 01-Dec-2008 | 9.900% | NJ - 75.00% | 360 | 01-Mar-2007 |
| 2000413511 1 | 210,000.00 | 208,373.04 | 01-Sep-2007 | 8.450% | FL - 75.00% | 360 | 01-Mar-2007 |
| 2000413519 2 | 112,500.00 | 110,940.26 | 01-Jan-2009 | 11.800% | OH - 90.00% | 360 | 01-Mar-2007 |
| 2000413542 1 | 87,300.00 | 86,147.46 | 01-Dec-2008 | 10.250% | MO - 90.00% | 360 | 01-Mar-2007 |
| 2000413545 2 | 88,400.00 | 86,596.92 | 01-Feb-2008 | 9.500% | IN - 85.00% | 360 | 01-Mar-2007 |
| 2000413546 2 | 169,150.00 | 166,054.66 | 01-Dec-2008 | 10.400% | TX - 85.00% | 360 | 01-Mar-2007 |
| 2000413554 2 | 165,600.00 | 162,446.80 | 01-Sep-2008 | 9.850% | IL - 90.00% | 360 | 01-Mar-2007 |
| 2000413557 2 | 73,800.00 | 72,117.42 | 01-Aug-2009 | 4.000% | TX - 90.00% | 360 | 01-Mar-2007 |
| 2000413565 1 | 216,000.00 | 208,577.48 | 01-Dec-2008 | 7.375% | PA - 100.00% | 360 | 01-Mar-2007 |
| 2000413583 1 | 127,000.00 | 125,483.91 | 01-Jun-2008 | 7.900% | FL - 70.56% | 360 | 01-Mar-2007 |
| 2000413596 1 | 84,000.00 | 82,285.08 | 01-Feb-2009 | 7.910% | MO - 75.00% | 360 | 01-Feb-2007 |
| 2000413598 1 | 89,250.00 | 87,516.78 | 01-Jul-2008 | 9.750% | NY - 85.00% | 360 | 01-Mar-2007 |
| 2000413611 2 | 139,500.00 | 138,060.98 | 01-Jul-2007 | 11.450% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000413615 1 | 289,750.00 | 285,450.92 | 01-Oct-2008 | 11.100% | IL - 95.00% | 360 | 01-Mar-2007 |
| 2000413619 2 | 237,600.00 | 232,801.23 | 01-Sep-2007 | 9.550% | AL - 80.00% | 360 | 01-Mar-2007 |
| 2000413624 2 | 137,500.00 | 134,408.00 | 01-Apr-2008 | 9.200% | SC - 100.00% | 360 | 01-Mar-2007 |
| 2000413631 1 | 171,000.00 | 169,832.45 | 01-Aug-2008 | 8.300% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000413632 1 | 317,000.00 | 313,703.81 | 01-Oct-2008 | 8.400% | MA - 88.06% | 360 | 01-Mar-2007 |
| 2000413638 1 | 175,000.00 | 173,504.45 | 01-Feb-2007 | 9.100% | PA - 68.63% | 360 | 01-Mar-2007 |
| 2000413651 1 | 100,000.00 | 97,598.87 | 01-Nov-2008 | 8.750% | FL - 83.33% | 360 | 01-Mar-2007 |
| 2000413652 1 | 189,000.00 | 184,096.43 | 01-May-2009 | 8.250% | TN - 90.00% | 360 | 01-Mar-2007 |
| 2000413659 1 | 149,100.00 | 146,286.37 | 01-Mar-2008 | 8.450% | FL - 70.00% | 360 | 01-Mar-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000413683 1 | 269,000.00 | 269,000.00 | 01-May-2008 | 7.950% | FL - 79.12% | 360 | 01-Mar-2007 |
| 2000413691 1 | 240,000.00 | 238,404.71 | 01-Aug-2007 | 8.990% | NJ - 89.22% | 360 | 01-Mar-2007 |
| 2000413692 2 | 68,000.00 | 66,407.11 | 01-Jun-2009 | 8.800% | NM - 85.00% | 360 | 01-Mar-2007 |
| 2000413693 2 | 183,500.00 | 178,532.13 | 01-May-2009 | 8.990% | PA - 73.70% | 360 | 01-Mar-2007 |
| 2000413700 2 | 532,000.00 | 522,407.63 | 01-Jun-2007 | 10.125% | KS - 95.00% | 360 | 01-Mar-2007 |
| 2000413703 1 | 128,000.00 | 125,363.63 | 01-Sep-2009 | 9.450% | AR - 80.00% | 360 | 01-Mar-2007 |
| 2000413708 1 | 121,500.00 | 118,503.72 | 01-Aug-2007 | 8.350% | NY - 90.00% | 360 | 01-Mar-2007 |
| 2000413715 1 | 108,900.00 | 108,020.61 | 01-Dec-2008 | 9.300% | GA - 90.00% | 360 | 01-Mar-2007 |
| 2000413727 1 | 280,000.00 | 271,982.42 | 01-Apr-2009 | 8.600% | MD - 80.00% | 360 | 01-Mar-2007 |
| 2000413732 1 | 85,000.00 | 83,853.78 | 01-Sep-2008 | 7.450% | CT - 65.89% | 360 | 01-Mar-2007 |
| 2000413738 1 | 135,200.00 | 135,200.00 | 01-Mar-2009 | 6.750% | VA - 80.00% | 360 | 01-Mar-2007 |
| 2000413757 1 | 117,000.00 | 116,014.13 | 01-Nov-2008 | 9.150% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000413759 1 | 72,900.00 | 72,030.90 | 01-May-2008 | 9.750% | IN - 90.00% | 360 | 01-Mar-2007 |
| 2000413766 1 | 184,000.00 | 183,023.03 | 01-Mar-2008 | 10.750% | MA - 80.00% | 360 | 01-Mar-2007 |
| 2000413786 1 | 172,000.00 | 167,233.21 | 01-Aug-2008 | 7.900% | FL - 78.90% | 360 | 01-Mar-2007 |
| 2000413787 2 | 589,500.00 | 584,094.36 | 01-Feb-2007 | 8.850% | NY - 90.00% | 360 | 01-Mar-2007 |
| 2000413789 2 | 433,500.00 | 429,742.59 | 01-Apr-2008 | 9.050% | CA - 85.00% | 360 | 01-Mar-2007 |
| 2000413796 2 | 319,200.00 | 314,331.27 | 01-Nov-2007 | 6.990% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413801 2 | 215,200.00 | 213,386.56 | 01-May-2008 | 8.150% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413805 2 | 85,500.00 | 85,018.80 | 01-Oct-2007 | 9.950% | IL - 90.00% | 360 | 01-Mar-2007 |
| 2000413806 1 | 80,000.00 | 77,131.74 | 01-May-2009 | 8.150% | TX - 80.00% | 360 | 01-Mar-2007 |
| 2000413843 2 | 408,500.00 | 405,224.85 | 01-Dec-2008 | 9.325% | NJ - 95.00% | 360 | 01-Mar-2007 |
| 2000413844 2 | 54,900.00 | 54,379.56 | 01-Mar-2008 | 8.200% | IN - 90.00% | 360 | 01-Mar-2007 |
| 2000413855 1 | 249,850.00 | 243,987.41 | 01-Aug-2008 | 9.050% | FL - 95.00% | 360 | 01-Mar-2007 |
| 2000413862 1 | 82,800.00 | 81,934.47 | 01-May-2008 | 10.550% | MO - 90.00% | 360 | 01-Mar-2007 |
| 2000413873 1 | 153,000.00 | 152,175.69 | 01-Apr-2008 | 10.700% | NJ - 85.00% | 360 | 01-Mar-2007 |
| 2000413879 2 | 92,700.00 | 91,311.93 | 01-Jan-2008 | 11.050% | TN - 90.00% | 360 | 01-Mar-2007 |
| 2000413882 1 | 119,130.00 | 115,431.61 | 01-Jun-2008 | 9.300% | MS - 95.00% | 360 | 01-Mar-2007 |
| 2000413884 1 | 301,500.00 | 298,328.42 | 01-Jan-2009 | 8.500% | CT - 90.00% | 360 | 01-Mar-2007 |
| 2000413892 1 | 278,800.00 | 278,800.00 | 01-Jun-2007 | 8.050% | ID - 89.94% | 360 | 01-Mar-2007 |
| 2000413897 2 | 50,400.00 | 49,720.35 | 01-May-2009 | 9.750% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000413898 1 | 189,000.00 | 186,212.28 | 01-Feb-2008 | 7.700% | FL - 90.00% | 360 | 01-Feb-2007 |
| 2000413901 1 | 446,250.00 | 446,250.00 | 01-Jun-2008 | 8.775% | NJ - 85.00% | 360 | 01-Mar-2007 |
| 2000413924 2 | 117,900.00 | 115,887.71 | 01-Oct-2007 | 10.400% | VA - 90.00% | 360 | 01-Mar-2007 |
| 2000413926 1 | 84,600.00 | 84,195.75 | 01-Dec-2008 | 9.990% | OH - 90.00% | 360 | 01-Mar-2007 |
| 2000413951 1 | 275,500.00 | 270,238.74 | 01-Feb-2008 | 9.950% | LA - 95.00% | 360 | 01-Mar-2007 |
| 2000413952 1 | 280,800.00 | 278,188.64 | 01-Jan-2009 | 8.800% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000413953 1 | 148,000.00 | 144,586.81 | 01-Feb-2008 | 7.400% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000413955 1 | 225,250.00 | 220,222.87 | 01-Jan-2009 | 9.600% | MA - 83.43% | 360 | 01-Mar-2007 |
| 2000413965 2 | 171,000.00 | 168,696.27 | 01-Jul-2007 | 10.150% | OH - 90.00% | 360 | 01-Mar-2007 |
| 2000413967 1 | 235,350.00 | 234,185.79 | 01-Aug-2008 | 10.990% | AZ - 90.00% | 360 | 01-Mar-2007 |
| 2000413992 2 | 125,000.00 | 121,604.31 | 01-Jul-2008 | 8.500% | FL - 74.85% | 360 | 01-Mar-2007 |
| 2000413997 1 | 103,700.00 | 102,385.67 | 01-Sep-2007 | 9.250% | FL - 85.00% | 360 | 01-Mar-2007 |
| 2000414001 2 | 385,000.00 | 377,297.17 | 01-Feb-2008 | 10.300% | PA - 100.00% | 360 | 01-Mar-2007 |
| 2000414005 1 | 119,700.00 | 117,531.07 | 01-May-2008 | 10.100% | LA - 90.00% | 360 | 01-Mar-2007 |
| 2000414014 1 | 154,500.00 | 149,646.08 | 01-Sep-2008 | 7.250% | AZ - 82.62% | 360 | 01-Mar-2007 |
| 2000414016 2 | 522,500.00 | 516,033.25 | 01-Aug-2007 | 9.750% | NY - 95.00% | 360 | 01-Mar-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000414019 1 | 356,250.00 | 349,325.78 | 01-Jun-2009 | 1.750% | CA - 75.00% | 360 | 01-Mar-2007 |
| 2000414027 2 | 430,000.00 | 422,994.31 | 01-Jan-2008 | 9.200% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000414034 1 | 243,000.00 | 240,473.35 | 01-Jan-2009 | 8.400% | RI - 90.00% | 360 | 01-Mar-2007 |
| 2000414036 1 | 151,250.00 | 149,587.96 | 01-Apr-2009 | 8.200% | FL - 55.00% | 360 | 01-Mar-2007 |
| 2000414045 1 | 99,500.00 | 98,708.13 | 01-Jan-2008 | 8.550% | OH - 77.73% | 360 | 01-Mar-2007 |
| 2000414049 1 | 240,000.00 | 231,968.93 | 01-Jul-2008 | 5.300% | CA - 53.33% | 360 | 01-Feb-2007 |
| 2000414054 1 | 85,500.00 | 84,955.44 | 01-Aug-2008 | 9.990% | NC - 95.00% | 360 | 01-Mar-2007 |
| 2000414056 1 | 90,000.00 | 87,782.19 | 01-Feb-2009 | 9.500% | TN - 44.12% | 360 | 01-Mar-2007 |
| 2000414071 1 | 346,500.00 | 340,478.42 | 01-Oct-2008 | 6.500% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000414086 2 | 76,415.00 | 76,256.14 | 01-Jul-2007 | 9.850% | OH - 85.00% | 360 | 01-Mar-2007 |
| 2000414094 1 | 248,000.00 | 247,999.39 | 01-Sep-2008 | 8.500% | FL - 94.66% | 360 | 01-Mar-2007 |
| 2000414108 2 | 272,400.00 | 270,589.41 | 01-Aug-2007 | 8.990% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000414126 1 | 96,000.00 | 93,340.29 | 01-Oct-2008 | 9.150% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000414136 2 | 76,125.00 | 74,030.71 | 01-Jun-2009 | 4.250% | IN - 72.50% | 360 | 01-Mar-2007 |
| 2000414137 1 | 261,250.00 | 259,771.90 | 01-Aug-2007 | 9.550% | FL - 95.00% | 360 | 01-Mar-2007 |
| 2000414138 1 | 304,500.00 | 301,668.36 | 01-Dec-2008 | 8.800% | FL - 87.00% | 360 | 01-Mar-2007 |
| 2000414139 2 | 315,200.00 | 305,701.52 | 01-Mar-2009 | 7.450% | CT - 80.00% | 360 | 01-Mar-2007 |
| 2000414148 1 | 92,000.00 | 89,890.96 | 01-Aug-2008 | 8.900% | OH - 80.00% | 360 | 01-Mar-2007 |
| 2000414151 2 | 637,500.00 | 633,857.74 | 01-Nov-2007 | 10.500% | FL - 85.00% | 360 | 01-Mar-2007 |
| 2000414159 1 | 283,500.00 | 281,349.71 | 01-Nov-2007 | 9.050% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000414165 2 | 102,160.00 | 99,355.12 | 01-Apr-2009 | 7.950% | IL - 80.00% | 360 | 01-Mar-2007 |
| 2000414172 2 | 102,400.00 | 99,609.68 | 01-Jun-2009 | 7.990% | SC - 80.00% | 360 | 01-Mar-2007 |
| 2000414176 2 | 62,050.00 | 61,214.39 | 01-Feb-2009 | 8.950% | MI - 85.00% | 360 | 01-Mar-2007 |
| 2000414177 2 | 218,700.00 | 217,072.29 | 01-Feb-2008 | 8.450% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000414178 2 | 255,200.00 | 247,438.31 | 01-Sep-2008 | 7.400% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000414185 1 | 120,523.00 | 118,168.12 | 01-Dec-2007 | 8.750% | IN - 94.90% | 360 | 01-Mar-2007 |
| 2000414191 1 | 237,500.00 | 236,213.49 | 01-Oct-2007 | 9.700% | CA - 95.00% | 360 | 01-Mar-2007 |
| 2000414192 1 | 80,000.00 | 77,620.21 | 01-Jun-2008 | 9.350% | AL - 89.89% | 360 | 01-Mar-2007 |
| 2000414193 1 | 130,000.00 | 124,599.58 | 01-Jun-2009 | 4.850% | FL - 65.00% | 360 | 01-Mar-2007 |
| 2000414200 2 | 82,650.00 | 80,859.61 | 01-Apr-2008 | 9.300% | TX - 95.00% | 360 | 01-Mar-2007 |
| 2000414204 2 | 422,750.00 | 419,287.53 | 01-Jan-2008 | 9.250% | FL - 95.00% | 360 | 01-Mar-2007 |
| 2000414215 2 | 544,000.00 | 538,184.72 | 01-Nov-2007 | 8.300% | MD - 80.00% | 360 | 01-Mar-2007 |
| 2000414224 1 | 240,000.00 | 234,417.28 | 01-Apr-2008 | 7.000% | CT - 80.00% | 360 | 01-Mar-2007 |
| 2000414231 2 | 472,000.00 | 472,000.00 | 01-Nov-2007 | 7.250% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000414233 1 | 178,000.00 | 175,359.43 | 01-Apr-2009 | 7.000% | NV - 67.17% | 360 | 01-Mar-2007 |
| 2000414247 2 | 128,000.00 | 126,081.44 | 01-Jan-2008 | 8.990% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000414258 1 | 150,000.00 | 146,418.32 | 01-Sep-2008 | 8.950% | MI - 54.55% | 360 | 01-Feb-2007 |
| 2000414263 1 | 171,000.00 | 169,213.31 | 01-Apr-2008 | 8.500% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000414265 2 | 107,910.00 | 105,426.86 | 01-Feb-2009 | 7.000% | SC - 90.00% | 360 | 01-Mar-2007 |
| 2000414268 2 | 663,000.00 | 663,000.00 | 01-Feb-2009 | 8.600% | CO - 88.40% | 360 | 01-Mar-2007 |
| 2000414281 1 | 238,000.00 | 232,386.24 | 01-Nov-2008 | 8.750% | ME - 85.00% | 360 | 01-Mar-2007 |
| 2000414292 1 | 149,900.00 | 147,442.11 | 01-Aug-2007 | 10.600% | NC - 63.79% | 360 | 01-Mar-2007 |
| 2000414303 2 | 472,500.00 | 462,381.30 | 01-Oct-2008 | 9.250% | VA - 90.00% | 360 | 01-Mar-2007 |
| 2000414304 2 | 175,500.00 | 174,833.33 | 01-Sep-2007 | 9.650% | GA - 90.00% | 360 | 01-Mar-2007 |
| 2000414305 1 | 123,250.00 | 122,341.47 | 01-Nov-2008 | 9.150% | FL - 85.00% | 360 | 01-Mar-2007 |
| 2000414313 1 | 97,200.00 | 95,294.81 | 01-Jan-2009 | 8.700% | NJ - 64.80% | 360 | 01-Mar-2007 |
| 2000414314 1 | 181,000.00 | 176,730.73 | 01-Jul-2008 | 8.750% | FL - 73.88% | 360 | 01-Mar-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000414317 1 | 299,200.00 | 299,200.00 | 01-Jun-2008 | 9.800% | VA - 85.00% | 360 | 01-Mar-2007 |
| 2000414332 1 | 195,500.00 | 191,067.25 | 01-Jun-2009 | 8.975% | FL - 60.15% | 360 | 01-Mar-2007 |
| 2000414338 1 | 147,200.00 | 144,833.55 | 01-Oct-2008 | 10.800% | IN - 80.00% | 360 | 01-Mar-2007 |
| 2000414342 2 | 172,800.00 | 168,853.50 | 01-Feb-2009 | 8.150% | ME - 80.00% | 360 | 01-Mar-2007 |
| 2000414349 2 | 161,250.00 | 159,896.50 | 01-Aug-2009 | 9.050% | NJ - 79.83% | 360 | 01-Mar-2007 |
| 2000414353 1 | 88,057.00 | 87,375.89 | 01-Jan-2009 | 11.990% | MI - 92.69% | 360 | 01-Mar-2007 |
| 2000414356 1 | 102,000.00 | 99,480.96 | 01-Sep-2008 | 8.600% | FL - 70.35% | 360 | 01-Mar-2007 |
| 2000414357 2 | 158,400.00 | 154,526.02 | 01-Jul-2008 | 7.750% | SC - 80.00% | 360 | 01-Mar-2007 |
| 2000414378 1 | 231,500.00 | 230,196.56 | 01-May-2008 | 10.550% | NY - 77.17% | 360 | 01-Mar-2007 |
| 2000414406 1 | 127,000.00 | 125,113.79 | 01-Apr-2009 | 6.750% | WI - 81.41% | 360 | 01-Mar-2007 |
| 2000414420 1 | 144,000.00 | 142,596.04 | 01-Feb-2008 | 8.400% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000414422 1 | 284,000.00 | 275,148.76 | 01-Mar-2009 | 9.200% | NJ - 100.00% | 360 | 01-Mar-2007 |
| 2000414429 1 | 125,600.00 | 124,152.88 | 01-Sep-2007 | 6.990% | OH - 80.00% | 360 | 01-Mar-2007 |
| 2000414436 1 | 209,950.00 | 207,005.04 | 01-Jul-2007 | 9.950% | OH - 85.00% | 360 | 01-Mar-2007 |
| 2000414437 1 | 124,200.00 | 121,632.49 | 01-Jul-2008 | 9.450% | SC - 90.00% | 360 | 01-Mar-2007 |
| 2000414442 1 | 168,300.00 | 165,304.91 | 01-Jul-2008 | 8.950% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000414448 1 | 243,000.00 | 243,000.00 | 01-Sep-2008 | 6.550% | MI - 73.64% | 360 | 01-Mar-2007 |
| 2000414484 1 | 205,000.00 | 202,345.31 | 01-Jul-2008 | 7.600% | FL - 54.52% | 360 | 01-Mar-2007 |
| 2000414502 2 | 448,000.00 | 440,872.00 | 01-Sep-2007 | 10.750% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000414503 1 | 102,000.00 | 99,375.47 | 01-Aug-2009 | 8.850% | MI - 83.61% | 360 | 01-Mar-2007 |
| 2000414508 1 | 183,000.00 | 180,058.83 | 01-Jul-2007 | 10.700% | FL - 92.89% | 360 | 01-Mar-2007 |
| 2000414512 1 | 60,800.00 | 60,355.83 | 01-Mar-2008 | 11.650% | NY - 95.00% | 360 | 01-Mar-2007 |
| 2000414521 1 | 171,000.00 | 166,083.76 | 01-Aug-2009 | 5.500% | CT - 95.00% | 360 | 01-Mar-2007 |
| 2000414522 2 | 855,000.00 | 842,865.55 | 01-Sep-2008 | 8.750% | VA - 90.00% | 360 | 01-Mar-2007 |
| 2000414533 1 | 105,700.00 | 102,514.85 | 01-Jun-2008 | 7.450% | FL - 42.79% | 360 | 01-Mar-2007 |
| 2000414547 1 | 328,000.00 | 328,000.00 | 01-Jan-2009 | 6.500% | NV - 80.00% | 360 | 01-Mar-2007 |
| 2000414566 1 | 170,000.00 | 167,926.30 | 01-Mar-2009 | 6.500% | FL - 85.00% | 360 | 01-Mar-2007 |
| 2000414575 2 | 112,500.00 | 110,984.93 | 01-Nov-2008 | 9.950% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000414581 1 | 257,600.00 | 257,600.00 | 01-May-2008 | 7.500% | VA - 80.00% | 360 | 01-Mar-2007 |
| 2000414586 1 | 84,000.00 | 81,421.07 | 01-Oct-2008 | 7.350% | FL - 70.00% | 360 | 01-Mar-2007 |
| 2000414589 1 | 83,300.00 | 81,384.16 | 01-Nov-2008 | 9.650% | FL - 85.00% | 360 | 01-Mar-2007 |
| 2000414590 1 | 297,000.00 | 288,691.81 | 01-Aug-2009 | 7.850% | IL - 90.00% | 360 | 01-Mar-2007 |
| 2000414592 1 | 339,300.00 | 331,238.44 | 01-Dec-2008 | 8.750% | CA - 65.00% | 360 | 01-Mar-2007 |
| 2000414609 1 | 115,600.00 | 114,492.45 | 01-Sep-2008 | 7.990% | FL - 85.00% | 360 | 01-Mar-2007 |
| 2000414610 1 | 96,200.00 | 95,587.64 | 01-Mar-2008 | 8.750% | FL - 65.00% | 360 | 01-Mar-2007 |
| 2000414614 1 | 70,400.00 | 69,604.75 | 01-Mar-2009 | 8.100% | MN - 80.00% | 360 | 01-Mar-2007 |
| 2000414620 1 | 68,850.00 | 67,616.37 | 01-May-2008 | 8.750% | MO - 85.00% | 360 | 01-Mar-2007 |
| 2000414625 1 | 138,000.00 | 137,914.51 | 01-Dec-2008 | 8.550% | FL - 50.74% | 360 | 01-Mar-2007 |
| 2000414626 1 | 173,600.00 | 171,290.31 | 01-Feb-2009 | 7.500% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000414630 1 | 265,000.00 | 256,026.34 | 01-Nov-2008 | 6.800% | FL - 68.83% | 360 | 01-Mar-2007 |
| 2000414634 2 | 688,750.00 | 688,750.00 | 01-May-2008 | 9.250% | CA - 94.35% | 360 | 01-Mar-2007 |
| 2000414647 1 | 243,750.00 | 239,873.11 | 01-Apr-2009 | 6.750% | CA - 65.00% | 360 | 01-Mar-2007 |
| 2000414648 1 | 236,000.00 | 230,188.60 | 01-Aug-2008 | 8.525% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000414655 1 | 123,750.00 | 121,850.31 | 01-Aug-2007 | 9.500% | FL - 75.00% | 360 | 01-Mar-2007 |
| 2000414660 2 | 204,000.00 | 201,135.69 | 01-Nov-2008 | 7.300% | NV - 80.00% | 360 | 01-Mar-2007 |
| 2000414675 2 | 153,560.00 | 153,383.49 | 01-Jul-2009 | 9.200% | VA - 80.00% | 360 | 01-Mar-2007 |
| 2000414677 1 | 205,700.00 | 201,410.97 | 01-Nov-2008 | 9.500% | FL - 85.00% | 360 | 01-Mar-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000414683 1 | 225,000.00 | 219,638.67 | 01-Jun-2008 | 7.125% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000414691 1 | 84,150.00 | 83,555.46 | 01-Jun-2009 | 10.150% | GA - 85.00% | 360 | 01-Mar-2007 |
| 2000414693 1 | 76,000.00 | 74,028.23 | 01-Aug-2009 | 8.250% | AZ - 53.52% | 360 | 01-Mar-2007 |
| 2000414710 1 | 65,250.00 | 64,661.70 | 01-Feb-2008 | 10.800% | NC - 87.00% | 360 | 01-Mar-2007 |
| 2000414714 2 | 522,500.00 | 510,618.20 | 01-Nov-2007 | 8.950% | NY - 95.00% | 360 | 01-Mar-2007 |
| 2000414719 1 | 107,100.00 | 105,673.17 | 01-Oct-2008 | 10.400% | GA - 90.00% | 360 | 01-Mar-2007 |
| 2000414735 1 | 173,230.00 | 171,920.76 | 01-Jan-2009 | 10.000% | SD - 85.00% | 360 | 01-Mar-2007 |
| 2000414737 1 | 296,400.00 | 292,890.37 | 01-Dec-2007 | 11.300% | FL - 95.00% | 360 | 01-Mar-2007 |
| 2000414744 1 | 221,000.00 | 218,270.35 | 01-Jul-2008 | 7.990% | NJ - 85.00% | 360 | 01-Mar-2007 |
| 2000414754 1 | 417,500.00 | 405,376.81 | 01-Feb-2009 | 7.650% | NY - 83.50% | 360 | 01-Mar-2007 |
| 2000414757 1 | 100,000.00 | 97,149.88 | 01-Mar-2008 | 7.750% | FL - 72.99% | 360 | 01-Mar-2007 |
| 2000414763 1 | 315,000.00 | 309,994.89 | 01-Nov-2007 | 11.200% | MO - 90.00% | 360 | 01-Mar-2007 |
| 2000414764 1 | 170,100.00 | 166,763.54 | 01-Jul-2009 | 9.200% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000414779 2 | 72,000.00 | 71,379.75 | 01-Apr-2008 | 10.800% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000414781 1 | 188,100.00 | 184,110.88 | 01-Feb-2007 | 9.300% | SC - 90.00% | 360 | 01-Mar-2007 |
| 2000414791 1 | 231,000.00 | 227,785.88 | 01-Aug-2007 | 9.990% | FL - 60.00% | 360 | 01-Mar-2007 |
| 2000414799 2 | 399,500.00 | 399,500.00 | 01-Jan-2009 | 7.250% | NY - 85.00% | 360 | 01-Mar-2007 |
| 2000414815 1 | 375,000.00 | 369,610.84 | 01-Jan-2008 | 6.625% | CA - 75.00% | 360 | 01-Mar-2007 |
| 2000414818 1 | 77,000.00 | 75,672.57 | 01-Aug-2009 | 10.350% | OK - 100.00% | 360 | 01-Mar-2007 |
| 2000414823 1 | 260,000.00 | 254,235.53 | 01-Apr-2008 | 7.500% | FL - 55.32% | 360 | 01-Feb-2007 |
| 2000414825 2 | 198,750.00 | 195,391.40 | 01-Aug-2009 | 10.450% | TX - 75.00% | 360 | 01-Mar-2007 |
| 2000414827 1 | 159,300.00 | 158,328.62 | 01-Feb-2009 | 9.150% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000414830 1 | 46,800.00 | 45,822.18 | 01-Aug-2009 | 9.500% | OK - 90.00% | 360 | 01-Mar-2007 |
| 2000414834 1 | 280,500.00 | 277,331.35 | 01-May-2008 | 8.100% | OR - 85.00% | 360 | 01-Mar-2007 |
| 2000414836 2 | 324,000.00 | 323,947.00 | 01-Mar-2008 | 8.060% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000414840 2 | 72,000.00 | 71,096.72 | 01-Feb-2008 | 10.500% | MO - 100.00% | 360 | 01-Mar-2007 |
| 2000414846 2 | 441,600.00 | 434,512.62 | 01-Nov-2008 | 5.990% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000414848 2 | 138,600.00 | 136,043.11 | 01-Jul-2008 | 10.800% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000414855 1 | 100,000.00 | 97,591.42 | 01-Jun-2009 | 8.750% | FL - 52.63% | 360 | 01-Mar-2007 |
| 2000414857 1 | 266,500.00 | 258,334.44 | 01-Jan-2008 | 7.360% | NJ - 65.80% | 360 | 01-Mar-2007 |
| 2000414877 2 | 423,750.00 | 414,132.45 | 01-Apr-2009 | 8.950% | CA - 75.00% | 360 | 01-Mar-2007 |
| 2000414880 2 | 202,500.00 | 197,640.00 | 01-May-2009 | 8.800% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000414882 2 | 615,000.00 | 596,803.90 | 01-Jun-2009 | 7.550% | CA - 69.97% | 360 | 01-Mar-2007 |
| 2000414902 1 | 182,000.00 | 182,000.00 | 01-May-2009 | 8.350% | CA - 79.13% | 360 | 01-Mar-2007 |
| 2000414916 2 | 126,000.00 | 122,970.38 | 01-Jan-2009 | 8.650% | FL - 68.85% | 360 | 01-Mar-2007 |
| 2000414922 1 | 207,000.00 | 203,824.45 | 01-Jan-2008 | 9.300% | FL - 88.09% | 360 | 01-Mar-2007 |
| 2000414929 2 | 80,250.00 | 78,613.01 | 01-Mar-2008 | 9.500% | NC - 75.00% | 360 | 01-Mar-2007 |
| 2000414933 1 | 116,000.00 | 113,224.83 | 01-Feb-2009 | 9.050% | TX - 80.00% | 360 | 01-Mar-2007 |
| 2000414944 1 | 223,200.00 | 219,648.76 | 01-Aug-2008 | 10.750% | GA - 90.00% | 360 | 01-Mar-2007 |
| 2000414971 1 | 169,592.00 | 169,592.00 | 01-Mar-2008 | 8.450% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000414978 1 | 191,250.00 | 188,600.59 | 01-Dec-2008 | 7.350% | MD - 75.00% | 360 | 01-Mar-2007 |
| 2000414985 1 | 190,000.00 | 186,852.96 | 01-Sep-2008 | 10.550% | CA - 38.00% | 360 | 01-Mar-2007 |
| 2000414987 1 | 66,500.00 | 59,150.19 | 01-Aug-2009 | 8.350% | MI - 84.18% | 180 | 01-Mar-2007 |
| 2000414991 1 | 333,000.00 | 329,322.30 | 01-Apr-2008 | 8.250% | MD - 90.00% | 360 | 01-Mar-2007 |
| 2000414992 1 | 398,275.00 | 393,957.95 | 01-Sep-2008 | 8.250% | CA - 89.50% | 360 | 01-Mar-2007 |
| 2000415005 1 | 201,600.00 | 197,366.05 | 01-Aug-2008 | 9.350% | NH - 80.00% | 360 | 01-Mar-2007 |
| 2000415011 1 | 160,000.00 | 156,438.00 | 01-Sep-2008 | 9.050% | NJ - 83.33% | 360 | 01-Mar-2007 |

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|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000415014 1 | 402,500.00 | 402,500.00 | 01-Feb-2009 | 7.250% | CA - 93.61% | 360 | 01-Mar-2007 |
| 2000415028 1 | 250,000.00 | 241,540.02 | 01-Jun-2009 | 2.300% | FL - 93.63% | 360 | 01-Mar-2007 |
| 2000415037 1 | 269,000.00 | 264,395.92 | 01-Dec-2008 | 8.950% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000415038 1 | 76,500.00 | 75,539.79 | 01-Apr-2009 | 11.750% | GA - 90.00% | 360 | 01-Mar-2007 |
| 2000415041 1 | 125,548.00 | 123,683.78 | 01-May-2009 | 7.700% | IN - 84.83% | 360 | 01-Mar-2007 |
| 2000415063 1 | 204,000.00 | 202,466.01 | 01-Dec-2007 | 9.550% | NM - 82.26% | 360 | 01-Mar-2007 |
| 2000415089 1 | 113,000.00 | 109,828.20 | 01-Feb-2009 | 7.850% | CA - 64.57% | 360 | 01-Mar-2007 |
| 2000415105 2 | 760,000.00 | 735,280.84 | 01-May-2008 | 6.125% | CA - 80.00% | 360 | 01-Feb-2007 |
| 2000415107 1 | 96,800.00 | 95,637.99 | 01-Jul-2007 | 9.400% | OH - 80.00% | 360 | 01-Mar-2007 |
| 2000415108 1 | 240,000.00 | 235,475.33 | 01-Jan-2009 | 9.900% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000415109 1 | 168,000.00 | 165,473.54 | 01-Jan-2008 | 9.400% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000415117 1 | 212,500.00 | 210,004.42 | 01-Oct-2008 | 7.950% | FL - 85.00% | 360 | 01-Mar-2007 |
| 2000415119 1 | 225,000.00 | 218,994.56 | 01-Oct-2008 | 8.100% | CA - 55.83% | 360 | 01-Mar-2007 |
| 2000415124 1 | 160,000.00 | 157,790.94 | 01-Jul-2008 | 7.900% | FL - 72.73% | 360 | 01-Mar-2007 |
| 2000415141 1 | 297,500.00 | 291,608.25 | 01-Apr-2007 | 9.650% | NY - 85.00% | 360 | 01-Mar-2007 |
| 2000415143 1 | 184,000.00 | 183,949.20 | 01-Jan-2008 | 8.375% | FL - 89.76% | 360 | 01-Mar-2007 |
| 2000415144 2 | 120,000.00 | 117,286.80 | 01-Dec-2008 | 8.970% | FL - 52.17% | 360 | 01-Mar-2007 |
| 2000415145 1 | 112,500.00 | 109,687.78 | 01-Feb-2009 | 8.375% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000415155 1 | 176,250.00 | 172,724.38 | 01-Apr-2009 | 8.375% | FL - 75.00% | 360 | 01-Mar-2007 |
| 2000415161 1 | 220,000.00 | 219,411.58 | 01-May-2009 | 6.550% | FL - 73.33% | 360 | 01-Mar-2007 |
| 2000415167 1 | 152,000.00 | 148,216.79 | 01-Jun-2009 | 5.000% | FL - 80.00% | 360 | 01-Feb-2007 |
| 2000415173 1 | 213,750.00 | 209,677.05 | 01-Oct-2007 | 8.400% | FL - 95.00% | 360 | 01-Feb-2007 |
| 2000415174 1 | 223,500.00 | 223,500.00 | 01-Nov-2008 | 8.950% | FL - 90.49% | 360 | 01-Mar-2007 |
| 2000415178 1 | 167,400.00 | 162,493.63 | 01-Oct-2008 | 7.600% | FL - 90.00% | 360 | 01-Mar-2007 |
| 2000415180 1 | 270,000.00 | 264,671.20 | 01-Jun-2008 | 8.375% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000415187 1 | 332,500.00 | 329,927.38 | 01-May-2008 | 9.450% | MD - 95.00% | 360 | 01-Mar-2007 |
| 2000415193 1 | 138,700.00 | 138,700.00 | 01-Jul-2008 | 9.450% | NY - 95.00% | 360 | 01-Mar-2007 |
| 2000415205 1 | 118,000.00 | 115,816.24 | 01-Aug-2008 | 8.750% | IL - 65.56% | 360 | 01-Mar-2007 |
| 2000415215 1 | 325,850.00 | 321,549.99 | 01-May-2009 | 6.000% | FL - 95.00% | 360 | 01-Mar-2007 |
| 2000415216 1 | 118,750.00 | 116,802.74 | 01-Sep-2008 | 10.600% | FL - 95.00% | 360 | 01-Mar-2007 |
| 2000415224 1 | 216,750.00 | 211,798.12 | 01-Sep-2008 | 7.450% | FL - 83.37% | 360 | 01-Mar-2007 |
| 2000415226 1 | 178,000.00 | 173,991.12 | 01-Nov-2008 | 8.990% | WI - 89.90% | 360 | 01-Mar-2007 |
| 2000415241 2 | 892,500.00 | 869,343.52 | 01-Feb-2008 | 8.250% | NJ - 85.00% | 360 | 01-Mar-2007 |
| 2000415257 1 | 136,000.00 | 131,901.72 | 01-Oct-2008 | 7.450% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000415263 1 | 504,000.00 | 494,652.12 | 01-Oct-2008 | 6.200% | MA - 78.87% | 360 | 01-Mar-2007 |
| 2000415283 1 | 120,000.00 | 116,796.78 | 01-Sep-2008 | 8.100% | ID - 80.00% | 360 | 01-Mar-2007 |
| 2000415285 1 | 229,400.00 | 224,439.43 | 01-Jan-2009 | 9.200% | NJ - 62.00% | 360 | 01-Mar-2007 |
| 2000415287 2 | 495,000.00 | 495,000.32 | 01-Jun-2009 | 3.840% | CA - 90.00% | 360 | 01-Mar-2007 |
| 2000415292 1 | 250,737.00 | 246,707.41 | 01-Mar-2008 | 10.700% | FL - 85.00% | 360 | 01-Mar-2007 |
| 2000415299 1 | 76,800.00 | 75,279.04 | 01-Nov-2008 | 9.650% | KS - 80.00% | 360 | 01-Mar-2007 |
| 2000415301 1 | 58,500.00 | 57,972.13 | 01-Mar-2008 | 10.550% | IN - 90.00% | 360 | 01-Mar-2007 |
| 2000415303 2 | 219,200.00 | 214,608.39 | 01-Jul-2009 | 2.500% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000415314 1 | 208,000.00 | 205,682.48 | 01-May-2008 | 8.150% | MD - 80.00% | 360 | 01-Mar-2007 |
| 2000415325 2 | 60,800.00 | 53,921.84 | 01-Oct-2008 | 8.600% | AL - 74.60% | 180 | 01-Mar-2007 |
| 2000415326 2 | 62,400.00 | 61,118.16 | 01-Sep-2008 | 9.500% | AL - 80.00% | 360 | 01-Mar-2007 |
| 2000415339 2 | 202,500.00 | 201,303.32 | 01-Oct-2007 | 9.400% | OH - 90.00% | 360 | 01-Mar-2007 |
| 2000415349 1 | 300,000.00 | 294,058.53 | 01-Oct-2007 | 9.650% | NY - 75.00% | 360 | 01-Mar-2007 |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 2000415354 1 | 204,000.00 | 202,811.96 | 01-Sep-2007 | 9.450% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000415365 1 | 83,600.00 | 81,733.48 | 01-May-2009 | 8.350% | MI - 95.00% | 360 | 01-Mar-2007 |
| 2000415370 1 | 319,500.00 | 310,756.97 | 01-Jun-2009 | 5.250% | MD - 90.00% | 360 | 01-Mar-2007 |
| 2000415372 1 | 369,000.00 | 369,000.00 | 01-Sep-2008 | 8.050% | IL - 94.62% | 360 | 01-Mar-2007 |
| 2000415386 1 | 56,250.00 | 55,763.17 | 01-Feb-2008 | 10.750% | MI - 90.00% | 360 | 01-Mar-2007 |
| 2000415388 1 | 155,000.00 | 151,695.35 | 01-Oct-2008 | 8.600% | FL - 68.89% | 360 | 01-Mar-2007 |
| 2000415389 1 | 129,200.00 | 126,590.52 | 01-Sep-2008 | 9.550% | OH - 85.00% | 360 | 01-Mar-2007 |
| 2000415405 2 | 205,900.00 | 203,154.21 | 01-Mar-2008 | 10.200% | FL - 100.00% | 360 | 01-Mar-2007 |
| 2000415410 1 | 85,000.00 | 84,234.87 | 01-Nov-2008 | 12.100% | MO - 100.00% | 360 | 01-Mar-2007 |
| 2000415415 1 | 414,000.00 | 412,851.31 | 01-Oct-2008 | 10.990% | NJ - 90.00% | 360 | 01-Mar-2007 |
| 2000415454 1 | 61,720.00 | 60,497.75 | 01-May-2009 | 9.650% | OH - 80.00% | 360 | 01-Mar-2007 |
| 2000415462 1 | 401,600.00 | 396,457.53 | 01-Aug-2007 | 10.400% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000415476 2 | 440,000.00 | 440,000.00 | 01-May-2008 | 7.750% | CA - 80.00% | 360 | 01-Mar-2007 |
| 2000415479 2 | 176,800.00 | 175,806.62 | 01-Nov-2007 | 8.990% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000415488 1 | 217,489.00 | 215,073.01 | 01-Oct-2007 | 12.500% | NY - 75.00% | 360 | 01-Mar-2007 |
| 2000415496 2 | 153,600.00 | 150,971.76 | 01-Feb-2008 | 8.950% | FL - 80.00% | 360 | 01-Mar-2007 |
| 2000416607 1 | 111,600.00 | 97,219.79 | 01-Jun-2009 | 7.350% | FL - 90.00% | 180 | 01-Mar-2007 |
| TOTAL | 334,563,751.00 | 328,883,407.36 | | | | | |
| TOTAL | 351,207,218.00 | 345,224,350.11 | | | | | |

Prepayment Report

VOLUNTARY PREPAYMENTS

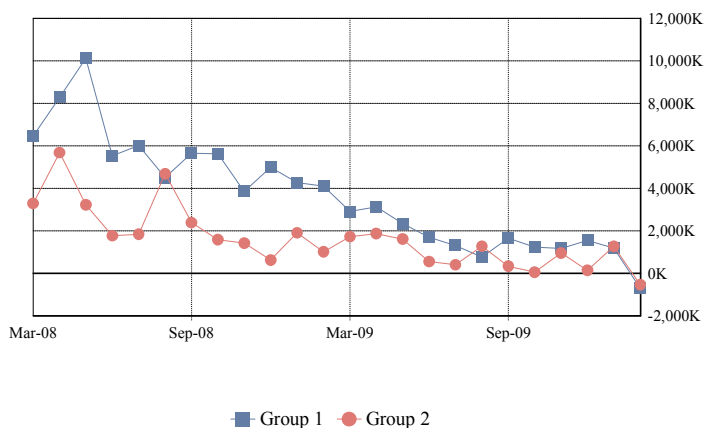
Current

| | Group 2 | Group 1 | Total |
|---------------------------------------|----------------|----------------|----------------|
| Number of Paid in Full Loans | 5 | 7 | 12 |
| Number of Repurchased Loans | 0 | 0 | 0 |
| Total Number of Loans Prepaid in Full | 5 | 7 | 12 |
| Curtailments Amount | (1,244,272.74) | (1,271,994.89) | (2,516,267.63) |
| Paid in Full Balance | 705,724.56 | 568,425.82 | 1,274,150.38 |
| Repurchased Loans Balance | 0.00 | 0.00 | 0.00 |
| Total Prepayment Amount | -538,548.18 | -703,569.07 | -1,242,117.25 |

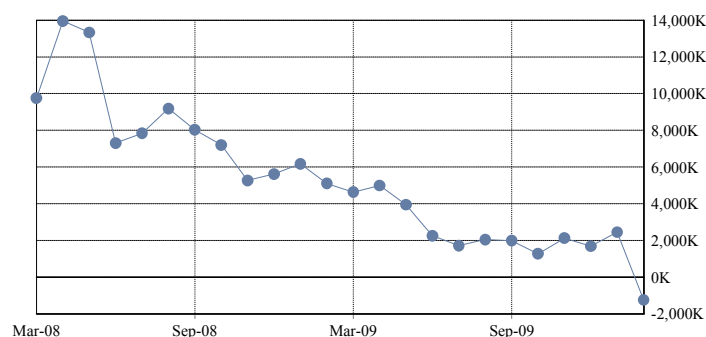
Cumulative

| | | | |
|---------------------------------------|----------------|----------------|----------------|
| Number of Paid in Full Loans | 698 | 1,348 | 2,046 |
| Number of Repurchased Loans | 0 | 0 | 0 |
| Total Number of Loans Prepaid in Full | 698 | 1,348 | 2,046 |
| Paid in Full Balance | 119,735,102.88 | 199,107,058.45 | 318,842,161.33 |
| Repurchased Loans Balance | 0.00 | 0.00 | 0.00 |
| Curtailments Amount | (260,985.58) | 20,549.26 | (240,436.32) |
| Total Prepayment Amount | 119,474,117.30 | 199,127,607.71 | 318,601,725.01 |

Total Prepayments by Groups



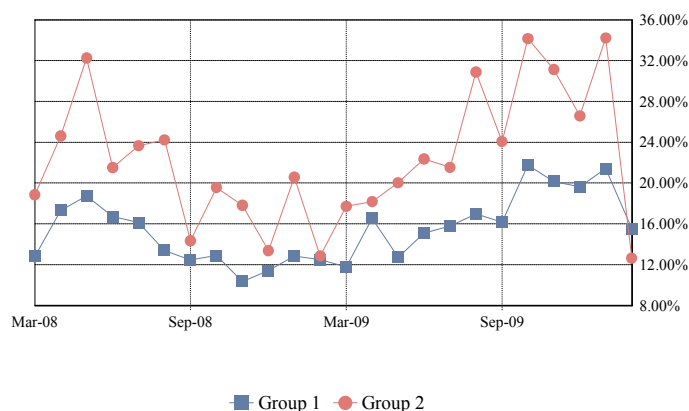
Total Prepayments



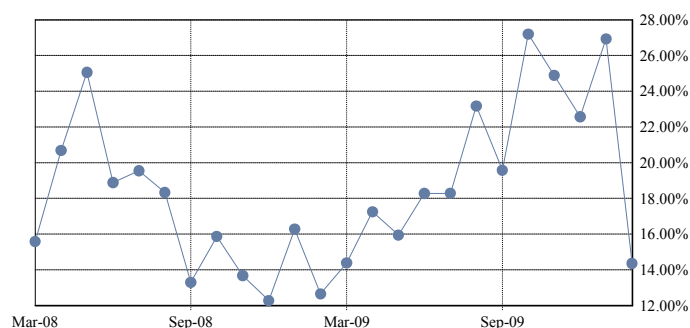
PREPAYMENTS RATES

| | Group 2 | Group 1 | Total |
|-------------------------------------|---------|---------|---------|
| SMM | 1.12% | 1.40% | 1.28% |
| 3 Months Avg SMM | 2.37% | 1.73% | 1.99% |
| 12 Months Avg SMM | 2.34% | 1.54% | 1.88% |
| Avg SMM Since Cut-off | 1.74% | 1.27% | 1.47% |
| CPR | 12.64% | 15.52% | 14.36% |
| 3 Months Avg CPR | 25.00% | 18.90% | 21.46% |
| 12 Months Avg CPR | 24.76% | 17.02% | 20.36% |
| Avg CPR Since Cut-off | 19.03% | 14.18% | 16.29% |
| PSA | 210.60% | 258.73% | 239.33% |
| 3 Months Avg PSA Approximation | 416.66% | 314.99% | 357.61% |
| 12 Months Avg PSA Approximation | 412.63% | 291.69% | 342.66% |
| Avg PSA Since Cut-off Approximation | 437.63% | 377.66% | 404.43% |

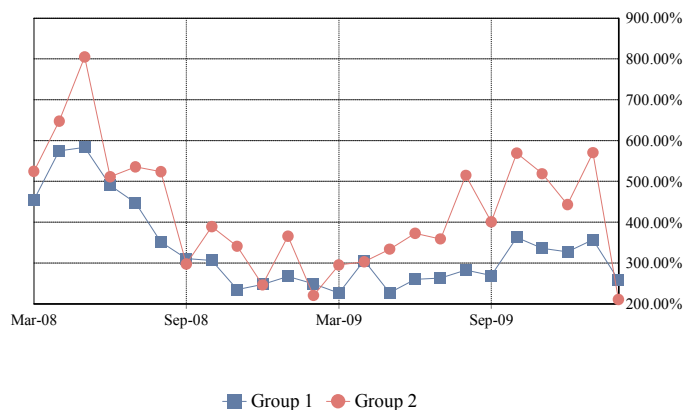
CPR by Groups



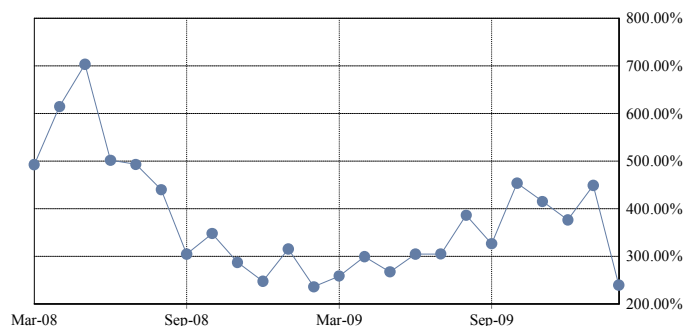
Total CPR



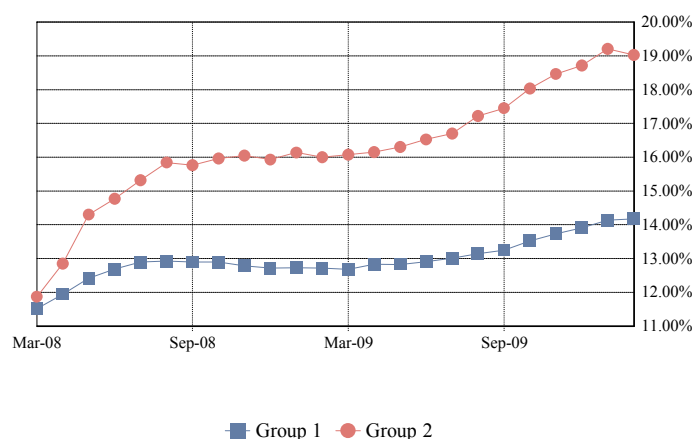
PSA by Groups



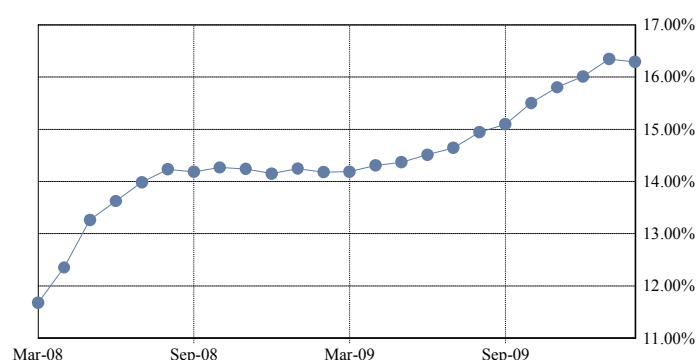
Total PSA



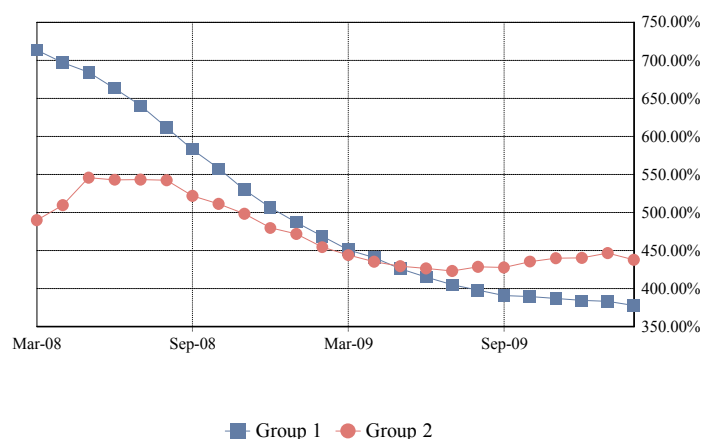
CPR Avg since Cut-Off by Groups



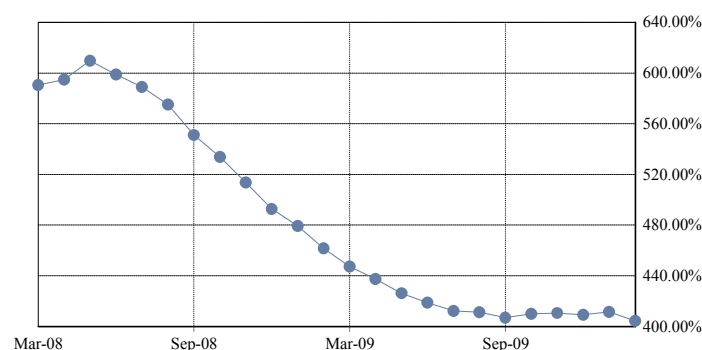
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

Single Monthly Mortality (SMM): $(\text{Voluntary partial and full prepayments} + \text{Repurchases} + \text{Liquidation Balance}) / (\text{Beg Principal Balance} - \text{Sched Principal})$

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

PSA Standard Prepayment Model: $\text{CPR} / (0.20\% \cdot \min(30, \text{WAS}))$

Average SMM over period between nth month and mth month ($\text{AvgSMM}_{n,m}$): $1 - [(1 - \text{SMM}_n) \cdot (1 - \text{SMM}_{n+1}) \cdot \dots \cdot (1 - \text{SMM}_m)]^{1/\text{months in period } n,m}$

Average CPR over period between the nth month and mth month ($\text{AvgCPR}_{n,m}$): $1 - (1 - \text{AvgSMM}_{n,m})^{12}$

Average PSA Approximation over period between the nth month and mth month: $\text{AvgCPR}_{n,m} / (0.20\% \cdot \text{Avg WAS}_{n,m})$

Average $\text{WAS}_{n,m}$: $(\min(30, \text{WAS}_n) + \min(30, \text{WAS}_{n+1}) + \dots + \min(30, \text{WAS}_m)) / (\text{number of months in the period } n,m)$

Weighted Average Seasoning (WAS)

Note: Prepayment rates are calculated since deal issue date and include partial and full voluntary prepayments and repurchases.

Dates correspond to distribution dates.

Prepayment Detail Report

Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution

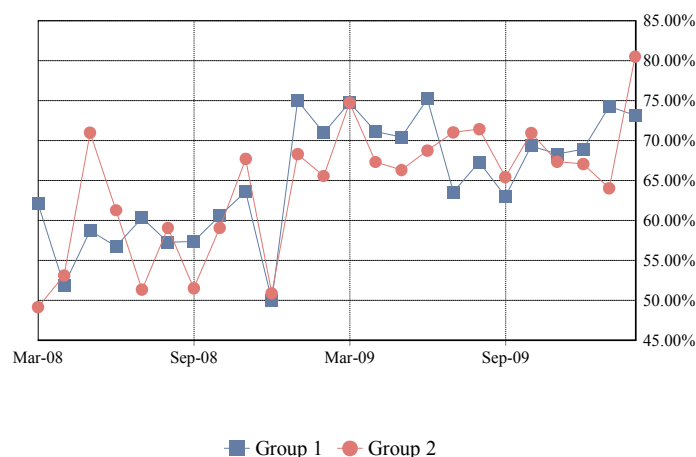
| Loan Number & Loan Group | Loan Status | Original Principal Balance | Prepayment Amount | Prepayment Date | Current Note Rate | State & LTV at Origination | Type Prepayment & Original Term | First Payment Date |
|--------------------------------|----------------|----------------------------------|----------------------|--------------------|-------------------------|----------------------------------|---------------------------------------|--------------------------|
| 2000406871 | 2 | 240,000.00 | 233,204.30 | 19-Jan-2010 | 7.950% | NY - 61.54% | Paid Off - 360 | 01-Jan-2007 |
| 2000407215 | 1 | 149,200.00 | 143,403.78 | 14-Jan-2010 | 9.200% | LA - 100.00% | Paid Off - 360 | 01-Jan-2007 |
| 2000408245 | 1 | 55,800.00 | 54,356.63 | 21-Jan-2010 | 9.350% | AR - 90.00% | Paid Off - 360 | 01-Feb-2007 |
| 2000408955 | 2 | 86,000.00 | 76,119.05 | 21-Jan-2010 | 8.600% | LA - 69.36% | Paid Off - 360 | 01-Feb-2007 |
| 2000409877 | 1 | 74,000.00 | 72,631.53 | 15-Jan-2010 | 10.350% | AR - 100.00% | Paid Off - 360 | 01-Feb-2007 |
| 2000411533 | 1 | 119,425.00 | 116,388.74 | 29-Jan-2010 | 5.800% | GA - 85.00% | Paid Off - 360 | 01-Mar-2007 |
| 2000412523 | 2 | 190,000.00 | 162,158.92 | 05-Jan-2009 | 6.250% | FL - 72.52% | Paid Off - 180 | 01-Jan-2007 |
| 2000413331 | 1 | 50,000.00 | 11,448.69 | 20-Jan-2010 | 8.400% | GA - 25.00% | Paid Off - 360 | 01-Mar-2007 |
| 2000414549 | 1 | 90,700.00 | 89,369.88 | 15-Jan-2010 | 10.990% | MO - 74.96% | Paid Off - 360 | 01-Mar-2007 |
| 2000414808 | 1 | 83,216.00 | 80,826.57 | 04-Jan-2010 | 7.400% | NY - 74.30% | Paid Off - 360 | 01-Mar-2007 |
| 2000415420 | 2 | 48,000.00 | 46,933.32 | 15-Jan-2010 | 9.000% | TX - 100.00% | Paid Off - 180 | 01-Mar-2007 |
| 2000415421 | 2 | 192,000.00 | 187,308.97 | 15-Jan-2010 | 8.400% | TX - 80.00% | Paid Off - 360 | 01-Mar-2007 |
| TOTAL | | 1,378,341.00 | 1,274,150.38 | | | | | |

Realized Loss Report

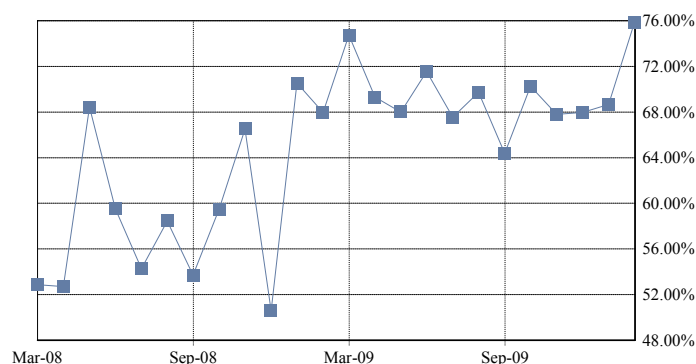
COLLATERAL REALIZED LOSSES

| | Group 2 | Group 1 | Total |
|--|----------------|----------------|----------------|
| <u>Current</u> | | | |
| Subsequent Recoveries | 508,191.73 | 268,946.92 | 777,138.65 |
| Number of Loans Liquidated | 27 | 56 | 83 |
| Collateral Principal Realized Loss/(Gain) Amount | 4,467,338.79 | 7,181,203.92 | 11,648,542.71 |
| Collateral Interest Realized Loss/(Gain) Amount | (378,105.32) | (58,350.51) | (436,455.83) |
| Net Liquidation Proceeds | 1,459,053.33 | 2,690,290.66 | 4,149,343.99 |
| <u>Cumulative</u> | | | |
| Number of Loans Liquidated | 1,131 | 1,203 | 2,334 |
| Collateral Realized Loss/(Gain) Amount | 179,183,989.15 | 118,944,352.79 | 298,128,341.94 |
| Net Liquidation Proceeds | 96,116,066.44 | 60,191,371.79 | 156,307,438.23 |
| Cumulative Subsequent Recoveries | 6,020,852.56 | 5,156,804.42 | 11,177,656.98 |

Collateral Loss Severity Approximation by Groups



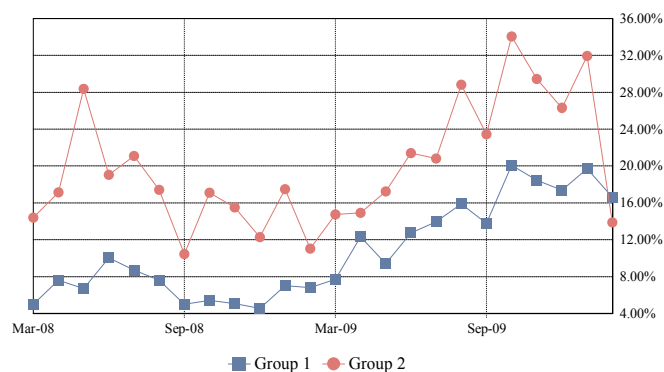
Collateral Loss Severity Approximation



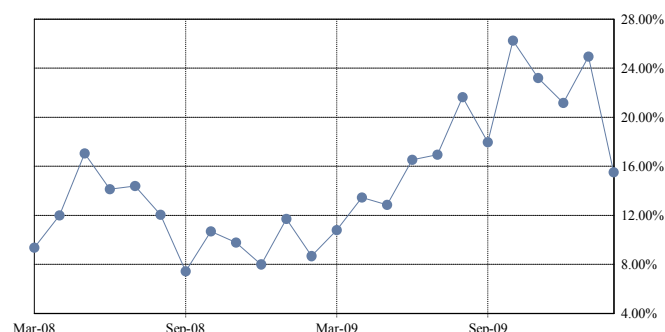
DEFAULT SPEEDS

| | Group 2 | Group 1 | Total |
|--|-----------|-----------|-----------|
| MDR | 1.24% | 1.50% | 1.40% |
| 3 Months Avg MDR | 2.30% | 1.63% | 1.91% |
| 12 Months Avg MDR | 2.20% | 1.34% | 1.70% |
| Avg MDR Since Cut-off | 1.30% | 0.66% | 0.93% |
| CDR | 13.89% | 16.61% | 15.51% |
| 3 Months Avg CDR | 24.41% | 17.90% | 20.63% |
| 12 Months Avg CDR | 23.38% | 14.92% | 18.58% |
| Avg CDR Since Cut-off | 14.53% | 7.60% | 10.66% |
| SDA | 2,315.58% | 2,768.29% | 2,585.75% |
| 3 Months Avg SDA Approximation | 4,068.19% | 2,983.36% | 3,438.91% |
| 12 Months Avg SDA Approximation | 3,897.31% | 2,486.13% | 3,096.07% |
| Avg SDA Since Cut-off Approximation | 3,060.88% | 1,944.43% | 2,493.23% |
| Loss Severity Approximation for Current Period | 80.52% | 73.18% | 75.83% |
| 3 Months Avg Loss Severity Approximation | 68.00% | 72.19% | 70.11% |
| 12 Months Avg Loss Severity Approximation | 69.00% | 69.78% | 69.36% |
| Avg Loss Severity Approximation Since Cut-off | 63.77% | 65.84% | 64.59% |

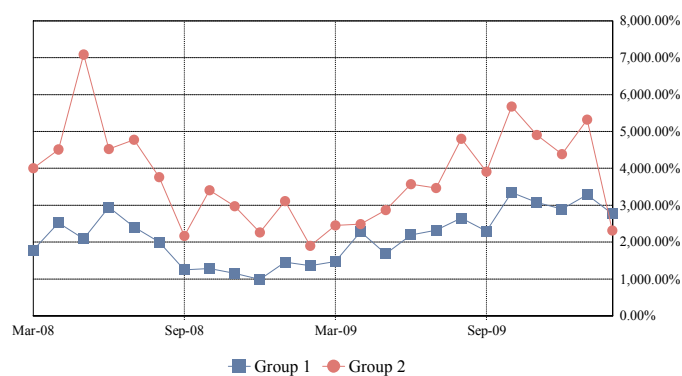
CDR by Groups



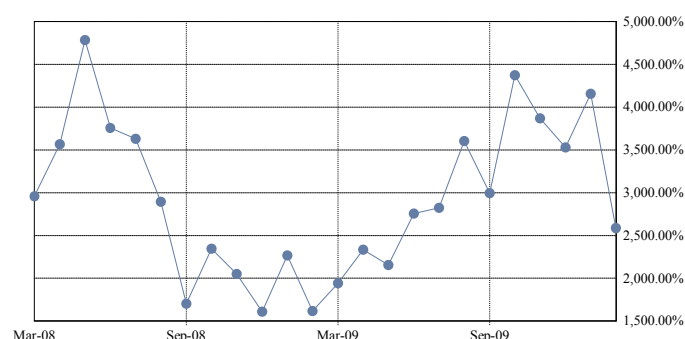
Total CDR



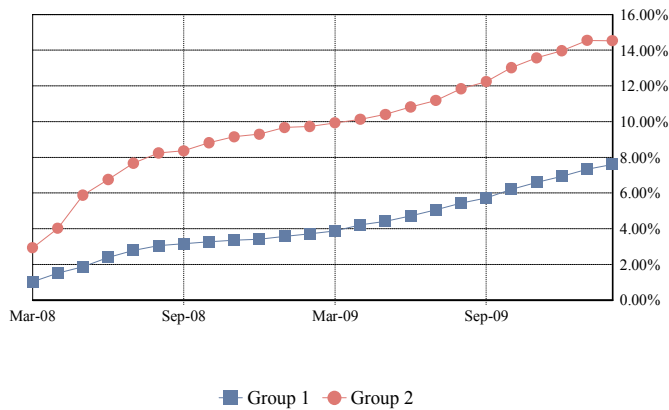
SDA by Groups



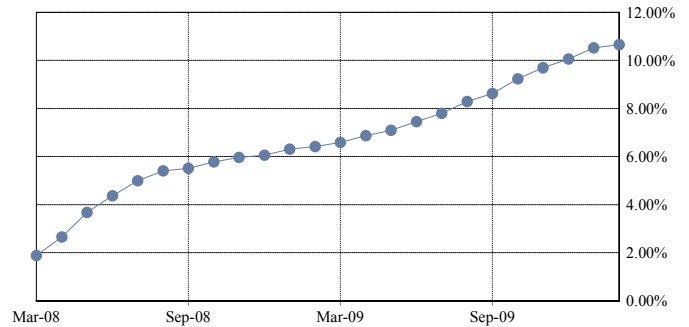
Total SDA



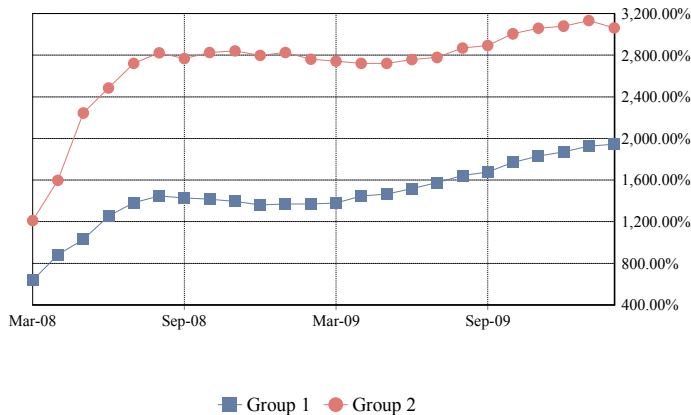
CDR Avg since Cut-Off by Groups



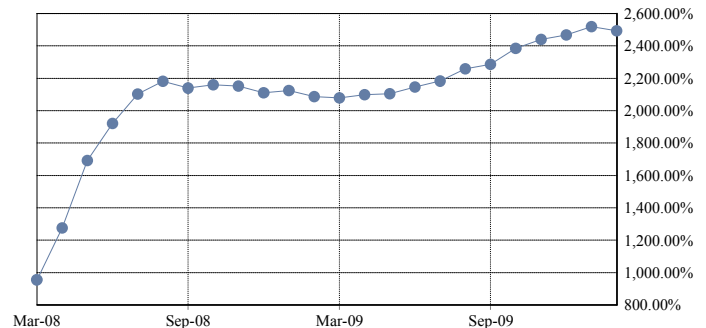
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

Monthly Default Rate (MDR): $(\text{Beg Principal Balance of Liquidated Loans}) / (\text{Total Beg Principal Balance})$

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

SDA Standard Default Assumption: $\text{CDR} / \text{IF}(\text{WAS} < 61, \text{MIN}(30, \text{WAS}) * 0.02\%, \text{MAX}(0.03\%, \text{MIN}(30, \text{WAS}) * 0.02\% - 0.0095\% * (\text{WAS} - 60)))$

Average MDR over period between nth month and mth month ($\text{AvgMDR}_{n,m}$): $[(1 - \text{MDR}_n) * (1 - \text{MDR}_{n+1}) * \dots * (1 - \text{MDR}_m)]^{1/(\text{months in period } n,m)}$

Average CDR over period between the nth month and mth month ($\text{AvgCDR}_{n,m}$): $1 - ((1 - \text{AvgMDR}_{n,m})^{12})$

Average SDA Approximation over period between the nth month and mth month:

$\text{AvgCDR}_{n,m} / \text{IF}(\text{Avg WAS}_{n,m} < 61, \text{MIN}(30, \text{Avg WAS}_{n,m}) * 0.02\%, \text{MAX}(0.03\%, \text{MIN}(30, \text{Avg WAS}_{n,m}) * 0.02\% - 0.0095\% * (\text{Avg WAS}_{n,m} - 60)))$

Average WAS_{n,m}: $(\text{WAS}_n + \text{WAS}_{n+1} + \dots + \text{WAS}_m) / (\text{number of months in the period } n,m)$

Loss Severity Approximation for current period: $\text{sum}(\text{Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans})$

Average Loss Severity Approximation over period between nth month and mth month: $\text{Avg}(\text{Loss Severity}_{n,m})$

Note: Default rates are calculated since deal issue date and include realized gains and additional realized losses and gains from prior periods.

Dates correspond to distribution dates.

Charged off or Partially Charged off Loans assumed to have a minimum 100% Loss Severity Percentage.

Realized Loss Detail Report

| Loan Number & Loan Group | Loan Status | Current Note Rate | State & LTV at Origination | Original Term | Prior Principal Balance | Realized Loss/(Gain) Revision | Realized Loss/(Gain) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 2000397157 | 1 | 11.150% | VA - 100.00% | 180 | 41,576.08 | | 41,824.88 |
| 2000402620 | 1 | 7.500% | CA - 65.00% | 360 | 150,795.09 | | 79,103.58 |
| 2000402770 | 1 | 8.300% | MI - 90.00% | 360 | 78,666.82 | | 95,444.66 |
| 2000403671 | 1 | 2.000% | MS - 90.00% | 360 | 55,647.36 | Modification | 11,129.98 |
| 2000403777 | 1 | 6.600% | VA - 90.00% | 360 | 342,757.56 | | 204,217.30 |
| 2000404392 | 1 | 8.350% | MI - 87.88% | 360 | 142,748.16 | | 136,335.43 |
| 2000404825 | 1 | 2.000% | FL - 80.00% | 360 | 151,634.13 | Modification | 56,639.26 |
| 2000405390 | 1 | 6.100% | MO - 100.00% | 360 | 127,572.27 | | 66,332.98 |
| 2000405686 | 1 | 9.250% | IN - 90.00% | 360 | 158,462.68 | | 81,376.84 |
| 2000405712 | 1 | 11.650% | NC - 100.00% | 180 | 30,363.90 | | 31,334.48 |
| 2000405759 | 1 | 11.200% | AL - 100.00% | 360 | 162,507.38 | | 92,954.93 |
| 2000406180 | 1 | 10.500% | PA - 90.00% | 360 | 77,838.14 | | 34,177.46 |
| 2000406857 | 1 | 2.000% | SC - 76.91% | 360 | 158,437.62 | Modification | 21,955.63 |
| 2000406998 | 1 | 7.100% | IN - 75.00% | 360 | 83,795.98 | | 74,751.91 |
| 2000407078 | 1 | 8.300% | MI - 73.17% | 360 | 117,413.63 | | 73,973.58 |
| 2000407079 | 1 | 6.875% | IL - 90.00% | 360 | 63,846.97 | | 55,231.64 |
| 2000407113 | 1 | 9.750% | AR - 95.00% | 360 | 65,167.19 | | 65,613.55 |
| 2000407159 | 1 | 8.400% | CA - 70.00% | 360 | 157,500.00 | | 145,134.69 |
| 2000407204 | 1 | 8.650% | CA - 75.00% | 360 | 390,000.00 | | 225,145.07 |
| 2000407776 | 1 | 7.250% | TN - 80.00% | 360 | 312,576.20 | | 162,935.62 |
| 2000407857 | 1 | 8.950% | FL - 70.00% | 360 | 151,308.94 | | 166,657.87 |
| 2000407923 | 1 | 10.850% | AL - 90.00% | 360 | 68,456.60 | | 83,477.82 |
| 2000408007 | 1 | 2.000% | FL - 80.00% | 360 | 266,206.78 | Modification | 55,088.58 |
| 2000408056 | 1 | 9.100% | LA - 90.00% | 360 | 209,034.39 | | 114,740.11 |
| 2000408093 | 1 | 8.550% | FL - 72.97% | 360 | 133,866.43 | | 130,992.85 |
| 2000408391 | 1 | 7.800% | NV - 80.00% | 360 | 201,497.98 | | 133,452.63 |
| 2000408518 | 1 | 2.000% | FL - 54.92% | 360 | 170,980.34 | Modification | 42,293.59 |
| 2000408544 | 1 | 2.000% | FL - 85.43% | 360 | 204,514.61 | Modification | 165,244.43 |
| 2000408656 | 1 | 7.500% | MD - 100.00% | 180 | 61,170.21 | | 62,698.41 |
| 2000408690 | 1 | 9.150% | MI - 100.00% | 360 | 109,097.55 | | 121,144.26 |
| 2000408729 | 1 | 9.700% | WI - 90.00% | 360 | 111,962.58 | | 116,467.89 |
| 2000408801 | 1 | 9.300% | FL - 90.00% | 360 | 190,652.88 | | 177,590.75 |
| 2000408880 | 1 | 2.000% | FL - 80.00% | 360 | 287,297.70 | Modification | 224,783.18 |
| 2000408943 | 1 | 11.990% | MO - 90.00% | 360 | 71,494.71 | | 64,246.50 |
| 2000409133 | 1 | 8.400% | VA - 75.65% | 360 | 227,298.32 | | 17,691.53 |
| 2000409140 | 1 | 7.900% | ID - 80.00% | 360 | 84,783.53 | | 74,945.65 |
| 2000409201 | 1 | 8.600% | VA - 90.00% | 360 | 99,248.54 | | 68,517.11 |
| 2000409215 | 1 | 8.850% | MI - 80.00% | 360 | 98,075.73 | | 107,679.97 |
| 2000409264 | 1 | 2.000% | FL - 64.23% | 360 | 161,856.19 | Modification | 49,467.63 |
| 2000409452 | 1 | 7.990% | IA - 80.00% | 360 | 146,276.83 | | 91,940.06 |
| 2000409739 | 1 | 2.000% | FL - 70.00% | 360 | 157,050.78 | Modification | 52,506.36 |
| 2000409761 | 1 | 2.000% | AZ - 68.21% | 360 | 128,747.41 | Modification | 91,740.40 |
| 2000409815 | 1 | 7.400% | AZ - 80.00% | 360 | 172,016.23 | | 138,778.00 |
| 2000409870 | 1 | 11.350% | OH - 80.00% | 360 | 60,311.42 | | 78,152.90 |
| 2000410052 | 1 | 6.990% | CA - 90.00% | 360 | 328,796.88 | | 266,720.34 |
| 2000410133 | 1 | 9.990% | PA - 90.00% | 360 | 108,000.00 | | 107,446.97 |
| 2000410251 | 1 | 9.350% | IN - 90.00% | 360 | 92,360.08 | | 105,801.21 |
| 2000410284 | 1 | 7.150% | WA - 87.70% | 360 | 319,756.90 | | 107,994.52 |
| 2000410420 | 1 | 9.900% | FL - 90.00% | 360 | 80,618.94 | | 96,863.79 |
| 2000410618 | 1 | 2.000% | FL - 70.00% | 360 | 90,227.96 | Modification | 61,691.69 |

| Loan Number & Loan Group | Loan Status | Current Note Rate | State & LTV at Origination | Original Term | Prior Principal Balance | Realized Loss/(Gain) Revision | Realized Loss/(Gain) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 2000410726 | 1 | 2.000% | FL - 90.00% | 360 | 189,442.22 | Modification | 83,381.96 |
| 2000410760 | 1 | 2.000% | FL - 95.00% | 360 | 182,945.11 | Modification | 19,264.74 |
| 2000410867 | 1 | 10.850% | MO - 100.00% | 180 | 25,897.96 | | 26,700.04 |
| 2000411537 | 1 | 2.000% | PA - 90.00% | 360 | 141,913.73 | Modification | 2,065.34 |
| 2000411913 | 1 | 9.950% | OH - 90.00% | 360 | 93,279.47 | | 109,013.80 |
| 2000412281 | 1 | 9.350% | NV - 95.00% | 360 | 312,136.75 | | 265,226.86 |
| 2000412531 | 1 | 8.400% | FL - 88.66% | 360 | 179,100.00 | | 86,869.49 |
| 2000412592 | 1 | 2.000% | CA - 85.00% | 360 | 399,653.20 | Modification | 264,808.75 |
| 2000412777 | 1 | 7.150% | VA - 80.00% | 360 | 239,719.22 | | 11,286.84 |
| 2000412824 | 1 | 2.000% | VA - 100.00% | 360 | 251,305.73 | Modification | 111,496.10 |
| 2000412922 | 1 | 11.100% | FL - 100.00% | 180 | 32,138.47 | | 33,598.39 |
| 2000412951 | 1 | 8.550% | KS - 73.51% | 360 | 120,587.93 | | 43,027.03 |
| 2000412977 | 1 | 2.000% | FL - 62.88% | 360 | 81,137.99 | Modification | 50,209.71 |
| 2000413658 | 1 | 2.000% | GA - 90.00% | 360 | 199,350.74 | Modification | 60,995.98 |
| 2000413663 | 1 | 8.000% | MI - 72.98% | 360 | 186,495.65 | | 87,461.92 |
| 2000413749 | 1 | 7.990% | WA - 90.00% | 360 | 346,114.16 | | 281,884.75 |
| 2000414212 | 1 | 11.550% | OH - 80.00% | 360 | 51,791.93 | | 68,455.40 |
| 2000414302 | 1 | 10.500% | NC - 90.00% | 360 | 62,119.82 | | 65,502.06 |
| 2000414426 | 1 | 9.500% | MN - 100.00% | 180 | 52,145.23 | | 53,640.98 |
| 2000414474 | 1 | 9.900% | NC - 90.00% | 360 | 61,182.61 | | 43,002.37 |
| 2000414598 | 1 | 9.650% | MO - 100.00% | 360 | 76,014.01 | | 57,483.55 |
| 2000415075 | 1 | 2.000% | CA - 65.83% | 360 | 153,283.07 | Modification | 98,950.18 |
| 2000415097 | 1 | 10.150% | MA - 90.00% | 360 | 407,554.81 | | 165,085.69 |
| 2000415201 | 1 | 8.600% | CA - 90.00% | 360 | 174,196.59 | | 176,972.14 |
| 2000415275 | 1 | 7.990% | TN - 100.00% | 360 | 235,520.54 | | 144,966.66 |
| 2000415357 | 1 | 2.000% | OH - 49.18% | 360 | 59,305.15 | Modification | 3,761.71 |
| 2000398315 | 1 | 0.000% | OK - 90.00% | 360 | 0.00 | Revision | 782.39 |
| 2000399312 | 1 | 0.000% | NC - 95.00% | 360 | 0.00 | Revision | (45.00) |
| 2000400676 | 1 | 0.000% | VA - 82.00% | 360 | 0.00 | Revision | 65.00 |
| 2000402549 | 1 | 0.000% | TX - 90.00% | 360 | 0.00 | Revision | 784.06 |
| 2000402686 | 1 | 0.000% | MI - 90.00% | 360 | 0.00 | Revision | 12.12 |
| 2000402749 | 1 | 0.000% | MI - 100.00% | 360 | 0.00 | Revision | 776.55 |
| 2000402878 | 1 | 0.000% | MO - 80.00% | 360 | 0.00 | Revision | 4,521.86 |
| 2000403386 | 1 | 0.000% | OH - 90.00% | 360 | 0.00 | Revision | (18,059.97) |
| 2000403470 | 1 | 0.000% | MI - 90.00% | 360 | 0.00 | Revision | 759.03 |
| 2000403931 | 1 | 0.000% | PA - 90.00% | 360 | 0.00 | Revision | 35.32 |
| 2000403981 | 1 | 0.000% | IN - 85.00% | 360 | 0.00 | Revision | (10.42) |
| 2000403989 | 1 | 0.000% | WA - 90.00% | 360 | 0.00 | Revision | 1,089.39 |
| 2000404127 | 1 | 0.000% | GA - 88.98% | 360 | 0.00 | Revision | 504.07 |
| 2000404948 | 1 | 0.000% | MI - 85.00% | 360 | 0.00 | Revision | 780.85 |
| 2000405034 | 1 | 0.000% | CA - 90.00% | 360 | 0.00 | Revision | 1,151.52 |
| 2000405047 | 1 | 0.000% | OH - 70.00% | 360 | 0.00 | Revision | (150.00) |
| 2000405085 | 1 | 0.000% | MO - 80.00% | 360 | 0.00 | Revision | 8.80 |
| 2000405589 | 1 | 0.000% | SC - 85.00% | 360 | 0.00 | Revision | 785.99 |
| 2000405753 | 1 | 0.000% | OH - 90.00% | 360 | 0.00 | Revision | 16.79 |
| 2000405808 | 1 | 0.000% | MI - 90.00% | 360 | 0.00 | Revision | 1.60 |
| 2000406045 | 1 | 0.000% | TN - 90.00% | 360 | 0.00 | Revision | 43.21 |
| 2000406084 | 1 | 0.000% | TX - 90.00% | 360 | 0.00 | Revision | 795.56 |
| 2000406372 | 1 | 0.000% | OH - 90.00% | 360 | 0.00 | Revision | 765.48 |
| 2000406999 | 1 | 0.000% | TN - 88.58% | 360 | 0.00 | Revision | 119.90 |
| 2000407054 | 1 | 0.000% | MI - 90.00% | 360 | 0.00 | Revision | 483.34 |

| Loan Number & Loan Group | Loan Status | Current Note Rate | State & LTV at Origination | Original Term | Prior Principal Balance | Realized Loss/(Gain) Revision | Realized Loss/(Gain) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 2000407097 | 1 | 0.000% | TN - 90.00% | 360 | 0.00 | Revision | 776.00 |
| 2000407195 | 1 | 0.000% | AZ - 90.00% | 360 | 0.00 | Revision | (95,643.93) |
| 2000407282 | 1 | 0.000% | PA - 77.42% | 360 | 0.00 | Revision | 82.80 |
| 2000407295 | 1 | 0.000% | LA - 80.00% | 360 | 0.00 | Revision | 750.00 |
| 2000407348 | 1 | 0.000% | SC - 90.00% | 360 | 0.00 | Revision | 6.81 |
| 2000407425 | 1 | 0.000% | TN - 89.28% | 360 | 0.00 | Revision | 119.13 |
| 2000407541 | 1 | 0.000% | MI - 85.00% | 360 | 0.00 | Revision | 766.27 |
| 2000407552 | 1 | 0.000% | NC - 90.00% | 360 | 0.00 | Revision | 15.55 |
| 2000407601 | 1 | 0.000% | FL - 65.00% | 360 | 0.00 | Revision | 5,425.39 |
| 2000407839 | 1 | 0.000% | LA - 85.00% | 360 | 0.00 | Revision | 750.00 |
| 2000408025 | 1 | 0.000% | FL - 84.53% | 360 | 0.00 | Revision | (4.96) |
| 2000408085 | 1 | 0.000% | OH - 80.00% | 360 | 0.00 | Revision | (20.00) |
| 2000408107 | 1 | 0.000% | MD - 100.00% | 360 | 0.00 | Revision | 1,601.50 |
| 2000408776 | 1 | 0.000% | MA - 74.13% | 360 | 0.00 | Revision | 1,566.67 |
| 2000408787 | 1 | 0.000% | VA - 80.00% | 360 | 0.00 | Revision | 65.70 |
| 2000408841 | 1 | 0.000% | KS - 90.00% | 360 | 0.00 | Revision | 45.40 |
| 2000408983 | 1 | 0.000% | NC - 80.00% | 360 | 0.00 | Revision | (44.51) |
| 2000409094 | 1 | 0.000% | CO - 85.00% | 360 | 0.00 | Revision | 1,022.33 |
| 2000409101 | 1 | 0.000% | OH - 58.82% | 360 | 0.00 | Revision | 28.68 |
| 2000409106 | 1 | 0.000% | WI - 70.00% | 360 | 0.00 | Revision | 922.79 |
| 2000409160 | 1 | 0.000% | PA - 80.00% | 360 | 0.00 | Revision | 10.73 |
| 2000409237 | 1 | 0.000% | MI - 90.00% | 360 | 0.00 | Revision | (260.00) |
| 2000409488 | 1 | 0.000% | FL - 74.85% | 360 | 0.00 | Revision | 49.72 |
| 2000409605 | 1 | 0.000% | IN - 80.00% | 360 | 0.00 | Revision | (169.00) |
| 2000409795 | 1 | 0.000% | MS - 90.00% | 360 | 0.00 | Revision | 747.99 |
| 2000409875 | 1 | 0.000% | MO - 90.00% | 360 | 0.00 | Revision | 65.00 |
| 2000409999 | 1 | 0.000% | IL - 90.00% | 360 | 0.00 | Revision | 6.00 |
| 2000410080 | 1 | 0.000% | AZ - 85.00% | 360 | 0.00 | Revision | 32.39 |
| 2000410081 | 1 | 0.000% | AZ - 90.00% | 360 | 0.00 | Revision | 762.14 |
| 2000410110 | 1 | 0.000% | OH - 85.00% | 360 | 0.00 | Revision | (520.00) |
| 2000410147 | 1 | 0.000% | MO - 90.00% | 360 | 0.00 | Revision | 13.83 |
| 2000410192 | 1 | 0.000% | IL - 100.00% | 360 | 0.00 | Revision | 781.41 |
| 2000410224 | 1 | 0.000% | MA - 55.39% | 360 | 0.00 | Revision | 215.00 |
| 2000410316 | 1 | 0.000% | CO - 94.42% | 360 | 0.00 | Revision | 65.00 |
| 2000410377 | 1 | 0.000% | FL - 80.00% | 360 | 0.00 | Revision | (20.00) |
| 2000410589 | 1 | 0.000% | NJ - 70.00% | 360 | 0.00 | Revision | (175.00) |
| 2000410607 | 1 | 0.000% | GA - 100.00% | 360 | 0.00 | Revision | 750.00 |
| 2000410780 | 1 | 0.000% | TN - 100.00% | 360 | 0.00 | Revision | 15.76 |
| 2000410791 | 1 | 0.000% | FL - 80.00% | 360 | 0.00 | Revision | 1,275.58 |
| 2000411004 | 1 | 0.000% | MO - 80.00% | 360 | 0.00 | Revision | (1,566.75) |
| 2000411244 | 1 | 0.000% | FL - 90.00% | 360 | 0.00 | Revision | 75.00 |
| 2000411324 | 1 | 0.000% | CT - 80.00% | 360 | 0.00 | Revision | 65.00 |
| 2000411372 | 1 | 0.000% | NJ - 90.00% | 360 | 0.00 | Revision | 765.86 |
| 2000411435 | 1 | 0.000% | GA - 84.90% | 360 | 0.00 | Revision | 65.00 |
| 2000411522 | 1 | 0.000% | IN - 85.00% | 360 | 0.00 | Revision | 767.60 |
| 2000411816 | 1 | 0.000% | NJ - 90.00% | 360 | 0.00 | Revision | (139,700.16) |
| 2000411842 | 1 | 0.000% | MD - 73.33% | 360 | 0.00 | Revision | 1,554.79 |
| 2000412176 | 1 | 0.000% | VA - 95.00% | 360 | 0.00 | Revision | 38.68 |
| 2000412187 | 1 | 0.000% | MO - 100.00% | 360 | 0.00 | Revision | 527.62 |
| 2000412222 | 1 | 0.000% | NJ - 60.00% | 360 | 0.00 | Revision | 760.55 |
| 2000412274 | 1 | 0.000% | FL - 60.00% | 360 | 0.00 | Revision | 65.00 |

| Loan Number & Loan Group | Loan Status | Current Note Rate | State & LTV at Origination | Original Term | Prior Principal Balance | Realized Loss/(Gain) Revision | Realized Loss/(Gain) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 2000412586 | 1 | 0.000% | IN - 80.00% | 360 | 0.00 | Revision | (11,165.28) |
| 2000412743 | 1 | 0.000% | LA - 75.00% | 360 | 0.00 | Revision | 769.16 |
| 2000412776 | 1 | 0.000% | MI - 80.00% | 360 | 0.00 | Revision | (60.00) |
| 2000412876 | 1 | 0.000% | MD - 79.59% | 360 | 0.00 | Revision | 71.95 |
| 2000412882 | 1 | 0.000% | OH - 75.00% | 240 | 0.00 | Revision | (843.04) |
| 2000413148 | 1 | 0.000% | IN - 90.00% | 360 | 0.00 | Revision | 39.23 |
| 2000413308 | 1 | 0.000% | FL - 91.65% | 180 | 0.00 | Revision | 65.00 |
| 2000413567 | 1 | 0.000% | MI - 90.00% | 360 | 0.00 | Revision | (20.00) |
| 2000413600 | 1 | 0.000% | MD - 85.00% | 360 | 0.00 | Revision | 80.00 |
| 2000413649 | 1 | 0.000% | VA - 85.00% | 360 | 0.00 | Revision | 157.58 |
| 2000413668 | 1 | 0.000% | MI - 90.00% | 360 | 0.00 | Revision | (34.78) |
| 2000413737 | 1 | 0.000% | TN - 90.00% | 360 | 0.00 | Revision | 13.17 |
| 2000413914 | 1 | 0.000% | CA - 75.00% | 360 | 0.00 | Revision | (109.00) |
| 2000414064 | 1 | 0.000% | CO - 90.00% | 360 | 0.00 | Revision | 73.95 |
| 2000414095 | 1 | 0.000% | UT - 80.00% | 360 | 0.00 | Revision | 1,576.60 |
| 2000414316 | 1 | 0.000% | IL - 90.00% | 360 | 0.00 | Revision | (109.12) |
| 2000414418 | 1 | 0.000% | NC - 67.09% | 360 | 0.00 | Revision | 215.00 |
| 2000414872 | 1 | 0.000% | NC - 80.00% | 360 | 0.00 | Revision | 635.73 |
| 2000415021 | 1 | 0.000% | FL - 75.00% | 360 | 0.00 | Revision | 1,479.86 |
| 2000415137 | 1 | 0.000% | NC - 75.00% | 360 | 0.00 | Revision | 515.63 |
| 2000415138 | 1 | 0.000% | SC - 90.00% | 360 | 0.00 | Revision | 103.92 |
| 2000415482 | 1 | 0.000% | FL - 80.00% | 360 | 0.00 | Revision | 757.14 |
| 2000415487 | 1 | 0.000% | OH - 90.00% | 360 | 0.00 | Revision | (216.00) |
| 2000396623 | 2 | 8.700% | CA - 90.00% | 360 | 334,800.00 | | 314,521.06 |
| 2000397561 | 2 | 12.650% | AR - 100.00% | 180 | 97,906.15 | | 105,632.47 |
| 2000398268 | 2 | 2.000% | OH - 94.56% | 360 | 70,413.42 | Modification | 35,566.70 |
| 2000400002 | 2 | 2.000% | MI - 90.00% | 360 | 98,513.22 | Modification | 91,423.74 |
| 2000402655 | 2 | 8.000% | OH - 80.00% | 360 | 70,895.36 | | 72,546.73 |
| 2000403443 | 2 | 2.000% | CT - 80.00% | 360 | 343,863.48 | Modification | 78,848.80 |
| 2000403566 | 2 | 2.000% | OH - 90.00% | 360 | 223,406.52 | Modification | 63,674.57 |
| 2000404658 | 2 | 9.190% | GA - 95.00% | 360 | 170,933.65 | | 171,279.02 |
| 2000406402 | 2 | 2.000% | CA - 90.00% | 360 | 324,000.00 | Modification | 100,849.28 |
| 2000406673 | 2 | 8.650% | CA - 82.54% | 360 | 260,000.00 | | 179,942.22 |
| 2000406705 | 2 | 11.100% | GA - 100.00% | 180 | 26,324.65 | | 26,875.58 |
| 2000407022 | 2 | 2.000% | NJ - 90.00% | 360 | 345,969.63 | Modification | 158,361.21 |
| 2000407085 | 2 | 2.000% | FL - 90.00% | 360 | 226,161.39 | Modification | 24,858.04 |
| 2000407420 | 2 | 11.990% | FL - 100.00% | 180 | 58,165.77 | | 67,765.41 |
| 2000407530 | 2 | 7.850% | AZ - 80.00% | 360 | 222,078.12 | | 102,352.48 |
| 2000407631 | 2 | 8.900% | CT - 79.70% | 360 | 410,178.64 | | 78,390.72 |
| 2000407877 | 2 | 2.000% | NJ - 80.00% | 360 | 519,701.05 | Modification | 67,746.12 |
| 2000407949 | 2 | 2.000% | MA - 90.00% | 360 | 365,044.46 | Modification | 28,175.18 |
| 2000408214 | 2 | 2.000% | NY - 80.00% | 360 | 363,915.50 | Modification | 69,363.67 |
| 2000408390 | 2 | 2.000% | CA - 90.00% | 360 | 663,347.42 | Modification | 159,200.52 |
| 2000408587 | 2 | 8.890% | FL - 90.00% | 360 | 243,000.00 | | 266,574.66 |
| 2000408609 | 2 | 8.990% | NV - 100.00% | 180 | 61,191.60 | | 63,127.01 |
| 2000408914 | 2 | 12.650% | FL - 100.00% | 180 | 44,725.91 | | 50,399.91 |
| 2000409170 | 2 | 11.400% | NC - 100.00% | 180 | 36,391.58 | | 37,611.95 |
| 2000409668 | 2 | 10.200% | FL - 85.00% | 360 | 291,421.71 | | 233,595.73 |
| 2000411018 | 2 | 8.950% | FL - 85.00% | 360 | 172,938.44 | | 183,604.30 |
| 2000411036 | 2 | 13.200% | FL - 100.00% | 180 | 37,087.44 | | 39,811.03 |
| 2000411200 | 2 | 12.550% | MD - 100.00% | 180 | 70,612.58 | | 76,464.25 |

| Loan Number & Loan Group | Loan Status | Current Note Rate | State & LTV at Origination | Original Term | Prior Principal Balance | Realized Loss/(Gain) Revision | Realized Loss/(Gain) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 2000411205 2 | | 12.450% | FL - 100.00% | 180 | 31,995.20 | | 33,237.60 |
| 2000411433 2 | | 7.750% | TX - 80.00% | 360 | 114,528.47 | | 36,367.05 |
| 2000411823 2 | | 9.500% | OH - 90.00% | 360 | 80,149.61 | | 61,018.47 |
| 2000411933 2 | | 8.990% | MI - 90.00% | 360 | 112,075.24 | | 73,387.75 |
| 2000412637 2 | | 7.800% | OR - 80.00% | 360 | 418,799.69 | | 253,878.74 |
| 2000413021 2 | | 2.000% | CO - 80.00% | 360 | 116,800.00 | Modification | 7,495.83 |
| 2000413089 2 | | 2.000% | CA - 80.00% | 360 | 368,000.00 | Modification | 282,097.78 |
| 2000413723 2 | | 9.900% | FL - 90.00% | 360 | 230,417.16 | | 253,562.78 |
| 2000414006 2 | | 11.225% | MI - 100.00% | 360 | 66,255.54 | | 70,424.29 |
| 2000414102 2 | | 10.300% | VA - 100.00% | 360 | 361,797.87 | | 191,427.12 |
| 2000414329 2 | | 2.000% | CA - 80.00% | 360 | 429,027.70 | Modification | 144,111.83 |
| 2000414397 2 | | 2.000% | NV - 80.00% | 360 | 485,125.27 | Modification | 124,019.02 |
| 2000414805 2 | | 11.200% | FL - 100.00% | 180 | 30,643.68 | | 31,739.03 |
| 2000415243 2 | | 9.900% | NV - 100.00% | 180 | 57,180.45 | | 59,427.22 |
| 2000386068 2 | | 0.000% | MS - 75.98% | 360 | 0.00 | Revision | 502.09 |
| 2000394426 2 | | 0.000% | OH - 80.00% | 240 | 0.00 | Revision | 569.81 |
| 2000396096 2 | | 0.000% | MI - 80.00% | 360 | 0.00 | Revision | 1,668.67 |
| 2000396899 2 | | 0.000% | MA - 95.00% | 360 | 0.00 | Revision | 1,049.08 |
| 2000397704 2 | | 0.000% | LA - 75.00% | 360 | 0.00 | Revision | 779.45 |
| 2000398438 2 | | 0.000% | FL - 90.00% | 360 | 0.00 | Revision | (70.00) |
| 2000399151 2 | | 0.000% | MI - 85.00% | 360 | 0.00 | Revision | 817.95 |
| 2000399844 2 | | 0.000% | AL - 85.00% | 360 | 0.00 | Revision | 371.57 |
| 2000400228 2 | | 0.000% | MO - 83.79% | 360 | 0.00 | Revision | 750.00 |
| 2000400324 2 | | 0.000% | IL - 90.00% | 360 | 0.00 | Revision | 12.00 |
| 2000401071 2 | | 0.000% | FL - 80.00% | 360 | 0.00 | Revision | 350.00 |
| 2000402601 2 | | 0.000% | TN - 87.95% | 360 | 0.00 | Revision | 95.92 |
| 2000403372 2 | | 0.000% | SC - 85.00% | 360 | 0.00 | Revision | 0.51 |
| 2000404415 2 | | 0.000% | CA - 90.00% | 360 | 0.00 | Revision | (108.63) |
| 2000405111 2 | | 0.000% | FL - 80.00% | 360 | 0.00 | Revision | (96,361.59) |
| 2000405331 2 | | 0.000% | SC - 95.00% | 360 | 0.00 | Revision | 65.00 |
| 2000405781 2 | | 0.000% | FL - 80.00% | 360 | 0.00 | Revision | 46.37 |
| 2000405882 2 | | 0.000% | CA - 85.00% | 360 | 0.00 | Revision | (172,971.88) |
| 2000406099 2 | | 0.000% | GA - 80.00% | 360 | 0.00 | Revision | 811.45 |
| 2000406338 2 | | 0.000% | VA - 80.00% | 360 | 0.00 | Revision | 60.15 |
| 2000406708 2 | | 0.000% | GA - 80.00% | 360 | 0.00 | Revision | 613.60 |
| 2000407018 2 | | 0.000% | NJ - 90.00% | 360 | 0.00 | Revision | (140.00) |
| 2000407060 2 | | 0.000% | CA - 78.92% | 360 | 0.00 | Revision | 169.00 |
| 2000407328 2 | | 0.000% | CA - 84.87% | 360 | 0.00 | Revision | 1,603.57 |
| 2000407391 2 | | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | 1,568.24 |
| 2000407963 2 | | 0.000% | GA - 100.00% | 360 | 0.00 | Revision | 766.91 |
| 2000408165 2 | | 0.000% | FL - 95.00% | 360 | 0.00 | Revision | 1,064.79 |
| 2000408404 2 | | 0.000% | NC - 90.00% | 360 | 0.00 | Revision | (66,153.31) |
| 2000408545 2 | | 0.000% | FL - 59.63% | 360 | 0.00 | Revision | (112.69) |
| 2000408737 2 | | 0.000% | IL - 80.00% | 360 | 0.00 | Revision | 1,500.00 |
| 2000409219 2 | | 0.000% | PA - 100.00% | 360 | 0.00 | Revision | 111.12 |
| 2000409258 2 | | 0.000% | IL - 99.39% | 360 | 0.00 | Revision | 534.36 |
| 2000409350 2 | | 0.000% | CA - 95.00% | 360 | 0.00 | Revision | (742.61) |
| 2000409817 2 | | 0.000% | NV - 80.00% | 360 | 0.00 | Revision | 65.00 |
| 2000409982 2 | | 0.000% | FL - 90.00% | 360 | 0.00 | Revision | 15.99 |
| 2000409993 2 | | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | 140.00 |
| 2000410134 2 | | 0.000% | FL - 79.99% | 360 | 0.00 | Revision | 47.20 |

| Loan Number & Loan Group | Loan Status | Current Note Rate | State & LTV at Origination | Original Term | Prior Principal Balance | Realized Loss/(Gain) Revision | Realized Loss/(Gain) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 2000410241 2 | | 0.000% | TN - 80.00% | 360 | 0.00 | Revision | (302.25) |
| 2000411026 2 | | 0.000% | MD - 80.00% | 360 | 0.00 | Revision | 1,250.00 |
| 2000411413 2 | | 0.000% | NY - 90.00% | 360 | 0.00 | Revision | 240.00 |
| 2000411532 2 | | 0.000% | TN - 100.00% | 360 | 0.00 | Revision | 1,566.80 |
| 2000412164 2 | | 0.000% | MI - 78.57% | 360 | 0.00 | Revision | 140.73 |
| 2000412270 2 | | 0.000% | MA - 100.00% | 180 | 0.00 | Revision | 65.00 |
| 2000412284 2 | | 0.000% | UT - 80.00% | 360 | 0.00 | Revision | 25.78 |
| 2000412405 2 | | 0.000% | LA - 68.18% | 180 | 0.00 | Revision | 1,500.00 |
| 2000412489 2 | | 0.000% | MI - 80.00% | 360 | 0.00 | Revision | 467.11 |
| 2000412624 2 | | 0.000% | NC - 90.00% | 360 | 0.00 | Revision | 65.00 |
| 2000412692 2 | | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | 12.00 |
| 2000412774 2 | | 0.000% | NJ - 95.00% | 360 | 0.00 | Revision | (30.00) |
| 2000412836 2 | | 0.000% | FL - 100.00% | 180 | 0.00 | Revision | 77.94 |
| 2000413130 2 | | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (22.06) |
| 2000413327 2 | | 0.000% | FL - 80.00% | 360 | 0.00 | Revision | 240.00 |
| 2000413621 2 | | 0.000% | MI - 90.00% | 360 | 0.00 | Revision | (320.00) |
| 2000413985 2 | | 0.000% | OH - 95.00% | 360 | 0.00 | Revision | 65.00 |
| 2000414157 2 | | 0.000% | GA - 80.00% | 360 | 0.00 | Revision | 119.91 |
| 2000414311 2 | | 0.000% | MN - 90.00% | 360 | 0.00 | Revision | (65.00) |
| 2000414330 2 | | 0.000% | OK - 95.00% | 360 | 0.00 | Revision | 34.39 |
| 2000414367 2 | | 0.000% | MI - 90.00% | 360 | 0.00 | Revision | 771.35 |
| 2000414784 2 | | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | 1,671.47 |
| 2000415233 2 | | 0.000% | FL - 80.00% | 360 | 0.00 | Revision | 751.53 |
| 2000415407 2 | | 0.000% | FL - 85.00% | 360 | 0.00 | Revision | 1,454.52 |
| 2000415457 2 | | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (170,791.71) |
| TOTAL | | | | | 20,832,390.26 | | 11,212,086.88 |

The Servicer has not made a final recovery determination on any loan noted above as a "Modification" and such realized loss is based on principal forbearance in connection with a loan modification.

Triggers and Adj. Cert. Report

| TRIGGER EVENTS | | | |
|---|---------|---------|------------------|
| | Group 2 | Group 1 | Total |
| Does a Trigger Event Exist? | | | No |
| Has a Crossover Date Occurred? | | | No |
| Rolling 60-Day Delinquency Percentage | | | 59.233904% |
| Mezzanine Certificate Balance & Overcollateralization | | | 250,919,043.01 |
| Beginning Pool Principal Balance | | | 1,101,100,884.57 |
| Credit Enhancement Percentage | | | 22.788016% |
| Cumulative Loss Percentage | | | 15.78421095% |
| Does the Master Servicer Event of Default Exist? (A Trigger Event Exists if either (i) or (ii) are true) | | | Yes |
| (i) The quotient of ((A) > (B)) | | | |
| . (A) Cumulative Loss Percentage | | | 15.784211% |
| . (B) Applicable Loss % | | | 5.250000% |
| (ii) The quotient of ((A) > (B)) | | | |
| . (A) Rolling 90-Day Delinquency Percentage | | | 55.737667% |
| . (B) Applicable Loss % | | | 23.000000% |

| ADJUSTABLE RATE CERTIFICATE INFORMATION | | | |
|---|--|--|--|
| SPACE INTENTIONALLY LEFT BLANK | | | |

ADDITIONAL INFORMATION

| | Group 2 | Group 1 | Total |
|---|---------|---------|------------------|
| Current LIBOR Rate | | | 0.230630% |
| Libor Rate Determination Date | | | 01/21/2010 |
| Next LIBOR Rate | | | 0.228750% |
| Next Libor Rate Determination Date | | | 02/23/2010 |
| (x) Aggregate Notional amount of the Hedge Agreements | | | 1,085,000,000.00 |
| (y) Aggregate Certificate Principal Balance | | | 1,085,974,841.75 |
| Difference: ((x) - (y)) | | | (974,841.75) |
| Dollar amounts of Claims made* | | | |
| Amounts paid by the MI Insurer in respect of claims made* | | | |
| Premiums due and paid under the MI Policy* | | | |
| (a) Class I Monthly Interest Distributable Amount | | | 0.00 |
| (b) Hedge amount received by Supplemental Interest Trust | | | 0.00 |
| Absolute Difference: ((a) - (b)) | | | 0.00 |
| * Information not available with Trustee | | | |

Additional Certificate Report

| ADDITIONAL CERTIFICATE REPORT | | | | | | |
|-------------------------------|-----------------------------------|---------------------------|---------------------------|--------------------------------|------------------------------|--------------------------------|
| CLASS | NET WAC Shortfall Prior (1) | Int on Prior SF (2) | Curr NET WAC SF (3) | Total NET WAC SF (1+2+3) | NET WAC Shortfall Paid | NET WAC Shortfall UnPaid |
| A-1A | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| A-2A1 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| A-2A2 | \$73,939.95 | \$361.07 | \$611.22 | \$74,912.24 | \$0.00 | \$74,912.24 |
| A-2B | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| A-2C | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| A-2D | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-1 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-2 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-3 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-4 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-5 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-6N | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-7N | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-8N | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-9N | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-10N | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-11N | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |

February 25, 2010 Distribution

Investor Supplemental Notice

| DEAL CALENDAR | | | |
|--------------------------|-----------------|--------------------|-------------------|
| Rolling Payment Schedule | | | |
| March 25, 2010 | June 25, 2010 | September 27, 2010 | December 27, 2010 |
| April 26, 2010 | July 26, 2010 | October 25, 2010 | January 25, 2011 |
| May 25, 2010 | August 25, 2010 | November 26, 2010 | February 25, 2011 |