

Nomura Home Equity Loan, Inc.  
Asset-Backed Certificates  
Distribution Date: 25-Mar-2009

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

23-Mar-2009 10:41:19AM

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

**Certificateholder Distribution Summary**

| Class         | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss | Ending Certificate Balance | Total Distribution  | Cumulative Realized Losses |
|---------------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|-----------------------|----------------------------|---------------------|----------------------------|
| I-A-1         | 65537MAA4 | 03/24/2009  | 0.62375 %                     | 228,366,733.41                | 109,884.19            | 2,976,855.21           | 0.00                  | 225,389,878.20             | 3,086,739.40        | 0.00                       |
| II-A-1        | 65537MAB2 | 03/24/2009  | 0.55375 %                     | 115,323,343.51                | 49,263.22             | 2,714,421.93           | 0.00                  | 112,608,921.58             | 2,763,685.15        | 0.00                       |
| II-A-2        | 65537MAC0 | 03/24/2009  | 0.61375 %                     | 26,333,000.00                 | 12,467.62             | 0.00                   | 0.00                  | 26,333,000.00              | 12,467.62           | 0.00                       |
| II-A-3        | 65537MAD8 | 03/24/2009  | 0.66375 %                     | 65,731,000.00                 | 33,656.32             | 0.00                   | 0.00                  | 65,731,000.00              | 33,656.32           | 0.00                       |
| II-A-4        | 65537MAE6 | 03/24/2009  | 0.75375 %                     | 21,643,000.00                 | 12,584.52             | 0.00                   | 0.00                  | 21,643,000.00              | 12,584.52           | 0.00                       |
| M-1           | 65537MAF3 | 03/24/2009  | 0.78375 %                     | 39,551,000.00                 | 23,912.60             | 0.00                   | 0.00                  | 39,551,000.00              | 23,912.60           | 0.00                       |
| M-2           | 65537MAG1 | 03/24/2009  | 0.79375 %                     | 35,829,000.00                 | 21,938.67             | 0.00                   | 0.00                  | 35,829,000.00              | 21,938.67           | 0.00                       |
| M-3           | 65537MAH9 | 03/24/2009  | 0.81375 %                     | 21,869,000.00                 | 13,728.14             | 0.00                   | 0.00                  | 21,869,000.00              | 13,728.14           | 0.00                       |
| M-4           | 65537MAJ5 | 03/24/2009  | 0.89375 %                     | 19,543,000.00                 | 13,474.08             | 0.00                   | 0.00                  | 19,543,000.00              | 13,474.08           | 0.00                       |
| M-5           | 65537MAK2 | 03/24/2009  | 0.92375 %                     | 17,681,000.00                 | 12,599.49             | 0.00                   | 0.00                  | 17,681,000.00              | 12,599.49           | 0.00                       |
| M-6           | 65537MAL0 | 03/24/2009  | 0.97375 %                     | 15,820,000.00                 | 11,883.54             | 0.00                   | 5,004,475.85          | 10,815,524.15              | 11,883.54           | 5,004,475.85               |
| M-7           | 65537MAM8 | 03/24/2009  | 2.22375 %                     | 1,608,942.64                  | 2,760.06              | 0.00                   | 1,608,942.64          | 0.00                       | 2,760.06            | 14,424,000.00              |
| M-8           | 65537MAN6 | 03/24/2009  | 2.72375 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                  | 0.00                       | 0.00                | 13,494,000.00              |
| M-9           | 65537MAP1 | 03/24/2009  | 2.72375 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                  | 0.00                       | 0.00                | 11,167,000.00              |
| B-1           | 65537MAQ9 | 03/24/2009  | 2.72375 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                  | 0.00                       | 0.00                | 13,028,000.00              |
| X             | 65537MAR7 | 02/27/2009  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                  | 0.00                       | 0.00                | 0.00                       |
| R             | 65537MAT3 | 02/27/2009  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                  | 0.00                       | 0.00                | 0.00                       |
| R-X           | 65537MAU0 | 02/27/2009  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                  | 0.00                       | 0.00                | 0.00                       |
| P             | 65537MAS5 | 02/27/2009  | 0.00000 %                     | 100.00                        | 2,838.72              | 0.00                   | 0.00                  | 100.00                     | 2,838.72            | 0.00                       |
| <b>Totals</b> |           |             |                               | <b>609,299,119.56</b>         | <b>320,991.17</b>     | <b>5,691,277.14</b>    | <b>6,613,418.49</b>   | <b>596,994,423.93</b>      | <b>6,012,268.31</b> | <b>57,117,475.85</b>       |

As Master Servicer, Wells Fargo Bank, N.A. has independently calculated collateral information based on loan level data received from external parties, which may include the Servicers, Issuer and other parties to the transaction. Wells Fargo Bank, N.A. expressly disclaims any responsibility for the accuracy or completeness of information furnished to it by those third parties.

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

NOTE: Ocwen, as Servicer, has exercised its right under the governing documents to reimburse itself for un-reimbursed Servicing Advances and P&I Advances that it deems to be Non-recoverable.

NOTE: This has resulted in certain shortfalls that are impacting both interest and principal payments in the current month's distribution.

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**Principal Distribution Statement**

| Class  | Original<br>Face<br>Amount | Beginning<br>Certificate<br>Balance | Scheduled<br>Principal<br>Distribution | Unscheduled<br>Principal<br>Distribution | Accretion | Realized<br>Loss | Total<br>Principal<br>Reduction | Ending<br>Certificate<br>Balance | Ending<br>Certificate<br>Percentage | Total<br>Principal<br>Distribution |
|--------|----------------------------|-------------------------------------|--|--|-----------|------------------|---------------------------------|----------------------------------|-------------------------------------|------------------------------------|
| I-A-1  | 358,847,000.00             | 228,366,733.41                      | 0.00                                   | 2,976,855.21                             | 0.00      | 0.00             | 2,976,855.21                    | 225,389,878.20                   | 0.62809464                          | 2,976,855.21                       |
| II-A-1 | 220,764,000.00             | 115,323,343.51                      | 0.00                                   | 2,714,421.93                             | 0.00      | 0.00             | 2,714,421.93                    | 112,608,921.58                   | 0.51008734                          | 2,714,421.93                       |
| II-A-2 | 26,333,000.00              | 26,333,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 26,333,000.00                    | 1.00000000                          | 0.00                               |
| II-A-3 | 65,731,000.00              | 65,731,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 65,731,000.00                    | 1.00000000                          | 0.00                               |
| II-A-4 | 21,643,000.00              | 21,643,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 21,643,000.00                    | 1.00000000                          | 0.00                               |
| M-1    | 39,551,000.00              | 39,551,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 39,551,000.00                    | 1.00000000                          | 0.00                               |
| M-2    | 35,829,000.00              | 35,829,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 35,829,000.00                    | 1.00000000                          | 0.00                               |
| M-3    | 21,869,000.00              | 21,869,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 21,869,000.00                    | 1.00000000                          | 0.00                               |
| M-4    | 19,543,000.00              | 19,543,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 19,543,000.00                    | 1.00000000                          | 0.00                               |
| M-5    | 17,681,000.00              | 17,681,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 17,681,000.00                    | 1.00000000                          | 0.00                               |
| M-6    | 15,820,000.00              | 15,820,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 5,004,475.85     | 5,004,475.85                    | 10,815,524.15                    | 0.68366145                          | 0.00                               |
| M-7    | 14,424,000.00              | 1,608,942.64                        | 0.00                                   | 0.00                                     | 0.00      | 1,608,942.64     | 1,608,942.64                    | 0.00                             | 0.00000000                          | 0.00                               |
| M-8    | 13,494,000.00              | 0.00                                | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 0.00                             | 0.00000000                          | 0.00                               |
| M-9    | 11,167,000.00              | 0.00                                | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 0.00                             | 0.00000000                          | 0.00                               |
| B-1    | 13,028,000.00              | 0.00                                | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 0.00                             | 0.00000000                          | 0.00                               |
| X      | 34,904,228.95              | 0.00                                | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 0.00                             | 0.00000000                          | 0.00                               |
| R      | 0.00                       | 0.00                                | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 0.00                             | 0.00000000                          | 0.00                               |
| R-X    | 0.00                       | 0.00                                | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 0.00                             | 0.00000000                          | 0.00                               |
| P      | 100.00                     | 100.00                              | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 100.00                           | 1.00000000                          | 0.00                               |
| Totals | 930,628,328.95             | 609,299,119.56                      | 0.00                                   | 5,691,277.14                             | 0.00      | 6,613,418.49     | 12,304,695.63                   | 596,994,423.93                   | 0.64149608                          | 5,691,277.14                       |

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

**Nomura Home Equity Loan, Inc.**  
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**Series 2007-2**

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**Principal Distribution Factors Statement**

| Class  | Original<br>Face<br>Amount | Beginning<br>Certificate<br>Balance | Scheduled<br>Principal<br>Distribution | Unscheduled<br>Principal<br>Distribution | Accretion  | Realized<br>Loss | Total<br>Principal<br>Reduction | Ending<br>Certificate<br>Balance | Ending<br>Certificate<br>Percentage | Total<br>Principal<br>Distribution |
|--------|----------------------------|-------------------------------------|--|--|------------|------------------|---------------------------------|----------------------------------|-------------------------------------|------------------------------------|
| I-A-1  | 358,847,000.00             | 636.39025381                        | 0.00000000                             | 8.29561125                               | 0.00000000 | 0.00000000       | 8.29561125                      | 628.09464256                     | 0.62809464                          | 8.29561125                         |
| II-A-1 | 220,764,000.00             | 522.38292253                        | 0.00000000                             | 12.29558230                              | 0.00000000 | 0.00000000       | 12.29558230                     | 510.08734024                     | 0.51008734                          | 12.29558230                        |
| II-A-2 | 26,333,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| II-A-3 | 65,731,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| II-A-4 | 21,643,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-1    | 39,551,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-2    | 35,829,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-3    | 21,869,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-4    | 19,543,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-5    | 17,681,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-6    | 15,820,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 316.33854930     | 316.33854930                    | 683.66145070                     | 0.68366145                          | 0.00000000                         |
| M-7    | 14,424,000.00              | 111.54621742                        | 0.00000000                             | 0.00000000                               | 0.00000000 | 111.54621742     | 111.54621742                    | 0.00000000                       | 0.00000000                          | 0.00000000                         |
| M-8    | 13,494,000.00              | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 0.00000000                       | 0.00000000                          | 0.00000000                         |
| M-9    | 11,167,000.00              | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 0.00000000                       | 0.00000000                          | 0.00000000                         |
| B-1    | 13,028,000.00              | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 0.00000000                       | 0.00000000                          | 0.00000000                         |
| X      | 34,904,228.95              | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 0.00000000                       | 0.00000000                          | 0.00000000                         |
| R      | 0.00                       | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 0.00000000                       | 0.00000000                          | 0.00000000                         |
| R-X    | 0.00                       | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 0.00000000                       | 0.00000000                          | 0.00000000                         |
| P      | 100.00                     | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |

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

NOTE: All classes per \$25,000 denomination.

Nomura Home Equity Loan, Inc.  
 Asset-Backed Certificates  
 Distribution Date: 25-Mar-2009

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

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**Interest Distribution Statement**

| Class  | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/ Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Current Interest Shortfall(1) | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/ Notional Balance |
|--------|---------------------|--------------|--------------------------|---|--------------------------|---|-------------------------------|----------------------------------|-----------------------------|--|--------------------------------------|
| I-A-1  | 02/25/09 - 03/24/09 | 28           | 0.62375 %                | 228,366,733.41                          | 110,789.58               | 0.00                                    | 0.00                          | 905.39                           | 109,884.19                  | 0.00                                   | 225,389,878.20                       |
| II-A-1 | 02/25/09 - 03/24/09 | 28           | 0.55375 %                | 115,323,343.51                          | 49,669.12                | 0.00                                    | 0.00                          | 405.90                           | 49,263.22                   | 0.00                                   | 112,608,921.58                       |
| II-A-2 | 02/25/09 - 03/24/09 | 28           | 0.61375 %                | 26,333,000.00                           | 12,570.35                | 0.00                                    | 0.00                          | 102.73                           | 12,467.62                   | 0.00                                   | 26,333,000.00                        |
| II-A-3 | 02/25/09 - 03/24/09 | 28           | 0.66375 %                | 65,731,000.00                           | 33,933.63                | 0.00                                    | 0.00                          | 277.31                           | 33,656.32                   | 0.00                                   | 65,731,000.00                        |
| II-A-4 | 02/25/09 - 03/24/09 | 28           | 0.75375 %                | 21,643,000.00                           | 12,688.21                | 0.00                                    | 0.00                          | 103.69                           | 12,584.52                   | 0.00                                   | 21,643,000.00                        |
| M-1    | 02/25/09 - 03/24/09 | 28           | 0.78375 %                | 39,551,000.00                           | 24,109.63                | 0.00                                    | 0.00                          | 197.03                           | 23,912.60                   | 0.00                                   | 39,551,000.00                        |
| M-2    | 02/25/09 - 03/24/09 | 28           | 0.79375 %                | 35,829,000.00                           | 22,119.43                | 0.00                                    | 0.00                          | 180.76                           | 21,938.67                   | 0.00                                   | 35,829,000.00                        |
| M-3    | 02/25/09 - 03/24/09 | 28           | 0.81375 %                | 21,869,000.00                           | 13,841.25                | 0.00                                    | 0.00                          | 113.11                           | 13,728.14                   | 0.00                                   | 21,869,000.00                        |
| M-4    | 02/25/09 - 03/24/09 | 28           | 0.89375 %                | 19,543,000.00                           | 13,585.10                | 0.00                                    | 0.00                          | 111.02                           | 13,474.08                   | 0.00                                   | 19,543,000.00                        |
| M-5    | 02/25/09 - 03/24/09 | 28           | 0.92375 %                | 17,681,000.00                           | 12,703.31                | 0.00                                    | 0.00                          | 103.81                           | 12,599.49                   | 0.00                                   | 17,681,000.00                        |
| M-6    | 02/25/09 - 03/24/09 | 28           | 0.97375 %                | 15,820,000.00                           | 11,981.45                | 0.00                                    | 0.00                          | 97.91                            | 11,883.54                   | 0.00                                   | 10,815,524.15                        |
| M-7    | 02/25/09 - 03/24/09 | 28           | 2.22375 %                | 1,608,942.64                            | 2,782.80                 | 0.00                                    | 0.00                          | 22.74                            | 2,760.06                    | 0.00                                   | 0.00                                 |
| M-8    | N/A                 | N/A          | 2.72375 %                | 0.00                                    | 0.00                     | 0.00                                    | 0.00                          | 0.00                             | 0.00                        | 0.00                                   | 0.00                                 |
| M-9    | N/A                 | N/A          | 2.72375 %                | 0.00                                    | 0.00                     | 0.00                                    | 0.00                          | 0.00                             | 0.00                        | 0.00                                   | 0.00                                 |
| B-1    | N/A                 | N/A          | 2.72375 %                | 0.00                                    | 0.00                     | 0.00                                    | 0.00                          | 0.00                             | 0.00                        | 0.00                                   | 0.00                                 |
| X      | N/A                 | N/A          | 0.00000 %                | 0.00                                    | 0.00                     | 0.00                                    | 0.00                          | 0.00                             | 0.00                        | 0.00                                   | 0.00                                 |
| R      | N/A                 | N/A          | 0.00000 %                | 0.00                                    | 0.00                     | 0.00                                    | 0.00                          | 0.00                             | 0.00                        | 0.00                                   | 0.00                                 |
| R-X    | N/A                 | N/A          | 0.00000 %                | 0.00                                    | 0.00                     | 0.00                                    | 0.00                          | 0.00                             | 0.00                        | 0.00                                   | 0.00                                 |
| P      | N/A                 | N/A          | 0.00000 %                | 100.00                                  | 0.00                     | 0.00                                    | 0.00                          | 0.00                             | 2,838.72                    | 0.00                                   | 100.00                               |
| Totals |                     |              |                          |   | 320,773.86               | 0.00                                    | 0.00                          | 2,621.40                         | 320,991.17                  | 0.00                                   |                                      |

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

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**Interest Distribution Factors Statement**

| Class  | Original Face Amount | Current Certificate Rate | Beginning Certificate/ Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Current Interest Shortfall(1) | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/ Notional Balance |
|--------|----------------------|--------------------------|---|--------------------------|---|-------------------------------|----------------------------------|-----------------------------|--|--------------------------------------|
| I-A-1  | 358,847,000.00       | 0.62375 %                | 636.39025381                            | 0.30873765               | 0.00000000                              | 0.00000000                    | 0.00252305                       | 0.30621460                  | 0.00000000                             | 628.09464256                         |
| II-A-1 | 220,764,000.00       | 0.55375 %                | 522.38292253                            | 0.22498741               | 0.00000000                              | 0.00000000                    | 0.00183861                       | 0.22314879                  | 0.00000000                             | 510.08734024                         |
| II-A-2 | 26,333,000.00        | 0.61375 %                | 1000.00000000                           | 0.47736111               | 0.00000000                              | 0.00000000                    | 0.00390119                       | 0.47345992                  | 0.00000000                             | 1000.00000000                        |
| II-A-3 | 65,731,000.00        | 0.66375 %                | 1000.00000000                           | 0.51625002               | 0.00000000                              | 0.00000000                    | 0.00421886                       | 0.51203116                  | 0.00000000                             | 1000.00000000                        |
| II-A-4 | 21,643,000.00        | 0.75375 %                | 1000.00000000                           | 0.58625006               | 0.00000000                              | 0.00000000                    | 0.00479093                       | 0.58145913                  | 0.00000000                             | 1000.00000000                        |
| M-1    | 39,551,000.00        | 0.78375 %                | 1000.00000000                           | 0.60958332               | 0.00000000                              | 0.00000000                    | 0.00498167                       | 0.60460165                  | 0.00000000                             | 1000.00000000                        |
| M-2    | 35,829,000.00        | 0.79375 %                | 1000.00000000                           | 0.61736108               | 0.00000000                              | 0.00000000                    | 0.00504508                       | 0.61231600                  | 0.00000000                             | 1000.00000000                        |
| M-3    | 21,869,000.00        | 0.81375 %                | 1000.00000000                           | 0.63291646               | 0.00000000                              | 0.00000000                    | 0.00517216                       | 0.62774430                  | 0.00000000                             | 1000.00000000                        |
| M-4    | 19,543,000.00        | 0.89375 %                | 1000.00000000                           | 0.69513892               | 0.00000000                              | 0.00000000                    | 0.00568081                       | 0.68945812                  | 0.00000000                             | 1000.00000000                        |
| M-5    | 17,681,000.00        | 0.92375 %                | 1000.00000000                           | 0.71847237               | 0.00000000                              | 0.00000000                    | 0.00587127                       | 0.71260053                  | 0.00000000                             | 1000.00000000                        |
| M-6    | 15,820,000.00        | 0.97375 %                | 1000.00000000                           | 0.75736094               | 0.00000000                              | 0.00000000                    | 0.00618900                       | 0.75117193                  | 0.00000000                             | 683.66145070                         |
| M-7    | 14,424,000.00        | 2.22375 %                | 111.54621742                            | 0.19292845               | 0.00000000                              | 0.00000000                    | 0.00157654                       | 0.19135191                  | 0.00000000                             | 0.00000000                           |
| M-8    | 13,494,000.00        | 2.72375 %                | 0.00000000                              | 0.00000000               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                           |
| M-9    | 11,167,000.00        | 2.72375 %                | 0.00000000                              | 0.00000000               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                           |
| B-1    | 13,028,000.00        | 2.72375 %                | 0.00000000                              | 0.00000000               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                           |
| X      | 34,904,228.95        | 0.00000 %                | 0.00000000                              | 0.00000000               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                           |
| R      | 0.00                 | 0.00000 %                | 0.00000000                              | 0.00000000               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                           |
| R-X    | 0.00                 | 0.00000 %                | 0.00000000                              | 0.00000000               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                           |
| P      | 100.00               | 0.00000 %                | 1000.00000000                           | 0.00000000               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 28387.20000000              | 0.00000000                             | 1000.00000000                        |

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

NOTE: All classes per \$25,000 denomination.

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

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**Certificateholder Account Statement**

| CERTIFICATE ACCOUNT                             |                |
|---|----------------|
| Beginning Balance                               | 0.00           |
| Deposits  |                |
| Payments of Interest and Principal              | 15,786,465.80  |
| Reserve Funds and Credit Enhancements           | 0.00           |
| Proceeds from Repurchased Loans                 | 0.00           |
| Servicer Advances                               | 2,434,304.28   |
| Gains & Subsequent Recoveries (Realized Losses) | (8,859,985.05) |
| Prepayment Penalties                            | 2,838.72       |
| Swap/Cap Payments                               | 0.00           |
| Total Deposits                                  | 9,363,623.75   |
| Withdrawals                                     |                |
| Swap Payments                                   | 513,958.77     |
| Reserve Funds and Credit Enhancements           | 0.00           |
| Reimbursement for Servicer Advances             | 2,576,413.57   |
| Total Administration Fees                       | 260,983.10     |
| Payment of Interest and Principal               | 6,012,268.31   |
| Total Withdrawals (Pool Distribution Amount)    | 9,363,623.75   |
| Ending Balance                                  | 0.00           |

Servicer Advances are calculated as delinquent scheduled principal and interest.

| PREPAYMENT/CURTAILMENT INTEREST SHORTFALL               |          |
|---|----------|
| Total Prepayment/Curtailment Interest Shortfall         | 2,621.40 |
| Servicing Fee Support                                   | 0.00     |
| Non-Supported Prepayment/Curtailment Interest Shortfall | 2,621.40 |

| ADMINISTRATION FEES                                 |            |
|---|------------|
| Gross Servicing Fee*                                | 253,874.60 |
| Master Servicing Fee - Wells Fargo Bank, N.A.       | 7,108.50   |
| Supported Prepayment/Curtailment Interest Shortfall | 0.00       |
| Total Administration Fees                           | 260,983.10 |

\*Servicer Payees include: LITTON LOAN SERVICING; OCWEN LOAN SERVICING, LLC;  
SELECT PORTFOLIO SERVICING,INC; WELLS FARGO BANK, N.A.

NOTE: The Master Servicing Fee Rate includes any and all fees payable to the Credit Risk Manager.

| Reserve and Guaranty Funds                        |                   |                     |                  |                    |
|---|-------------------|---------------------|------------------|--------------------|
| Account Name                                      | Beginning Balance | Current Withdrawals | Current Deposits | Ending Balance     |
| Basis Risk Shortfall Reserve Fund - HSBC Bank USA | 0.00              | 0.00                | 0.00             | 0.00               |
| Class P Certificate Account                       | 100.00            | 0.00                | 0.00             | 100.00             |
| Supplemental Interest Trust                       | 0.00              | 0.00                | 0.00             | 0.00               |
| Hedge Funds                                       |                   |                     |                  |                    |
| Account Name                                      |                   | Funds In (A)        | Funds Out (B)    | Net Amount (A - B) |
| Basis Risk Cap Agreement - HSBC Bank USA          |                   | 0.00                | 0.00             | 0.00               |
| Interest Rate Cap Agreement - HSBC Bank USA       |                   | 0.00                | 0.00             | 0.00               |
| Net Swap Agreement - HSBC Bank USA                |                   | 46,781.23           | 560,740.00       | (513,958.77)       |

Nomura Home Equity Loan, Inc.  
 Asset-Backed Certificates  
 Distribution Date: 25-Mar-2009

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
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**Collateral Statement**

| Group                              | Group 1           | Group 2           | Total             |
|------------------------------------|-------------------|-------------------|-------------------|
| Collateral Description             | Fixed 15/30 & ARM | Fixed 15/30 & ARM | Mixed Fixed & Arm |
| Weighted Average Coupon Rate       | 8.046424          | 8.105025          | 8.073195          |
| Weighted Average Net Rate          | 7.546424          | 7.605025          | 7.573195          |
| Weighted Average Pass-Through Rate | 7.532424          | 7.591025          | 7.559195          |
| Weighted Average Remaining Term    | 330               | 328               | 329               |
| Principal and Interest Constant    | 2,392,792.89      | 2,014,751.33      | 4,407,544.22      |
| Beginning Loan Count               | 2,089             | 1,307             | 3,396             |
| Loans Paid in Full                 | 29                | 38                | 67                |
| Ending Loan Count                  | 2,060             | 1,269             | 3,329             |
| Beginning Scheduled Balance        | 330,943,962.85    | 278,355,056.71    | 609,299,019.56    |
| Ending Scheduled Balance           | 325,515,405.17    | 271,478,918.76    | 596,994,323.93    |
| Actual Ending Collateral Balance   | 326,100,940.92    | 272,020,346.21    | 598,121,287.13    |
| Scheduled Principal                | 173,696.74        | 134,689.09        | 308,385.83        |
| Unscheduled Principal              | 5,254,860.94      | 6,741,448.86      | 11,996,309.80     |
| Negative Amortized Principal       | 0.00              | 0.00              | 0.00              |
| Scheduled Interest                 | 2,219,096.15      | 1,880,062.24      | 4,099,158.39      |
| Servicing Fees                     | 137,893.32        | 115,981.28        | 253,874.60        |
| Master Servicing Fees              | 3,861.02          | 3,247.48          | 7,108.50          |
| Trustee Fee                        | 0.00              | 0.00              | 0.00              |
| FRY Amount                         | 0.00              | 0.00              | 0.00              |
| Special Hazard Fee                 | 0.00              | 0.00              | 0.00              |
| Other Fee                          | 0.00              | 0.00              | 0.00              |
| Pool Insurance Fee                 | 0.00              | 0.00              | 0.00              |
| Spread 1                           | 0.00              | 0.00              | 0.00              |
| Spread 2                           | 0.00              | 0.00              | 0.00              |
| Spread 3                           | 0.00              | 0.00              | 0.00              |
| Net Interest                       | 2,077,341.81      | 1,760,833.48      | 3,838,175.29      |
| Realized Loss Amount               | 3,550,933.50      | 5,309,051.55      | 8,859,985.05      |
| Cumulative Realized Loss           | 37,992,808.50     | 82,156,579.86     | 120,149,388.36    |
| Percentage of Cumulative Losses    | 7.8877            | 18.2995           | 12.9106           |
| Prepayment Penalty Waived Amount   | 0.00              | 0.00              | 0.00              |
| Prepayment Penalty Waived Count    | 0                 | 0                 | 0                 |
| Prepayment Penalty Paid Amount     | 2,838.71          | 0.01              | 2,838.72          |
| Prepayment Penalty Paid Count      | 4                 | 1                 | 5                 |
| Special Servicing Fee              | 0.00              | 0.00              | 0.00              |

Nomura Home Equity Loan, Inc.  
 Asset-Backed Certificates  
 Distribution Date: 25-Mar-2009

**Nomura Home Equity Loan, Inc.**  
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**Additional Reporting - Deal Level**

| <b>Cash Reporting</b>                   |               |
|---|---------------|
| Monthly Excess Cashflow                 | 2,131,439.66  |
| <b>Informational Reporting</b>          |               |
| Three-Month Rolling Delinquency Average | 42.341627%    |
| Extraordinary Trust Fund Expenses       | 0.00          |
| Relief Act Interest Shortfalls          | 2,621.40      |
| <b>Structural Reporting</b>             |               |
| Overcollateralization Amount            | 0.00          |
| Extra Principal Distribution Amount     | 2,131,439.66  |
| Overcollateralization Release Amount    | 0.00          |
| Overcollateralization Deficiency Amount | 34,898,558.59 |
| Required Overcollateralization Amount   | 34,898,558.59 |
| <b>Trigger Event Reporting</b>          |               |
| Stepdown Date                           | NO            |
| Trigger Event                           | Fail          |
| Delinquency Trigger                     |               |
| Trigger Result                          | Fail          |
| Threshold Value                         | 7.634413%     |
| Calculated Value                        | 43.118070%    |
| Cumulative Loss Trigger                 |               |
| Trigger Result                          | Pass          |
| Threshold Value                         | 3.800000%     |
| Calculated Value                        | 12.806040%    |



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**Delinquency Status - OTS Delinquency Calculation Method**

| DELINQUENT         |                       |               | BANKRUPTCY        |                      |              | FORECLOSURE        |                       |               | REO               |                      |               | TOTAL              |                       |                |
|--------------------|-----------------------|---------------|-------------------|----------------------|--------------|--------------------|-----------------------|---------------|-------------------|----------------------|---------------|--------------------|-----------------------|----------------|
| No. of<br>Loans    | Actual<br>Balance     |               | No. of<br>Loans   | Actual<br>Balance    |              | No. of<br>Loans    | Actual<br>Balance     |               | No. of<br>Loans   | Actual<br>Balance    |               | No. of<br>Loans    | Actual<br>Balance     |                |
|                    |                       |               | 0-29 Days         | 16                   | 2,565,434.45 | 0-29 Days          | 0                     | 0.00          | 0-29 Days         | 0                    | 0.00          | 0-29 Days          | 16                    | 2,565,434.45   |
| 30 Days            | 227                   | 42,116,581.68 | 30 Days           | 6                    | 741,215.52   | 30 Days            | 0                     | 0.00          | 30 Days           | 0                    | 0.00          | 30 Days            | 233                   | 42,857,797.20  |
| 60 Days            | 147                   | 29,299,475.84 | 60 Days           | 4                    | 452,607.30   | 60 Days            | 0                     | 0.00          | 60 Days           | 0                    | 0.00          | 60 Days            | 151                   | 29,752,083.14  |
| 90 Days            | 71                    | 11,460,833.09 | 90 Days           | 2                    | 208,308.43   | 90 Days            | 66                    | 14,162,652.18 | 90 Days           | 0                    | 0.00          | 90 Days            | 139                   | 25,831,793.70  |
| 120 Days           | 69                    | 8,905,142.88  | 120 Days          | 6                    | 497,856.17   | 120 Days           | 84                    | 20,440,646.02 | 120 Days          | 0                    | 0.00          | 120 Days           | 159                   | 29,843,645.07  |
| 150 Days           | 45                    | 8,774,117.52  | 150 Days          | 11                   | 1,645,074.50 | 150 Days           | 71                    | 16,725,139.64 | 150 Days          | 3                    | 374,856.07    | 150 Days           | 130                   | 27,519,187.73  |
| 180+ Days          | 79                    | 18,545,959.87 | 180+ Days         | 34                   | 8,215,244.67 | 180+ Days          | 251                   | 60,466,599.43 | 180+ Days         | 217                  | 54,762,657.39 | 180+ Days          | 581                   | 141,990,461.36 |
| <b>638</b>         | <b>119,102,110.88</b> |               | <b>79</b>         | <b>14,325,741.04</b> |              | <b>472</b>         | <b>111,795,037.27</b> |               | <b>220</b>        | <b>55,137,513.46</b> |               | <b>1,409</b>       | <b>300,360,402.65</b> |                |
| No. of<br>Loans    | Actual<br>Balance     |               | No. of<br>Loans   | Actual<br>Balance    |              | No. of<br>Loans    | Actual<br>Balance     |               | No. of<br>Loans   | Actual<br>Balance    |               | No. of<br>Loans    | Actual<br>Balance     |                |
|                    |                       |               | 0-29 Days         | 0.480625 %           | 0.428915 %   | 0-29 Days          | 0.000000 %            | 0.000000 %    | 0-29 Days         | 0.000000 %           | 0.000000 %    | 0-29 Days          | 0.480625 %            | 0.428915 %     |
| 30 Days            | 6.818865 %            | 7.041478 %    | 30 Days           | 0.180234 %           | 0.123924 %   | 30 Days            | 0.000000 %            | 0.000000 %    | 30 Days           | 0.000000 %           | 0.000000 %    | 30 Days            | 6.999099 %            | 7.165402 %     |
| 60 Days            | 4.415740 %            | 4.898584 %    | 60 Days           | 0.120156 %           | 0.075671 %   | 60 Days            | 0.000000 %            | 0.000000 %    | 60 Days           | 0.000000 %           | 0.000000 %    | 60 Days            | 4.535897 %            | 4.974256 %     |
| 90 Days            | 2.132773 %            | 1.916139 %    | 90 Days           | 0.060078 %           | 0.034827 %   | 90 Days            | 1.982577 %            | 2.367856 %    | 90 Days           | 0.000000 %           | 0.000000 %    | 90 Days            | 4.175428 %            | 4.318822 %     |
| 120 Days           | 2.072695 %            | 1.488852 %    | 120 Days          | 0.180234 %           | 0.083237 %   | 120 Days           | 2.523280 %            | 3.417475 %    | 120 Days          | 0.000000 %           | 0.000000 %    | 120 Days           | 4.776209 %            | 4.989564 %     |
| 150 Days           | 1.351757 %            | 1.466946 %    | 150 Days          | 0.330430 %           | 0.275040 %   | 150 Days           | 2.132773 %            | 2.796279 %    | 150 Days          | 0.090117 %           | 0.062672 %    | 150 Days           | 3.905077 %            | 4.600938 %     |
| 180+ Days          | 2.373085 %            | 3.100702 %    | 180+ Days         | 1.021328 %           | 1.373508 %   | 180+ Days          | 7.539802 %            | 10.109421 %   | 180+ Days         | 6.518474 %           | 9.155778 %    | 180+ Days          | 17.452688 %           | 23.739409 %    |
| <b>19.164914 %</b> | <b>19.912702 %</b>    |               | <b>2.373085 %</b> | <b>2.395123 %</b>    |              | <b>14.178432 %</b> | <b>18.691031 %</b>    |               | <b>6.608591 %</b> | <b>9.218450 %</b>    |               | <b>42.325023 %</b> | <b>50.217307 %</b>    |                |

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

Current Period Class A Insufficient Funds 0.00 Principal Balance of Contaminated Properties 0.00 Periodic Advance 2,434,304.28

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**Delinquency Status By Group**

| <b>DELINQUENT</b>    |            |               | <b>BANKRUPTCY</b> |                |              | <b>FORECLOSURE</b> |                |               | <b>REO</b>  |                |               | <b>TOTAL</b> |                |                |
|----------------------|------------|---------------|-------------------|----------------|--------------|--------------------|----------------|---------------|-------------|----------------|---------------|--------------|----------------|----------------|
| <b>Group 1 - OTS</b> |            |               |                   |                |              |                    |                |               |             |                |               |              |                |                |
| No of Loans          | Actual Bal |               | No of Loans       | Actual Balance |              | No of Loans        | Actual Balance |               | No of Loans | Actual Balance |               | No of Loans  | Actual Balance |                |
| 30 Days              | 156        | 26,218,276.44 | 0-29 Days         | 7              | 1,145,501.68 | 0-29 Days          | 0              | 0.00          | 0-29 Days   | 0              | 0.00          | 0-29 Days    | 7              | 1,145,501.68   |
| 60 Days              | 94         | 16,536,045.77 | 30 Days           | 5              | 678,004.83   | 30 Days            | 0              | 0.00          | 30 Days     | 0              | 0.00          | 30 Days      | 161            | 26,896,281.27  |
| 90 Days              | 40         | 5,715,192.74  | 60 Days           | 2              | 304,530.32   | 60 Days            | 0              | 0.00          | 60 Days     | 0              | 0.00          | 60 Days      | 96             | 16,840,576.09  |
| 120 Days             | 41         | 5,194,483.60  | 90 Days           | 1              | 179,818.69   | 90 Days            | 35             | 6,105,654.34  | 90 Days     | 0              | 0.00          | 90 Days      | 76             | 12,000,665.77  |
| 150 Days             | 21         | 3,917,694.05  | 120 Days          | 6              | 497,856.17   | 120 Days           | 46             | 9,031,657.86  | 120 Days    | 0              | 0.00          | 120 Days     | 93             | 14,723,997.63  |
| 180+ Days            | 33         | 6,991,977.67  | 150 Days          | 7              | 909,158.58   | 150 Days           | 39             | 8,135,742.86  | 150 Days    | 2              | 305,555.82    | 150 Days     | 69             | 13,268,151.31  |
|                      |            |               | 180+ Days         | 17             | 3,090,895.99 | 180+ Days          | 141            | 27,201,135.33 | 180+ Days   | 121            | 25,734,177.54 | 180+ Days    | 312            | 63,018,186.53  |
|                      | 385        | 64,573,670.27 |                   | 45             | 6,805,766.26 |                    | 261            | 50,474,190.39 |             | 123            | 26,039,733.36 |              | 814            | 147,893,360.28 |
| 30 Days              | 7.572816%  | 8.039927%     | 0-29 Days         | 0.339806%      | 0.351272%    | 0-29 Days          | 0.000000%      | 0.000000%     | 0-29 Days   | 0.000000%      | 0.000000%     | 0-29 Days    | 0.339806%      | 0.351272%      |
| 60 Days              | 4.563107%  | 5.070837%     | 30 Days           | 0.242718%      | 0.207913%    | 30 Days            | 0.000000%      | 0.000000%     | 30 Days     | 0.000000%      | 0.000000%     | 30 Days      | 7.815534%      | 8.247839%      |
| 90 Days              | 1.941748%  | 1.752584%     | 60 Days           | 0.097087%      | 0.093385%    | 60 Days            | 0.000000%      | 0.000000%     | 60 Days     | 0.000000%      | 0.000000%     | 60 Days      | 4.660194%      | 5.164222%      |
| 120 Days             | 1.990291%  | 1.592907%     | 90 Days           | 0.048544%      | 0.055142%    | 90 Days            | 1.699029%      | 1.872320%     | 90 Days     | 0.000000%      | 0.000000%     | 90 Days      | 3.689320%      | 3.680046%      |
| 150 Days             | 1.019417%  | 1.201375%     | 120 Days          | 0.291262%      | 0.152669%    | 120 Days           | 2.233010%      | 2.769590%     | 120 Days    | 0.000000%      | 0.000000%     | 120 Days     | 4.514563%      | 4.515166%      |
| 180+ Days            | 1.601942%  | 2.144115%     | 150 Days          | 0.339806%      | 0.278797%    | 150 Days           | 1.893204%      | 2.494854%     | 150 Days    | 0.097087%      | 0.093700%     | 150 Days     | 3.349515%      | 4.068725%      |
|                      | 18.689320% | 19.801743%    | 180+ Days         | 0.825243%      | 0.947834%    | 180+ Days          | 6.844660%      | 8.341324%     | 180+ Days   | 5.873786%      | 7.891476%     | 180+ Days    | 15.145631%     | 19.324748%     |
|                      |            |               |                   | 2.184466%      | 2.087012%    |                    | 12.669903%     | 15.478088%    |             | 5.970874%      | 7.985176%     |              | 39.514563%     | 45.352019%     |

| <b>DELINQUENT</b>    |            |               | <b>BANKRUPTCY</b> |                |              | <b>FORECLOSURE</b> |                |               | <b>REO</b>  |                |               | <b>TOTAL</b> |                |                |
|----------------------|------------|---------------|-------------------|----------------|--------------|--------------------|----------------|---------------|-------------|----------------|---------------|--------------|----------------|----------------|
| <b>Group 2 - OTS</b> |            |               |                   |                |              |                    |                |               |             |                |               |              |                |                |
| No of Loans          | Actual Bal |               | No of Loans       | Actual Balance |              | No of Loans        | Actual Balance |               | No of Loans | Actual Balance |               | No of Loans  | Actual Balance |                |
| 30 Days              | 71         | 15,898,305.24 | 0-29 Days         | 9              | 1,419,932.77 | 0-29 Days          | 0              | 0.00          | 0-29 Days   | 0              | 0.00          | 0-29 Days    | 9              | 1,419,932.77   |
| 60 Days              | 53         | 12,763,430.07 | 30 Days           | 1              | 63,210.69    | 30 Days            | 0              | 0.00          | 30 Days     | 0              | 0.00          | 30 Days      | 72             | 15,961,515.93  |
| 90 Days              | 31         | 5,745,640.35  | 60 Days           | 2              | 148,076.98   | 60 Days            | 0              | 0.00          | 60 Days     | 0              | 0.00          | 60 Days      | 55             | 12,911,507.05  |
| 120 Days             | 28         | 3,710,659.28  | 90 Days           | 1              | 28,489.74    | 90 Days            | 31             | 8,056,997.84  | 90 Days     | 0              | 0.00          | 90 Days      | 63             | 13,831,127.93  |
| 150 Days             | 24         | 4,856,423.47  | 120 Days          | 0              | 0.00         | 120 Days           | 38             | 11,408,988.16 | 120 Days    | 0              | 0.00          | 120 Days     | 66             | 15,119,647.44  |
| 180+ Days            | 46         | 11,553,982.20 | 150 Days          | 4              | 735,915.92   | 150 Days           | 32             | 8,589,396.78  | 150 Days    | 1              | 69,300.25     | 150 Days     | 61             | 14,251,036.42  |
|                      | 253        | 54,528,440.61 | 180+ Days         | 17             | 5,124,348.68 | 180+ Days          | 110            | 33,265,464.10 | 180+ Days   | 96             | 29,028,479.85 | 180+ Days    | 269            | 78,972,274.83  |
|                      |            |               |                   | 34             | 7,519,974.78 |                    | 211            | 61,320,846.88 |             | 97             | 29,097,780.10 |              | 595            | 152,467,042.37 |
| 30 Days              | 5.594957%  | 5.844528%     | 0-29 Days         | 0.709220%      | 0.521995%    | 0-29 Days          | 0.000000%      | 0.000000%     | 0-29 Days   | 0.000000%      | 0.000000%     | 0-29 Days    | 0.709220%      | 0.521995%      |
| 60 Days              | 4.176517%  | 4.692087%     | 30 Days           | 0.078802%      | 0.023237%    | 30 Days            | 0.000000%      | 0.000000%     | 30 Days     | 0.000000%      | 0.000000%     | 30 Days      | 5.673759%      | 5.867765%      |
| 90 Days              | 2.442868%  | 2.112210%     | 60 Days           | 0.157604%      | 0.054436%    | 60 Days            | 0.000000%      | 0.000000%     | 60 Days     | 0.000000%      | 0.000000%     | 60 Days      | 4.334121%      | 4.746523%      |
| 120 Days             | 2.206462%  | 1.364111%     | 90 Days           | 0.078802%      | 0.010473%    | 90 Days            | 2.442868%      | 2.961910%     | 90 Days     | 0.000000%      | 0.000000%     | 90 Days      | 4.964539%      | 5.084593%      |
| 150 Days             | 1.891253%  | 1.785316%     | 120 Days          | 0.000000%      | 0.000000%    | 120 Days           | 2.994484%      | 4.194167%     | 120 Days    | 0.000000%      | 0.000000%     | 120 Days     | 5.200946%      | 5.558278%      |
| 180+ Days            | 3.624901%  | 4.247470%     | 150 Days          | 0.315209%      | 0.270537%    | 150 Days           | 2.521671%      | 3.157630%     | 150 Days    | 0.078802%      | 0.025476%     | 150 Days     | 4.806935%      | 5.238960%      |
|                      | 19.936958% | 20.045721%    | 180+ Days         | 1.339638%      | 1.883811%    | 180+ Days          | 8.668243%      | 12.229035%    | 180+ Days   | 7.565012%      | 10.671437%    | 180+ Days    | 21.197794%     | 29.031753%     |
|                      |            |               |                   | 2.679275%      | 2.764490%    |                    | 16.627266%     | 22.542743%    |             | 7.643814%      | 10.696913%    |              | 46.887313%     | 56.049867%     |

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

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**180+ Delinquency Summary**

| Days<br>Delinquent | Summary               |                                      |                                | Group 1               |                                      |                                | Group 2               |                                      |                                |
|--------------------|-----------------------|--------------------------------------|--------------------------------|-----------------------|--------------------------------------|--------------------------------|-----------------------|--------------------------------------|--------------------------------|
|                    | Number<br>Of<br>Loans | Outstanding<br>Actual<br>Balance(\$) | Percentage<br>Of<br>Balance(%) | Number<br>Of<br>Loans | Outstanding<br>Actual<br>Balance(\$) | Percentage<br>Of<br>Balance(%) | Number<br>Of<br>Loans | Outstanding<br>Actual<br>Balance(\$) | Percentage<br>Of<br>Balance(%) |
| 180 - 209          | 92                    | 20,856,863.53                        | 3.487                          | 51                    | 9,596,743.37                         | 2.943                          | 41                    | 11,260,120.16                        | 4.139                          |
| 210 - 239          | 65                    | 14,003,073.82                        | 2.341                          | 35                    | 6,992,688.97                         | 2.144                          | 30                    | 7,010,384.85                         | 2.577                          |
| 240 - 269          | 61                    | 15,115,863.88                        | 2.527                          | 27                    | 5,620,590.35                         | 1.724                          | 34                    | 9,495,273.53                         | 3.491                          |
| 270 - 299          | 46                    | 11,665,126.22                        | 1.950                          | 26                    | 4,917,632.70                         | 1.508                          | 20                    | 6,747,493.52                         | 2.481                          |
| 300 - 329          | 38                    | 8,985,897.42                         | 1.502                          | 22                    | 4,229,381.77                         | 1.297                          | 16                    | 4,756,515.65                         | 1.749                          |
| 330 - 359          | 38                    | 10,384,891.65                        | 1.736                          | 21                    | 4,677,786.60                         | 1.434                          | 17                    | 5,707,105.05                         | 2.098                          |
| 360 - 389          | 34                    | 8,841,369.83                         | 1.478                          | 15                    | 3,397,727.36                         | 1.042                          | 19                    | 5,443,642.47                         | 2.001                          |
| 390 - 419          | 26                    | 6,009,538.89                         | 1.005                          | 15                    | 3,081,267.76                         | 0.945                          | 11                    | 2,928,271.13                         | 1.076                          |
| 420 - 449          | 16                    | 4,984,227.52                         | 0.833                          | 7                     | 1,609,636.64                         | 0.494                          | 9                     | 3,374,590.88                         | 1.241                          |
| 450 - 479          | 22                    | 5,984,882.77                         | 1.001                          | 12                    | 2,136,521.49                         | 0.655                          | 10                    | 3,848,361.28                         | 1.415                          |
| 480 - 509          | 27                    | 6,013,407.63                         | 1.005                          | 12                    | 2,438,685.26                         | 0.748                          | 15                    | 3,574,722.37                         | 1.314                          |
| 510 - 539          | 20                    | 3,948,257.26                         | 0.660                          | 12                    | 2,035,787.79                         | 0.624                          | 8                     | 1,912,469.47                         | 0.703                          |
| 540 - 569          | 17                    | 5,585,374.16                         | 0.934                          | 6                     | 1,642,727.94                         | 0.504                          | 11                    | 3,942,646.22                         | 1.449                          |
| 570 - 599          | 12                    | 2,627,834.85                         | 0.439                          | 7                     | 1,001,853.77                         | 0.307                          | 5                     | 1,625,981.08                         | 0.598                          |
| 600 - 629          | 16                    | 3,257,846.22                         | 0.545                          | 11                    | 2,079,217.96                         | 0.638                          | 5                     | 1,178,628.26                         | 0.433                          |
| 630 - 659          | 20                    | 6,127,912.35                         | 1.025                          | 13                    | 2,909,808.87                         | 0.892                          | 7                     | 3,218,103.48                         | 1.183                          |
| 660 - 689          | 8                     | 1,748,780.41                         | 0.292                          | 4                     | 776,535.81                           | 0.238                          | 4                     | 972,244.60                           | 0.357                          |
| 690 - 719          | 7                     | 1,673,228.34                         | 0.280                          | 4                     | 804,601.91                           | 0.247                          | 3                     | 868,626.43                           | 0.319                          |
| 720 - 749          | 5                     | 1,122,816.27                         | 0.188                          | 4                     | 1,030,388.12                         | 0.316                          | 1                     | 92,428.15                            | 0.034                          |
| 750 - 779          | 3                     | 1,041,328.66                         | 0.174                          | 3                     | 1,041,328.66                         | 0.319                          | 0                     | 0.00                                 | 0.000                          |
| 780 - 809          | 3                     | 804,239.04                           | 0.134                          | 2                     | 457,208.31                           | 0.140                          | 1                     | 347,030.73                           | 0.128                          |
| 810 - 839          | 4                     | 679,700.64                           | 0.114                          | 3                     | 540,065.12                           | 0.166                          | 1                     | 139,635.52                           | 0.051                          |
| 840 - 869          | 1                     | 528,000.00                           | 0.088                          | 0                     | 0.00                                 | 0.000                          | 1                     | 528,000.00                           | 0.194                          |
| Total              | 581                   | 141,990,461.36                       | 23.738                         | 312                   | 63,018,186.53                        | 19.325                         | 269                   | 78,972,274.83                        | 29.031                         |

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

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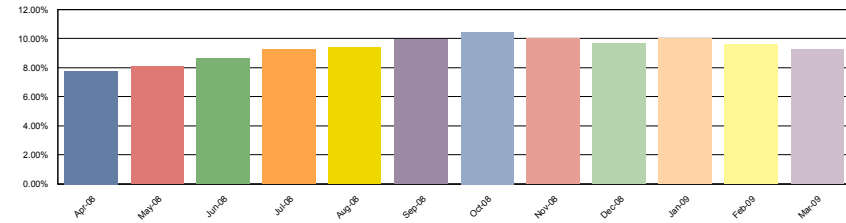
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**REO Detail - All Mortgage Loans in REO during Current Period**

**Summary**

|                            |               |
|----------------------------|---------------|
| New REO Loans              |               |
| Loans in REO               | 25            |
| Original Principal Balance | 6,402,714.00  |
| Current Actual Balance     | 6,306,714.82  |
| Current REO Total          |               |
| Loans in REO               | 220           |
| Original Principal Balance | 55,544,054.00 |
| Current Actual Balance     | 55,137,513.46 |

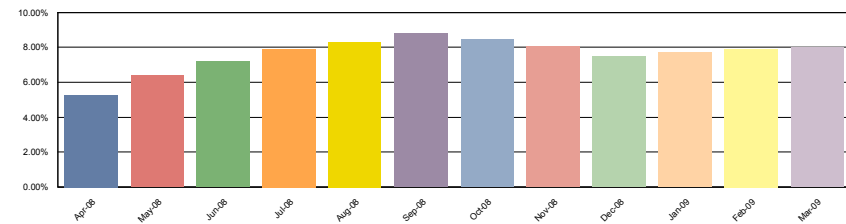
**12 Month REO History**



**Group 1**

|                            |               |
|----------------------------|---------------|
| New REO Loans              |               |
| Loans in REO               | 16            |
| Original Principal Balance | 3,814,150.00  |
| Current Actual Balance     | 3,757,111.96  |
| Current REO Total          |               |
| Loans in REO               | 123           |
| Original Principal Balance | 26,203,665.00 |
| Current Actual Balance     | 26,039,733.36 |

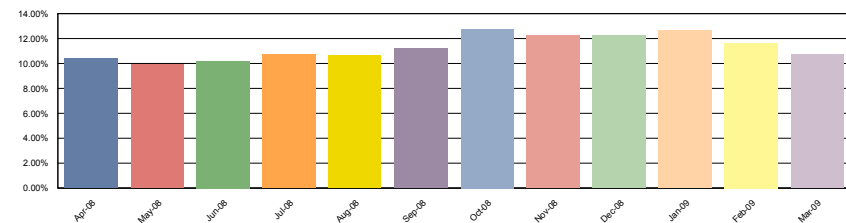
**12 Month REO History**



**Group 2**

|                            |               |
|----------------------------|---------------|
| New REO Loans              |               |
| Loans in REO               | 9             |
| Original Principal Balance | 2,588,564.00  |
| Current Actual Balance     | 2,549,602.86  |
| Current REO Total          |               |
| Loans in REO               | 97            |
| Original Principal Balance | 29,340,389.00 |
| Current Actual Balance     | 29,097,780.10 |

**12 Month REO History**



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

| Group   | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0171117694  | Jul-2008               | 01-May-2006        | CA    | 90.00              | 387,000.00                 | 383,104.92             | 01-Sep-2007  | 16                | 11.000%           | 55,280.85                       |
| Group 1 | 0171181068  | Aug-2008               | 01-Jun-2006        | CA    | 78.35              | 380,000.00                 | 376,602.26             | 01-Oct-2007  | 15                | 11.875%           | 52,049.53                       |
| Group 1 | 0171185126  | Jan-2009               | 01-Jun-2006        | MI    | 84.91              | 90,000.00                  | 92,767.96              | 01-Apr-2008  | 9                 | 8.400%            | 6,549.64                        |
| Group 1 | 0171185194  | Feb-2009               | 01-Jun-2006        | MI    | 80.00              | 92,800.00                  | 92,730.01              | 01-May-2008  | 8                 | 6.000%            | 4,233.98                        |
| Group 1 | 0171185197  | Jun-2008               | 01-Jun-2006        | MI    | 90.00              | 212,400.00                 | 210,320.26             | 01-Dec-2007  | 13                | 9.850%            | 24,536.27                       |
| Group 1 | 0171185208  | Jan-2009               | 01-Jul-2006        | MI    | 75.12              | 61,600.00                  | 60,696.64              | 01-Jun-2008  | 7                 | 8.875%            | 3,806.41                        |
| Group 1 | 0171191692  | May-2008               | 01-May-2006        | MD    | 85.00              | 106,250.00                 | 104,969.16             | 01-Oct-2007  | 15                | 8.625%            | 11,810.29                       |
| Group 1 | 0171192127  | Feb-2009               | 01-Jun-2006        | FL    | 85.00              | 337,450.00                 | 333,245.45             | 01-Jan-2008  | 12                | 9.375%            | 31,993.26                       |
| Group 1 | 0171221048  | Mar-2008               | 01-Apr-2006        | CA    | 69.23              | 180,000.00                 | 178,664.89             | 01-May-2007  | 20                | 10.084%           | 30,134.45                       |
| Group 1 | 0171281420  | Dec-2008               | 01-Jun-2006        | PA    | 100.00             | 180,000.00                 | 178,933.89             | 01-Sep-2007  | 16                | 11.250%           | 28,566.10                       |
| Group 1 | 0171284095  | Mar-2009               | 01-Jun-2006        | AZ    | 80.00              | 176,000.00                 | 175,999.99             | 01-Jul-2008  | 6                 | 9.125%            | 9,973.36                        |
| Group 1 | 0171321610  | Jun-2007               | 01-Jul-2006        | AZ    | 66.67              | 140,000.00                 | 139,813.06             | 01-Oct-2006  | 27                | 9.875%            | 23,505.38                       |
| Group 1 | 0171321616  | Apr-2008               | 01-Jul-2006        | CA    | 80.00              | 384,000.00                 | 380,682.15             | 01-Jul-2007  | 18                | 9.875%            | 53,201.99                       |
| Group 1 | 0171368721  | Jan-2009               | 01-Jun-2006        | CA    | 80.00              | 185,600.00                 | 182,934.14             | 01-Feb-2008  | 11                | 8.250%            | 15,307.82                       |
| Group 1 | 0171445896  | Jan-2009               | 01-Jul-2006        | CA    | 90.00              | 238,500.00                 | 237,984.55             | 01-Feb-2008  | 11                | 8.580%            | 20,817.81                       |
| Group 1 | 0171458493  | Sep-2008               | 01-Aug-2006        | CA    | 85.00              | 208,250.00                 | 207,598.56             | 01-Aug-2007  | 17                | 9.375%            | 28,197.92                       |
| Group 1 | 0171458515  | Mar-2008               | 01-Aug-2006        | FL    | 90.00              | 171,000.00                 | 170,193.66             | 01-May-2007  | 20                | 9.875%            | 29,157.42                       |
| Group 1 | 0171458604  | Oct-2008               | 01-Jul-2006        | CA    | 69.99              | 314,950.00                 | 310,897.25             | 01-Feb-2008  | 11                | 8.540%            | 26,962.14                       |
| Group 1 | 0171458653  | Nov-2008               | 01-Jul-2006        | LA    | 84.99              | 79,806.00                  | 79,306.82              | 01-Apr-2007  | 21                | 8.500%            | 12,098.09                       |
| Group 1 | 0171458656  | Mar-2009               | 01-Aug-2006        | FL    | 79.98              | 383,900.00                 | 379,923.77             | 01-Dec-2007  | 13                | 8.800%            | 39,249.94                       |
| Group 1 | 0171475933  | Feb-2009               | 01-Aug-2006        | GA    | 80.00              | 128,000.00                 | 127,101.14             | 01-Jul-2008  | 6                 | 10.041%           | 8,282.51                        |
| Group 1 | 0171475942  | Dec-2008               | 01-Aug-2006        | FL    | 80.00              | 272,000.00                 | 271,347.36             | 01-Nov-2006  | 26                | 8.600%            | 47,287.21                       |
| Group 1 | 0171475944  | Dec-2008               | 01-Aug-2006        | AZ    | 79.98              | 105,250.00                 | 103,490.17             | 01-Mar-2008  | 10                | 7.190%            | 6,903.50                        |
| Group 1 | 0171475993  | Nov-2008               | 01-Aug-2006        | IL    | 80.00              | 81,600.00                  | 81,092.90              | 01-Apr-2007  | 21                | 8.841%            | 12,151.68                       |
| Group 1 | 0171476025  | Jan-2009               | 01-Jul-2006        | VA    | 80.00              | 320,000.00                 | 316,409.37             | 01-Jun-2008  | 7                 | 9.361%            | 20,760.64                       |
| Group 1 | 0171476028  | Sep-2008               | 01-Aug-2006        | IL    | 80.00              | 396,000.00                 | 393,968.53             | 01-Aug-2007  | 17                | 8.591%            | 45,197.68                       |
| Group 1 | 0171476076  | Dec-2007               | 01-Aug-2006        | CA    | 80.00              | 320,000.00                 | 318,904.59             | 01-Apr-2007  | 21                | 8.966%            | 44,648.27                       |
| Group 1 | 0171476122  | Jun-2008               | 01-Sep-2006        | MA    | 80.00              | 342,400.00                 | 341,901.58             | 01-Jan-2007  | 24                | 7.990%            | 55,331.55                       |
| Group 1 | 0171476195  | Feb-2008               | 01-Aug-2006        | MA    | 78.60              | 448,000.00                 | 445,990.71             | 01-Apr-2007  | 21                | 9.590%            | 77,384.59                       |
| Group 1 | 0171476202  | Nov-2008               | 01-Aug-2006        | CA    | 80.00              | 248,000.00                 | 243,722.42             | 01-Mar-2008  | 10                | 7.240%            | 16,379.64                       |
| Group 1 | 0171476289  | Dec-2008               | 01-Aug-2006        | FL    | 75.00              | 228,750.00                 | 228,396.33             | 01-May-2007  | 20                | 10.200%           | 40,800.79                       |
| Group 1 | 0171476312  | Mar-2009               | 01-Aug-2006        | MA    | 90.00              | 526,500.00                 | 522,696.73             | 01-Jul-2007  | 18                | 10.091%           | 77,602.27                       |
| Group 1 | 0171476335  | Oct-2008               | 01-Aug-2006        | GA    | 95.00              | 157,700.00                 | 157,438.51             | 01-Oct-2006  | 27                | 10.091%           | 30,175.32                       |
| Group 1 | 0171476441  | Mar-2009               | 01-Aug-2006        | CA    | 94.37              | 260,000.00                 | 258,420.25             | 01-Jan-2008  | 12                | 7.750%            | 21,808.83                       |
| Group 1 | 0171476487  | Jul-2008               | 01-Aug-2006        | HI    | 59.15              | 334,197.00                 | 330,400.74             | 01-Aug-2007  | 17                | 6.850%            | 32,935.03                       |
| Group 1 | 0171476503  | Dec-2008               | 01-Aug-2006        | PA    | 90.00              | 85,500.00                  | 84,615.60              | 01-Nov-2007  | 14                | 8.540%            | 9,049.69                        |
| Group 1 | 0171502839  | Jul-2008               | 01-Sep-2006        | FL    | 94.37              | 335,000.00                 | 333,497.06             | 01-Apr-2007  | 21                | 9.000%            | 54,310.37                       |
| Group 1 | 0171502841  | Jan-2009               | 01-Sep-2006        | CA    | 90.00              | 382,500.00                 | 381,501.49             | 01-Sep-2007  | 16                | 9.365%            | 50,927.30                       |
| Group 1 | 0171546090  | Mar-2009               | 01-Sep-2006        | GA    | 80.00              | 180,000.00                 | 178,238.78             | 01-Aug-2008  | 5                 | 8.625%            | 9,332.95                        |
| Group 1 | 0171546106  | Jan-2009               | 01-Sep-2006        | CA    | 90.00              | 342,000.00                 | 339,323.77             | 01-Feb-2008  | 11                | 8.375%            | 27,819.49                       |

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

| Group   | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0171573097  | Dec-2008               | 01-Oct-2006        | GA    | 85.00              | 232,050.00                 | 229,659.90             | 01-Apr-2008  | 9                 | 9.875%            | 19,200.29                       |
| Group 1 | 0171573117  | May-2008               | 01-Oct-2006        | NC    | 90.00              | 97,200.00                  | 96,859.65              | 01-Nov-2007  | 14                | 9.875%            | 11,075.79                       |
| Group 1 | 0171640603  | Feb-2009               | 01-Oct-2006        | CA    | 75.00              | 393,750.00                 | 386,681.25             | 01-Apr-2008  | 9                 | 7.260%            | 23,851.11                       |
| Group 1 | 0171640615  | Feb-2009               | 01-Oct-2006        | CO    | 80.00              | 116,000.00                 | 116,000.00             | 01-Feb-2008  | 11                | 10.000%           | 10,084.33                       |
| Group 1 | 0171640617  | Mar-2009               | 01-Oct-2006        | CA    | 70.00              | 287,000.00                 | 264,505.86             | 01-May-2008  | 8                 | 6.310%            | 14,418.51                       |
| Group 1 | 0171673893  | Jun-2008               | 01-Sep-2006        | AL    | 89.97              | 62,980.00                  | 62,673.44              | 01-Jun-2007  | 19                | 9.740%            | 10,104.35                       |
| Group 1 | 0171673900  | Nov-2008               | 01-Sep-2006        | CA    | 79.99              | 335,950.00                 | 333,493.58             | 01-Feb-2008  | 11                | 7.990%            | 27,003.90                       |
| Group 1 | 0171673942  | Jul-2008               | 01-Oct-2006        | FL    | 79.96              | 231,800.00                 | 230,909.84             | 01-May-2007  | 20                | 9.750%            | 38,977.63                       |
| Group 1 | 0171673948  | Feb-2008               | 01-Oct-2006        | MI    | 84.98              | 90,080.00                  | 89,793.39              | 01-Apr-2007  | 21                | 9.990%            | 16,272.07                       |
| Group 1 | 0171674015  | Feb-2009               | 01-Sep-2006        | MI    | 79.99              | 174,378.00                 | 181,307.74             | 01-Apr-2008  | 9                 | 9.440%            | 14,848.36                       |
| Group 1 | 0171674265  | Jan-2008               | 01-Oct-2006        | CA    | 79.48              | 246,400.00                 | 245,368.60             | 01-May-2007  | 20                | 9.875%            | 42,037.55                       |
| Group 1 | 0171692363  | Nov-2008               | 01-Oct-2006        | FL    | 100.00             | 148,000.00                 | 147,287.79             | 01-Jun-2007  | 19                | 9.750%            | 22,847.36                       |
| Group 1 | 0171692411  | Feb-2009               | 01-Oct-2006        | VA    | 80.00              | 122,800.00                 | 121,684.16             | 01-Apr-2008  | 9                 | 10.500%           | 10,866.92                       |
| Group 1 | 0171692436  | Feb-2009               | 01-Oct-2006        | NJ    | 84.94              | 344,000.00                 | 343,485.65             | 01-Dec-2006  | 25                | 9.475%            | 66,440.46                       |
| Group 1 | 0171692480  | Feb-2009               | 01-Oct-2006        | CA    | 84.74              | 311,000.00                 | 310,104.13             | 01-Jul-2007  | 18                | 9.625%            | 44,761.88                       |
| Group 1 | 0171819082  | Aug-2008               | 01-Aug-2006        | TX    | 75.00              | 66,750.00                  | 66,432.43              | 01-Jul-2007  | 18                | 11.935%           | 12,617.81                       |
| Group 1 | 0171819096  | Mar-2008               | 01-Sep-2006        | CA    | 80.00              | 215,200.00                 | 215,200.00             | 01-Apr-2007  | 21                | 8.835%            | 34,815.44                       |
| Group 1 | 0171819136  | Nov-2008               | 01-Sep-2006        | AL    | 90.00              | 337,500.00                 | 336,523.40             | 01-Dec-2007  | 13                | 9.760%            | 38,897.73                       |
| Group 1 | 0171819172  | Mar-2008               | 01-Sep-2006        | IL    | 95.00              | 209,000.00                 | 208,847.61             | 01-Dec-2006  | 25                | 9.570%            | 40,931.79                       |
| Group 1 | 0171819175  | May-2008               | 01-Sep-2006        | CA    | 70.00              | 490,000.00                 | 488,995.40             | 01-Dec-2006  | 25                | 9.360%            | 93,161.98                       |
| Group 1 | 0171819195  | Sep-2008               | 01-Sep-2006        | CA    | 84.03              | 450,000.00                 | 447,996.91             | 01-Dec-2007  | 13                | 8.280%            | 45,645.36                       |
| Group 1 | 0171819224  | Oct-2008               | 01-Nov-2006        | CA    | 90.00              | 243,000.00                 | 242,233.53             | 01-Jan-2008  | 12                | 9.235%            | 24,648.52                       |
| Group 1 | 0171819237  | Dec-2008               | 01-Sep-2006        | AZ    | 80.00              | 136,000.00                 | 134,341.63             | 01-Apr-2008  | 9                 | 8.810%            | 10,494.01                       |
| Group 1 | 0171819244  | Jun-2008               | 01-Sep-2006        | IL    | 100.00             | 89,999.00                  | 89,636.14              | 01-May-2007  | 20                | 10.100%           | 15,693.73                       |
| Group 1 | 0171819253  | Feb-2008               | 01-Sep-2006        | CA    | 90.00              | 689,130.00                 | 687,261.07             | 01-Apr-2007  | 21                | 7.875%            | 95,345.98                       |
| Group 1 | 0171819254  | Feb-2009               | 01-Aug-2006        | CA    | 80.00              | 384,000.00                 | 381,794.15             | 01-Mar-2008  | 10                | 9.875%            | 32,447.92                       |
| Group 1 | 0171819260  | Oct-2008               | 01-Oct-2006        | AZ    | 80.00              | 176,800.00                 | 175,609.64             | 01-Feb-2008  | 11                | 8.030%            | 13,267.07                       |
| Group 1 | 0171819280  | Sep-2008               | 01-Oct-2006        | CA    | 85.00              | 260,100.00                 | 259,566.17             | 01-Jun-2007  | 19                | 9.750%            | 39,096.62                       |
| Group 1 | 0171819283  | Jul-2008               | 01-Oct-2006        | AZ    | 95.00              | 199,500.00                 | 198,960.65             | 01-Sep-2007  | 16                | 9.125%            | 25,358.97                       |
| Group 1 | 0171819318  | Aug-2008               | 01-Oct-2006        | AL    | 82.21              | 134,000.00                 | 132,772.69             | 01-Dec-2007  | 13                | 9.125%            | 13,835.68                       |
| Group 1 | 0171819341  | Oct-2008               | 01-Sep-2006        | CA    | 80.00              | 196,000.00                 | 195,385.72             | 01-Dec-2007  | 13                | 9.490%            | 21,923.05                       |
| Group 1 | 0171819391  | Feb-2008               | 01-Oct-2006        | CA    | 82.72              | 281,250.00                 | 280,406.16             | 01-May-2007  | 20                | 8.130%            | 35,333.64                       |
| Group 1 | 0171819417  | Aug-2008               | 01-Nov-2006        | IL    | 80.00              | 203,600.00                 | 203,039.03             | 01-Mar-2007  | 22                | 9.125%            | 34,479.95                       |
| Group 1 | 0171819432  | Jun-2008               | 01-Oct-2006        | AL    | 48.08              | 50,000.00                  | 49,909.86              | 01-Feb-2007  | 23                | 11.035%           | 10,901.75                       |
| Group 1 | 0171819441  | Nov-2008               | 01-Sep-2006        | CA    | 92.61              | 319,500.00                 | 319,500.00             | 01-Jan-2008  | 12                | 7.875%            | 25,713.09                       |
| Group 1 | 0171819464  | Mar-2008               | 01-Sep-2006        | CA    | 85.00              | 267,750.00                 | 267,120.83             | 01-Jun-2007  | 19                | 8.790%            | 39,599.24                       |
| Group 1 | 0171819491  | Jun-2008               | 01-Sep-2006        | MI    | 90.00              | 76,500.00                  | 76,153.55              | 01-Apr-2007  | 21                | 8.955%            | 12,256.82                       |
| Group 1 | 0171819530  | Jun-2008               | 01-Sep-2006        | MI    | 95.00              | 74,100.00                  | 73,769.89              | 01-Apr-2007  | 21                | 9.035%            | 12,065.86                       |
| Group 1 | 0171819545  | Nov-2007               | 01-Nov-2006        | CA    | 90.00              | 256,500.00                 | 256,246.77             | 01-Feb-2007  | 23                | 9.125%            | 43,491.78                       |
| Group 1 | 0171819590  | Jan-2009               | 01-Oct-2006        | TN    | 80.00              | 76,800.00                  | 75,982.32              | 01-Mar-2008  | 10                | 9.125%            | 6,456.05                        |

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| Group   | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0171819594  | Mar-2009               | 01-Oct-2006        | FL    | 85.00              | 204,000.00                 | 203,418.17             | 01-Nov-2007  | 14                | 9.330%            | 23,909.10                       |
| Group 1 | 0171819595  | Jan-2009               | 01-Oct-2006        | CA    | 90.00              | 319,500.00                 | 318,364.36             | 01-Jan-2008  | 12                | 9.125%            | 31,846.74                       |
| Group 1 | 0171977562  | Aug-2008               | 01-Nov-2006        | WA    | 85.37              | 350,000.00                 | 349,270.53             | 01-Nov-2007  | 14                | 10.750%           | 40,876.24                       |
| Group 1 | 0171977725  | Mar-2009               | 01-Jan-2007        | WA    | 80.00              | 196,800.00                 | 196,800.00             | 01-Jun-2008  | 7                 | 9.250%            | 10,691.16                       |
| Group 1 | 0171977782  | Feb-2009               | 01-Dec-2006        | CA    | 80.00              | 288,000.00                 | 287,458.93             | 01-Jan-2008  | 12                | 10.125%           | 27,044.11                       |
| Group 1 | 0171977804  | Mar-2009               | 01-Dec-2006        | CA    | 83.84              | 415,000.00                 | 413,752.76             | 01-Apr-2008  | 9                 | 10.250%           | 32,422.89                       |
| Group 1 | 0171978037  | Jan-2009               | 01-Nov-2006        | CA    | 80.00              | 352,000.00                 | 352,000.00             | 01-Nov-2007  | 14                | 10.125%           | 38,477.91                       |
| Group 1 | 0171978101  | Jan-2009               | 01-Jan-2007        | CA    | 80.00              | 356,000.00                 | 356,000.00             | 01-Oct-2007  | 15                | 9.250%            | 34,265.02                       |
| Group 1 | 0171978114  | Mar-2009               | 01-Jan-2007        | CA    | 69.01              | 245,000.00                 | 244,570.42             | 01-Mar-2008  | 10                | 8.875%            | 19,552.36                       |
| Group 1 | 0171978471  | Oct-2008               | 01-Jan-2007        | MS    | 74.03              | 57,000.00                  | 56,265.37              | 01-Mar-2008  | 10                | 7.250%            | 3,779.39                        |
| Group 1 | 0171978585  | May-2008               | 01-Dec-2006        | TN    | 85.00              | 50,150.00                  | 49,859.97              | 01-Oct-2007  | 15                | 9.750%            | 6,505.60                        |
| Group 1 | 0171978659  | Mar-2009               | 01-Jan-2007        | VA    | 100.00             | 217,000.00                 | 214,410.77             | 01-Jul-2008  | 6                 | 9.500%            | 12,165.35                       |
| Group 1 | 0171978666  | Sep-2008               | 01-Jan-2007        | GA    | 100.00             | 55,000.00                  | 54,570.08              | 01-Jan-2008  | 12                | 8.750%            | 5,237.08                        |
| Group 1 | 0171978820  | Mar-2009               | 01-Jan-2007        | ID    | 80.00              | 96,800.00                  | 95,533.02              | 01-Apr-2008  | 9                 | 9.250%            | 6,371.01                        |
| Group 1 | 0171978957  | Jan-2009               | 01-Jan-2007        | CO    | 80.00              | 120,000.00                 | 119,605.34             | 01-Mar-2008  | 10                | 9.250%            | 8,104.63                        |
| Group 1 | 0171979139  | Jan-2009               | 01-Dec-2006        | AZ    | 91.61              | 128,250.00                 | 126,800.10             | 01-Mar-2008  | 10                | 7.999%            | 9,468.38                        |
| Group 1 | 0171979145  | Jun-2008               | 01-Dec-2006        | AZ    | 64.10              | 125,000.00                 | 124,883.96             | 01-Aug-2007  | 17                | 8.700%            | 16,206.90                       |
| Group 1 | 0171979156  | Feb-2009               | 01-Jan-2007        | AZ    | 90.00              | 180,000.00                 | 179,350.17             | 01-Feb-2008  | 11                | 9.500%            | 14,476.39                       |
| Group 1 | 0171979164  | Nov-2008               | 01-Jan-2007        | AZ    | 80.00              | 380,000.00                 | 377,820.88             | 01-Feb-2008  | 11                | 9.250%            | 28,280.89                       |
| Group 1 | 0171979204  | May-2008               | 01-Oct-2006        | WI    | 100.00             | 283,000.00                 | 282,479.31             | 01-Jan-2007  | 24                | 9.875%            | 57,125.77                       |
| Group 1 | 0171979211  | Feb-2009               | 01-Dec-2006        | OH    | 100.00             | 58,800.00                  | 58,251.48              | 01-Feb-2008  | 11                | 10.875%           | 5,551.92                        |
| Group 1 | 0171979240  | Jan-2009               | 01-Dec-2006        | IL    | 95.00              | 204,250.00                 | 203,696.32             | 01-Mar-2007  | 22                | 8.000%            | 30,387.28                       |
| Group 1 | 0171979249  | Dec-2008               | 01-Dec-2006        | OH    | 95.00              | 90,250.00                  | 89,539.16              | 01-Oct-2007  | 15                | 10.625%           | 10,143.56                       |
| Group 1 | 0171979290  | Mar-2009               | 01-Dec-2006        | MN    | 85.00              | 154,700.00                 | 127,317.04             | 01-Aug-2008  | 5                 | 7.850%            | 5,445.38                        |
| Group 1 | 0171979413  | Aug-2008               | 01-Dec-2006        | MN    | 80.00              | 84,000.00                  | 83,832.10              | 01-Dec-2007  | 13                | 8.750%            | 8,637.89                        |
| Group 1 | 0171979434  | Dec-2008               | 01-Dec-2006        | KY    | 95.00              | 80,750.00                  | 80,434.19              | 01-Jun-2007  | 19                | 8.999%            | 11,911.62                       |
| Group 1 | 0171979464  | Feb-2009               | 01-Jan-2007        | IL    | 80.00              | 288,000.00                 | 285,632.93             | 01-Jan-2008  | 12                | 9.125%            | 26,982.78                       |
| Group 1 | 0171979563  | Mar-2009               | 01-Jan-2007        | MN    | 95.00              | 232,750.00                 | 244,149.90             | 01-Jun-2008  | 7                 | 8.750%            | 15,072.96                       |
| Group 1 | 0171979668  | Feb-2009               | 01-Jan-2007        | FL    | 90.00              | 184,500.00                 | 183,980.08             | 01-Mar-2008  | 10                | 9.500%            | 15,336.99                       |
| Group 1 | 0171979791  | Oct-2008               | 01-Dec-2006        | FL    | 80.00              | 112,000.00                 | 111,194.37             | 01-Aug-2007  | 17                | 10.125%           | 12,903.01                       |
| Group 1 | 0171979838  | Jan-2009               | 01-Jan-2007        | FL    | 79.96              | 99,750.00                  | 99,748.35              | 01-Mar-2008  | 10                | 7.990%            | 7,471.20                        |
| Group 1 | 0171979915  | Mar-2009               | 01-Jan-2007        | KS    | 80.00              | 81,200.00                  | 80,016.37              | 01-Jul-2008  | 6                 | 7.625%            | 3,789.63                        |
| Group 1 | 0171979928  | Feb-2009               | 01-Dec-2006        | OK    | 88.11              | 63,000.00                  | 62,529.44              | 01-Jan-2008  | 12                | 9.625%            | 6,642.54                        |
| Group 1 | 0171979935  | Jan-2009               | 01-Dec-2006        | MO    | 75.00              | 70,875.00                  | 69,738.06              | 01-Jun-2008  | 7                 | 7.500%            | 3,648.52                        |
| Group 1 | 0171979958  | Nov-2008               | 01-Dec-2006        | AR    | 80.00              | 80,000.00                  | 79,371.14              | 01-Oct-2007  | 15                | 10.125%           | 8,972.60                        |
| Group 1 | 0171980021  | Mar-2008               | 01-Dec-2006        | MO    | 90.00              | 122,850.00                 | 122,059.33             | 01-Aug-2007  | 17                | 10.375%           | 15,559.29                       |
| Group 1 | 0171980085  | Feb-2009               | 01-Jan-2007        | KS    | 95.00              | 114,000.00                 | 113,538.36             | 01-May-2008  | 8                 | 9.750%            | 8,163.02                        |
| Group 1 | 0171980175  | Nov-2008               | 01-Jan-2007        | PA    | 90.00              | 60,750.00                  | 60,401.91              | 01-Sep-2007  | 16                | 9.500%            | 7,943.34                        |
| Group 1 | 0171980215  | Jul-2008               | 01-Jan-2007        | PA    | 80.00              | 176,000.00                 | 175,498.27             | 01-Apr-2007  | 21                | 7.750%            | 24,183.02                       |
| Group 1 | 0171980296  | Jan-2009               | 01-Dec-2006        | NV    | 90.00              | 238,500.00                 | 237,840.34             | 01-Apr-2008  | 9                 | 10.375%           | 19,084.65                       |

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|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0171980316  | Nov-2008               | 01-Jan-2007        | OH    | 85.00              | 93,500.00                  | 93,246.58              | 01-Jun-2007  | 19                | 10.000%           | 15,451.19                       |
| Group 1 | 0171980320  | Oct-2008               | 01-Jan-2007        | IA    | 85.00              | 57,970.00                  | 57,817.42              | 01-May-2007  | 20                | 9.250%            | 9,242.29                        |
| Group 1 | 0171980339  | Mar-2009               | 01-Jan-2007        | FL    | 75.00              | 157,500.00                 | 157,358.13             | 01-Jul-2007  | 18                | 9.500%            | 23,586.49                       |
| Group 2 | 0170191073  | Nov-2008               | 01-Jun-2005        | IN    | 94.97              | 75,500.00                  | 75,214.25              | 01-Jan-2008  | 12                | 10.625%           | 9,683.80                        |
| Group 2 | 0170213606  | Dec-2008               | 01-Jul-2005        | NY    | 80.00              | 250,000.00                 | 245,285.55             | 01-Jul-2007  | 18                | 10.750%           | 43,153.34                       |
| Group 2 | 0170649774  | Dec-2008               | 01-Nov-2005        | CA    | 80.00              | 500,000.00                 | 497,970.08             | 01-Aug-2007  | 17                | 7.750%            | 57,266.49                       |
| Group 2 | 0170736050  | Aug-2008               | 01-Feb-2006        | CA    | 80.00              | 232,000.00                 | 227,776.67             | 01-Oct-2007  | 15                | 8.375%            | 28,235.58                       |
| Group 2 | 0170763918  | Feb-2009               | 01-Feb-2006        | AZ    | 89.80              | 450,000.00                 | 386,232.02             | 01-May-2008  | 8                 | 8.400%            | 25,382.26                       |
| Group 2 | 0170863895  | Feb-2009               | 01-Jan-2006        | NC    | 94.83              | 275,000.00                 | 271,293.05             | 01-Apr-2007  | 21                | 8.375%            | 41,576.46                       |
| Group 2 | 0170953288  | Mar-2009               | 01-Mar-2006        | GA    | 90.00              | 99,900.00                  | 69,300.25              | 01-Aug-2008  | 5                 | 9.000%            | 3,641.14                        |
| Group 2 | 0171159684  | Mar-2009               | 01-May-2006        | IL    | 80.00              | 98,224.00                  | 96,629.80              | 01-Jan-2008  | 12                | 7.875%            | 8,280.07                        |
| Group 2 | 0171180927  | Jan-2009               | 01-Jun-2006        | CA    | 90.00              | 495,000.00                 | 492,215.50             | 01-Feb-2008  | 11                | 10.625%           | 48,811.81                       |
| Group 2 | 0171252980  | Jan-2009               | 01-Jul-2006        | FL    | 75.00              | 749,999.00                 | 744,800.17             | 01-Jan-2008  | 12                | 9.500%            | 70,904.38                       |
| Group 2 | 0171276208  | Jul-2007               | 01-Jul-2006        | CA    | 80.00              | 140,000.00                 | 139,635.52             | 01-Oct-2006  | 27                | 10.250%           | 24,296.48                       |
| Group 2 | 0171276380  | Oct-2008               | 01-Jul-2006        | CA    | 80.00              | 467,200.00                 | 466,317.87             | 01-Feb-2007  | 23                | 10.750%           | 83,674.29                       |
| Group 2 | 0171277661  | Mar-2008               | 01-Jun-2006        | GA    | 85.00              | 169,761.00                 | 168,632.64             | 01-Mar-2007  | 22                | 9.125%            | 26,515.69                       |
| Group 2 | 0171279623  | Oct-2008               | 01-May-2006        | IL    | 80.00              | 556,000.00                 | 551,350.03             | 01-Jun-2007  | 19                | 9.375%            | 82,098.17                       |
| Group 2 | 0171321586  | Jul-2008               | 01-Jul-2006        | AZ    | 80.00              | 215,200.00                 | 215,131.63             | 01-Sep-2007  | 16                | 9.875%            | 26,487.99                       |
| Group 2 | 0171322720  | Dec-2007               | 01-Aug-2006        | MI    | 90.00              | 92,700.00                  | 92,428.15              | 01-Jan-2007  | 24                | 9.625%            | 18,193.00                       |
| Group 2 | 0171322732  | Jan-2009               | 01-Jun-2006        | IL    | 80.00              | 179,920.00                 | 179,851.35             | 01-Jul-2008  | 6                 | 9.375%            | 10,041.68                       |
| Group 2 | 0171326335  | Dec-2008               | 01-Jul-2006        | CA    | 90.00              | 360,000.00                 | 359,027.52             | 01-Jan-2008  | 12                | 10.610%           | 42,302.94                       |
| Group 2 | 0171368737  | Feb-2009               | 01-Jul-2006        | NV    | 75.00              | 521,250.00                 | 517,639.04             | 01-Apr-2008  | 9                 | 10.500%           | 45,024.20                       |
| Group 2 | 0171368899  | Mar-2009               | 01-Aug-2006        | CA    | 80.00              | 250,800.00                 | 249,081.57             | 01-Apr-2008  | 9                 | 8.250%            | 17,525.52                       |
| Group 2 | 0171445895  | Feb-2009               | 01-Aug-2006        | CA    | 100.00             | 299,000.00                 | 297,697.17             | 01-Feb-2008  | 11                | 8.990%            | 27,342.18                       |
| Group 2 | 0171445897  | Nov-2008               | 01-Jul-2006        | CA    | 100.00             | 616,000.00                 | 613,631.61             | 01-Oct-2007  | 15                | 9.200%            | 75,484.42                       |
| Group 2 | 0171449759  | Feb-2008               | 01-Aug-2006        | VA    | 90.00              | 220,500.00                 | 219,090.38             | 01-Jul-2007  | 18                | 9.325%            | 32,132.97                       |
| Group 2 | 0171449884  | Feb-2009               | 01-Jul-2006        | CA    | 80.00              | 480,000.00                 | 476,055.83             | 01-Apr-2008  | 9                 | 9.625%            | 37,743.61                       |
| Group 2 | 0171449995  | Mar-2009               | 01-Aug-2006        | CA    | 80.00              | 608,800.00                 | 608,800.00             | 01-Apr-2008  | 9                 | 8.250%            | 43,326.24                       |
| Group 2 | 0171450808  | Feb-2008               | 01-Aug-2006        | OR    | 100.00             | 250,000.00                 | 249,569.59             | 01-May-2007  | 20                | 8.990%            | 38,804.22                       |
| Group 2 | 0171458500  | Jan-2009               | 01-Aug-2006        | CA    | 80.00              | 511,200.00                 | 511,175.00             | 01-Apr-2008  | 9                 | 8.625%            | 35,995.25                       |
| Group 2 | 0171458522  | Jun-2008               | 01-Aug-2006        | AZ    | 95.00              | 189,525.00                 | 188,219.55             | 01-Sep-2007  | 16                | 9.750%            | 26,057.35                       |
| Group 2 | 0171458527  | Jan-2009               | 01-Aug-2006        | AZ    | 80.00              | 178,400.00                 | 177,235.11             | 01-May-2008  | 8                 | 9.375%            | 12,944.86                       |
| Group 2 | 0171458657  | Nov-2008               | 01-Jul-2006        | FL    | 79.86              | 555,000.00                 | 551,749.38             | 01-Dec-2007  | 13                | 7.750%            | 49,943.86                       |
| Group 2 | 0171458799  | Nov-2008               | 01-Jul-2006        | FL    | 79.96              | 203,900.00                 | 202,257.46             | 01-Jul-2007  | 18                | 8.600%            | 27,202.41                       |
| Group 2 | 0171475926  | Dec-2008               | 01-Aug-2006        | AZ    | 80.00              | 211,600.00                 | 208,395.33             | 01-Mar-2008  | 10                | 9.716%            | 18,170.77                       |
| Group 2 | 0171475931  | Oct-2008               | 01-Aug-2006        | CA    | 80.00              | 471,200.00                 | 467,965.98             | 01-Jan-2008  | 12                | 9.341%            | 44,465.50                       |
| Group 2 | 0171475947  | Jun-2008               | 01-Aug-2006        | FL    | 80.00              | 332,000.00                 | 329,413.55             | 01-Jul-2007  | 18                | 8.350%            | 42,806.04                       |
| Group 2 | 0171475954  | Feb-2009               | 01-Aug-2006        | FL    | 80.00              | 310,000.00                 | 306,984.91             | 01-May-2007  | 20                | 8.300%            | 43,591.40                       |
| Group 2 | 0171475965  | Oct-2008               | 01-Aug-2006        | VA    | 79.99              | 399,950.00                 | 398,765.85             | 01-Oct-2007  | 15                | 9.450%            | 50,471.52                       |
| Group 2 | 0171475966  | Feb-2008               | 01-Aug-2006        | CA    | 80.00              | 500,000.00                 | 498,651.21             | 01-Apr-2007  | 21                | 7.940%            | 70,948.47                       |



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| Group   | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 0171476000  | Jan-2009               | 01-Aug-2006        | FL    | 80.00              | 176,000.00                 | 173,569.38             | 01-Feb-2008  | 11                | 9.741%            | 16,249.17                       |
| Group 2 | 0171476004  | Oct-2008               | 01-Aug-2006        | IL    | 80.00              | 280,000.00                 | 277,879.10             | 01-Jul-2007  | 18                | 10.091%           | 40,192.95                       |
| Group 2 | 0171476017  | Aug-2007               | 01-Aug-2006        | CA    | 80.00              | 528,000.00                 | 528,000.00             | 01-Sep-2006  | 28                | 10.466%           | 100,195.10                      |
| Group 2 | 0171476040  | Sep-2008               | 01-Aug-2006        | FL    | 79.99              | 311,900.00                 | 311,077.71             | 01-Mar-2007  | 22                | 9.431%            | 48,292.42                       |
| Group 2 | 0171476079  | Nov-2008               | 01-Aug-2006        | AZ    | 80.00              | 246,400.00                 | 241,999.71             | 01-Mar-2008  | 10                | 7.750%            | 17,462.55                       |
| Group 2 | 0171476088  | Dec-2008               | 01-Aug-2006        | FL    | 80.00              | 256,000.00                 | 252,884.28             | 01-Nov-2007  | 14                | 7.950%            | 24,970.61                       |
| Group 2 | 0171476092  | Mar-2008               | 01-Sep-2006        | IL    | 80.00              | 340,000.00                 | 338,459.13             | 01-Feb-2007  | 23                | 7.490%            | 48,812.05                       |
| Group 2 | 0171476093  | Jan-2009               | 01-Sep-2006        | FL    | 80.00              | 220,000.00                 | 218,114.18             | 01-Sep-2007  | 16                | 8.290%            | 25,411.65                       |
| Group 2 | 0171476115  | Apr-2008               | 01-Aug-2006        | WA    | 80.00              | 276,000.00                 | 274,678.77             | 01-Jul-2007  | 18                | 6.950%            | 29,407.08                       |
| Group 2 | 0171476131  | Mar-2009               | 01-Aug-2006        | NV    | 79.99              | 227,900.00                 | 225,956.31             | 01-Apr-2008  | 9                 | 7.540%            | 14,553.19                       |
| Group 2 | 0171476133  | Feb-2008               | 01-Jul-2006        | WI    | 80.00              | 64,000.00                  | 63,849.43              | 01-Feb-2007  | 23                | 7.990%            | 9,935.41                        |
| Group 2 | 0171476136  | Jan-2009               | 01-Aug-2006        | CA    | 79.85              | 281,720.00                 | 279,495.45             | 01-Feb-2008  | 11                | 6.875%            | 19,250.21                       |
| Group 2 | 0171476237  | Aug-2008               | 01-Aug-2006        | MO    | 90.00              | 99,900.00                  | 98,850.18              | 01-Dec-2007  | 13                | 8.750%            | 10,158.76                       |
| Group 2 | 0171538244  | Jul-2008               | 01-Aug-2006        | WI    | 90.00              | 100,800.00                 | 100,224.55             | 01-May-2007  | 20                | 9.750%            | 16,110.49                       |
| Group 2 | 0171546097  | Apr-2008               | 01-Oct-2006        | MI    | 80.00              | 444,960.00                 | 442,903.01             | 01-Oct-2007  | 15                | 9.875%            | 48,595.78                       |
| Group 2 | 0171573113  | May-2008               | 01-Sep-2006        | CA    | 80.00              | 352,000.00                 | 352,000.00             | 01-May-2007  | 20                | 8.875%            | 51,406.61                       |
| Group 2 | 0171573126  | Aug-2008               | 01-Oct-2006        | FL    | 100.00             | 228,000.00                 | 227,458.01             | 01-Jun-2007  | 19                | 9.875%            | 32,999.49                       |
| Group 2 | 0171673892  | Sep-2008               | 01-Sep-2006        | MN    | 99.99              | 222,630.00                 | 222,625.97             | 01-Feb-2008  | 11                | 8.810%            | 20,041.97                       |
| Group 2 | 0171674059  | Feb-2009               | 01-Oct-2006        | CA    | 79.90              | 245,600.00                 | 245,600.00             | 01-May-2008  | 8                 | 8.430%            | 16,230.10                       |
| Group 2 | 0171977548  | Dec-2008               | 01-Dec-2006        | CA    | 76.47              | 520,000.00                 | 519,498.77             | 01-Apr-2007  | 21                | 10.125%           | 78,093.10                       |
| Group 2 | 0171977598  | Jan-2009               | 01-Dec-2006        | WA    | 80.00              | 420,000.00                 | 419,610.14             | 01-Apr-2008  | 9                 | 10.125%           | 29,984.58                       |
| Group 2 | 0171977701  | Feb-2009               | 01-Dec-2006        | WA    | 80.00              | 329,600.00                 | 328,279.49             | 01-Apr-2008  | 9                 | 10.125%           | 24,146.52                       |
| Group 2 | 0171977705  | Mar-2009               | 01-Dec-2006        | CA    | 80.00              | 296,000.00                 | 295,311.37             | 01-Jan-2008  | 12                | 10.125%           | 26,362.51                       |
| Group 2 | 0171977795  | Dec-2008               | 01-Dec-2006        | CA    | 80.00              | 482,400.00                 | 481,983.99             | 01-Apr-2007  | 21                | 10.125%           | 66,508.21                       |
| Group 2 | 0171977809  | Feb-2009               | 01-Dec-2006        | CA    | 80.00              | 228,000.00                 | 227,354.92             | 01-Mar-2008  | 10                | 10.125%           | 18,001.64                       |
| Group 2 | 0171977827  | Mar-2009               | 01-Dec-2006        | CA    | 80.00              | 379,740.00                 | 378,727.34             | 01-Feb-2008  | 11                | 10.125%           | 31,146.52                       |
| Group 2 | 0171977861  | Dec-2008               | 01-Jan-2007        | CA    | 80.00              | 260,000.00                 | 217,639.03             | 01-Mar-2008  | 10                | 6.000%            | 12,632.27                       |
| Group 2 | 0171977909  | Oct-2008               | 01-Dec-2006        | CA    | 80.00              | 336,000.00                 | 355,851.16             | 01-Dec-2007  | 13                | 6.698%            | 27,484.75                       |
| Group 2 | 0171977987  | Feb-2009               | 01-Jan-2007        | CA    | 80.00              | 234,400.00                 | 233,458.70             | 01-May-2008  | 8                 | 9.250%            | 14,624.80                       |
| Group 2 | 0171977996  | Feb-2009               | 01-Dec-2006        | NV    | 79.99              | 192,200.00                 | 191,554.75             | 01-Jun-2008  | 7                 | 10.125%           | 11,524.69                       |
| Group 2 | 0171978036  | Oct-2008               | 01-Oct-2006        | CA    | 100.00             | 599,000.00                 | 597,295.34             | 01-Jan-2008  | 12                | 10.500%           | 61,148.60                       |
| Group 2 | 0171978043  | Jan-2009               | 01-Dec-2006        | CA    | 100.00             | 599,000.00                 | 596,499.18             | 01-Feb-2008  | 11                | 11.375%           | 56,750.98                       |
| Group 2 | 0171978055  | Feb-2009               | 01-Dec-2006        | CA    | 80.00              | 336,000.00                 | 336,000.00             | 01-Apr-2008  | 9                 | 10.125%           | 24,745.00                       |
| Group 2 | 0171978088  | Jun-2008               | 01-Dec-2006        | CA    | 80.00              | 300,000.00                 | 299,979.56             | 01-Sep-2007  | 16                | 10.125%           | 33,685.18                       |
| Group 2 | 0171978133  | Jan-2009               | 01-Jan-2007        | CA    | 80.00              | 215,200.00                 | 214,508.94             | 01-Apr-2008  | 9                 | 9.875%            | 14,128.35                       |
| Group 2 | 0171978140  | Dec-2008               | 01-Jan-2007        | CA    | 80.00              | 303,200.00                 | 302,722.66             | 01-Aug-2007  | 17                | 9.250%            | 35,656.27                       |
| Group 2 | 0171978152  | Nov-2008               | 01-Oct-2006        | CA    | 89.81              | 427,500.00                 | 425,698.05             | 01-Apr-2008  | 9                 | 7.990%            | 29,195.02                       |
| Group 2 | 0171978219  | Dec-2007               | 01-Dec-2006        | CA    | 80.00              | 268,000.00                 | 267,862.97             | 01-Mar-2007  | 22                | 7.990%            | 40,084.52                       |
| Group 2 | 0171978244  | Feb-2009               | 01-Dec-2006        | CA    | 80.00              | 272,000.00                 | 271,280.13             | 01-Feb-2008  | 11                | 10.125%           | 23,176.74                       |
| Group 2 | 0171978288  | Dec-2008               | 01-Dec-2006        | CA    | 80.00              | 408,000.00                 | 407,885.01             | 01-Jul-2007  | 18                | 10.125%           | 52,515.28                       |

Nomura Home Equity Loan, Inc.  
 Asset-Backed Certificates  
 Distribution Date: 25-Mar-2009

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

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

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

| Group   | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 0171978319  | Oct-2008               | 01-Jan-2007        | CA    | 80.00              | 176,000.00                 | 175,322.39             | 01-Jan-2008  | 12                | 9.250%            | 14,248.91                       |
| Group 2 | 0171978325  | Mar-2009               | 01-Jan-2007        | CA    | 80.00              | 399,200.00                 | 398,413.37             | 01-Oct-2007  | 15                | 9.250%            | 40,612.32                       |
| Group 2 | 0171978340  | Dec-2008               | 01-Jan-2007        | CA    | 80.00              | 364,000.00                 | 363,382.20             | 01-Sep-2007  | 16                | 6.990%            | 35,314.95                       |
| Group 2 | 0171978590  | Feb-2009               | 01-Dec-2006        | TN    | 80.00              | 131,920.00                 | 128,396.52             | 01-Jul-2008  | 6                 | 6.600%            | 5,218.05                        |
| Group 2 | 0171978736  | Aug-2008               | 01-Dec-2006        | ID    | 95.00              | 150,180.00                 | 149,105.98             | 01-Oct-2007  | 15                | 10.625%           | 18,056.69                       |
| Group 2 | 0171978831  | Jan-2009               | 01-Dec-2006        | OR    | 80.00              | 312,000.00                 | 310,932.41             | 01-Apr-2008  | 9                 | 9.875%            | 21,256.18                       |
| Group 2 | 0171979255  | Nov-2008               | 01-Dec-2006        | KY    | 80.00              | 133,200.00                 | 133,047.41             | 01-Jun-2007  | 19                | 10.125%           | 19,312.56                       |
| Group 2 | 0171979630  | Dec-2008               | 01-Jan-2007        | OH    | 100.00             | 90,000.00                  | 89,533.32              | 01-Aug-2007  | 17                | 10.000%           | 11,793.78                       |
| Group 2 | 0171979652  | Nov-2008               | 01-Nov-2006        | FL    | 89.87              | 550,000.00                 | 549,250.17             | 01-Jul-2007  | 18                | 10.875%           | 80,311.66                       |
| Group 2 | 0171979676  | Oct-2008               | 01-Dec-2006        | FL    | 80.00              | 300,000.00                 | 299,614.58             | 01-Jan-2008  | 12                | 10.125%           | 30,690.44                       |
| Group 2 | 0171979726  | Nov-2008               | 01-Dec-2006        | FL    | 80.00              | 168,000.00                 | 167,680.27             | 01-Jan-2008  | 12                | 10.125%           | 17,420.13                       |
| Group 2 | 0171979740  | Sep-2008               | 01-Jan-2007        | FL    | 80.00              | 175,200.00                 | 174,961.42             | 01-Dec-2007  | 13                | 9.250%            | 17,592.51                       |
| Group 2 | 0171979773  | Sep-2008               | 01-Jan-2007        | FL    | 80.00              | 388,000.00                 | 387,128.08             | 01-Nov-2007  | 14                | 9.250%            | 39,344.43                       |
| Group 2 | 0171979796  | Mar-2009               | 01-Dec-2006        | FL    | 80.00              | 228,000.00                 | 227,382.85             | 01-Dec-2007  | 13                | 6.750%            | 17,740.70                       |
| Group 2 | 0171979805  | Dec-2008               | 01-Jan-2007        | FL    | 80.00              | 237,600.00                 | 237,000.00             | 01-Aug-2007  | 17                | 6.500%            | 22,478.77                       |
| Group 2 | 0171979854  | Dec-2008               | 01-Jan-2007        | FL    | 80.00              | 114,960.00                 | 114,840.87             | 01-Aug-2007  | 17                | 9.250%            | 13,965.55                       |
| Group 2 | 0171979865  | Feb-2009               | 01-Jan-2007        | FL    | 75.00              | 232,500.00                 | 232,091.18             | 01-Sep-2007  | 16                | 9.125%            | 26,690.71                       |
| Group 2 | 0171980031  | Feb-2009               | 01-Jan-2007        | OK    | 95.00              | 104,500.00                 | 103,494.79             | 01-May-2008  | 8                 | 9.750%            | 7,580.26                        |
| Group 2 | 0171980131  | Nov-2008               | 01-Dec-2006        | PA    | 80.00              | 84,800.00                  | 84,046.10              | 01-Dec-2007  | 13                | 10.125%           | 8,743.01                        |
| Group 2 | 0171980279  | Dec-2008               | 01-Dec-2006        | NV    | 79.98              | 176,750.00                 | 176,058.95             | 01-Mar-2008  | 10                | 10.125%           | 13,706.28                       |

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

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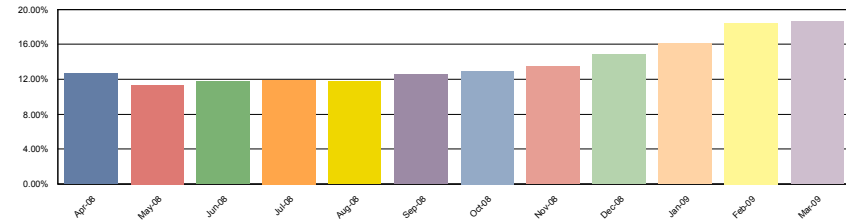
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**Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period**

**Summary**

|                                  |                |
|----------------------------------|----------------|
| <b>New Foreclosure Loans</b>     |                |
| Loans in Foreclosure             | 95             |
| Original Principal Balance       | 21,413,769.00  |
| Current Actual Balance           | 20,978,795.08  |
| <b>Current Foreclosure Total</b> |                |
| Loans in Foreclosure             | 472            |
| Original Principal Balance       | 113,359,139.00 |
| Current Actual Balance           | 111,795,037.27 |

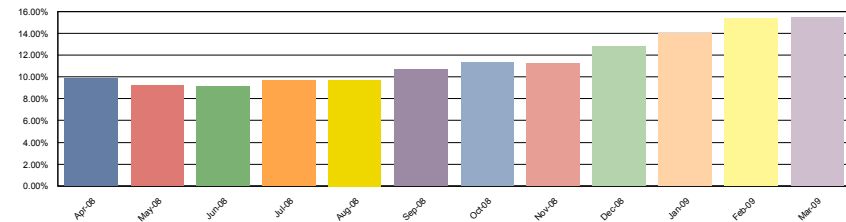
**12 Month Foreclosure History**



**Group 1**

|                                  |               |
|----------------------------------|---------------|
| <b>New Foreclosure Loans</b>     |               |
| Loans in Foreclosure             | 54            |
| Original Principal Balance       | 10,471,825.00 |
| Current Actual Balance           | 9,997,818.94  |
| <b>Current Foreclosure Total</b> |               |
| Loans in Foreclosure             | 261           |
| Original Principal Balance       | 51,492,328.00 |
| Current Actual Balance           | 50,474,190.39 |

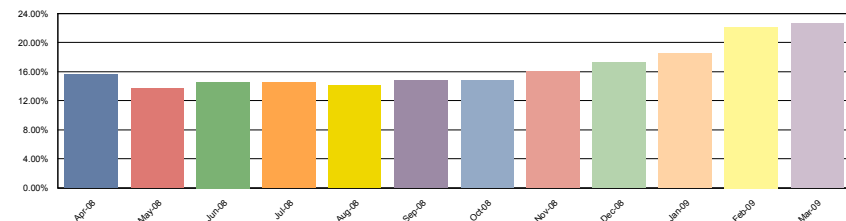
**12 Month Foreclosure History**



**Group 2**

|                                  |               |
|----------------------------------|---------------|
| <b>New Foreclosure Loans</b>     |               |
| Loans in Foreclosure             | 41            |
| Original Principal Balance       | 10,941,944.00 |
| Current Actual Balance           | 10,980,976.14 |
| <b>Current Foreclosure Total</b> |               |
| Loans in Foreclosure             | 211           |
| Original Principal Balance       | 61,866,811.00 |
| Current Actual Balance           | 61,320,846.88 |

**12 Month Foreclosure History**



**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

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 Fax: 240-586-8675

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

| Group   | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0170865151  | Mar-2009              | 01-Mar-2006        | CA    | 73.33              | 308,000.00                 | 315,663.05             | 01-Oct-2008  | 3                 | 5.880%            | 7,058.55                        |
| Group 1 | 0170865424  | Sep-2008              | 01-Feb-2006        | OH    | 90.00              | 83,700.00                  | 82,542.73              | 01-Apr-2008  | 9                 | 9.820%            | 7,030.91                        |
| Group 1 | 0170953901  | Jan-2009              | 01-Apr-2006        | CA    | 72.00              | 270,000.00                 | 276,175.10             | 01-Aug-2008  | 5                 | 3.950%            | 5,530.76                        |
| Group 1 | 0170968188  | Mar-2009              | 01-Apr-2006        | NY    | 80.00              | 296,000.00                 | 295,956.77             | 01-Sep-2008  | 4                 | 7.250%            | 9,988.53                        |
| Group 1 | 0170968228  | Mar-2009              | 01-Apr-2006        | TX    | 90.00              | 138,600.00                 | 141,319.45             | 01-Oct-2008  | 3                 | 5.582%            | 2,988.12                        |
| Group 1 | 0171061282  | Jun-2007              | 01-May-2006        | GA    | 90.00              | 123,300.00                 | 122,675.34             | 01-Jan-2007  | 24                | 10.125%           | 23,596.79                       |
| Group 1 | 0171117700  | Feb-2009              | 01-May-2006        | CA    | 80.00              | 284,000.00                 | 233,752.36             | 01-Sep-2008  | 4                 | 7.750%            | 8,473.50                        |
| Group 1 | 0171122577  | Sep-2008              | 01-May-2006        | FL    | 71.00              | 213,000.00                 | 208,622.69             | 01-Apr-2008  | 9                 | 6.750%            | 11,761.09                       |
| Group 1 | 0171181067  | Feb-2009              | 01-May-2006        | CA    | 90.00              | 251,820.00                 | 260,430.38             | 01-Sep-2008  | 4                 | 5.126%            | 6,915.33                        |
| Group 1 | 0171185132  | Feb-2009              | 01-Jun-2006        | MI    | 80.00              | 160,800.00                 | 158,819.40             | 01-Sep-2008  | 4                 | 10.600%           | 8,020.38                        |
| Group 1 | 0171185135  | Jan-2009              | 01-Jun-2006        | MS    | 80.00              | 134,400.00                 | 132,298.16             | 01-Jun-2008  | 7                 | 8.775%            | 8,191.44                        |
| Group 1 | 0171185147  | Sep-2008              | 01-Jun-2006        | VT    | 100.00             | 189,000.00                 | 186,813.26             | 01-Apr-2008  | 9                 | 9.825%            | 15,931.37                       |
| Group 1 | 0171185149  | Jan-2008              | 01-Jun-2006        | NY    | 80.00              | 103,200.00                 | 102,229.32             | 01-Aug-2007  | 17                | 8.825%            | 13,399.01                       |
| Group 1 | 0171185192  | Mar-2009              | 01-Jun-2006        | NJ    | 90.00              | 130,500.00                 | 113,553.33             | 01-Oct-2008  | 3                 | 8.630%            | 3,844.33                        |
| Group 1 | 0171192143  | Jan-2009              | 01-Jun-2006        | NJ    | 80.90              | 335,750.00                 | 334,352.92             | 01-Aug-2008  | 5                 | 9.125%            | 15,977.67                       |
| Group 1 | 0171230502  | Aug-2008              | 01-Jun-2006        | OH    | 98.52              | 200,000.00                 | 197,069.31             | 01-Mar-2008  | 10                | 9.650%            | 17,977.11                       |
| Group 1 | 0171233027  | Oct-2008              | 01-Jun-2006        | AZ    | 90.00              | 162,000.00                 | 160,846.09             | 01-May-2008  | 8                 | 9.150%            | 10,774.33                       |
| Group 1 | 0171280566  | Dec-2008              | 01-Jul-2006        | GA    | 100.00             | 113,000.00                 | 112,248.35             | 01-Jul-2008  | 6                 | 8.550%            | 6,018.41                        |
| Group 1 | 0171280912  | Dec-2008              | 01-Jul-2006        | AZ    | 80.00              | 144,000.00                 | 141,185.35             | 01-Jun-2008  | 7                 | 7.875%            | 7,696.91                        |
| Group 1 | 0171281427  | Jun-2008              | 01-Jun-2006        | SC    | 80.00              | 92,000.00                  | 91,524.77              | 01-Jun-2007  | 19                | 11.500%           | 16,591.63                       |
| Group 1 | 0171281428  | Feb-2009              | 01-Jul-2006        | SC    | 90.00              | 122,400.00                 | 121,102.32             | 01-Jul-2008  | 6                 | 11.000%           | 8,463.49                        |
| Group 1 | 0171321591  | Feb-2009              | 01-Jul-2006        | AZ    | 55.80              | 226,000.00                 | 228,102.05             | 01-Sep-2008  | 4                 | 7.788%            | 8,293.03                        |
| Group 1 | 0171321602  | Feb-2009              | 01-Jul-2006        | UT    | 80.00              | 150,400.00                 | 147,534.82             | 01-Sep-2008  | 4                 | 9.875%            | 6,865.62                        |
| Group 1 | 0171321625  | Feb-2009              | 01-Jul-2006        | ID    | 75.00              | 225,000.00                 | 222,147.68             | 01-Aug-2008  | 5                 | 10.250%           | 12,614.30                       |
| Group 1 | 0171345955  | Feb-2009              | 01-Jul-2006        | CA    | 100.00             | 370,000.00                 | 369,860.14             | 01-Sep-2008  | 4                 | 8.750%            | 15,141.15                       |
| Group 1 | 0171368716  | Jan-2009              | 01-Jun-2006        | CA    | 80.00              | 348,000.00                 | 348,000.00             | 01-Aug-2008  | 5                 | 10.125%           | 18,668.75                       |
| Group 1 | 0171368811  | Feb-2009              | 01-Jul-2006        | CA    | 92.93              | 355,000.00                 | 236,142.00             | 01-Jun-2008  | 7                 | 7.250%            | 12,590.91                       |
| Group 1 | 0171368823  | Feb-2009              | 01-Jul-2006        | FL    | 95.00              | 237,500.00                 | 236,152.11             | 01-Sep-2008  | 4                 | 9.750%            | 10,709.07                       |
| Group 1 | 0171368891  | Jun-2008              | 01-Jul-2006        | FL    | 77.55              | 190,000.00                 | 188,126.06             | 01-Jan-2008  | 12                | 11.375%           | 21,496.52                       |
| Group 1 | 0171391222  | Oct-2008              | 01-Jul-2006        | DE    | 89.69              | 174,000.00                 | 171,011.65             | 01-May-2008  | 8                 | 9.000%            | 11,811.07                       |
| Group 1 | 0171391262  | Jun-2008              | 01-Jul-2006        | FL    | 80.00              | 268,000.00                 | 263,973.88             | 01-Jan-2008  | 12                | 8.625%            | 23,538.57                       |
| Group 1 | 0171391265  | Feb-2008              | 01-Jul-2006        | PA    | 75.00              | 150,000.00                 | 149,073.72             | 01-May-2007  | 20                | 10.125%           | 24,380.70                       |
| Group 1 | 0171445883  | Mar-2009              | 01-Aug-2006        | CA    | 65.00              | 165,750.00                 | 132,171.04             | 01-Oct-2008  | 3                 | 7.000%            | 3,572.65                        |
| Group 1 | 0171449886  | Sep-2008              | 01-Jun-2006        | FL    | 78.33              | 188,000.00                 | 186,113.55             | 01-Apr-2008  | 9                 | 10.500%           | 15,859.43                       |
| Group 1 | 0171455643  | Feb-2009              | 01-Jul-2006        | LA    | 100.00             | 96,000.00                  | 100,485.31             | 01-Sep-2008  | 4                 | 7.920%            | 3,749.74                        |
| Group 1 | 0171458507  | Feb-2008              | 01-Aug-2006        | FL    | 90.00              | 132,300.00                 | 131,913.84             | 01-Sep-2007  | 16                | 9.375%            | 17,572.03                       |
| Group 1 | 0171458537  | Jan-2009              | 01-Aug-2006        | AZ    | 90.00              | 304,200.00                 | 316,975.16             | 01-Aug-2008  | 5                 | 9.838%            | 17,258.30                       |
| Group 1 | 0171458643  | Jan-2009              | 01-Aug-2006        | FL    | 79.04              | 230,000.00                 | 226,479.68             | 01-Jul-2008  | 6                 | 8.660%            | 12,289.53                       |
| Group 1 | 0171458669  | Jan-2009              | 01-Jun-2006        | FL    | 64.96              | 144,850.00                 | 140,722.97             | 01-Aug-2008  | 5                 | 8.350%            | 6,427.39                        |
| Group 1 | 0171458670  | Dec-2008              | 01-Aug-2006        | CA    | 60.09              | 234,357.00                 | 231,159.81             | 01-Feb-2008  | 11                | 8.160%            | 19,097.19                       |

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|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0171458683  | Mar-2009              | 01-Jul-2006        | CA    | 80.31              | 416,000.00                 | 412,100.55             | 01-May-2008  | 8                 | 8.250%            | 24,074.72                       |
| Group 1 | 0171458700  | Jan-2009              | 01-Aug-2006        | FL    | 74.97              | 137,200.00                 | 144,200.44             | 01-Aug-2008  | 5                 | 3.950%            | 2,887.67                        |
| Group 1 | 0171458709  | Jan-2009              | 01-Jul-2006        | FL    | 85.10              | 217,000.00                 | 238,691.68             | 01-Aug-2008  | 5                 | 5.520%            | 7,113.55                        |
| Group 1 | 0171458721  | Dec-2008              | 01-Jul-2006        | FL    | 84.99              | 127,480.00                 | 125,476.51             | 01-Jul-2008  | 6                 | 8.750%            | 6,887.79                        |
| Group 1 | 0171458773  | Feb-2009              | 01-Jun-2006        | CA    | 76.80              | 192,000.00                 | 187,747.53             | 01-Sep-2008  | 4                 | 9.375%            | 8,003.41                        |
| Group 1 | 0171458776  | Aug-2008              | 01-Jul-2006        | FL    | 79.35              | 134,900.00                 | 123,115.69             | 01-Apr-2008  | 9                 | 6.000%            | 6,223.41                        |
| Group 1 | 0171475911  | Feb-2009              | 01-Aug-2006        | PA    | 80.00              | 144,000.00                 | 149,194.65             | 01-Sep-2008  | 4                 | 7.990%            | 5,587.38                        |
| Group 1 | 0171475925  | Feb-2009              | 01-Aug-2006        | FL    | 73.47              | 180,000.00                 | 176,312.16             | 01-Sep-2008  | 4                 | 7.600%            | 6,245.28                        |
| Group 1 | 0171475941  | Mar-2009              | 01-Aug-2006        | MA    | 80.00              | 128,000.00                 | 126,040.23             | 01-Sep-2008  | 4                 | 9.100%            | 5,419.74                        |
| Group 1 | 0171475948  | Nov-2008              | 01-Sep-2006        | FL    | 80.00              | 136,000.00                 | 134,316.62             | 01-Jun-2008  | 7                 | 9.250%            | 8,792.85                        |
| Group 1 | 0171475968  | Jan-2009              | 01-Aug-2006        | FL    | 80.00              | 268,000.00                 | 207,000.25             | 01-Aug-2008  | 5                 | 6.800%            | 8,621.84                        |
| Group 1 | 0171476022  | Feb-2009              | 01-Aug-2006        | AZ    | 79.99              | 143,900.00                 | 143,900.00             | 01-Sep-2008  | 4                 | 10.716%           | 7,503.76                        |
| Group 1 | 0171476101  | Feb-2009              | 01-Jun-2006        | NY    | 80.00              | 284,000.00                 | 283,331.89             | 01-Jan-2007  | 24                | 7.990%            | 45,850.25                       |
| Group 1 | 0171476112  | Sep-2008              | 01-Aug-2006        | FL    | 80.00              | 180,000.00                 | 179,233.10             | 01-Sep-2007  | 16                | 7.940%            | 19,975.37                       |
| Group 1 | 0171476113  | Feb-2009              | 01-Aug-2006        | MD    | 80.00              | 285,600.00                 | 284,482.15             | 01-Dec-2007  | 13                | 8.950%            | 29,994.75                       |
| Group 1 | 0171476116  | Feb-2009              | 01-Aug-2006        | FL    | 80.00              | 272,000.00                 | 269,886.55             | 01-Sep-2008  | 4                 | 8.150%            | 10,314.59                       |
| Group 1 | 0171476135  | Jan-2009              | 01-Aug-2006        | CA    | 80.00              | 384,000.00                 | 380,064.05             | 01-Aug-2008  | 5                 | 6.990%            | 14,369.13                       |
| Group 1 | 0171476140  | Aug-2008              | 01-Aug-2006        | FL    | 80.00              | 304,000.00                 | 300,254.30             | 01-Mar-2008  | 10                | 6.990%            | 19,436.29                       |
| Group 1 | 0171476151  | Sep-2008              | 01-Aug-2006        | OH    | 80.00              | 143,200.00                 | 140,818.60             | 01-Apr-2008  | 9                 | 7.490%            | 8,987.81                        |
| Group 1 | 0171476199  | Mar-2009              | 01-Aug-2006        | MA    | 80.00              | 252,000.00                 | 247,655.11             | 01-Oct-2008  | 3                 | 8.740%            | 8,494.30                        |
| Group 1 | 0171476242  | Feb-2009              | 01-Aug-2006        | RI    | 85.00              | 301,750.00                 | 215,266.18             | 01-Sep-2008  | 4                 | 9.250%            | 9,417.90                        |
| Group 1 | 0171476258  | Sep-2008              | 01-Aug-2006        | MI    | 80.00              | 72,800.00                  | 72,169.92              | 01-Apr-2008  | 9                 | 10.750%           | 6,771.28                        |
| Group 1 | 0171476273  | Jan-2009              | 01-Sep-2006        | FL    | 57.50              | 138,000.00                 | 135,525.39             | 01-Aug-2008  | 5                 | 8.650%            | 6,428.83                        |
| Group 1 | 0171476315  | Dec-2008              | 01-Aug-2006        | FL    | 85.00              | 310,250.00                 | 304,841.08             | 01-Jul-2008  | 6                 | 9.831%            | 19,413.91                       |
| Group 1 | 0171476318  | Jul-2008              | 01-Aug-2006        | FL    | 75.00              | 219,375.00                 | 217,747.81             | 01-Sep-2007  | 16                | 11.375%           | 31,633.38                       |
| Group 1 | 0171476343  | Nov-2008              | 01-Jul-2006        | NV    | 90.00              | 265,500.00                 | 263,258.93             | 01-Jun-2008  | 7                 | 9.996%            | 18,528.82                       |
| Group 1 | 0171476374  | Mar-2009              | 01-Aug-2006        | TX    | 100.00             | 87,500.00                  | 86,425.89              | 01-Sep-2008  | 4                 | 10.200%           | 4,186.00                        |
| Group 1 | 0171476390  | Dec-2008              | 01-Sep-2006        | FL    | 72.35              | 112,500.00                 | 109,978.12             | 01-Jul-2008  | 6                 | 8.900%            | 6,146.12                        |
| Group 1 | 0171476396  | Feb-2009              | 01-Aug-2006        | FL    | 80.00              | 97,600.00                  | 96,313.91              | 01-Sep-2008  | 4                 | 9.850%            | 4,497.50                        |
| Group 1 | 0171476427  | Dec-2008              | 01-Aug-2006        | CA    | 90.00              | 288,000.00                 | 286,027.23             | 01-Jul-2008  | 6                 | 8.500%            | 15,238.64                       |
| Group 1 | 0171476437  | Feb-2009              | 01-Aug-2006        | NV    | 80.00              | 378,400.00                 | 374,365.16             | 01-Sep-2008  | 4                 | 7.000%            | 12,153.13                       |
| Group 1 | 0171476438  | Oct-2008              | 01-Aug-2006        | OH    | 100.00             | 210,000.00                 | 208,847.45             | 01-May-2008  | 8                 | 8.750%            | 14,342.82                       |
| Group 1 | 0171476479  | Dec-2008              | 01-Aug-2006        | IL    | 85.00              | 144,500.00                 | 142,368.11             | 01-Jul-2008  | 6                 | 8.990%            | 8,049.23                        |
| Group 1 | 0171476511  | Dec-2008              | 01-Aug-2006        | GA    | 78.83              | 242,000.00                 | 238,209.16             | 01-Jul-2008  | 6                 | 8.540%            | 12,736.41                       |
| Group 1 | 0171476527  | Feb-2009              | 01-Aug-2006        | CA    | 45.28              | 240,000.00                 | 234,720.10             | 01-Sep-2008  | 4                 | 7.250%            | 7,903.17                        |
| Group 1 | 0171476528  | Feb-2009              | 01-Aug-2006        | CA    | 48.49              | 177,000.00                 | 173,125.39             | 01-Sep-2008  | 4                 | 7.250%            | 5,829.25                        |
| Group 1 | 0171476594  | Oct-2007              | 01-Aug-2006        | MA    | 75.00              | 213,750.00                 | 212,789.12             | 01-Mar-2007  | 22                | 8.990%            | 35,903.31                       |
| Group 1 | 0171476601  | Jan-2009              | 01-Sep-2006        | FL    | 51.91              | 122,000.00                 | 125,496.75             | 01-Aug-2008  | 5                 | 9.664%            | 6,696.27                        |
| Group 1 | 0171476602  | Sep-2008              | 01-Sep-2006        | IL    | 26.77              | 87,000.00                  | 85,241.64              | 01-Dec-2007  | 13                | 8.750%            | 8,743.70                        |
| Group 1 | 0171478730  | Dec-2008              | 01-Aug-2006        | CA    | 78.21              | 257,300.00                 | 253,078.22             | 01-Jul-2008  | 6                 | 10.000%           | 16,321.06                       |

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|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0171490795  | Mar-2009              | 01-Sep-2006        | FL    | 85.00              | 112,200.00                 | 88,459.07              | 01-Sep-2008  | 4                 | 7.750%            | 3,338.99                        |
| Group 1 | 0171490805  | Dec-2008              | 01-Aug-2006        | ID    | 90.00              | 141,300.00                 | 142,242.35             | 01-Jul-2008  | 6                 | 3.950%            | 3,254.42                        |
| Group 1 | 0171490857  | Sep-2008              | 01-Sep-2006        | UT    | 90.00              | 387,900.00                 | 419,481.72             | 01-Apr-2008  | 9                 | 9.250%            | 32,695.52                       |
| Group 1 | 0171502792  | Mar-2009              | 01-Sep-2006        | FL    | 90.00              | 256,500.00                 | 182,744.07             | 01-Aug-2008  | 5                 | 7.000%            | 8,275.84                        |
| Group 1 | 0171502798  | Jan-2009              | 01-Aug-2006        | FL    | 85.00              | 254,150.00                 | 194,755.85             | 01-May-2008  | 8                 | 8.100%            | 13,927.72                       |
| Group 1 | 0171502819  | Mar-2009              | 01-Sep-2006        | CA    | 80.00              | 312,000.00                 | 230,674.99             | 01-Oct-2008  | 3                 | 6.660%            | 5,920.70                        |
| Group 1 | 0171502853  | Mar-2009              | 01-Sep-2006        | NV    | 95.00              | 313,500.00                 | 214,918.00             | 01-Aug-2008  | 5                 | 6.540%            | 7,548.56                        |
| Group 1 | 0171531438  | May-2008              | 01-Sep-2006        | FL    | 100.00             | 185,000.00                 | 185,000.00             | 01-Oct-2007  | 15                | 9.000%            | 22,277.14                       |
| Group 1 | 0171531443  | Oct-2008              | 01-Sep-2006        | FL    | 90.00              | 289,800.00                 | 289,800.00             | 01-May-2008  | 8                 | 8.875%            | 20,225.60                       |
| Group 1 | 0171539981  | Jan-2009              | 01-Sep-2006        | CO    | 70.00              | 172,200.00                 | 172,196.40             | 01-Aug-2008  | 5                 | 7.640%            | 7,171.99                        |
| Group 1 | 0171546044  | Jan-2009              | 01-Sep-2006        | WA    | 80.00              | 168,000.00                 | 155,434.34             | 01-Aug-2008  | 5                 | 8.625%            | 8,129.79                        |
| Group 1 | 0171546069  | Mar-2009              | 01-Sep-2006        | UT    | 79.97              | 71,960.00                  | 70,503.18              | 01-Oct-2008  | 3                 | 8.875%            | 2,692.52                        |
| Group 1 | 0171546078  | Aug-2008              | 01-Sep-2006        | FL    | 80.00              | 189,730.00                 | 188,282.12             | 01-Mar-2008  | 10                | 8.625%            | 14,932.35                       |
| Group 1 | 0171546082  | Jan-2009              | 01-Sep-2006        | FL    | 75.00              | 375,000.00                 | 372,627.56             | 01-Aug-2008  | 5                 | 8.875%            | 20,055.49                       |
| Group 1 | 0171546087  | Nov-2008              | 01-Sep-2006        | FL    | 80.00              | 155,120.00                 | 154,093.07             | 01-Jun-2008  | 7                 | 8.875%            | 10,246.15                       |
| Group 1 | 0171546096  | Jan-2009              | 01-Sep-2006        | FL    | 80.00              | 169,600.00                 | 168,051.87             | 01-Aug-2008  | 5                 | 8.875%            | 9,044.85                        |
| Group 1 | 0171550883  | Nov-2008              | 01-Sep-2006        | LA    | 88.67              | 133,000.00                 | 131,163.00             | 01-Jun-2008  | 7                 | 8.700%            | 8,047.71                        |
| Group 1 | 0171573089  | Dec-2008              | 01-Oct-2006        | OR    | 72.22              | 201,500.00                 | 223,098.60             | 01-Jul-2008  | 6                 | 7.750%            | 10,299.65                       |
| Group 1 | 0171573111  | Jan-2009              | 01-Oct-2006        | AZ    | 90.00              | 223,200.00                 | 191,499.16             | 01-Aug-2008  | 5                 | 6.000%            | 6,122.92                        |
| Group 1 | 0171573115  | Nov-2008              | 01-Oct-2006        | FL    | 95.00              | 161,500.00                 | 136,919.88             | 01-Jun-2008  | 7                 | 9.500%            | 9,233.02                        |
| Group 1 | 0171573118  | Sep-2007              | 01-Oct-2006        | NM    | 80.00              | 138,400.00                 | 137,997.40             | 01-Apr-2007  | 21                | 9.375%            | 18,250.03                       |
| Group 1 | 0171573128  | Nov-2008              | 01-Sep-2006        | OR    | 95.00              | 237,500.00                 | 235,630.16             | 01-Aug-2007  | 17                | 8.875%            | 31,793.85                       |
| Group 1 | 0171646570  | Mar-2009              | 01-Oct-2006        | CA    | 85.00              | 153,000.00                 | 157,088.93             | 01-Oct-2008  | 3                 | 7.350%            | 4,475.48                        |
| Group 1 | 0171655275  | Mar-2008              | 01-Sep-2006        | NM    | 95.00              | 124,450.00                 | 123,397.60             | 01-Oct-2007  | 15                | 8.750%            | 14,581.23                       |
| Group 1 | 0171655287  | Nov-2008              | 01-Oct-2006        | CO    | 80.00              | 315,120.00                 | 311,902.38             | 01-Jun-2008  | 7                 | 10.125%           | 22,330.43                       |
| Group 1 | 0171673923  | Mar-2009              | 01-Sep-2006        | CA    | 89.99              | 386,960.00                 | 386,960.00             | 01-May-2008  | 8                 | 7.450%            | 22,991.94                       |
| Group 1 | 0171673930  | Dec-2008              | 01-Sep-2006        | FL    | 84.97              | 340,226.00                 | 334,956.39             | 01-Jul-2008  | 6                 | 8.500%            | 17,818.25                       |
| Group 1 | 0171673935  | Feb-2008              | 01-Oct-2006        | FL    | 84.99              | 246,480.00                 | 244,690.40             | 01-Sep-2007  | 16                | 8.700%            | 30,015.82                       |
| Group 1 | 0171673938  | Mar-2009              | 01-Oct-2006        | FL    | 84.98              | 198,000.00                 | 179,925.91             | 01-Oct-2008  | 3                 | 6.000%            | 4,113.83                        |
| Group 1 | 0171674009  | Nov-2007              | 01-Sep-2006        | MN    | 89.95              | 186,200.00                 | 185,860.95             | 01-Nov-2006  | 26                | 8.900%            | 33,604.52                       |
| Group 1 | 0171674023  | Jan-2009              | 01-Sep-2006        | FL    | 79.95              | 166,300.00                 | 166,300.00             | 01-Jul-2008  | 6                 | 8.050%            | 8,370.48                        |
| Group 1 | 0171674034  | Mar-2009              | 01-Sep-2006        | FL    | 79.66              | 254,900.00                 | 250,246.13             | 01-Oct-2008  | 3                 | 8.850%            | 8,694.00                        |
| Group 1 | 0171674049  | Aug-2008              | 01-Oct-2006        | FL    | 84.99              | 391,825.00                 | 390,950.39             | 01-May-2007  | 20                | 8.850%            | 59,689.27                       |
| Group 1 | 0171674263  | Mar-2009              | 01-Oct-2006        | UT    | 80.00              | 228,000.00                 | 223,276.38             | 01-Oct-2008  | 3                 | 7.375%            | 6,384.25                        |
| Group 1 | 0171674270  | Jan-2009              | 01-Sep-2006        | CA    | 85.01              | 354,500.00                 | 361,215.44             | 01-Aug-2008  | 5                 | 6.332%            | 12,247.32                       |
| Group 1 | 0171674287  | Jan-2009              | 01-Oct-2006        | AZ    | 80.00              | 107,920.00                 | 107,070.01             | 01-Aug-2008  | 5                 | 9.875%            | 5,650.71                        |
| Group 1 | 0171674289  | Mar-2009              | 01-Oct-2006        | FL    | 76.65              | 197,000.00                 | 202,153.26             | 01-Oct-2008  | 3                 | 7.000%            | 5,463.92                        |
| Group 1 | 0171674330  | Feb-2009              | 01-Oct-2006        | NM    | 80.00              | 360,000.00                 | 357,459.98             | 01-Jan-2008  | 12                | 9.250%            | 30,151.81                       |
| Group 1 | 0171692302  | Nov-2008              | 01-Sep-2006        | NV    | 79.00              | 263,070.00                 | 261,112.83             | 01-Jun-2008  | 7                 | 7.850%            | 14,373.37                       |
| Group 1 | 0171692309  | Mar-2009              | 01-Sep-2006        | CA    | 85.00              | 416,500.00                 | 321,874.79             | 01-Aug-2008  | 5                 | 6.000%            | 10,290.87                       |

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| Group 1 | 0171692341  | Jan-2009              | 01-Oct-2006        | PA    | 100.00             | 159,000.00                 | 157,608.80             | 01-Aug-2008  | 5                 | 8.000%            | 6,809.19                        |
| Group 1 | 0171692403  | Jan-2009              | 01-Oct-2006        | IN    | 100.00             | 189,000.00                 | 186,713.63             | 01-May-2008  | 8                 | 8.850%            | 12,971.40                       |
| Group 1 | 0171692438  | Sep-2008              | 01-Oct-2006        | FL    | 69.52              | 146,000.00                 | 145,523.18             | 01-Jan-2008  | 12                | 9.875%            | 15,385.60                       |
| Group 1 | 0171692454  | Feb-2009              | 01-Oct-2006        | CA    | 70.00              | 332,500.00                 | 288,953.56             | 01-Sep-2008  | 4                 | 6.000%            | 7,923.18                        |
| Group 1 | 0171777650  | Dec-2008              | 01-Nov-2006        | CA    | 81.07              | 274,000.00                 | 270,941.06             | 01-Jun-2008  | 7                 | 10.125%           | 18,734.17                       |
| Group 1 | 0171777651  | Oct-2008              | 01-Nov-2006        | NM    | 95.00              | 176,700.00                 | 175,904.22             | 01-Jan-2008  | 12                | 9.750%            | 16,640.41                       |
| Group 1 | 0171779036  | Mar-2009              | 01-Nov-2006        | CO    | 80.00              | 224,000.00                 | 223,959.98             | 01-Oct-2008  | 3                 | 9.625%            | 8,515.15                        |
| Group 1 | 0171819152  | Apr-2008              | 01-Sep-2006        | MO    | 90.00              | 55,800.00                  | 55,445.03              | 01-Oct-2007  | 15                | 10.135%           | 7,538.70                        |
| Group 1 | 0171819154  | Jul-2008              | 01-Aug-2006        | FL    | 80.00              | 104,000.00                 | 103,541.89             | 01-Feb-2008  | 11                | 9.875%            | 10,179.12                       |
| Group 1 | 0171819164  | Feb-2009              | 01-Oct-2006        | CA    | 80.00              | 360,000.00                 | 356,918.96             | 01-Sep-2008  | 4                 | 8.490%            | 14,248.25                       |
| Group 1 | 0171819188  | Sep-2007              | 01-Sep-2006        | FL    | 75.00              | 157,500.00                 | 157,011.34             | 01-Mar-2007  | 22                | 10.110%           | 30,007.72                       |
| Group 1 | 0171819235  | Feb-2009              | 01-Sep-2006        | AZ    | 80.00              | 146,400.00                 | 145,367.28             | 01-Aug-2008  | 5                 | 8.185%            | 7,238.26                        |
| Group 1 | 0171819245  | Feb-2009              | 01-Oct-2006        | CA    | 85.00              | 252,450.00                 | 248,534.13             | 01-Sep-2008  | 4                 | 9.125%            | 10,700.51                       |
| Group 1 | 0171819258  | Oct-2008              | 01-Oct-2006        | CA    | 86.81              | 391,500.00                 | 391,371.05             | 01-May-2008  | 8                 | 8.905%            | 26,108.53                       |
| Group 1 | 0171819319  | Mar-2009              | 01-Sep-2006        | AZ    | 68.57              | 144,000.00                 | 142,660.12             | 01-Aug-2008  | 5                 | 7.875%            | 6,352.33                        |
| Group 1 | 0171819324  | Aug-2008              | 01-Sep-2006        | FL    | 80.00              | 87,040.00                  | 86,707.25              | 01-May-2008  | 8                 | 9.810%            | 6,720.87                        |
| Group 1 | 0171819340  | Jul-2008              | 01-Sep-2006        | CA    | 70.00              | 188,300.00                 | 186,598.62             | 01-Feb-2008  | 11                | 9.990%            | 19,480.75                       |
| Group 1 | 0171819343  | Feb-2009              | 01-Oct-2006        | CA    | 59.27              | 163,000.00                 | 161,372.74             | 01-Jul-2008  | 6                 | 7.760%            | 7,530.26                        |
| Group 1 | 0171819354  | Feb-2009              | 01-Oct-2006        | CA    | 100.00             | 315,000.00                 | 314,618.88             | 01-Sep-2008  | 4                 | 9.125%            | 13,567.92                       |
| Group 1 | 0171819382  | Jan-2009              | 01-Oct-2006        | AZ    | 95.00              | 283,100.00                 | 282,049.35             | 01-Sep-2007  | 16                | 8.860%            | 32,455.26                       |
| Group 1 | 0171819393  | Nov-2008              | 01-Oct-2006        | CA    | 90.00              | 292,500.00                 | 291,578.22             | 01-Nov-2007  | 14                | 9.375%            | 33,554.72                       |
| Group 1 | 0171819424  | Oct-2008              | 01-Oct-2006        | FL    | 66.83              | 274,000.00                 | 272,422.86             | 01-May-2008  | 8                 | 9.210%            | 18,839.85                       |
| Group 1 | 0171819442  | Mar-2009              | 01-Oct-2006        | AZ    | 80.00              | 154,000.00                 | 152,492.49             | 01-Aug-2008  | 5                 | 7.830%            | 6,385.68                        |
| Group 1 | 0171819450  | Feb-2009              | 01-Sep-2006        | CA    | 75.00              | 234,000.00                 | 231,899.81             | 01-Jul-2008  | 6                 | 7.875%            | 11,566.06                       |
| Group 1 | 0171819469  | Mar-2009              | 01-Oct-2006        | IL    | 96.13              | 161,500.00                 | 158,786.02             | 01-Sep-2008  | 4                 | 8.180%            | 6,085.39                        |
| Group 1 | 0171819539  | Mar-2009              | 01-Oct-2006        | IL    | 65.00              | 195,000.00                 | 193,307.91             | 01-Aug-2008  | 5                 | 8.430%            | 8,772.17                        |
| Group 1 | 0171819554  | Feb-2009              | 01-Oct-2006        | CA    | 65.00              | 234,000.00                 | 232,805.64             | 01-Jul-2008  | 6                 | 9.750%            | 14,049.90                       |
| Group 1 | 0171819577  | Mar-2008              | 01-Oct-2006        | TX    | 80.00              | 79,200.00                  | 78,653.56              | 01-Aug-2007  | 17                | 9.125%            | 10,149.35                       |
| Group 1 | 0171977557  | Jan-2009              | 01-Oct-2006        | WA    | 80.00              | 269,600.00                 | 268,281.65             | 01-Aug-2008  | 5                 | 10.000%           | 14,385.49                       |
| Group 1 | 0171977624  | Dec-2008              | 01-Dec-2006        | WA    | 95.00              | 123,500.00                 | 123,166.89             | 01-Jul-2008  | 6                 | 10.625%           | 7,228.51                        |
| Group 1 | 0171977627  | Mar-2009              | 01-Jan-2007        | WA    | 95.00              | 333,450.00                 | 332,456.99             | 01-Oct-2008  | 3                 | 9.750%            | 11,840.08                       |
| Group 1 | 0171977741  | Nov-2008              | 01-Jan-2007        | WA    | 80.00              | 140,000.00                 | 144,400.09             | 01-May-2008  | 8                 | 6.000%            | 6,713.28                        |
| Group 1 | 0171977742  | Feb-2009              | 01-Jan-2007        | WA    | 80.00              | 206,400.00                 | 205,609.40             | 01-Sep-2008  | 4                 | 9.250%            | 8,066.66                        |
| Group 1 | 0171977744  | Mar-2009              | 01-Jan-2007        | WA    | 80.00              | 151,960.00                 | 151,193.09             | 01-Oct-2008  | 3                 | 9.250%            | 4,848.69                        |
| Group 1 | 0171977775  | Nov-2008              | 01-Dec-2006        | CA    | 79.12              | 360,000.00                 | 358,505.37             | 01-Jun-2008  | 7                 | 10.125%           | 22,311.24                       |
| Group 1 | 0171978010  | Feb-2009              | 01-Jan-2007        | CA    | 80.00              | 184,800.00                 | 184,799.39             | 01-Jul-2008  | 6                 | 9.250%            | 8,855.00                        |
| Group 1 | 0171978031  | Jan-2009              | 01-Oct-2006        | CA    | 80.00              | 400,000.00                 | 397,511.11             | 01-Jun-2008  | 7                 | 6.990%            | 19,325.79                       |
| Group 1 | 0171978120  | Feb-2009              | 01-Jan-2007        | CA    | 66.77              | 211,000.00                 | 207,967.48             | 01-Sep-2008  | 4                 | 8.375%            | 8,173.59                        |
| Group 1 | 0171978132  | Mar-2009              | 01-Jan-2007        | CA    | 80.00              | 260,000.00                 | 258,959.56             | 01-May-2008  | 8                 | 9.250%            | 16,219.96                       |
| Group 1 | 0171978156  | Dec-2008              | 01-Jan-2007        | CA    | 90.00              | 571,500.00                 | 568,785.14             | 01-Jul-2008  | 6                 | 9.500%            | 32,626.17                       |

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

| Group   | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0171978163  | Mar-2009              | 01-Dec-2006        | CA    | 66.92              | 344,650.00                 | 343,911.44             | 01-Feb-2008  | 11                | 8.990%            | 31,622.71                       |
| Group 1 | 0171978235  | Feb-2009              | 01-Dec-2006        | CA    | 80.00              | 215,200.00                 | 228,254.63             | 01-Sep-2008  | 4                 | 5.710%            | 6,315.45                        |
| Group 1 | 0171978297  | Feb-2009              | 01-Jan-2007        | CA    | 95.00              | 258,000.00                 | 257,474.70             | 01-Sep-2008  | 4                 | 8.875%            | 10,779.45                       |
| Group 1 | 0171978410  | Feb-2009              | 01-Jan-2007        | TN    | 80.00              | 87,920.00                  | 86,540.77              | 01-Jul-2008  | 6                 | 7.250%            | 3,882.08                        |
| Group 1 | 0171978437  | Feb-2009              | 01-Dec-2006        | GA    | 100.00             | 145,000.00                 | 144,401.90             | 01-Sep-2008  | 4                 | 8.250%            | 5,593.27                        |
| Group 1 | 0171978513  | Oct-2008              | 01-Dec-2006        | SC    | 90.00              | 64,800.00                  | 64,197.19              | 01-May-2008  | 8                 | 10.375%           | 5,271.17                        |
| Group 1 | 0171978519  | Feb-2009              | 01-Dec-2006        | TN    | 85.00              | 187,000.00                 | 184,465.78             | 01-Apr-2008  | 9                 | 7.500%            | 11,785.99                       |
| Group 1 | 0171978531  | Nov-2008              | 01-Jan-2007        | GA    | 66.67              | 102,000.00                 | 101,351.40             | 01-Sep-2007  | 16                | 7.875%            | 11,153.36                       |
| Group 1 | 0171978605  | Jul-2008              | 01-Jan-2007        | FL    | 68.06              | 122,500.00                 | 121,496.79             | 01-Dec-2007  | 13                | 8.375%            | 11,904.35                       |
| Group 1 | 0171978672  | Jan-2009              | 01-Dec-2006        | ID    | 80.00              | 103,040.00                 | 102,574.97             | 01-Aug-2008  | 5                 | 10.125%           | 5,211.36                        |
| Group 1 | 0171978675  | Mar-2009              | 01-Dec-2006        | ID    | 80.00              | 137,600.00                 | 135,308.84             | 01-Oct-2008  | 3                 | 10.125%           | 5,178.78                        |
| Group 1 | 0171978685  | Mar-2009              | 01-Dec-2006        | WA    | 80.00              | 107,120.00                 | 106,504.71             | 01-Oct-2008  | 3                 | 10.125%           | 4,025.71                        |
| Group 1 | 0171978703  | Mar-2009              | 01-Dec-2006        | OR    | 80.00              | 132,000.00                 | 135,519.02             | 01-Oct-2008  | 3                 | 7.130%            | 3,736.22                        |
| Group 1 | 0171978724  | Dec-2008              | 01-Dec-2006        | ID    | 95.00              | 129,100.00                 | 128,588.12             | 01-Jul-2008  | 6                 | 8.250%            | 6,638.93                        |
| Group 1 | 0171978729  | Nov-2008              | 01-Dec-2006        | OR    | 80.00              | 189,520.00                 | 188,883.74             | 01-Jun-2008  | 7                 | 10.125%           | 11,363.96                       |
| Group 1 | 0171978750  | Mar-2009              | 01-Dec-2006        | OR    | 80.00              | 132,400.00                 | 131,279.68             | 01-Oct-2008  | 3                 | 10.125%           | 4,948.37                        |
| Group 1 | 0171978754  | Nov-2008              | 01-Dec-2006        | ID    | 80.00              | 103,920.00                 | 102,590.81             | 01-May-2008  | 8                 | 10.125%           | 7,112.63                        |
| Group 1 | 0171978762  | Nov-2008              | 01-Jan-2007        | MT    | 80.00              | 107,200.00                 | 114,928.86             | 01-Jun-2008  | 7                 | 6.000%            | 4,897.80                        |
| Group 1 | 0171978786  | Dec-2008              | 01-Dec-2006        | OR    | 95.00              | 114,000.00                 | 122,245.34             | 01-Jul-2008  | 6                 | 6.020%            | 4,443.08                        |
| Group 1 | 0171978805  | Feb-2009              | 01-Jan-2007        | ID    | 80.00              | 99,200.00                  | 98,795.37              | 01-Sep-2008  | 4                 | 9.250%            | 3,826.73                        |
| Group 1 | 0171978824  | Jan-2009              | 01-Jan-2007        | OR    | 74.86              | 412,500.00                 | 411,623.52             | 01-Aug-2008  | 5                 | 9.125%            | 20,016.85                       |
| Group 1 | 0171978839  | Jan-2009              | 01-Jan-2007        | OR    | 80.00              | 156,400.00                 | 155,696.90             | 01-Feb-2008  | 11                | 9.250%            | 12,785.31                       |
| Group 1 | 0171978854  | Mar-2009              | 01-Dec-2006        | OR    | 80.00              | 171,200.00                 | 170,402.31             | 01-Oct-2008  | 3                 | 10.500%           | 6,672.55                        |
| Group 1 | 0171978856  | Mar-2009              | 01-Jan-2007        | OR    | 75.00              | 221,250.00                 | 220,355.72             | 01-Oct-2008  | 3                 | 9.125%            | 7,227.88                        |
| Group 1 | 0171978883  | Feb-2009              | 01-Oct-2006        | CO    | 80.00              | 160,000.00                 | 158,768.22             | 01-Sep-2008  | 4                 | 6.875%            | 5,056.64                        |
| Group 1 | 0171978923  | Mar-2009              | 01-Dec-2006        | CO    | 70.00              | 231,000.00                 | 230,058.82             | 01-Oct-2008  | 3                 | 9.250%            | 8,384.91                        |
| Group 1 | 0171978928  | Sep-2008              | 01-Jan-2007        | CO    | 80.00              | 388,000.00                 | 386,696.44             | 01-Apr-2008  | 9                 | 9.250%            | 24,553.95                       |
| Group 1 | 0171978958  | Jan-2009              | 01-Dec-2006        | CO    | 80.00              | 100,000.00                 | 99,538.11              | 01-Aug-2008  | 5                 | 10.125%           | 4,994.68                        |
| Group 1 | 0171978960  | Mar-2009              | 01-Jan-2007        | CO    | 78.95              | 150,000.00                 | 149,074.14             | 01-Oct-2008  | 3                 | 6.999%            | 4,034.34                        |
| Group 1 | 0171978983  | Dec-2008              | 01-Dec-2006        | CO    | 80.00              | 163,920.00                 | 163,281.45             | 01-Jul-2008  | 6                 | 9.990%            | 8,691.48                        |
| Group 1 | 0171979006  | Jan-2009              | 01-Jan-2007        | CO    | 80.00              | 103,200.00                 | 103,200.00             | 01-Aug-2008  | 5                 | 6.875%            | 3,837.75                        |
| Group 1 | 0171979023  | Dec-2008              | 01-Dec-2006        | CO    | 80.00              | 92,000.00                  | 91,660.49              | 01-Jun-2008  | 7                 | 6.990%            | 4,457.94                        |
| Group 1 | 0171979092  | Nov-2008              | 01-Jan-2007        | UT    | 85.00              | 251,600.00                 | 256,978.90             | 01-Jun-2008  | 7                 | 6.000%            | 10,575.52                       |
| Group 1 | 0171979093  | Dec-2008              | 01-Jan-2007        | UT    | 80.00              | 112,000.00                 | 117,701.49             | 01-Jul-2008  | 6                 | 7.630%            | 5,580.34                        |
| Group 1 | 0171979107  | Feb-2009              | 01-Nov-2006        | AZ    | 72.95              | 205,000.00                 | 204,036.95             | 01-Sep-2008  | 4                 | 10.125%           | 9,454.29                        |
| Group 1 | 0171979131  | Jan-2009              | 01-Dec-2006        | AZ    | 90.00              | 171,000.00                 | 170,430.98             | 01-May-2008  | 8                 | 10.375%           | 12,204.15                       |
| Group 1 | 0171979146  | Nov-2008              | 01-Dec-2006        | AZ    | 61.25              | 147,000.00                 | 146,767.19             | 01-Jun-2008  | 7                 | 9.250%            | 9,628.06                        |
| Group 1 | 0171979152  | Jan-2009              | 01-Jan-2007        | AZ    | 80.00              | 267,200.00                 | 275,269.90             | 01-Aug-2008  | 5                 | 3.950%            | 5,486.88                        |
| Group 1 | 0171979163  | Feb-2009              | 01-Jan-2007        | AZ    | 80.00              | 196,000.00                 | 193,836.79             | 01-Sep-2008  | 4                 | 9.250%            | 7,142.87                        |
| Group 1 | 0171979198  | Feb-2008              | 01-Oct-2006        | OH    | 100.00             | 79,000.00                  | 78,796.50              | 01-Sep-2007  | 16                | 11.250%           | 11,018.98                       |



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

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|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0171979199  | Jan-2009              | 01-Oct-2006        | OH    | 95.00              | 256,500.00                 | 256,480.08             | 01-Aug-2008  | 5                 | 10.875%           | 15,068.18                       |
| Group 1 | 0171979221  | Oct-2008              | 01-Nov-2006        | WI    | 95.00              | 138,700.00                 | 136,719.51             | 01-May-2008  | 8                 | 7.999%            | 8,527.81                        |
| Group 1 | 0171979236  | Mar-2009              | 01-Dec-2006        | MI    | 90.00              | 175,500.00                 | 173,387.28             | 01-Dec-2007  | 13                | 8.875%            | 18,137.25                       |
| Group 1 | 0171979248  | Feb-2009              | 01-Dec-2006        | OH    | 95.00              | 166,250.00                 | 165,564.20             | 01-Sep-2008  | 4                 | 10.625%           | 7,726.28                        |
| Group 1 | 0171979253  | Jan-2009              | 01-Dec-2006        | OH    | 95.00              | 141,550.00                 | 140,942.65             | 01-Aug-2008  | 5                 | 8.250%            | 6,368.96                        |
| Group 1 | 0171979272  | Mar-2009              | 01-Dec-2006        | OH    | 87.30              | 110,000.00                 | 108,626.49             | 01-May-2008  | 8                 | 8.125%            | 6,893.54                        |
| Group 1 | 0171979276  | Mar-2009              | 01-Dec-2006        | WI    | 80.00              | 98,400.00                  | 98,179.57              | 01-Oct-2008  | 3                 | 3.950%            | 1,411.80                        |
| Group 1 | 0171979284  | Jul-2008              | 01-Dec-2006        | OH    | 90.00              | 103,500.00                 | 110,612.92             | 01-Feb-2008  | 11                | 8.250%            | 9,107.85                        |
| Group 1 | 0171979296  | Mar-2009              | 01-Dec-2006        | IL    | 100.00             | 230,000.00                 | 227,169.73             | 01-Oct-2008  | 3                 | 9.750%            | 8,531.71                        |
| Group 1 | 0171979305  | Aug-2008              | 01-Jan-2007        | OH    | 80.00              | 273,600.00                 | 273,522.57             | 01-Feb-2007  | 23                | 9.250%            | 47,920.98                       |
| Group 1 | 0171979316  | May-2008              | 01-Dec-2006        | WI    | 92.06              | 58,000.00                  | 57,800.81              | 01-May-2007  | 20                | 8.875%            | 8,834.54                        |
| Group 1 | 0171979320  | Aug-2008              | 01-Jan-2007        | MN    | 84.46              | 62,500.00                  | 60,008.72              | 01-Feb-2008  | 11                | 8.875%            | 5,378.93                        |
| Group 1 | 0171979345  | Feb-2009              | 01-Dec-2006        | IL    | 85.00              | 192,950.00                 | 192,480.72             | 01-Sep-2008  | 4                 | 5.400%            | 4,416.05                        |
| Group 1 | 0171979399  | Mar-2009              | 01-Dec-2006        | OH    | 90.00              | 170,100.00                 | 169,520.51             | 01-Oct-2008  | 3                 | 10.375%           | 6,778.52                        |
| Group 1 | 0171979410  | Jan-2009              | 01-Dec-2006        | IL    | 80.00              | 168,000.00                 | 186,120.00             | 01-Aug-2008  | 5                 | 5.500%            | 5,716.74                        |
| Group 1 | 0171979438  | Feb-2009              | 01-Dec-2006        | MN    | 85.00              | 123,250.00                 | 122,847.41             | 01-Sep-2008  | 4                 | 7.750%            | 4,451.43                        |
| Group 1 | 0171979463  | Jan-2009              | 01-Jan-2007        | MN    | 95.00              | 152,950.00                 | 157,438.03             | 01-Jul-2008  | 6                 | 8.380%            | 8,215.25                        |
| Group 1 | 0171979503  | Jul-2008              | 01-Jan-2007        | IL    | 80.00              | 139,920.00                 | 139,696.01             | 01-Feb-2008  | 11                | 8.375%            | 11,911.42                       |
| Group 1 | 0171979515  | Mar-2009              | 01-Dec-2006        | OH    | 100.00             | 92,000.00                  | 90,668.39              | 01-Oct-2008  | 3                 | 10.875%           | 3,766.31                        |
| Group 1 | 0171979523  | Mar-2009              | 01-Dec-2006        | OH    | 95.00              | 71,250.00                  | 77,807.69              | 01-Oct-2008  | 3                 | 3.950%            | 1,099.48                        |
| Group 1 | 0171979553  | Mar-2008              | 01-Jan-2007        | OH    | 80.00              | 148,000.00                 | 147,765.48             | 01-Aug-2007  | 17                | 6.990%            | 15,167.70                       |
| Group 1 | 0171979555  | Oct-2008              | 01-Jan-2007        | OH    | 80.00              | 368,000.00                 | 367,051.53             | 01-May-2008  | 8                 | 8.625%            | 24,842.01                       |
| Group 1 | 0171979561  | Jan-2009              | 01-Jan-2007        | OH    | 80.00              | 105,600.00                 | 105,194.29             | 01-Aug-2008  | 5                 | 9.250%            | 4,665.97                        |
| Group 1 | 0171979571  | Dec-2008              | 01-Jan-2007        | MN    | 80.00              | 216,000.00                 | 215,234.10             | 01-Jul-2008  | 6                 | 7.125%            | 9,499.55                        |
| Group 1 | 0171979580  | Jan-2008              | 01-Jan-2007        | OH    | 80.00              | 83,200.00                  | 82,788.73              | 01-Aug-2007  | 17                | 9.990%            | 12,432.68                       |
| Group 1 | 0171979615  | Nov-2008              | 01-Jan-2007        | IL    | 80.00              | 173,600.00                 | 172,956.98             | 01-Jun-2008  | 7                 | 7.990%            | 9,710.97                        |
| Group 1 | 0171979646  | Sep-2008              | 01-Oct-2006        | FL    | 90.00              | 214,200.00                 | 211,293.40             | 01-Apr-2008  | 9                 | 7.990%            | 14,449.85                       |
| Group 1 | 0171979654  | Jun-2008              | 01-Nov-2006        | FL    | 100.00             | 105,000.00                 | 104,785.07             | 01-Jan-2008  | 12                | 11.250%           | 11,461.15                       |
| Group 1 | 0171979656  | Jan-2009              | 01-Jan-2007        | FL    | 80.00              | 156,800.00                 | 153,138.07             | 01-Jun-2008  | 7                 | 7.630%            | 8,177.83                        |
| Group 1 | 0171979657  | Jul-2007              | 01-Dec-2006        | FL    | 90.00              | 225,000.00                 | 224,922.71             | 01-Feb-2007  | 23                | 10.375%           | 42,785.70                       |
| Group 1 | 0171979660  | Mar-2009              | 01-Nov-2006        | FL    | 90.00              | 301,500.00                 | 299,478.72             | 01-Oct-2008  | 3                 | 8.500%            | 9,978.42                        |
| Group 1 | 0171979673  | Feb-2009              | 01-Dec-2006        | FL    | 75.29              | 128,000.00                 | 125,870.53             | 01-Sep-2008  | 4                 | 10.125%           | 5,548.72                        |
| Group 1 | 0171979698  | Mar-2009              | 01-Dec-2006        | FL    | 80.00              | 108,000.00                 | 97,471.05              | 01-Sep-2008  | 4                 | 3.950%            | 1,674.62                        |
| Group 1 | 0171979712  | Mar-2009              | 01-Jan-2007        | FL    | 74.99              | 167,600.00                 | 174,823.82             | 01-Oct-2008  | 3                 | 9.750%            | 6,734.56                        |
| Group 1 | 0171979716  | Sep-2008              | 01-Jan-2007        | FL    | 70.00              | 179,200.00                 | 178,198.13             | 01-Apr-2008  | 9                 | 8.875%            | 10,988.26                       |
| Group 1 | 0171979720  | Feb-2009              | 01-Dec-2006        | FL    | 90.00              | 150,300.00                 | 120,393.74             | 01-Sep-2008  | 4                 | 3.950%            | 2,790.74                        |
| Group 1 | 0171979738  | Mar-2009              | 01-Jan-2007        | FL    | 63.16              | 120,000.00                 | 117,380.15             | 01-Oct-2008  | 3                 | 6.990%            | 3,167.96                        |
| Group 1 | 0171979753  | Mar-2009              | 01-Jan-2007        | FL    | 64.94              | 150,000.00                 | 149,271.83             | 01-Oct-2008  | 3                 | 8.875%            | 4,926.83                        |
| Group 1 | 0171979778  | Feb-2009              | 01-Jan-2007        | FL    | 84.00              | 189,000.00                 | 188,161.81             | 01-Sep-2008  | 4                 | 7.875%            | 6,934.49                        |
| Group 1 | 0171979781  | Dec-2008              | 01-Dec-2006        | FL    | 80.00              | 124,000.00                 | 123,634.32             | 01-Jul-2008  | 6                 | 10.125%           | 6,950.80                        |

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|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0171979782  | Mar-2009              | 01-Jan-2007        | FL    | 85.00              | 116,450.00                 | 116,069.61             | 01-Oct-2008  | 3                 | 9.375%            | 3,976.64                        |
| Group 1 | 0171979795  | Feb-2009              | 01-Jan-2007        | FL    | 90.00              | 270,000.00                 | 268,992.16             | 01-Sep-2008  | 4                 | 9.500%            | 11,085.13                       |
| Group 1 | 0171979828  | Dec-2008              | 01-Jan-2007        | FL    | 80.00              | 177,600.00                 | 175,252.97             | 01-Jul-2008  | 6                 | 9.250%            | 9,376.89                        |
| Group 1 | 0171979846  | Mar-2009              | 01-Jan-2007        | FL    | 90.00              | 225,000.00                 | 223,163.98             | 01-Oct-2008  | 3                 | 3.950%            | 3,198.64                        |
| Group 1 | 0171979862  | Oct-2008              | 01-Jan-2007        | FL    | 69.95              | 128,000.00                 | 126,519.01             | 01-Apr-2008  | 9                 | 7.875%            | 8,523.27                        |
| Group 1 | 0171979864  | Jan-2009              | 01-Jan-2007        | FL    | 71.19              | 77,600.00                  | 70,904.70              | 01-Aug-2008  | 5                 | 8.625%            | 3,355.68                        |
| Group 1 | 0171979910  | Feb-2009              | 01-Dec-2006        | IA    | 95.00              | 147,250.00                 | 146,869.09             | 01-Sep-2008  | 4                 | 10.625%           | 6,882.67                        |
| Group 1 | 0171979954  | Mar-2009              | 01-Dec-2006        | IA    | 95.00              | 113,525.00                 | 111,776.28             | 01-Oct-2008  | 3                 | 10.250%           | 4,535.79                        |
| Group 1 | 0171979965  | Feb-2009              | 01-Dec-2006        | IA    | 90.00              | 72,000.00                  | 75,814.70              | 01-Jul-2008  | 6                 | 9.500%            | 4,539.72                        |
| Group 1 | 0171980026  | Dec-2008              | 01-Jan-2007        | MO    | 80.00              | 228,800.00                 | 228,030.74             | 01-Jul-2008  | 6                 | 9.250%            | 11,397.96                       |
| Group 1 | 0171980109  | Mar-2008              | 01-Oct-2006        | NJ    | 95.00              | 418,000.00                 | 416,750.52             | 01-Oct-2007  | 15                | 7.750%            | 42,740.86                       |
| Group 1 | 0171980157  | Jan-2009              | 01-Dec-2006        | NJ    | 85.00              | 195,500.00                 | 195,343.22             | 01-Apr-2007  | 21                | 9.250%            | 32,740.80                       |
| Group 1 | 0171980160  | Oct-2008              | 01-Jan-2007        | ME    | 82.25              | 113,500.00                 | 112,415.84             | 01-Mar-2008  | 10                | 8.500%            | 8,973.72                        |
| Group 1 | 0171980204  | Nov-2008              | 01-Dec-2006        | PA    | 47.81              | 175,000.00                 | 190,126.97             | 01-Jun-2008  | 7                 | 9.990%            | 13,398.20                       |
| Group 1 | 0171980231  | Nov-2008              | 01-Jan-2007        | NJ    | 80.00              | 160,000.00                 | 167,458.49             | 01-Apr-2008  | 9                 | 7.210%            | 11,103.35                       |
| Group 1 | 0171980254  | Nov-2008              | 01-Jan-2007        | PA    | 99.29              | 139,000.00                 | 138,633.38             | 01-Jun-2008  | 7                 | 7.750%            | 7,536.20                        |
| Group 1 | 0171980293  | Feb-2009              | 01-Dec-2006        | NV    | 80.00              | 183,200.00                 | 183,200.00             | 01-Sep-2008  | 4                 | 9.375%            | 7,518.86                        |
| Group 1 | 0171980295  | Jan-2009              | 01-Jan-2007        | NV    | 80.00              | 208,000.00                 | 207,192.36             | 01-Aug-2008  | 5                 | 6.999%            | 7,849.91                        |
| Group 1 | 0171980305  | Mar-2009              | 01-Jan-2007        | KY    | 90.00              | 148,500.00                 | 147,082.87             | 01-Apr-2008  | 9                 | 8.990%            | 11,410.14                       |
| Group 1 | 0171980340  | Dec-2008              | 01-Jan-2007        | CA    | 75.00              | 322,500.00                 | 321,819.96             | 01-Jul-2008  | 6                 | 9.125%            | 17,659.12                       |
| Group 1 | 0171980347  | Dec-2008              | 01-Jan-2007        | OR    | 61.76              | 210,000.00                 | 209,535.07             | 01-Jul-2008  | 6                 | 8.875%            | 11,257.53                       |
| Group 2 | 0170287087  | Jan-2009              | 01-Aug-2005        | CA    | 80.00              | 208,000.00                 | 213,725.40             | 01-Aug-2008  | 5                 | 10.380%           | 12,333.21                       |
| Group 2 | 0170459554  | Aug-2008              | 01-Sep-2005        | IL    | 80.00              | 131,200.00                 | 128,004.24             | 01-Mar-2008  | 10                | 8.375%            | 12,207.69                       |
| Group 2 | 0170532946  | Mar-2009              | 01-Oct-2005        | TX    | 85.00              | 216,750.00                 | 211,698.15             | 01-Oct-2008  | 3                 | 8.875%            | 7,376.15                        |
| Group 2 | 0170601677  | Mar-2009              | 01-Jan-2006        | IN    | 70.00              | 287,000.00                 | 283,415.25             | 01-Jan-2008  | 12                | 9.900%            | 31,011.60                       |
| Group 2 | 0170814832  | Feb-2009              | 01-Oct-2005        | FL    | 80.00              | 115,360.00                 | 114,599.55             | 01-Sep-2008  | 4                 | 9.625%            | 5,228.58                        |
| Group 2 | 0170863088  | Feb-2009              | 01-Feb-2006        | AZ    | 90.00              | 187,200.00                 | 181,972.26             | 01-Sep-2008  | 4                 | 7.125%            | 6,620.83                        |
| Group 2 | 0170863618  | Nov-2008              | 01-Feb-2006        | NM    | 80.00              | 136,000.00                 | 132,396.53             | 01-May-2008  | 8                 | 7.875%            | 9,213.47                        |
| Group 2 | 0170864866  | Apr-2008              | 01-Mar-2006        | DC    | 52.46              | 160,000.00                 | 158,250.06             | 01-Sep-2007  | 16                | 10.375%           | 23,334.65                       |
| Group 2 | 0170953818  | Nov-2008              | 01-Feb-2006        | FL    | 80.00              | 198,800.00                 | 195,117.83             | 01-Jun-2008  | 7                 | 8.500%            | 12,420.19                       |
| Group 2 | 0170990150  | Feb-2009              | 01-Dec-2005        | FL    | 80.00              | 204,000.00                 | 198,380.89             | 01-Sep-2008  | 4                 | 5.700%            | 5,144.56                        |
| Group 2 | 0171122572  | Jun-2008              | 01-May-2006        | FL    | 100.00             | 220,000.00                 | 219,999.99             | 01-Jan-2008  | 12                | 8.300%            | 20,020.00                       |
| Group 2 | 0171126706  | Jul-2008              | 01-May-2006        | FL    | 85.00              | 467,500.00                 | 461,305.18             | 01-Oct-2007  | 15                | 8.875%            | 52,261.68                       |
| Group 2 | 0171159692  | Jun-2008              | 01-May-2006        | IL    | 80.00              | 106,144.00                 | 104,421.16             | 01-Jan-2008  | 12                | 7.875%            | 8,947.63                        |
| Group 2 | 0171172808  | Mar-2009              | 01-Jun-2006        | AZ    | 90.00              | 139,500.00                 | 137,122.50             | 01-Oct-2008  | 3                 | 10.375%           | 5,521.19                        |
| Group 2 | 0171181077  | Nov-2008              | 01-Jun-2006        | CA    | 80.00              | 237,200.00                 | 237,200.00             | 01-Jun-2008  | 7                 | 10.625%           | 17,024.07                       |
| Group 2 | 0171191603  | Feb-2009              | 01-Jun-2006        | FL    | 100.00             | 133,500.00                 | 130,927.69             | 01-Sep-2008  | 4                 | 5.500%            | 3,262.62                        |
| Group 2 | 0171192132  | Aug-2008              | 01-Jun-2006        | NJ    | 80.00              | 460,000.00                 | 453,920.33             | 01-Mar-2008  | 10                | 9.125%            | 36,724.47                       |
| Group 2 | 0171192134  | Feb-2009              | 01-Jun-2006        | NJ    | 69.44              | 200,000.00                 | 198,168.76             | 01-Sep-2007  | 16                | 9.125%            | 24,438.77                       |
| Group 2 | 0171277718  | Jun-2008              | 01-Apr-2006        | FL    | 80.00              | 199,600.00                 | 197,602.63             | 01-Jun-2007  | 19                | 9.375%            | 30,381.08                       |

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

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

| Group   | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 0171277995  | Mar-2009              | 01-Jul-2006        | FL    | 80.00              | 152,000.00                 | 152,000.00             | 01-Nov-2007  | 14                | 10.250%           | 17,081.02                       |
| Group 2 | 0171279616  | Oct-2007              | 01-Apr-2006        | FL    | 80.00              | 172,000.00                 | 169,849.21             | 01-May-2007  | 20                | 7.375%            | 20,843.41                       |
| Group 2 | 0171279995  | May-2008              | 01-Jun-2006        | NJ    | 80.00              | 300,000.00                 | 296,135.25             | 01-Dec-2007  | 13                | 9.250%            | 30,133.99                       |
| Group 2 | 0171321609  | Jan-2009              | 01-Jul-2006        | AZ    | 80.00              | 186,400.00                 | 185,161.77             | 01-Aug-2008  | 5                 | 9.875%            | 10,043.36                       |
| Group 2 | 0171345267  | Nov-2008              | 01-Jul-2006        | WA    | 95.00              | 107,800.00                 | 106,272.48             | 01-Jun-2008  | 7                 | 9.500%            | 7,155.47                        |
| Group 2 | 0171368685  | Dec-2008              | 01-Jun-2006        | CA    | 90.00              | 432,000.00                 | 432,000.00             | 01-Jul-2008  | 6                 | 10.125%           | 26,280.00                       |
| Group 2 | 0171368686  | Mar-2009              | 01-Feb-2006        | WA    | 75.00              | 210,975.00                 | 214,008.54             | 01-Oct-2008  | 3                 | 4.510%            | 3,564.18                        |
| Group 2 | 0171368705  | Nov-2008              | 01-Jun-2006        | FL    | 90.00              | 205,200.00                 | 203,432.25             | 01-Sep-2007  | 16                | 9.350%            | 26,918.60                       |
| Group 2 | 0171368751  | Jan-2009              | 01-Jul-2006        | CA    | 80.00              | 304,000.00                 | 301,503.76             | 01-Aug-2008  | 5                 | 9.625%            | 15,923.12                       |
| Group 2 | 0171368791  | Mar-2009              | 01-Jul-2006        | NY    | 76.23              | 377,350.00                 | 369,644.23             | 01-Sep-2008  | 4                 | 9.250%            | 15,217.74                       |
| Group 2 | 0171368809  | Jan-2009              | 01-Jul-2006        | CA    | 80.00              | 334,400.00                 | 327,540.46             | 01-Jul-2008  | 6                 | 10.250%           | 19,884.22                       |
| Group 2 | 0171368839  | Jan-2009              | 01-Jul-2006        | FL    | 80.00              | 185,600.00                 | 184,193.28             | 01-Aug-2008  | 5                 | 3.950%            | 3,688.45                        |
| Group 2 | 0171368861  | Dec-2008              | 01-Jul-2006        | WA    | 80.00              | 164,000.00                 | 160,846.05             | 01-Jul-2008  | 6                 | 10.250%           | 9,762.43                        |
| Group 2 | 0171368885  | Sep-2007              | 01-Jul-2006        | NY    | 80.00              | 460,000.00                 | 458,953.67             | 01-Apr-2007  | 21                | 9.160%            | 76,046.22                       |
| Group 2 | 0171445913  | Dec-2008              | 01-Aug-2006        | CA    | 100.00             | 389,900.00                 | 389,875.00             | 01-Jul-2008  | 6                 | 10.350%           | 25,601.76                       |
| Group 2 | 0171445919  | Feb-2009              | 01-Aug-2006        | CA    | 100.00             | 215,000.00                 | 213,341.88             | 01-Sep-2008  | 4                 | 8.350%            | 8,367.01                        |
| Group 2 | 0171445923  | Feb-2009              | 01-Aug-2006        | AZ    | 100.00             | 229,000.00                 | 228,326.69             | 01-Jul-2008  | 6                 | 9.550%            | 13,769.08                       |
| Group 2 | 0171449691  | Mar-2009              | 01-Aug-2006        | CA    | 58.44              | 450,000.00                 | 450,000.00             | 01-Oct-2008  | 3                 | 8.250%            | 14,671.89                       |
| Group 2 | 0171449749  | Aug-2008              | 01-Aug-2006        | CA    | 79.41              | 536,000.00                 | 443,100.00             | 01-Mar-2008  | 10                | 8.500%            | 36,569.75                       |
| Group 2 | 0171449757  | Feb-2008              | 01-Aug-2006        | FL    | 80.00              | 180,000.00                 | 179,367.63             | 01-Aug-2007  | 17                | 9.250%            | 23,453.45                       |
| Group 2 | 0171449793  | Feb-2009              | 01-Aug-2006        | FL    | 58.23              | 92,000.00                  | 84,781.62              | 01-Aug-2008  | 5                 | 8.000%            | 3,679.60                        |
| Group 2 | 0171449859  | Nov-2008              | 01-Jul-2006        | CA    | 80.00              | 304,000.00                 | 301,938.10             | 01-Apr-2008  | 9                 | 10.125%           | 25,344.42                       |
| Group 2 | 0171449892  | Nov-2008              | 01-Jul-2006        | FL    | 79.99              | 278,750.00                 | 281,126.11             | 01-May-2008  | 8                 | 6.000%            | 14,737.37                       |
| Group 2 | 0171449902  | Mar-2009              | 01-Jul-2006        | FL    | 95.00              | 128,250.00                 | 144,388.93             | 01-Oct-2008  | 3                 | 7.210%            | 4,029.16                        |
| Group 2 | 0171458505  | Jan-2009              | 01-Aug-2006        | FL    | 90.00              | 240,300.00                 | 242,391.99             | 01-Aug-2008  | 5                 | 3.950%            | 4,854.00                        |
| Group 2 | 0171458568  | Nov-2008              | 01-Aug-2006        | CA    | 80.00              | 199,920.00                 | 198,161.15             | 01-Jun-2008  | 7                 | 9.375%            | 13,114.36                       |
| Group 2 | 0171458611  | Mar-2009              | 01-Jun-2006        | FL    | 80.00              | 200,000.00                 | 200,000.00             | 01-Oct-2008  | 3                 | 8.250%            | 6,458.35                        |
| Group 2 | 0171458616  | Jan-2009              | 01-Jul-2006        | CA    | 80.00              | 221,600.00                 | 218,236.27             | 01-Jun-2008  | 7                 | 8.700%            | 13,394.06                       |
| Group 2 | 0171458620  | Feb-2009              | 01-Jun-2006        | CA    | 80.00              | 320,000.00                 | 319,626.93             | 01-Sep-2008  | 4                 | 9.125%            | 13,251.20                       |
| Group 2 | 0171458673  | Mar-2009              | 01-Jul-2006        | FL    | 79.98              | 235,950.00                 | 261,223.41             | 01-Oct-2008  | 3                 | 6.000%            | 5,971.88                        |
| Group 2 | 0171458697  | Jan-2009              | 01-Jul-2006        | FL    | 74.98              | 198,700.00                 | 191,017.43             | 01-Aug-2008  | 5                 | 7.950%            | 8,317.71                        |
| Group 2 | 0171458726  | Mar-2009              | 01-Jul-2006        | MS    | 79.98              | 247,950.00                 | 243,224.33             | 01-Oct-2008  | 3                 | 8.400%            | 7,997.51                        |
| Group 2 | 0171458751  | Feb-2009              | 01-Jul-2006        | FL    | 79.97              | 229,500.00                 | 227,415.00             | 01-Sep-2007  | 16                | 8.750%            | 28,030.76                       |
| Group 2 | 0171458756  | Mar-2009              | 01-Jul-2006        | CA    | 79.99              | 319,950.00                 | 301,656.56             | 01-May-2008  | 8                 | 6.000%            | 13,753.78                       |
| Group 2 | 0171458758  | Apr-2007              | 01-Jul-2006        | LA    | 79.98              | 347,900.00                 | 347,030.73             | 01-Nov-2006  | 26                | 9.500%            | 67,252.00                       |
| Group 2 | 0171458765  | Dec-2008              | 01-Jul-2006        | FL    | 79.97              | 183,131.00                 | 180,430.89             | 01-May-2008  | 8                 | 8.620%            | 12,170.49                       |
| Group 2 | 0171458782  | Mar-2009              | 01-Jun-2006        | FL    | 80.00              | 352,000.00                 | 351,776.36             | 01-Jan-2008  | 12                | 8.500%            | 32,834.00                       |
| Group 2 | 0171458807  | Sep-2008              | 01-Jul-2006        | LA    | 99.93              | 146,900.00                 | 143,910.27             | 01-Apr-2008  | 9                 | 8.190%            | 10,103.01                       |
| Group 2 | 0171475932  | Mar-2009              | 01-Aug-2006        | IL    | 80.00              | 351,200.00                 | 348,719.21             | 01-Oct-2008  | 3                 | 8.600%            | 12,034.24                       |
| Group 2 | 0171475957  | Aug-2007              | 01-Sep-2006        | RI    | 80.00              | 225,600.00                 | 224,671.28             | 01-Mar-2007  | 22                | 8.750%            | 36,891.94                       |

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

| Group   | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 0171475960  | Oct-2008              | 01-Aug-2006        | FL    | 80.00              | 251,200.00                 | 248,816.67             | 01-May-2008  | 8                 | 7.750%            | 15,007.60                       |
| Group 2 | 0171475961  | Mar-2009              | 01-Aug-2006        | FL    | 80.00              | 175,200.00                 | 173,983.48             | 01-Jun-2008  | 7                 | 8.200%            | 10,034.49                       |
| Group 2 | 0171475962  | Oct-2008              | 01-Aug-2006        | FL    | 80.00              | 158,400.00                 | 157,387.43             | 01-May-2008  | 8                 | 8.200%            | 10,086.42                       |
| Group 2 | 0171475992  | Feb-2008              | 01-Aug-2006        | FL    | 79.99              | 239,900.00                 | 237,062.01             | 01-Sep-2007  | 16                | 8.881%            | 26,441.89                       |
| Group 2 | 0171475994  | Nov-2008              | 01-Jul-2006        | CA    | 80.00              | 244,800.00                 | 242,616.57             | 01-Jun-2008  | 7                 | 6.250%            | 10,448.19                       |
| Group 2 | 0171475997  | Oct-2008              | 01-Aug-2006        | FL    | 80.00              | 232,000.00                 | 227,456.77             | 01-May-2008  | 8                 | 8.731%            | 15,233.81                       |
| Group 2 | 0171476014  | Feb-2009              | 01-Aug-2006        | AZ    | 80.00              | 200,000.00                 | 196,645.37             | 01-Aug-2008  | 5                 | 10.216%           | 11,392.54                       |
| Group 2 | 0171476015  | Dec-2008              | 01-Aug-2006        | FL    | 80.00              | 208,000.00                 | 207,945.92             | 01-May-2008  | 8                 | 8.081%            | 12,831.40                       |
| Group 2 | 0171476037  | Mar-2009              | 01-Aug-2006        | FL    | 80.00              | 160,000.00                 | 159,072.26             | 01-Feb-2008  | 11                | 9.831%            | 15,087.21                       |
| Group 2 | 0171476047  | Oct-2008              | 01-Aug-2006        | FL    | 80.00              | 328,000.00                 | 325,487.34             | 01-May-2008  | 8                 | 9.431%            | 23,715.70                       |
| Group 2 | 0171476052  | Jul-2008              | 01-Sep-2006        | FL    | 79.99              | 182,300.00                 | 180,945.88             | 01-Feb-2008  | 11                | 7.790%            | 14,679.09                       |
| Group 2 | 0171476110  | Feb-2009              | 01-Aug-2006        | FL    | 80.00              | 292,000.00                 | 289,415.54             | 01-Jan-2008  | 12                | 6.240%            | 19,321.81                       |
| Group 2 | 0171476121  | Dec-2008              | 01-Sep-2006        | FL    | 80.00              | 260,000.00                 | 263,417.78             | 01-Jul-2008  | 6                 | 7.690%            | 12,556.54                       |
| Group 2 | 0171476125  | Feb-2009              | 01-Sep-2006        | AZ    | 80.00              | 248,000.00                 | 245,598.87             | 01-Sep-2008  | 4                 | 7.200%            | 8,218.80                        |
| Group 2 | 0171476320  | Feb-2009              | 01-Aug-2006        | CA    | 80.00              | 369,200.00                 | 362,048.42             | 01-Sep-2008  | 4                 | 10.125%           | 17,248.40                       |
| Group 2 | 0171476397  | Feb-2009              | 01-Aug-2006        | FL    | 80.00              | 178,400.00                 | 178,498.11             | 01-Jul-2008  | 6                 | 8.750%            | 9,801.60                        |
| Group 2 | 0171476412  | Jan-2009              | 01-Aug-2006        | CA    | 82.50              | 482,625.00                 | 477,678.21             | 01-Aug-2008  | 5                 | 6.990%            | 18,059.66                       |
| Group 2 | 0171476480  | Feb-2009              | 01-Aug-2006        | TN    | 90.00              | 117,900.00                 | 116,844.28             | 01-Dec-2007  | 13                | 9.500%            | 13,094.13                       |
| Group 2 | 0171478753  | Dec-2008              | 01-Aug-2006        | FL    | 80.00              | 103,920.00                 | 103,312.44             | 01-Jul-2008  | 6                 | 10.500%           | 7,014.15                        |
| Group 2 | 0171490814  | Mar-2009              | 01-Sep-2006        | UT    | 80.00              | 246,400.00                 | 247,047.35             | 01-Oct-2008  | 3                 | 6.160%            | 5,812.36                        |
| Group 2 | 0171490822  | Dec-2008              | 01-Sep-2006        | FL    | 80.00              | 224,000.00                 | 219,692.80             | 01-Jul-2008  | 6                 | 8.625%            | 12,771.79                       |
| Group 2 | 0171490824  | Jan-2009              | 01-Sep-2006        | NV    | 80.00              | 171,200.00                 | 169,746.97             | 01-Aug-2008  | 5                 | 8.875%            | 9,136.22                        |
| Group 2 | 0171490834  | Jan-2009              | 01-Sep-2006        | FL    | 80.00              | 152,000.00                 | 150,630.17             | 01-Aug-2008  | 5                 | 8.875%            | 8,107.19                        |
| Group 2 | 0171490836  | Nov-2008              | 01-Sep-2006        | FL    | 80.00              | 197,200.00                 | 211,205.67             | 01-Jun-2008  | 7                 | 7.500%            | 10,972.03                       |
| Group 2 | 0171502788  | Feb-2009              | 01-Sep-2006        | CA    | 80.00              | 548,000.00                 | 579,615.04             | 01-Sep-2008  | 4                 | 7.840%            | 21,227.26                       |
| Group 2 | 0171502800  | Dec-2008              | 01-Sep-2006        | CA    | 80.00              | 412,000.00                 | 412,000.00             | 01-Jul-2008  | 6                 | 7.250%            | 20,342.46                       |
| Group 2 | 0171502826  | Sep-2007              | 01-Sep-2006        | CA    | 80.00              | 428,000.00                 | 428,000.00             | 01-Apr-2007  | 21                | 8.450%            | 66,928.54                       |
| Group 2 | 0171502829  | Nov-2008              | 01-Sep-2006        | FL    | 90.00              | 499,500.00                 | 494,037.52             | 01-Jun-2008  | 7                 | 9.990%            | 35,085.83                       |
| Group 2 | 0171502837  | Dec-2008              | 01-Sep-2006        | CA    | 80.00              | 178,400.00                 | 177,116.37             | 01-Jul-2008  | 6                 | 8.000%            | 9,724.45                        |
| Group 2 | 0171502858  | Feb-2009              | 01-Sep-2006        | CA    | 80.00              | 388,000.00                 | 388,000.00             | 01-Sep-2008  | 4                 | 8.000%            | 16,166.65                       |
| Group 2 | 0171502863  | Apr-2008              | 01-Sep-2006        | FL    | 80.00              | 225,820.00                 | 225,806.39             | 01-Nov-2007  | 14                | 8.250%            | 24,123.54                       |
| Group 2 | 0171523729  | Feb-2009              | 01-Aug-2006        | WA    | 70.00              | 910,000.00                 | 907,540.79             | 01-Nov-2007  | 14                | 10.625%           | 119,646.74                      |
| Group 2 | 0171538377  | Nov-2008              | 01-Aug-2006        | CA    | 85.00              | 425,000.00                 | 424,999.99             | 01-Jun-2008  | 7                 | 6.500%            | 19,656.24                       |
| Group 2 | 0171546049  | Oct-2008              | 01-Sep-2006        | NM    | 80.00              | 144,000.00                 | 142,541.39             | 01-May-2008  | 8                 | 9.750%            | 11,051.02                       |
| Group 2 | 0171546079  | Jan-2008              | 01-Sep-2006        | FL    | 80.00              | 200,000.00                 | 199,382.02             | 01-Aug-2007  | 17                | 8.875%            | 26,624.22                       |
| Group 2 | 0171550939  | Mar-2009              | 01-Aug-2006        | GA    | 79.97              | 243,900.00                 | 238,805.84             | 01-Oct-2008  | 3                 | 7.760%            | 7,211.41                        |
| Group 2 | 0171573098  | Feb-2009              | 01-Oct-2006        | CA    | 80.00              | 428,000.00                 | 343,414.83             | 01-Sep-2008  | 4                 | 7.380%            | 11,805.06                       |
| Group 2 | 0171573119  | Jun-2008              | 01-Oct-2006        | FL    | 80.00              | 496,000.00                 | 493,344.89             | 01-Nov-2007  | 14                | 9.750%            | 49,902.65                       |
| Group 2 | 0171640611  | Dec-2008              | 01-Aug-2006        | CA    | 100.00             | 650,000.00                 | 538,757.91             | 01-Jul-2008  | 6                 | 4.930%            | 15,833.67                       |
| Group 2 | 0171640622  | Feb-2009              | 01-Oct-2006        | CA    | 80.00              | 348,000.00                 | 269,204.48             | 01-Sep-2008  | 4                 | 6.540%            | 8,108.60                        |

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

| Group   | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 0171640623  | Dec-2008              | 01-Oct-2006        | CA    | 80.00              | 252,000.00                 | 250,290.96             | 01-Jul-2008  | 6                 | 10.000%           | 14,998.94                       |
| Group 2 | 0171673920  | Mar-2009              | 01-Sep-2006        | FL    | 79.99              | 287,950.00                 | 316,342.41             | 01-Oct-2008  | 3                 | 4.000%            | 4,598.19                        |
| Group 2 | 0171673940  | Feb-2009              | 01-Sep-2006        | FL    | 79.98              | 255,950.00                 | 255,950.00             | 01-Sep-2008  | 4                 | 7.840%            | 9,393.36                        |
| Group 2 | 0171674032  | Jan-2009              | 01-Sep-2006        | FL    | 89.98              | 440,800.00                 | 446,583.21             | 01-Aug-2008  | 5                 | 4.242%            | 9,720.23                        |
| Group 2 | 0171674036  | Dec-2008              | 01-Sep-2006        | FL    | 89.92              | 116,810.00                 | 116,810.00             | 01-Jul-2008  | 6                 | 8.650%            | 6,346.72                        |
| Group 2 | 0171674050  | Jan-2009              | 01-Oct-2006        | FL    | 79.96              | 207,900.00                 | 207,899.50             | 01-Aug-2008  | 5                 | 7.800%            | 8,853.11                        |
| Group 2 | 0171674276  | Jan-2009              | 01-Oct-2006        | GA    | 90.00              | 124,740.00                 | 131,556.31             | 01-Aug-2008  | 5                 | 9.500%            | 6,894.79                        |
| Group 2 | 0171674277  | Feb-2009              | 01-Oct-2006        | NM    | 80.00              | 111,880.00                 | 110,437.20             | 01-Apr-2008  | 9                 | 9.500%            | 8,504.53                        |
| Group 2 | 0171674280  | Mar-2009              | 01-Oct-2006        | GA    | 90.00              | 207,000.00                 | 206,081.25             | 01-Apr-2008  | 9                 | 9.125%            | 16,273.25                       |
| Group 2 | 0171674283  | Feb-2009              | 01-Oct-2006        | WA    | 80.00              | 219,600.00                 | 218,547.16             | 01-Aug-2008  | 5                 | 9.500%            | 10,991.37                       |
| Group 2 | 0171692339  | Feb-2009              | 01-Oct-2006        | MN    | 100.00             | 150,000.00                 | 159,228.81             | 01-Sep-2008  | 4                 | 6.120%            | 4,474.32                        |
| Group 2 | 0171692384  | Aug-2008              | 01-Oct-2006        | SC    | 100.00             | 422,000.00                 | 416,354.99             | 01-Mar-2008  | 10                | 8.250%            | 32,134.25                       |
| Group 2 | 0171692458  | Mar-2009              | 01-Oct-2006        | IN    | 80.00              | 80,000.00                  | 84,933.82              | 01-Oct-2008  | 3                 | 5.330%            | 1,707.98                        |
| Group 2 | 0171777618  | Jan-2009              | 01-Nov-2006        | OR    | 71.88              | 517,500.00                 | 516,523.00             | 01-Jun-2007  | 19                | 10.125%           | 77,331.21                       |
| Group 2 | 0171777647  | Jan-2009              | 01-Oct-2006        | CA    | 85.00              | 680,000.00                 | 686,260.45             | 01-May-2008  | 8                 | 6.000%            | 31,299.80                       |
| Group 2 | 0171778773  | Feb-2009              | 01-Nov-2006        | CA    | 75.00              | 442,500.00                 | 442,500.00             | 01-Sep-2008  | 4                 | 9.000%            | 18,022.63                       |
| Group 2 | 0171977570  | Dec-2008              | 01-Dec-2006        | UT    | 75.00              | 170,987.00                 | 170,344.04             | 01-Jul-2008  | 6                 | 8.250%            | 8,794.83                        |
| Group 2 | 0171977577  | Mar-2009              | 01-Dec-2006        | WA    | 84.60              | 428,922.00                 | 438,834.36             | 01-Oct-2008  | 3                 | 5.119%            | 8,423.10                        |
| Group 2 | 0171977594  | Mar-2009              | 01-Dec-2006        | WA    | 80.00              | 248,000.00                 | 246,882.02             | 01-Oct-2008  | 3                 | 10.125%           | 9,486.50                        |
| Group 2 | 0171977607  | Jan-2009              | 01-Jan-2007        | WA    | 80.00              | 420,520.00                 | 421,045.57             | 01-Aug-2008  | 5                 | 9.250%            | 18,273.89                       |
| Group 2 | 0171977615  | Oct-2008              | 01-Dec-2006        | WA    | 80.00              | 300,960.00                 | 300,050.52             | 01-Dec-2007  | 13                | 7.500%            | 26,208.42                       |
| Group 2 | 0171977687  | Dec-2008              | 01-Dec-2006        | WA    | 80.00              | 456,000.00                 | 454,499.97             | 01-Jul-2008  | 6                 | 10.125%           | 26,875.02                       |
| Group 2 | 0171977734  | Jan-2009              | 01-Jan-2007        | WA    | 80.00              | 288,000.00                 | 287,163.79             | 01-Aug-2008  | 5                 | 9.250%            | 14,410.20                       |
| Group 2 | 0171977736  | Dec-2008              | 01-Jan-2007        | WA    | 90.00              | 823,500.00                 | 821,257.42             | 01-May-2008  | 8                 | 9.500%            | 51,993.65                       |
| Group 2 | 0171977745  | Feb-2009              | 01-Jan-2007        | WA    | 80.00              | 286,400.00                 | 300,301.52             | 01-Sep-2008  | 4                 | 6.880%            | 9,556.42                        |
| Group 2 | 0171977762  | Feb-2009              | 01-Dec-2006        | CA    | 80.00              | 264,000.00                 | 264,000.00             | 01-Sep-2008  | 4                 | 10.125%           | 11,660.00                       |
| Group 2 | 0171977784  | Jan-2009              | 01-Dec-2006        | CA    | 80.00              | 228,800.00                 | 228,727.31             | 01-Aug-2008  | 5                 | 10.125%           | 11,412.57                       |
| Group 2 | 0171977788  | Oct-2008              | 01-Dec-2006        | CA    | 80.00              | 484,000.00                 | 482,020.50             | 01-May-2008  | 8                 | 9.700%            | 29,693.66                       |
| Group 2 | 0171977802  | Dec-2008              | 01-Jan-2007        | CA    | 80.00              | 275,480.00                 | 275,451.05             | 01-Jul-2008  | 6                 | 9.250%            | 12,911.80                       |
| Group 2 | 0171977838  | Feb-2009              | 01-Dec-2006        | CA    | 80.00              | 440,000.00                 | 439,999.99             | 01-Sep-2008  | 4                 | 10.125%           | 19,158.36                       |
| Group 2 | 0171977843  | Dec-2008              | 01-Dec-2006        | CA    | 80.00              | 478,400.00                 | 410,556.82             | 01-Jul-2008  | 6                 | 6.000%            | 14,993.96                       |
| Group 2 | 0171977848  | Jan-2009              | 01-Dec-2006        | CA    | 80.00              | 279,960.00                 | 279,960.00             | 01-Jul-2008  | 6                 | 9.750%            | 14,464.64                       |
| Group 2 | 0171977869  | Feb-2009              | 01-Jan-2007        | CA    | 80.00              | 216,000.00                 | 216,000.00             | 01-Mar-2008  | 10                | 9.250%            | 17,077.50                       |
| Group 2 | 0171977905  | Mar-2009              | 01-Dec-2006        | CA    | 80.00              | 600,000.00                 | 599,948.91             | 01-Nov-2007  | 14                | 9.500%            | 53,995.36                       |
| Group 2 | 0171977953  | Feb-2009              | 01-Dec-2006        | CA    | 80.00              | 356,000.00                 | 356,000.00             | 01-Sep-2008  | 4                 | 10.125%           | 15,565.84                       |
| Group 2 | 0171977972  | Oct-2008              | 01-Jan-2007        | CA    | 80.00              | 248,000.00                 | 247,007.45             | 01-May-2008  | 8                 | 7.500%            | 14,392.30                       |
| Group 2 | 0171977973  | Feb-2009              | 01-Jan-2007        | CA    | 80.00              | 180,000.00                 | 179,241.14             | 01-Aug-2008  | 5                 | 9.250%            | 7,793.57                        |
| Group 2 | 0171977974  | Feb-2009              | 01-Dec-2006        | CA    | 79.99              | 290,700.00                 | 289,804.31             | 01-Sep-2008  | 4                 | 10.125%           | 12,911.65                       |
| Group 2 | 0171977986  | Feb-2009              | 01-Jan-2007        | CA    | 75.00              | 258,750.00                 | 256,996.01             | 01-Sep-2008  | 4                 | 6.750%            | 8,024.52                        |
| Group 2 | 0171978001  | Mar-2009              | 01-Dec-2006        | CA    | 80.00              | 580,000.00                 | 576,891.86             | 01-Oct-2008  | 3                 | 10.125%           | 21,926.16                       |

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|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 0171978033  | Feb-2009              | 01-Oct-2006        | CA    | 80.00              | 548,000.00                 | 544,705.05             | 01-Sep-2008  | 4                 | 7.375%            | 18,711.41                       |
| Group 2 | 0171978068  | Jan-2009              | 01-Dec-2006        | CA    | 80.00              | 384,000.00                 | 382,534.32             | 01-Aug-2008  | 5                 | 10.125%           | 18,910.42                       |
| Group 2 | 0171978092  | Nov-2008              | 01-Dec-2006        | CA    | 80.00              | 460,000.00                 | 480,435.55             | 01-Jun-2008  | 7                 | 6.000%            | 19,728.43                       |
| Group 2 | 0171978106  | Jan-2009              | 01-Dec-2006        | CA    | 80.00              | 384,000.00                 | 393,486.26             | 01-Aug-2008  | 5                 | 6.000%            | 12,581.72                       |
| Group 2 | 0171978111  | Mar-2009              | 01-Jan-2007        | CA    | 80.00              | 163,920.00                 | 161,194.56             | 01-Oct-2008  | 3                 | 9.250%            | 5,465.78                        |
| Group 2 | 0171978115  | Feb-2009              | 01-Jan-2007        | CA    | 80.00              | 224,000.00                 | 238,877.05             | 01-Sep-2008  | 4                 | 4.619%            | 5,285.35                        |
| Group 2 | 0171978121  | Dec-2008              | 01-Jan-2007        | CA    | 80.00              | 288,000.00                 | 287,907.00             | 01-Jul-2008  | 6                 | 9.500%            | 15,175.10                       |
| Group 2 | 0171978127  | Jan-2009              | 01-Dec-2006        | CA    | 80.00              | 468,000.00                 | 494,944.94             | 01-Aug-2008  | 5                 | 6.000%            | 15,864.13                       |
| Group 2 | 0171978130  | Feb-2009              | 01-Jan-2007        | AZ    | 80.00              | 320,000.00                 | 311,937.83             | 01-Sep-2008  | 4                 | 6.625%            | 9,539.23                        |
| Group 2 | 0171978136  | Mar-2009              | 01-Jan-2007        | CA    | 80.00              | 528,000.00                 | 527,842.15             | 01-Oct-2008  | 3                 | 9.250%            | 17,418.81                       |
| Group 2 | 0171978142  | Feb-2009              | 01-Jan-2007        | CA    | 80.00              | 440,000.00                 | 439,469.45             | 01-Sep-2008  | 4                 | 7.500%            | 15,381.44                       |
| Group 2 | 0171978147  | Oct-2008              | 01-Jan-2007        | CA    | 80.00              | 340,000.00                 | 335,151.67             | 01-May-2008  | 8                 | 9.250%            | 20,196.96                       |
| Group 2 | 0171978158  | Jan-2009              | 01-Nov-2006        | CA    | 75.00              | 360,000.00                 | 357,771.71             | 01-Aug-2008  | 5                 | 9.500%            | 17,273.88                       |
| Group 2 | 0171978167  | Feb-2009              | 01-Nov-2006        | CA    | 95.00              | 608,000.00                 | 605,368.70             | 01-Sep-2008  | 4                 | 9.750%            | 27,230.84                       |
| Group 2 | 0171978171  | Dec-2008              | 01-Dec-2006        | CA    | 80.00              | 468,000.00                 | 466,170.40             | 01-Mar-2008  | 10                | 7.375%            | 32,002.75                       |
| Group 2 | 0171978181  | Mar-2009              | 01-Dec-2006        | CA    | 80.00              | 296,800.00                 | 295,288.53             | 01-Oct-2008  | 3                 | 10.125%           | 11,254.81                       |
| Group 2 | 0171978184  | Feb-2009              | 01-Dec-2006        | CA    | 90.00              | 513,000.00                 | 513,000.00             | 01-Sep-2008  | 4                 | 10.375%           | 23,290.20                       |
| Group 2 | 0171978197  | Feb-2009              | 01-Dec-2006        | CA    | 60.00              | 138,000.00                 | 137,607.99             | 01-Sep-2008  | 4                 | 9.750%            | 5,989.86                        |
| Group 2 | 0171978212  | Mar-2009              | 01-Dec-2006        | CA    | 80.00              | 326,400.00                 | 326,400.00             | 01-Jun-2008  | 7                 | 10.125%           | 20,332.00                       |
| Group 2 | 0171978232  | Mar-2009              | 01-Dec-2006        | CA    | 80.00              | 168,000.00                 | 166,921.56             | 01-Oct-2008  | 3                 | 10.125%           | 6,466.34                        |
| Group 2 | 0171978250  | Feb-2009              | 01-Dec-2006        | CA    | 80.00              | 420,000.00                 | 394,850.78             | 01-Sep-2008  | 4                 | 6.000%            | 10,827.31                       |
| Group 2 | 0171978262  | Jan-2009              | 01-Jan-2007        | CA    | 80.00              | 182,000.00                 | 181,233.83             | 01-Aug-2008  | 5                 | 7.875%            | 7,792.25                        |
| Group 2 | 0171978272  | Nov-2008              | 01-Dec-2006        | CA    | 80.00              | 520,000.00                 | 542,107.29             | 01-Jun-2008  | 7                 | 6.000%            | 22,154.79                       |
| Group 2 | 0171978413  | Feb-2009              | 01-Dec-2006        | AL    | 80.00              | 143,920.00                 | 142,900.42             | 01-Aug-2008  | 5                 | 10.125%           | 7,257.91                        |
| Group 2 | 0171978539  | Oct-2008              | 01-Dec-2006        | AL    | 80.00              | 108,800.00                 | 114,266.09             | 01-May-2008  | 8                 | 7.300%            | 6,457.84                        |
| Group 2 | 0171978635  | Mar-2009              | 01-Dec-2006        | GA    | 80.00              | 124,477.00                 | 143,553.18             | 01-Oct-2008  | 3                 | 8.700%            | 4,765.42                        |
| Group 2 | 0171978678  | Dec-2008              | 01-Nov-2006        | ID    | 83.58              | 560,000.00                 | 558,622.59             | 01-Oct-2007  | 15                | 7.875%            | 58,260.97                       |
| Group 2 | 0171978709  | Jan-2009              | 01-Dec-2006        | ID    | 80.00              | 128,040.00                 | 126,013.74             | 01-Aug-2008  | 5                 | 10.125%           | 6,311.80                        |
| Group 2 | 0171978718  | Mar-2009              | 01-Dec-2006        | OR    | 80.00              | 180,200.00                 | 181,885.02             | 01-Oct-2008  | 3                 | 3.950%            | 2,599.55                        |
| Group 2 | 0171978723  | Mar-2009              | 01-Dec-2006        | ID    | 90.00              | 189,320.00                 | 193,614.42             | 01-Oct-2008  | 3                 | 7.750%            | 5,809.09                        |
| Group 2 | 0171978725  | Feb-2009              | 01-Dec-2006        | OR    | 80.00              | 178,720.00                 | 178,041.05             | 01-Sep-2008  | 4                 | 10.125%           | 8,082.70                        |
| Group 2 | 0171978741  | Mar-2009              | 01-Dec-2006        | OR    | 80.00              | 226,000.00                 | 224,992.97             | 01-Oct-2008  | 3                 | 10.125%           | 8,481.96                        |
| Group 2 | 0171978743  | Feb-2009              | 01-Dec-2006        | WA    | 80.00              | 262,400.00                 | 261,614.52             | 01-Sep-2008  | 4                 | 10.125%           | 11,655.71                       |
| Group 2 | 0171978772  | Jan-2009              | 01-Jan-2007        | OR    | 80.00              | 244,800.00                 | 243,975.67             | 01-Aug-2008  | 5                 | 9.250%            | 11,186.91                       |
| Group 2 | 0171978866  | Nov-2008              | 01-Jan-2007        | ID    | 79.98              | 138,030.00                 | 127,968.52             | 01-Jun-2008  | 7                 | 6.310%            | 5,552.54                        |
| Group 2 | 0171978869  | Dec-2008              | 01-Jan-2007        | OR    | 80.00              | 280,000.00                 | 277,975.14             | 01-Jul-2008  | 6                 | 9.250%            | 13,162.95                       |
| Group 2 | 0171979137  | Jan-2009              | 01-Dec-2006        | AZ    | 80.00              | 155,200.00                 | 162,835.89             | 01-Aug-2008  | 5                 | 8.630%            | 7,708.24                        |
| Group 2 | 0171979147  | Feb-2009              | 01-Dec-2006        | AZ    | 80.00              | 454,400.00                 | 454,341.27             | 01-Sep-2008  | 4                 | 9.375%            | 17,889.68                       |
| Group 2 | 0171979172  | Mar-2009              | 01-Jan-2007        | AZ    | 79.99              | 176,550.00                 | 175,888.26             | 01-Oct-2008  | 3                 | 9.250%            | 5,860.98                        |
| Group 2 | 0171979178  | Jan-2009              | 01-Jan-2007        | AZ    | 80.00              | 580,000.00                 | 578,587.27             | 01-Aug-2008  | 5                 | 9.875%            | 28,521.42                       |

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| Group 2 | 0171979231  | Mar-2009              | 01-Dec-2006        | OH    | 80.00              | 134,080.00                 | 133,374.26             | 01-Oct-2008  | 3                 | 8.250%            | 4,306.14                        |
| Group 2 | 0171979257  | Jul-2008              | 01-Dec-2006        | IL    | 80.00              | 213,600.00                 | 212,458.87             | 01-Feb-2008  | 11                | 8.500%            | 18,397.13                       |
| Group 2 | 0171979375  | Nov-2008              | 01-Jan-2007        | IL    | 80.00              | 199,200.00                 | 196,525.55             | 01-Jun-2008  | 7                 | 7.750%            | 10,665.92                       |
| Group 2 | 0171979516  | Jan-2009              | 01-Jan-2007        | IL    | 80.00              | 183,200.00                 | 183,175.00             | 01-Jul-2008  | 6                 | 8.000%            | 9,158.80                        |
| Group 2 | 0171979609  | Mar-2009              | 01-Jan-2007        | WI    | 85.00              | 127,500.00                 | 103,198.75             | 01-Oct-2008  | 3                 | 8.625%            | 3,496.56                        |
| Group 2 | 0171979653  | Jul-2008              | 01-Nov-2006        | FL    | 80.00              | 516,000.00                 | 514,139.42             | 01-Feb-2008  | 11                | 9.750%            | 44,173.04                       |
| Group 2 | 0171979659  | Jan-2009              | 01-Dec-2006        | FL    | 100.00             | 170,000.00                 | 170,000.00             | 01-Aug-2008  | 5                 | 10.875%           | 9,226.09                        |
| Group 2 | 0171979661  | Mar-2009              | 01-Dec-2006        | FL    | 75.00              | 171,750.00                 | 170,799.57             | 01-Oct-2008  | 3                 | 10.000%           | 6,402.63                        |
| Group 2 | 0171979665  | Jul-2008              | 01-Jan-2007        | FL    | 80.00              | 680,000.00                 | 678,599.24             | 01-Feb-2008  | 11                | 9.250%            | 58,623.52                       |
| Group 2 | 0171979669  | Feb-2009              | 01-Dec-2006        | FL    | 80.00              | 719,600.00                 | 725,408.51             | 01-Jul-2008  | 6                 | 6.000%            | 26,492.68                       |
| Group 2 | 0171979674  | Feb-2009              | 01-Jan-2007        | FL    | 80.00              | 220,900.00                 | 220,124.84             | 01-Mar-2008  | 10                | 9.250%            | 16,348.54                       |
| Group 2 | 0171979686  | Jul-2008              | 01-Dec-2006        | FL    | 75.00              | 311,250.00                 | 310,717.05             | 01-Sep-2007  | 16                | 10.000%           | 36,526.66                       |
| Group 2 | 0171979733  | Feb-2009              | 01-Dec-2006        | FL    | 80.00              | 205,600.00                 | 208,003.94             | 01-Sep-2008  | 4                 | 7.700%            | 7,475.62                        |
| Group 2 | 0171979747  | Nov-2008              | 01-Dec-2006        | FL    | 95.00              | 212,800.00                 | 210,146.29             | 01-May-2008  | 8                 | 10.625%           | 15,712.68                       |
| Group 2 | 0171979775  | Feb-2008              | 01-Jan-2007        | FL    | 80.00              | 480,000.00                 | 477,641.66             | 01-Jul-2007  | 18                | 9.750%            | 60,725.49                       |
| Group 2 | 0171979779  | Jan-2009              | 01-Jan-2007        | FL    | 100.00             | 330,000.00                 | 325,720.97             | 01-Aug-2008  | 5                 | 10.000%           | 16,386.19                       |
| Group 2 | 0171979780  | Oct-2008              | 01-Jan-2007        | FL    | 90.00              | 445,500.00                 | 445,351.50             | 01-May-2008  | 8                 | 9.500%            | 29,504.57                       |
| Group 2 | 0171979801  | Feb-2009              | 01-Jan-2007        | FL    | 79.99              | 126,300.00                 | 125,828.45             | 01-Sep-2008  | 4                 | 9.250%            | 4,873.85                        |
| Group 2 | 0171979807  | Jan-2009              | 01-Jan-2007        | FL    | 75.00              | 256,500.00                 | 255,865.30             | 01-Jul-2008  | 6                 | 9.125%            | 13,587.47                       |
| Group 2 | 0171979813  | Dec-2008              | 01-Jan-2007        | FL    | 80.00              | 131,200.00                 | 130,835.46             | 01-Nov-2007  | 14                | 9.250%            | 12,944.61                       |
| Group 2 | 0171979823  | Feb-2009              | 01-Jan-2007        | FL    | 80.00              | 364,000.00                 | 290,000.00             | 01-Sep-2008  | 4                 | 6.000%            | 9,070.36                        |
| Group 2 | 0171979825  | Nov-2008              | 01-Jan-2007        | FL    | 80.00              | 256,200.00                 | 258,211.05             | 01-Jun-2008  | 7                 | 3.950%            | 6,634.15                        |
| Group 2 | 0171979845  | Mar-2009              | 01-Jan-2007        | FL    | 80.00              | 760,000.00                 | 760,000.00             | 01-Oct-2008  | 3                 | 9.250%            | 26,441.64                       |
| Group 2 | 0171979853  | Jan-2008              | 01-Jan-2007        | FL    | 80.00              | 292,000.00                 | 291,652.89             | 01-Aug-2007  | 17                | 9.250%            | 34,038.84                       |
| Group 2 | 0171979855  | Feb-2008              | 01-Jan-2007        | FL    | 80.00              | 176,000.00                 | 175,727.73             | 01-Sep-2007  | 16                | 8.375%            | 20,726.53                       |
| Group 2 | 0171979869  | Feb-2009              | 01-Jan-2007        | FL    | 80.00              | 638,600.00                 | 627,960.65             | 01-May-2008  | 8                 | 7.250%            | 35,267.63                       |
| Group 2 | 0171979949  | Feb-2009              | 01-Jan-2007        | NE    | 80.00              | 140,000.00                 | 137,478.18             | 01-Sep-2008  | 4                 | 9.250%            | 5,276.61                        |
| Group 2 | 0171980162  | Feb-2009              | 01-Dec-2006        | PA    | 100.00             | 87,000.00                  | 86,708.19              | 01-Sep-2008  | 4                 | 8.875%            | 3,630.40                        |
| Group 2 | 0171980291  | Mar-2009              | 01-Jan-2007        | NV    | 79.99              | 257,100.00                 | 273,745.50             | 01-Oct-2008  | 3                 | 3.950%            | 3,922.32                        |
| Group 2 | 0171980323  | Jan-2009              | 01-Jan-2007        | CA    | 85.00              | 512,550.00                 | 511,151.80             | 01-Aug-2008  | 5                 | 9.375%            | 24,962.68                       |
| Group 2 | 0171980330  | Mar-2009              | 01-Jan-2007        | AZ    | 80.00              | 185,600.00                 | 184,576.38             | 01-Oct-2008  | 3                 | 3.950%            | 2,644.47                        |
| Group 2 | 0171980336  | Oct-2008              | 01-Jan-2007        | FL    | 79.98              | 193,550.00                 | 193,522.72             | 01-May-2008  | 8                 | 9.750%            | 13,365.38                       |

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

Contact: Customer Service - CTSLink  
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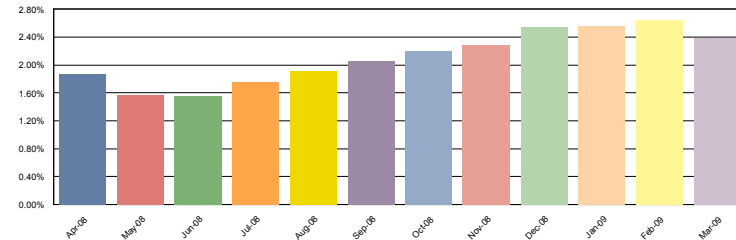
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**Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period**

**Summary**

|                            |               |
|----------------------------|---------------|
| New Bankruptcy Loans       |               |
| Loans in Bankruptcy        | 7             |
| Original Principal Balance | 1,297,240.00  |
| Current Actual Balance     | 1,291,568.94  |
| Current Bankruptcy Total   |               |
| Loans in Bankruptcy        | 79            |
| Original Principal Balance | 14,374,122.00 |
| Current Actual Balance     | 14,325,741.04 |

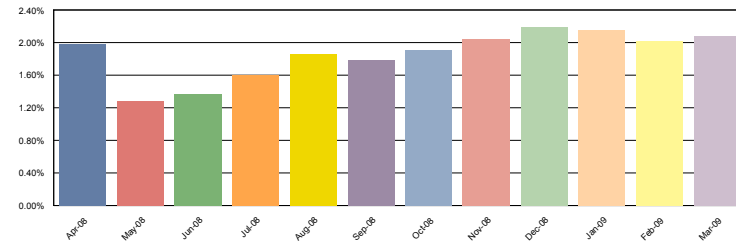
**12 Month Bankruptcy History**



**Group 1**

|                            |              |
|----------------------------|--------------|
| New Bankruptcy Loans       |              |
| Loans in Bankruptcy        | 3            |
| Original Principal Balance | 476,730.00   |
| Current Actual Balance     | 472,412.35   |
| Current Bankruptcy Total   |              |
| Loans in Bankruptcy        | 45           |
| Original Principal Balance | 6,834,770.00 |
| Current Actual Balance     | 6,805,766.26 |

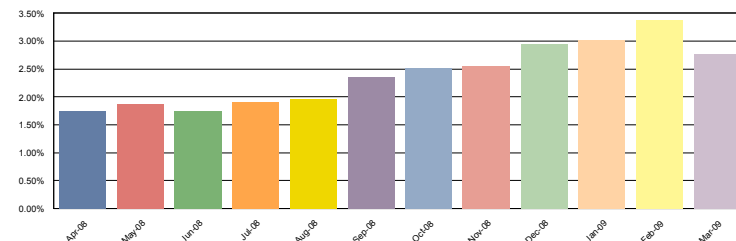
**12 Month Bankruptcy History**



**Group 2**

|                            |              |
|----------------------------|--------------|
| New Bankruptcy Loans       |              |
| Loans in Bankruptcy        | 4            |
| Original Principal Balance | 820,510.00   |
| Current Actual Balance     | 819,156.59   |
| Current Bankruptcy Total   |              |
| Loans in Bankruptcy        | 34           |
| Original Principal Balance | 7,539,352.00 |
| Current Actual Balance     | 7,519,974.78 |

**12 Month Bankruptcy History**





**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

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

| Group   | Loan Number | Month Loan Entered Bankruptcy | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0170953160  | Sep-2008                      | 01-Apr-2006        | MI    | 57.69              | 75,000.00                  | 73,902.88              | 01-Jul-2008  | 6                 | 10.375%           | 4,963.24                        |
| Group 1 | 0171185113  | Jul-2008                      | 01-Jun-2006        | MI    | 80.00              | 71,200.00                  | 71,200.00              | 01-Jun-2008  | 7                 | 9.225%            | 4,659.12                        |
| Group 1 | 0171296874  | Dec-2008                      | 01-Jul-2006        | SC    | 90.00              | 243,000.00                 | 242,813.55             | 01-Oct-2006  | 27                | 11.125%           | 48,287.32                       |
| Group 1 | 0171345499  | Apr-2008                      | 01-Jul-2006        | MI    | 90.00              | 235,800.00                 | 250,951.75             | 01-Feb-2009  | 0                 | 8.000%            | 3,038.46                        |
| Group 1 | 0171368812  | Feb-2008                      | 01-Jul-2006        | MI    | 80.00              | 132,400.00                 | 130,369.32             | 01-Mar-2008  | 10                | 9.250%            | 10,356.91                       |
| Group 1 | 0171368813  | Feb-2008                      | 01-Jul-2006        | MI    | 20.00              | 33,100.00                  | 32,798.24              | 01-Sep-2008  | 4                 | 12.200%           | 1,922.72                        |
| Group 1 | 0171449712  | Feb-2008                      | 01-Aug-2006        | VA    | 95.00              | 239,400.00                 | 239,400.00             | 01-Aug-2008  | 5                 | 9.825%            | 13,022.38                       |
| Group 1 | 0171449861  | Dec-2008                      | 01-Aug-2006        | CA    | 80.00              | 596,000.00                 | 588,314.37             | 01-Feb-2008  | 11                | 8.250%            | 49,170.23                       |
| Group 1 | 0171458803  | Aug-2008                      | 01-Jul-2006        | TN    | 79.99              | 115,980.00                 | 113,710.73             | 01-Jul-2008  | 6                 | 8.850%            | 6,350.16                        |
| Group 1 | 0171476023  | Mar-2009                      | 01-Jul-2006        | CA    | 80.00              | 236,000.00                 | 233,767.44             | 01-Dec-2008  | 1                 | 5.800%            | 3,093.59                        |
| Group 1 | 0171476138  | Jan-2009                      | 01-Aug-2006        | WA    | 80.00              | 228,000.00                 | 224,698.66             | 01-Feb-2009  | 0                 | 6.950%            | 2,416.09                        |
| Group 1 | 0171476226  | Sep-2008                      | 01-Aug-2006        | TN    | 100.00             | 110,250.00                 | 108,517.33             | 01-Aug-2008  | 5                 | 8.750%            | 5,211.29                        |
| Group 1 | 0171476250  | Oct-2008                      | 01-Aug-2006        | TN    | 90.00              | 90,900.00                  | 89,471.20              | 01-Aug-2008  | 5                 | 8.750%            | 4,296.63                        |
| Group 1 | 0171673971  | Aug-2007                      | 01-Oct-2006        | KS    | 89.96              | 112,450.00                 | 112,135.67             | 01-Mar-2008  | 10                | 10.300%           | 10,989.36                       |
| Group 1 | 0171674000  | Feb-2009                      | 01-Oct-2006        | TN    | 89.99              | 143,980.00                 | 140,920.06             | 01-Sep-2008  | 4                 | 7.290%            | 4,773.11                        |
| Group 1 | 0171674275  | Feb-2009                      | 01-Oct-2006        | GA    | 80.00              | 148,000.00                 | 146,273.21             | 01-Mar-2009  | (1)               | 6.290%            | 707.19                          |
| Group 1 | 0171692391  | Dec-2008                      | 01-Oct-2006        | FL    | 99.39              | 163,000.00                 | 160,156.50             | 01-Jul-2008  | 6                 | 8.125%            | 7,955.88                        |
| Group 1 | 0171777610  | Nov-2007                      | 01-Oct-2006        | CA    | 75.00              | 348,750.00                 | 340,781.77             | 01-Dec-2007  | 13                | 10.125%           | 40,495.91                       |
| Group 1 | 0171819379  | Feb-2009                      | 01-Sep-2006        | WA    | 80.00              | 206,400.00                 | 205,454.37             | 01-Jul-2007  | 18                | 7.875%            | 22,784.74                       |
| Group 1 | 0171819475  | Jan-2009                      | 01-Oct-2006        | TN    | 80.00              | 82,000.00                  | 80,978.63              | 01-Aug-2008  | 5                 | 9.460%            | 4,224.74                        |
| Group 1 | 0171819484  | Jul-2008                      | 01-Nov-2006        | MO    | 90.00              | 94,500.00                  | 94,499.27              | 01-Aug-2008  | 5                 | 10.505%           | 5,515.23                        |
| Group 1 | 0171819515  | Mar-2009                      | 01-Oct-2006        | TN    | 95.00              | 117,230.00                 | 115,903.85             | 01-Apr-2008  | 9                 | 9.125%            | 9,029.95                        |
| Group 1 | 0171819560  | Mar-2008                      | 01-Oct-2006        | TX    | 95.00              | 101,650.00                 | 100,782.44             | 01-Dec-2007  | 13                | 9.125%            | 10,768.79                       |
| Group 1 | 0171978400  | Apr-2008                      | 01-Dec-2006        | TN    | 76.74              | 66,000.00                  | 65,662.10              | 01-Nov-2008  | 2                 | 7.875%            | 1,615.02                        |
| Group 1 | 0171978420  | Nov-2008                      | 01-Jan-2007        | GA    | 80.00              | 108,800.00                 | 108,463.67             | 01-Sep-2008  | 4                 | 10.125%           | 4,675.92                        |
| Group 1 | 0171978484  | Feb-2008                      | 01-Dec-2006        | TN    | 80.00              | 141,400.00                 | 136,827.49             | 01-Jul-2008  | 6                 | 7.875%            | 6,711.54                        |
| Group 1 | 0171978499  | Nov-2008                      | 01-Dec-2006        | VA    | 80.00              | 201,600.00                 | 206,482.94             | 01-Dec-2008  | 1                 | 3.950%            | 1,778.00                        |
| Group 1 | 0171978537  | Feb-2009                      | 01-Jan-2007        | GA    | 80.00              | 189,600.00                 | 196,800.23             | 01-Aug-2008  | 5                 | 7.880%            | 8,460.76                        |
| Group 1 | 0171978577  | Nov-2008                      | 01-Dec-2006        | TN    | 80.00              | 136,000.00                 | 132,927.61             | 01-Dec-2008  | 1                 | 7.125%            | 2,199.51                        |
| Group 1 | 0171978857  | Jan-2009                      | 01-Jan-2007        | ID    | 80.00              | 180,800.00                 | 179,818.69             | 01-Oct-2008  | 3                 | 9.250%            | 6,066.05                        |
| Group 1 | 0171978858  | Jan-2009                      | 01-Jan-2007        | ID    | 20.00              | 45,200.00                  | 45,037.05              | 01-Dec-2008  | 1                 | 10.500%           | 1,125.90                        |
| Group 1 | 0171978926  | Oct-2007                      | 01-Dec-2006        | CO    | 80.00              | 240,000.00                 | 238,868.22             | 01-Nov-2008  | 2                 | 9.999%            | 7,562.56                        |
| Group 1 | 0171978927  | Oct-2007                      | 01-Dec-2006        | CO    | 20.00              | 60,000.00                  | 59,789.79              | 01-Dec-2008  | 1                 | 10.750%           | 1,531.95                        |
| Group 1 | 0171978995  | Jul-2008                      | 01-Dec-2006        | CO    | 95.00              | 99,750.00                  | 99,491.92              | 01-Aug-2008  | 5                 | 8.250%            | 4,498.48                        |
| Group 1 | 0171979343  | Jan-2009                      | 01-Dec-2006        | OH    | 95.00              | 98,800.00                  | 98,615.05              | 01-Aug-2007  | 17                | 10.625%           | 14,249.85                       |
| Group 1 | 0171979369  | Jun-2008                      | 01-Dec-2006        | OH    | 100.00             | 138,500.00                 | 136,288.73             | 01-Feb-2009  | 0                 | 7.500%            | 1,591.19                        |
| Group 1 | 0171979370  | Sep-2008                      | 01-Jan-2007        | IN    | 85.00              | 95,200.00                  | 94,257.18              | 01-Feb-2009  | 0                 | 9.250%            | 1,376.18                        |
| Group 1 | 0171979403  | Nov-2008                      | 01-Dec-2006        | OH    | 80.00              | 172,000.00                 | 170,291.09             | 01-Jan-2009  | 0                 | 6.500%            | 1,702.60                        |
| Group 1 | 0171979430  | Mar-2009                      | 01-Dec-2006        | KY    | 86.06              | 123,500.00                 | 122,741.06             | 01-Feb-2009  | 0                 | 9.250%            | 1,790.13                        |
| Group 1 | 0171979963  | Nov-2008                      | 01-Jan-2007        | MO    | 90.00              | 163,800.00                 | 162,235.57             | 01-Jul-2008  | 6                 | 9.750%            | 9,999.72                        |

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

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Contact: Customer Service - CTSLink  
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 Telephone: 1-866-846-4526  
 Fax: 240-586-8675

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

| Group   | Loan Number | Month Loan Entered Bankruptcy | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0171980049  | Feb-2009                      | 01-Jan-2007        | OK    | 80.98              | 63,000.00                  | 62,076.28              | 01-Sep-2008  | 4                 | 7.500%            | 2,167.86                        |
| Group 1 | 0171980082  | Apr-2008                      | 01-Dec-2006        | OK    | 90.00              | 66,330.00                  | 65,417.57              | 01-May-2008  | 8                 | 7.625%            | 3,886.66                        |
| Group 1 | 0171980274  | Dec-2007                      | 01-Dec-2006        | UT    | 80.00              | 128,000.00                 | 126,157.87             | 01-Sep-2008  | 4                 | 10.000%           | 5,357.93                        |
| Group 1 | 0171980275  | Dec-2007                      | 01-Dec-2006        | UT    | 17.19              | 27,500.00                  | 27,440.05              | 01-Sep-2008  | 4                 | 11.875%           | 1,560.66                        |
| Group 1 | 0171980288  | Nov-2008                      | 01-Dec-2006        | NV    | 80.00              | 364,000.00                 | 372,274.86             | 01-May-2008  | 8                 | 6.570%            | 18,741.46                       |
| Group 2 | 0170263332  | Feb-2009                      | 01-Aug-2005        | MO    | 60.94              | 48,750.00                  | 47,506.99              | 01-Nov-2008  | 2                 | 9.750%            | 1,542.71                        |
| Group 2 | 0170856647  | Sep-2008                      | 01-Dec-2005        | TN    | 100.00             | 65,000.00                  | 63,210.69              | 01-Dec-2008  | 1                 | 9.300%            | 1,393.02                        |
| Group 2 | 0170862958  | Mar-2007                      | 01-Feb-2006        | MO    | 80.00              | 124,000.00                 | 120,982.46             | 01-Feb-2009  | 0                 | 8.750%            | 1,664.14                        |
| Group 2 | 0170953997  | Oct-2008                      | 01-Apr-2006        | VA    | 80.00              | 256,000.00                 | 251,824.77             | 01-Jan-2008  | 12                | 8.375%            | 23,748.95                       |
| Group 2 | 0171126408  | Nov-2008                      | 01-May-2006        | VA    | 82.68              | 525,000.00                 | 488,701.06             | 01-May-2008  | 8                 | 3.950%            | 14,038.31                       |
| Group 2 | 0171185127  | Nov-2008                      | 01-May-2006        | MI    | 79.99              | 223,200.00                 | 243,338.02             | 01-Feb-2009  | 0                 | 3.950%            | 2,108.93                        |
| Group 2 | 0171298162  | May-2008                      | 01-Jul-2006        | MD    | 80.00              | 487,200.00                 | 487,200.00             | 01-Dec-2007  | 13                | 10.000%           | 50,059.80                       |
| Group 2 | 0171391225  | Mar-2009                      | 01-Jul-2006        | NJ    | 80.00              | 178,400.00                 | 178,267.99             | 01-Jul-2008  | 6                 | 10.750%           | 11,438.85                       |
| Group 2 | 0171449724  | Feb-2009                      | 01-Aug-2006        | CA    | 71.70              | 380,000.00                 | 388,163.86             | 01-Feb-2009  | 0                 | 6.950%            | 4,749.69                        |
| Group 2 | 0171458576  | Feb-2009                      | 01-Aug-2006        | WA    | 85.00              | 263,287.00                 | 262,608.80             | 01-Jul-2007  | 18                | 9.375%            | 38,430.09                       |
| Group 2 | 0171458804  | Aug-2008                      | 01-Jul-2006        | TN    | 19.99              | 28,980.00                  | 28,489.74              | 01-Oct-2008  | 3                 | 9.010%            | 1,011.97                        |
| Group 2 | 0171476069  | Jan-2009                      | 01-Aug-2006        | CA    | 80.00              | 360,000.00                 | 357,075.37             | 01-May-2008  | 8                 | 9.216%            | 25,355.34                       |
| Group 2 | 0171476382  | Aug-2008                      | 01-Sep-2006        | VA    | 69.57              | 185,750.00                 | 181,384.50             | 01-Feb-2009  | 0                 | 7.700%            | 2,177.57                        |
| Group 2 | 0171502775  | Sep-2008                      | 01-Jul-2006        | CA    | 80.00              | 472,000.00                 | 468,526.41             | 01-Mar-2008  | 10                | 8.125%            | 34,924.91                       |
| Group 2 | 0171502862  | Feb-2009                      | 01-Sep-2006        | FL    | 80.00              | 260,000.00                 | 256,648.73             | 01-Jan-2008  | 12                | 8.250%            | 23,465.01                       |
| Group 2 | 0171550929  | Feb-2009                      | 01-Aug-2006        | FL    | 79.95              | 171,900.00                 | 170,242.61             | 01-Feb-2008  | 11                | 9.700%            | 16,930.81                       |
| Group 2 | 0171673927  | Jan-2009                      | 01-Sep-2006        | LA    | 79.96              | 95,950.00                  | 100,569.99             | 01-Nov-2008  | 2                 | 5.500%            | 1,672.93                        |
| Group 2 | 0171674310  | Dec-2008                      | 01-Sep-2006        | OR    | 80.00              | 251,200.00                 | 248,481.20             | 01-Aug-2008  | 5                 | 8.250%            | 12,466.91                       |
| Group 2 | 0171977588  | Dec-2008                      | 01-Dec-2006        | WA    | 80.00              | 160,000.00                 | 166,271.04             | 01-Jun-2008  | 7                 | 7.250%            | 7,904.41                        |
| Group 2 | 0171977589  | Dec-2008                      | 01-Dec-2006        | WA    | 20.00              | 40,000.00                  | 24,456.09              | 01-Aug-2008  | 5                 | 8.000%            | 1,069.23                        |
| Group 2 | 0171977664  | Dec-2008                      | 01-Dec-2006        | WA    | 80.00              | 314,400.00                 | 337,478.24             | 01-Aug-2008  | 5                 | 6.630%            | 12,057.74                       |
| Group 2 | 0171977690  | Feb-2009                      | 01-Dec-2006        | WA    | 80.00              | 171,200.00                 | 170,603.29             | 01-May-2008  | 8                 | 9.990%            | 10,922.64                       |
| Group 2 | 0171977939  | Mar-2009                      | 01-Dec-2006        | CA    | 80.00              | 200,000.00                 | 200,000.00             | 01-Jul-2008  | 6                 | 10.125%           | 11,083.36                       |
| Group 2 | 0171978086  | Jan-2009                      | 01-Dec-2006        | CA    | 80.00              | 424,000.00                 | 423,499.61             | 01-Apr-2008  | 9                 | 10.125%           | 36,301.97                       |
| Group 2 | 0171978356  | Dec-2008                      | 01-Nov-2006        | MS    | 90.00              | 126,000.00                 | 125,500.39             | 01-Aug-2008  | 5                 | 10.750%           | 7,058.28                        |
| Group 2 | 0171978370  | Jan-2009                      | 01-Dec-2006        | NC    | 90.00              | 245,250.00                 | 242,267.61             | 01-Jul-2008  | 6                 | 8.875%            | 13,494.96                       |
| Group 2 | 0171978616  | Sep-2007                      | 01-Jan-2007        | SC    | 80.00              | 217,500.00                 | 219,509.38             | 01-Feb-2009  | 0                 | 5.907%            | 1,965.31                        |
| Group 2 | 0171978617  | Sep-2007                      | 01-Jan-2007        | SC    | 20.00              | 54,375.00                  | 54,043.51              | 01-Jan-2009  | 0                 | 11.500%           | 991.69                          |
| Group 2 | 0171978850  | Mar-2009                      | 01-Dec-2006        | WA    | 80.00              | 218,110.00                 | 217,363.73             | 01-Apr-2008  | 9                 | 9.875%            | 14,859.58                       |
| Group 2 | 0171978954  | Dec-2007                      | 01-Dec-2006        | CO    | 80.00              | 93,520.00                  | 92,946.99              | 01-Feb-2009  | 0                 | 6.625%            | 948.94                          |
| Group 2 | 0171978955  | Dec-2007                      | 01-Dec-2006        | CO    | 20.00              | 23,380.00                  | 23,277.40              | 01-Feb-2009  | 0                 | 10.750%           | 397.69                          |
| Group 2 | 0171979820  | Mar-2009                      | 01-Jan-2007        | FL    | 80.00              | 224,000.00                 | 223,524.87             | 01-Sep-2007  | 16                | 6.375%            | 19,656.38                       |
| Group 2 | 0171980289  | Nov-2008                      | 01-Dec-2006        | NV    | 20.00              | 91,000.00                  | 96,286.65              | 01-Feb-2009  | 0                 | 3.950%            | 554.10                          |
| Group 2 | 0171980334  | Jan-2009                      | 01-Jan-2007        | CA    | 80.00              | 560,000.00                 | 559,722.79             | 01-Apr-2007  | 21                | 9.250%            | 82,833.07                       |

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

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

|         | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|---------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group   | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Group 1 | 59                  | 10,667,321.99             | 3,290,645.79                | 1.011 %                 | 23                  | 4,310,270.68          | 260,287.71                  | 0.080 %                 | 82                  | 14,977,592.67                       | 3,550,933.50                | 1.091 %                 |
| Group 2 | 105                 | 25,884,345.66             | 4,896,484.79                | 1.804 %                 | 22                  | 5,017,321.06          | 412,566.76                  | 0.152 %                 | 127                 | 30,901,666.72                       | 5,309,051.55                | 1.956 %                 |
| Total   | 164                 | 36,551,667.65             | 8,187,130.58                | 1.371 %                 | 45                  | 9,327,591.74          | 672,854.47                  | 0.113 %                 | 209                 | 45,879,259.39                       | 8,859,985.05                | 1.484 %                 |

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

| Group   | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 1 | 0170968179  | 150,300.00                 | 10.000%           | FL    | 90.00              | 360           | 149,506.74                          | 01/28/2009                 | (561.67)             | 127,440.57                      |
| Group 1 | 0171026977  | 386,250.00                 | 8.000%            | CA    | 75.00              | 360           | 386,250.00                          | 01/23/2009                 | 67.32                | 287,161.93                      |
| Group 1 | 0171026978  | 315,000.00                 | 10.875%           | AZ    | 90.00              | 360           | 310,417.19                          | 02/10/2009                 | 185,711.81           | 185,711.81                      |
| Group 1 | 0171232013  | 405,000.00                 | 9.375%            | CA    | 90.00              | 360           | 402,665.45                          | 02/06/2009                 | 339,789.28           | 339,789.28                      |
| Group 1 | 0171321624  | 315,000.00                 | 6.031%            | AZ    | 79.75              | 360           | 331,858.81                          | Active**                   | 170.88               | 170.88                          |
| Group 1 | 0171345819  | 205,000.00                 | 8.250%            | AZ    | 89.91              | 360           | 202,984.61                          | 02/19/2009                 | 136,678.70           | 136,678.70                      |
| Group 1 | 0171368904  | 28,900.00                  | 14.625%           | MN    | 20.00              | 180           | 28,836.31                           | 09/30/2007                 | (319.13)             | 29,468.31                       |
| Group 1 | 0171368927  | 98,900.00                  | 12.250%           | FL    | 23.00              | 180           | 98,468.49                           | 12/31/2007                 | (1,036.37)           | 102,648.73                      |
| Group 1 | 0171391235  | 67,500.00                  | 9.877%            | PA    | 75.00              | 360           | 66,812.35                           | Active**                   | 414.03               | 414.03                          |
| Group 1 | 0171445906  | 375,250.00                 | 9.700%            | CA    | 95.00              | 360           | 373,135.68                          | 11/06/2008                 | 1,883.00             | 228,671.51                      |
| Group 1 | 0171445910  | 256,000.00                 | 7.950%            | CA    | 80.00              | 360           | 253,448.98                          | 01/29/2009                 | (241.00)             | 184,978.40                      |
| Group 1 | 0171449735  | 270,000.00                 | 8.400%            | VA    | 90.00              | 360           | 267,749.45                          | Active                     | 286.76               | 286.76                          |
| Group 1 | 0171449738  | 256,000.00                 | 9.450%            | VA    | 80.00              | 360           | 251,389.48                          | 02/23/2009                 | 11,042.33            | 11,042.33                       |
| Group 1 | 0171449747  | 168,750.00                 | 11.000%           | FL    | 90.00              | 360           | 167,507.31                          | 02/01/2009                 | 132,571.72           | 132,571.72                      |
| Group 1 | 0171458639  | 74,846.00                  | 10.050%           | TX    | 79.79              | 360           | 73,649.67                           | 01/28/2009                 | (470.76)             | 49,395.82                       |
| Group 1 | 0171475938  | 232,000.00                 | 10.536%           | CA    | 80.00              | 360           | 230,746.54                          | 07/21/2008                 | (48.34)              | 183,768.91                      |
| Group 1 | 0171476016  | 388,000.00                 | 9.786%            | CA    | 80.00              | 360           | 388,000.00                          | 10/15/2008                 | (971.90)             | 236,322.90                      |
| Group 1 | 0171476027  | 274,400.00                 | 6.890%            | CA    | 80.00              | 360           | 271,757.10                          | 01/29/2009                 | (2,290.00)           | 174,945.86                      |
| Group 1 | 0171476190  | 200,000.00                 | 8.750%            | IL    | 80.00              | 360           | 198,960.06                          | 02/24/2009                 | 215,136.46           | 215,136.46                      |
| Group 1 | 0171476327  | 165,300.00                 | 10.091%           | FL    | 95.00              | 360           | 163,061.42                          | 02/25/2009                 | 148,321.91           | 148,321.91                      |
| Group 1 | 0171476350  | 270,000.00                 | 7.300%            | VA    | 90.00              | 360           | 265,888.94                          | 02/19/2009                 | 205,071.87           | 205,071.87                      |
| Group 1 | 0171476354  | 327,900.00                 | 9.101%            | VA    | 80.00              | 360           | 324,203.72                          | 11/19/2008                 | 102.80               | 134,313.01                      |
| Group 1 | 0171476399  | 164,000.00                 | 7.500%            | FL    | 80.00              | 360           | 160,859.07                          | 02/17/2009                 | 144,633.04           | 144,633.04                      |
| Group 1 | 0171502817  | 242,250.00                 | 6.950%            | CA    | 83.25              | 180           | 254,004.18                          | Active**                   | 3,588.59             | 3,588.59                        |
| Group 1 | 0171546076  | 206,320.00                 | 8.875%            | FL    | 80.00              | 360           | 206,320.00                          | 02/01/2009                 | 93,712.52            | 93,712.52                       |
| Group 1 | 0171573105  | 104,000.00                 | 9.625%            | FL    | 80.00              | 360           | 102,331.90                          | 11/24/2008                 | (1,024.58)           | 67,770.39                       |
| Group 1 | 0171646542  | 167,000.00                 | 7.950%            | CA    | 53.87              | 360           | 175,902.71                          | Active**                   | 3,380.53             | 3,380.53                        |
| Group 1 | 0171655241  | 283,500.00                 | 9.875%            | CA    | 90.00              | 360           | 281,808.16                          | 12/12/2008                 | (977.43)             | 220,334.67                      |

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

| Group   | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 1 | 0171673897  | 259,750.00                 | 7.370%            | FL    | 79.92              | 360           | 259,750.00                          | 01/15/2009                 | (169.08)             | 206,699.48                      |
| Group 1 | 0171673905  | 329,100.00                 | 8.490%            | FL    | 74.97              | 360           | 329,100.00                          | 12/18/2008                 | (247.50)             | 177,233.52                      |
| Group 1 | 0171673956  | 219,500.00                 | 9.700%            | FL    | 66.52              | 360           | 218,237.67                          | 11/17/2008                 | 189.97               | 113,422.67                      |
| Group 1 | 0171673978  | 209,980.00                 | 6.950%            | FL    | 74.99              | 360           | 220,122.90                          | Active**                   | 2,249.72             | 2,249.72                        |
| Group 1 | 0171674010  | 203,180.00                 | 8.990%            | MN    | 79.99              | 360           | 203,180.00                          | 01/15/2009                 | 178.47               | 81,214.04                       |
| Group 1 | 0171674261  | 193,500.00                 | 6.500%            | GA    | 90.00              | 360           | 196,985.24                          | Active**                   | 1,567.32             | 1,567.32                        |
| Group 1 | 0171674298  | 216,000.00                 | 9.875%            | OR    | 80.00              | 360           | 213,875.28                          | 02/12/2009                 | 113,048.77           | 113,048.77                      |
| Group 1 | 0171692345  | 259,000.00                 | 5.600%            | AZ    | 100.00             | 360           | 264,456.56                          | Active**                   | 462.27               | 462.27                          |
| Group 1 | 0171692476  | 114,500.00                 | 7.700%            | VA    | 99.13              | 360           | 113,328.84                          | 01/13/2009                 | (665.00)             | 60,624.78                       |
| Group 1 | 0171777637  | 161,500.00                 | 9.875%            | NV    | 92.29              | 360           | 160,588.80                          | 01/28/2009                 | (1,678.55)           | 110,027.24                      |
| Group 1 | 0171779188  | 90,000.00                  | 10.000%           | OH    | 75.00              | 360           | 89,740.09                           | 02/03/2009                 | 106,586.43           | 106,586.43                      |
| Group 1 | 0171819440  | 89,000.00                  | 9.020%            | CA    | 72.95              | 360           | 88,204.35                           | 02/05/2009                 | 79,561.69            | 79,561.69                       |
| Group 1 | 0171819447  | 352,000.00                 | 9.125%            | CT    | 100.00             | 360           | 349,040.97                          | 02/27/2009                 | 218,574.49           | 218,574.49                      |
| Group 1 | 0171819478  | 191,250.00                 | 8.180%            | MN    | 85.00              | 360           | 191,250.00                          | 02/04/2009                 | 183,803.12           | 183,803.12                      |
| Group 1 | 0171819557  | 118,000.00                 | 9.915%            | MO    | 100.00             | 360           | 116,418.15                          | 02/23/2009                 | 124,246.23           | 124,246.23                      |
| Group 1 | 0171819578  | 100,000.00                 | 9.460%            | MN    | 91.83              | 360           | 98,606.48                           | 02/20/2009                 | 83,992.30            | 83,992.30                       |
| Group 1 | 0171977831  | 316,000.00                 | 9.625%            | CA    | 80.00              | 360           | 314,245.17                          | 12/03/2008                 | 29.65                | 194,528.58                      |
| Group 1 | 0171977837  | 35,600.00                  | 10.125%           | CA    | 20.00              | 360           | 34,861.09                           | 10/31/2008                 | (877.00)             | 35,211.51                       |
| Group 1 | 0171977865  | 188,000.00                 | 10.125%           | CA    | 80.00              | 360           | 192,827.44                          | Active                     | 56.13                | 56.13                           |
| Group 1 | 0171977878  | 128,000.00                 | 3.950%            | CA    | 80.00              | 360           | 134,919.87                          | Active**                   | 894.92               | 894.92                          |
| Group 1 | 0171977918  | 168,000.00                 | 9.750%            | OR    | 70.00              | 360           | 171,516.37                          | Active                     | 633.59               | 633.59                          |
| Group 1 | 0171977957  | 328,000.00                 | 6.990%            | CA    | 80.00              | 360           | 326,435.22                          | 06/25/2008                 | (90.06)              | 118,321.76                      |
| Group 1 | 0171978022  | 148,800.00                 | 5.080%            | OR    | 80.00              | 360           | 147,787.66                          | Active**                   | 167.12               | 167.12                          |
| Group 1 | 0171978153  | 390,000.00                 | 6.950%            | CA    | 65.00              | 360           | 314,941.11                          | Active**                   | 91,132.95            | 91,132.95                       |
| Group 1 | 0171978186  | 335,000.00                 | 6.950%            | CA    | 77.01              | 360           | 224,957.94                          | Active**                   | 133,595.16           | 133,595.16                      |
| Group 1 | 0171978225  | 384,000.00                 | 10.125%           | CA    | 80.00              | 360           | 383,237.16                          | 02/10/2009                 | 313,274.82           | 313,274.82                      |
| Group 1 | 0171978243  | 200,000.00                 | 7.625%            | CA    | 64.52              | 360           | 199,231.40                          | 11/18/2008                 | 670.00               | 93,022.21                       |
| Group 1 | 0171978249  | 226,800.00                 | 4.509%            | CA    | 90.00              | 360           | 238,724.11                          | Active**                   | 564.76               | 564.76                          |
| Group 1 | 0171978386  | 61,875.00                  | 6.990%            | TN    | 75.00              | 360           | 60,373.93                           | 11/26/2008                 | 188.63               | 42,803.69                       |
| Group 1 | 0171978401  | 142,405.00                 | 10.500%           | GA    | 95.00              | 360           | 168,620.93                          | Active                     | 560.02               | 560.02                          |
| Group 1 | 0171978442  | 31,000.00                  | 2.000%            | GA    | 20.00              | 360           | 15,057.09                           | Active**                   | 15,318.03            | 15,318.03                       |
| Group 1 | 0171978477  | 221,600.00                 | 6.400%            | VA    | 80.00              | 360           | 223,169.63                          | Active**                   | 181.22               | 181.22                          |
| Group 1 | 0171978524  | 22,980.00                  | 12.375%           | SC    | 20.00              | 360           | 22,929.83                           | 09/30/2007                 | (190.52)             | 21,672.93                       |
| Group 1 | 0171978599  | 23,780.00                  | 12.875%           | AL    | 20.00              | 360           | 23,751.62                           | 07/31/2008                 | (124.98)             | 24,223.87                       |
| Group 1 | 0171978620  | 178,000.00                 | 10.875%           | NC    | 100.00             | 360           | 176,842.32                          | 02/02/2009                 | 56,827.97            | 56,827.97                       |
| Group 1 | 0171978755  | 25,980.00                  | 11.999%           | ID    | 20.00              | 360           | 25,785.71                           | 02/28/2009                 | 26,542.21            | 26,542.21                       |
| Group 1 | 0171978776  | 168,000.00                 | 7.250%            | OR    | 80.00              | 360           | 167,275.82                          | 11/25/2008                 | 510.89               | 47,372.64                       |
| Group 1 | 0171978814  | 38,400.00                  | 12.875%           | OR    | 15.00              | 360           | 38,354.19                           | 11/30/2008                 | (500.00)             | 38,134.42                       |
| Group 1 | 0171978846  | 36,800.00                  | 12.625%           | OR    | 20.00              | 360           | 38,088.39                           | Active                     | 60.81                | 60.81                           |
| Group 1 | 0171978906  | 144,000.00                 | 7.500%            | CO    | 80.00              | 360           | 144,000.00                          | 01/26/2009                 | (429.79)             | 80,757.89                       |

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|---------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 1 | 0171978980  | 39,800.00                  | 12.625%           | CO    | 20.00              | 360           | 39,654.52                           | 01/31/2009                 | (319.12)             | 40,287.10                       |
| Group 1 | 0171979109  | 205,000.00                 | 10.375%           | AZ    | 100.00             | 360           | 203,862.67                          | 02/10/2009                 | 181,958.69           | 181,958.69                      |
| Group 1 | 0171979151  | 108,300.00                 | 10.999%           | AZ    | 95.00              | 360           | 107,951.00                          | 11/26/2008                 | 148.46               | 80,009.98                       |
| Group 1 | 0171979382  | 162,000.00                 | 8.750%            | MI    | 90.00              | 360           | 161,568.57                          | 01/20/2009                 | (1,576.00)           | 103,422.89                      |
| Group 1 | 0171979488  | 78,370.00                  | 10.625%           | IN    | 94.99              | 360           | 77,364.06                           | 01/31/2009                 | 510.00               | 82,567.45                       |
| Group 1 | 0171979501  | 56,100.00                  | 8.750%            | OH    | 100.00             | 360           | 56,000.57                           | 12/19/2008                 | (1,420.13)           | 57,004.08                       |
| Group 1 | 0171979608  | 129,670.00                 | 9.750%            | WI    | 95.00              | 360           | 141,229.35                          | Active**                   | 1,681.11             | 1,681.11                        |
| Group 1 | 0171979613  | 184,800.00                 | 7.625%            | MN    | 80.00              | 360           | 184,800.00                          | 02/26/2009                 | 143,880.71           | 143,880.71                      |
| Group 1 | 0171979756  | 235,000.00                 | 3.950%            | FL    | 79.93              | 360           | 239,705.74                          | Active**                   | 1,182.79             | 1,182.79                        |
| Group 1 | 0171979769  | 125,000.00                 | 6.235%            | FL    | 60.68              | 360           | 129,773.71                          | Active**                   | 464.14               | 464.14                          |
| Group 1 | 0171979794  | 147,000.00                 | 4.510%            | FL    | 70.00              | 360           | 151,059.14                          | Active**                   | 1,674.86             | 1,674.86                        |
| Group 1 | 0171979988  | 72,000.00                  | 10.125%           | MO    | 80.00              | 360           | 71,020.86                           | 01/23/2009                 | (549.00)             | 38,131.06                       |
| Group 1 | 0171980027  | 57,200.00                  | 11.125%           | MO    | 20.00              | 360           | 56,718.06                           | 02/28/2009                 | 58,101.44            | 58,101.44                       |
| Group 1 | 0171980032  | 68,000.00                  | 9.875%            | OK    | 85.00              | 360           | 67,540.77                           | 02/29/2008                 | (124.00)             | 73,465.20                       |
| Group 2 | 0170614950  | 400,000.00                 | 8.000%            | CA    | 74.07              | 360           | 384,762.97                          | 01/09/2009                 | (2,120.00)           | 176,129.45                      |
| Group 2 | 0170651159  | 144,000.00                 | 9.125%            | FL    | 80.00              | 360           | 144,000.00                          | 11/24/2008                 | 27.00                | 65,613.83                       |
| Group 2 | 0170861125  | 68,400.00                  | 8.875%            | NC    | 80.00              | 360           | 66,842.83                           | 07/15/2008                 | (1,652.79)           | 5,078.64                        |
| Group 2 | 0170864983  | 59,614.00                  | 12.250%           | CO    | 19.99              | 360           | 59,218.10                           | 01/20/2009                 | 30.00                | 63,502.18                       |
| Group 2 | 0170954239  | 436,500.00                 | 8.500%            | CA    | 90.00              | 360           | 436,423.08                          | 11/28/2008                 | 1,004.10             | 322,736.02                      |
| Group 2 | 0170968257  | 63,000.00                  | 11.100%           | NY    | 20.00              | 180           | 62,493.13                           | 02/29/2008                 | (1,210.00)           | 63,858.81                       |
| Group 2 | 0170985907  | 264,000.00                 | 7.250%            | IL    | 80.00              | 360           | 260,261.66                          | 12/09/2008                 | 138.67               | 172,120.75                      |
| Group 2 | 0171159689  | 20,400.00                  | 2.000%            | IL    | 20.00              | 181           | 10,211.33                           | Active**                   | 10,200.78            | 10,200.78                       |
| Group 2 | 0171185127  | 223,200.00                 | 3.950%            | MI    | 79.99              | 360           | 243,338.02                          | Active**                   | 2,639.85             | 2,639.85                        |
| Group 2 | 0171185211  | 31,175.00                  | 11.500%           | MI    | 19.61              | 240           | 30,270.48                           | 11/30/2008                 | 59.42                | 31,142.58                       |
| Group 2 | 0171185237  | 17,800.00                  | 11.000%           | MI    | 20.00              | 240           | 17,242.69                           | 09/30/2008                 | (183.73)             | 17,455.71                       |
| Group 2 | 0171276054  | 256,000.00                 | 9.125%            | CA    | 80.00              | 360           | 253,506.98                          | 02/24/2009                 | 229,225.07           | 229,225.07                      |
| Group 2 | 0171276087  | 90,000.00                  | 5.160%            | CA    | 20.00              | 366           | 66,393.56                           | Active**                   | 25,102.61            | 25,102.61                       |
| Group 2 | 0171276842  | 70,200.00                  | 10.650%           | MI    | 90.00              | 360           | 68,874.85                           | 02/13/2009                 | 79,793.16            | 79,793.16                       |
| Group 2 | 0171279799  | 117,000.00                 | 5.160%            | NY    | 20.00              | 366           | 86,402.11                           | Active**                   | 32,966.66            | 32,966.66                       |
| Group 2 | 0171279946  | 172,500.00                 | 5.160%            | NJ    | 75.00              | 366           | 183,577.32                          | Active**                   | 12,168.84            | 12,168.84                       |
| Group 2 | 0171284096  | 44,000.00                  | 12.650%           | AZ    | 19.13              | 180           | 43,370.28                           | 02/28/2009                 | 44,450.74            | 44,450.74                       |
| Group 2 | 0171296879  | 326,500.00                 | 4.680%            | NY    | 59.36              | 366           | 372,303.22                          | Active**                   | 45,295.11            | 45,295.11                       |
| Group 2 | 0171297305  | 104,940.00                 | 9.990%            | NY    | 20.00              | 360           | 77,696.77                           | Active                     | 32,050.73            | 32,050.73                       |
| Group 2 | 0171297835  | 200,000.00                 | 9.500%            | GA    | 80.00              | 360           | 198,173.31                          | 02/27/2009                 | 209,298.19           | 209,298.19                      |
| Group 2 | 0171298146  | 92,180.00                  | 11.200%           | GA    | 20.00              | 360           | 91,137.37                           | Active                     | 4,249.20             | 4,249.20                        |
| Group 2 | 0171323950  | 450,500.00                 | 9.250%            | CA    | 85.00              | 360           | 450,500.00                          | 01/09/2009                 | (2,231.00)           | 338,260.27                      |
| Group 2 | 0171326331  | 345,000.00                 | 10.125%           | CA    | 100.00             | 360           | 343,729.99                          | 12/08/2008                 | 150.00               | 338,264.16                      |
| Group 2 | 0171326370  | 34,600.00                  | 2.000%            | CA    | 20.00              | 360           | 17,964.08                           | Active**                   | 17,894.15            | 17,894.15                       |
| Group 2 | 0171368717  | 87,000.00                  | 11.250%           | CA    | 20.00              | 180           | 86,026.28                           | 02/28/2009                 | 88,088.99            | 88,088.99                       |
| Group 2 | 0171368752  | 76,000.00                  | 9.975%            | CA    | 20.00              | 180           | 74,939.32                           | 02/28/2009                 | 76,619.51            | 76,619.51                       |

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

| Group   | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 2 | 0171368753  | 497,250.00                 | 9.000%            | VA    | 85.00              | 360           | 487,780.85                          | 12/17/2008                 | 1,812.84             | 282,239.94                      |
| Group 2 | 0171368754  | 275,200.00                 | 9.500%            | CA    | 80.00              | 360           | 272,415.95                          | 09/22/2008                 | (365.17)             | 175,907.42                      |
| Group 2 | 0171368810  | 83,600.00                  | 12.375%           | CA    | 20.00              | 180           | 82,889.91                           | 02/28/2009                 | 84,899.64            | 84,899.64                       |
| Group 2 | 0171368862  | 41,000.00                  | 13.775%           | WA    | 20.00              | 180           | 40,742.01                           | 02/28/2009                 | 41,832.83            | 41,832.83                       |
| Group 2 | 0171368867  | 280,000.00                 | 9.250%            | FL    | 80.00              | 360           | 275,913.65                          | 12/22/2008                 | 104.36               | 172,414.12                      |
| Group 2 | 0171368878  | 128,000.00                 | 9.250%            | AZ    | 80.00              | 360           | 125,363.91                          | 01/30/2009                 | 33.11                | 116,792.63                      |
| Group 2 | 0171368925  | 459,000.00                 | 8.990%            | CA    | 85.00              | 360           | 456,696.36                          | 10/01/2008                 | (75.00)              | 264,001.58                      |
| Group 2 | 0171412590  | 496,000.00                 | 5.770%            | CA    | 80.00              | 360           | 517,970.98                          | Active**                   | 4,502.30             | 4,502.30                        |
| Group 2 | 0171445131  | 504,000.00                 | 8.125%            | CA    | 80.00              | 360           | 499,993.50                          | 01/27/2009                 | (253.00)             | 436,711.34                      |
| Group 2 | 0171445920  | 389,900.00                 | 9.300%            | CA    | 100.00             | 360           | 388,932.23                          | 06/19/2008                 | (424.20)             | 215,571.89                      |
| Group 2 | 0171449724  | 380,000.00                 | 6.950%            | CA    | 71.70              | 360           | 388,163.86                          | Active**                   | 5,403.96             | 5,403.96                        |
| Group 2 | 0171449786  | 284,000.00                 | 9.250%            | CA    | 80.00              | 360           | 282,312.23                          | 01/30/2009                 | (1,736.00)           | 194,176.11                      |
| Group 2 | 0171449860  | 76,000.00                  | 11.990%           | CA    | 20.00              | 180           | 75,299.92                           | 02/28/2009                 | 77,115.54            | 77,115.54                       |
| Group 2 | 0171458487  | 629,000.00                 | 9.375%            | CA    | 85.00              | 360           | 625,208.96                          | 01/23/2009                 | (1,634.00)           | 334,423.05                      |
| Group 2 | 0171458551  | 305,947.00                 | 9.625%            | OR    | 90.00              | 360           | 302,392.11                          | 02/05/2009                 | 158,743.15           | 158,743.15                      |
| Group 2 | 0171458675  | 287,964.00                 | 8.250%            | CA    | 79.99              | 360           | 287,757.03                          | 01/02/2009                 | 13.28                | 203,133.65                      |
| Group 2 | 0171458829  | 491,940.00                 | 7.850%            | CA    | 79.99              | 360           | 491,915.00                          | 05/29/2008                 | (431.72)             | 225,449.43                      |
| Group 2 | 0171475939  | 319,200.00                 | 9.241%            | FL    | 80.00              | 360           | 315,778.60                          | 01/23/2009                 | (6,223.48)           | 224,229.53                      |
| Group 2 | 0171475959  | 180,000.00                 | 7.700%            | FL    | 80.00              | 360           | 178,146.67                          | 12/10/2008                 | 43.21                | 122,249.49                      |
| Group 2 | 0171476018  | 488,000.00                 | 9.661%            | FL    | 80.00              | 360           | 488,000.00                          | 11/03/2008                 | (2,096.10)           | 185,655.59                      |
| Group 2 | 0171476032  | 379,200.00                 | 8.661%            | CA    | 80.00              | 360           | 374,278.87                          | 10/15/2008                 | (25.00)              | 119,461.37                      |
| Group 2 | 0171476055  | 249,600.00                 | 4.425%            | CA    | 80.00              | 360           | 263,085.57                          | Active**                   | 5,706.41             | 5,706.41                        |
| Group 2 | 0171476090  | 294,400.00                 | 6.390%            | FL    | 80.00              | 360           | 286,218.13                          | 09/23/2008                 | (200.00)             | 193,842.55                      |
| Group 2 | 0171476164  | 32,000.00                  | 11.040%           | GA    | 20.00              | 180           | 31,636.14                           | 02/28/2009                 | 32,346.44            | 32,346.44                       |
| Group 2 | 0171476179  | 144,000.00                 | 7.990%            | FL    | 80.00              | 360           | 141,261.58                          | 02/25/2009                 | 159,333.74           | 159,333.74                      |
| Group 2 | 0171476346  | 465,000.00                 | 9.341%            | CA    | 78.81              | 360           | 460,208.18                          | 01/09/2009                 | (2,573.00)           | 259,105.14                      |
| Group 2 | 0171476370  | 147,000.00                 | 8.665%            | FL    | 100.00             | 360           | 143,913.73                          | 02/17/2009                 | 106,053.50           | 106,053.50                      |
| Group 2 | 0171476517  | 514,000.00                 | 7.100%            | CA    | 80.56              | 360           | 500,483.48                          | 12/11/2008                 | 71.05                | 269,977.24                      |
| Group 2 | 0171476543  | 125,500.00                 | 7.150%            | TX    | 64.36              | 360           | 122,230.11                          | 12/17/2008                 | (452.00)             | 108,848.32                      |
| Group 2 | 0171476559  | 68,000.00                  | 9.190%            | VA    | 64.76              | 360           | 67,189.92                           | 01/27/2009                 | (537.00)             | 32,416.62                       |
| Group 2 | 0171478754  | 25,980.00                  | 12.750%           | FL    | 20.00              | 180           | 25,773.80                           | 02/28/2009                 | 26,416.54            | 26,416.54                       |
| Group 2 | 0171502850  | 161,500.00                 | 10.150%           | FL    | 85.00              | 360           | 160,147.34                          | 02/18/2009                 | 167,412.30           | 167,412.30                      |
| Group 2 | 0171502871  | 103,000.00                 | 2.000%            | CA    | 20.00              | 180           | 49,840.03                           | 02/28/2009                 | 51,095.98            | 51,095.98                       |
| Group 2 | 0171502880  | 44,600.00                  | 10.990%           | CA    | 20.00              | 180           | 43,596.09                           | 02/28/2009                 | 44,693.00            | 44,693.00                       |
| Group 2 | 0171502882  | 69,400.00                  | 10.990%           | CA    | 20.00              | 180           | 68,798.53                           | 11/30/2008                 | (661.00)             | 69,256.97                       |
| Group 2 | 0171546067  | 139,920.00                 | 9.875%            | GA    | 80.00              | 360           | 137,344.44                          | 02/26/2009                 | 65,508.45            | 65,508.45                       |
| Group 2 | 0171546072  | 174,400.00                 | 4.828%            | CA    | 80.00              | 360           | 184,674.38                          | Active**                   | 1,946.23             | 1,946.23                        |
| Group 2 | 0171550955  | 181,950.00                 | 8.150%            | FL    | 79.80              | 360           | 177,940.84                          | 12/12/2008                 | 3,025.00             | 149,223.42                      |
| Group 2 | 0171640630  | 458,150.00                 | 4.400%            | CA    | 85.00              | 360           | 480,104.05                          | Active**                   | 3,040.35             | 3,040.35                        |
| Group 2 | 0171673902  | 292,400.00                 | 8.470%            | CA    | 79.99              | 360           | 292,400.00                          | 01/28/2009                 | (4,678.12)           | 199,725.80                      |

**Nomura Home Equity Loan, Inc.**  
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**Realized Loss Loan Detail Report - Loans with Losses during Current Period**

| Group   | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 2 | 0171673928  | 24,000.00                  | 9.990%            | LA    | 20.00              | 240           | 23,324.66                           | 03/31/2008                 | (295.30)             | 24,559.36                       |
| Group 2 | 0171674037  | 220,000.00                 | 8.900%            | FL    | 89.80              | 360           | 219,071.40                          | 12/19/2008                 | 836.16               | 122,642.71                      |
| Group 2 | 0171674257  | 224,000.00                 | 9.875%            | CA    | 80.00              | 360           | 222,802.02                          | 11/18/2008                 | 146.55               | 197,362.71                      |
| Group 2 | 0171674269  | 192,000.00                 | 9.125%            | AZ    | 80.00              | 360           | 189,606.76                          | 12/11/2008                 | 10.80                | 129,190.46                      |
| Group 2 | 0171674342  | 231,840.00                 | 8.125%            | CA    | 80.00              | 360           | 231,840.00                          | 06/26/2008                 | (325.68)             | 137,649.52                      |
| Group 2 | 0171692373  | 250,000.00                 | 9.500%            | AZ    | 100.00             | 360           | 245,508.55                          | 02/24/2009                 | 191,235.74           | 191,235.74                      |
| Group 2 | 0171716403  | 318,000.00                 | 8.490%            | FL    | 79.90              | 360           | 318,000.00                          | 11/14/2008                 | 730.00               | 170,324.35                      |
| Group 2 | 0171977571  | 56,996.00                  | 12.250%           | UT    | 25.00              | 360           | 56,882.32                           | 02/28/2009                 | 57,687.41            | 57,687.41                       |
| Group 2 | 0171977738  | 280,000.00                 | 7.250%            | WA    | 80.00              | 360           | 278,631.00                          | 02/01/2009                 | 94,564.70            | 94,564.70                       |
| Group 2 | 0171977763  | 552,000.00                 | 6.875%            | CA    | 79.42              | 360           | 549,633.13                          | 04/11/2008                 | 775.00               | 107,056.71                      |
| Group 2 | 0171977766  | 330,400.00                 | 10.125%           | CA    | 80.00              | 360           | 330,400.00                          | 01/22/2009                 | (2,775.00)           | 229,784.31                      |
| Group 2 | 0171977770  | 475,000.00                 | 10.250%           | CA    | 84.07              | 360           | 473,197.78                          | 11/18/2008                 | 70.00                | 327,266.76                      |
| Group 2 | 0171977777  | 328,000.00                 | 10.125%           | CA    | 80.00              | 360           | 326,656.29                          | 02/18/2009                 | 275,751.86           | 275,751.86                      |
| Group 2 | 0171977823  | 496,000.00                 | 10.125%           | CA    | 80.00              | 360           | 496,000.00                          | 02/17/2009                 | 285,070.86           | 285,070.86                      |
| Group 2 | 0171977834  | 494,400.00                 | 10.125%           | CA    | 80.00              | 360           | 494,400.00                          | 01/29/2009                 | (3,154.92)           | 255,438.37                      |
| Group 2 | 0171977844  | 119,600.00                 | 8.000%            | CA    | 20.00              | 360           | 39,378.64                           | 02/28/2009                 | 40,099.68            | 119,341.83                      |
| Group 2 | 0171977846  | 360,000.00                 | 9.250%            | CA    | 80.00              | 360           | 360,000.00                          | 01/09/2009                 | (1,032.70)           | 284,510.89                      |
| Group 2 | 0171977849  | 69,990.00                  | 10.625%           | CA    | 20.00              | 180           | 69,302.66                           | 02/28/2009                 | 70,807.54            | 70,807.54                       |
| Group 2 | 0171977863  | 288,668.00                 | 10.125%           | CA    | 80.00              | 360           | 287,713.49                          | 02/11/2009                 | 188,310.52           | 188,310.52                      |
| Group 2 | 0171977866  | 47,000.00                  | 10.750%           | CA    | 20.00              | 180           | 23,899.61                           | Active                     | 23,861.54            | 23,861.54                       |
| Group 2 | 0171977876  | 310,650.00                 | 7.250%            | CA    | 74.99              | 360           | 310,650.00                          | 01/27/2009                 | 1,015.00             | 166,414.19                      |
| Group 2 | 0171977933  | 468,000.00                 | 9.250%            | CA    | 80.00              | 360           | 468,000.00                          | 02/03/2009                 | 309,026.93           | 309,026.93                      |
| Group 2 | 0171977969  | 1,225,000.00               | 8.875%            | CA    | 64.47              | 360           | 1,235,823.96                        | Active                     | 600.67               | 600.67                          |
| Group 2 | 0171977983  | 212,000.00                 | 9.250%            | CA    | 80.00              | 360           | 211,934.85                          | 02/19/2009                 | 191,585.99           | 191,585.99                      |
| Group 2 | 0171978009  | 207,200.00                 | 9.250%            | CA    | 80.00              | 360           | 207,137.74                          | 02/11/2009                 | 215,112.42           | 215,112.42                      |
| Group 2 | 0171978057  | 432,000.00                 | 6.990%            | CA    | 80.00              | 360           | 430,756.22                          | 05/27/2008                 | (176.76)             | 215,782.79                      |
| Group 2 | 0171978063  | 288,000.00                 | 10.075%           | CA    | 80.00              | 360           | 287,180.90                          | 02/02/2009                 | 206,891.42           | 206,891.42                      |
| Group 2 | 0171978078  | 448,000.00                 | 7.825%            | CA    | 80.00              | 360           | 447,051.96                          | 09/09/2008                 | (2,274.21)           | 328,228.97                      |
| Group 2 | 0171978084  | 307,500.00                 | 7.500%            | CA    | 75.00              | 360           | 306,345.48                          | 09/15/2008                 | (435.90)             | 182,334.52                      |
| Group 2 | 0171978097  | 58,400.00                  | 12.250%           | CA    | 20.00              | 360           | 58,331.41                           | 03/31/2008                 | (79.60)              | 62,120.51                       |
| Group 2 | 0171978159  | 120,000.00                 | 11.250%           | CA    | 25.00              | 360           | 119,670.36                          | 02/28/2009                 | 121,199.56           | 121,199.56                      |
| Group 2 | 0171978172  | 117,000.00                 | 2.000%            | CA    | 20.00              | 360           | 119,723.05                          | 02/28/2009                 | 121,224.56           | 121,224.56                      |
| Group 2 | 0171978178  | 492,000.00                 | 10.125%           | CA    | 80.00              | 360           | 491,146.95                          | 02/11/2009                 | 157,838.37           | 157,838.37                      |
| Group 2 | 0171978214  | 564,000.00                 | 10.125%           | CA    | 80.00              | 360           | 564,000.00                          | 01/28/2009                 | (2,611.00)           | 355,959.25                      |
| Group 2 | 0171978298  | 159,200.00                 | 4.200%            | CA    | 80.00              | 360           | 161,281.85                          | Active**                   | 56.72                | 56.72                           |
| Group 2 | 0171978321  | 559,200.00                 | 6.875%            | CA    | 80.00              | 360           | 556,442.04                          | 11/12/2008                 | 775.00               | 264,583.49                      |
| Group 2 | 0171978322  | 384,000.00                 | 7.500%            | CA    | 80.00              | 360           | 383,079.84                          | 05/23/2008                 | (670.49)             | 186,990.57                      |
| Group 2 | 0171978328  | 212,000.00                 | 9.250%            | CA    | 80.00              | 360           | 211,409.17                          | 02/23/2009                 | 139,283.80           | 139,283.80                      |
| Group 2 | 0171978331  | 279,200.00                 | 7.990%            | CA    | 80.00              | 360           | 278,365.83                          | 09/03/2008                 | 775.00               | 129,775.58                      |
| Group 2 | 0171978332  | 436,000.00                 | 9.250%            | CA    | 80.00              | 360           | 433,351.20                          | 01/06/2009                 | 324.96               | 303,360.63                      |

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| Group   | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 2 | 0171978469  | 55,980.00                  | 12.750%           | GA    | 20.00              | 360           | 55,745.17                           | 05/31/2008                 | (468.52)             | 56,290.53                       |
| Group 2 | 0171978515  | 135,920.00                 | 7.750%            | GA    | 80.00              | 360           | 134,282.27                          | 02/17/2009                 | 144,208.45           | 144,208.45                      |
| Group 2 | 0171978517  | 105,520.00                 | 7.250%            | TN    | 80.00              | 360           | 103,400.96                          | 10/14/2008                 | 775.00               | 18,355.82                       |
| Group 2 | 0171978657  | 156,275.00                 | 9.750%            | NC    | 95.00              | 360           | 155,960.23                          | 01/29/2009                 | (1,183.00)           | 61,573.93                       |
| Group 2 | 0171978719  | 45,050.00                  | 3.950%            | OR    | 20.00              | 360           | 35,710.36                           | Active**                   | 11,801.17            | 11,801.17                       |
| Group 2 | 0171978765  | 388,000.00                 | 7.625%            | OR    | 80.00              | 360           | 387,115.43                          | 02/05/2009                 | 121,512.33           | 121,512.33                      |
| Group 2 | 0171978790  | 292,000.00                 | 8.250%            | OR    | 80.00              | 360           | 290,490.81                          | 01/08/2009                 | 10.50                | 29,663.03                       |
| Group 2 | 0171978935  | 309,200.00                 | 9.625%            | CA    | 80.00              | 360           | 306,681.35                          | 02/01/2009                 | 233,503.19           | 233,503.19                      |
| Group 2 | 0171979002  | 155,120.00                 | 7.500%            | CO    | 80.00              | 360           | 154,060.89                          | 02/23/2009                 | 22,438.52            | 22,438.52                       |
| Group 2 | 0171979017  | 38,047.00                  | 11.250%           | CO    | 20.00              | 360           | 37,929.20                           | 06/30/2008                 | (82.00)              | 38,608.45                       |
| Group 2 | 0171979138  | 38,800.00                  | 2.000%            | AZ    | 20.00              | 360           | 20,244.14                           | Active**                   | 20,249.81            | 20,249.81                       |
| Group 2 | 0171979664  | 48,000.00                  | 11.375%           | FL    | 19.99              | 360           | 47,925.88                           | 03/31/2008                 | (317.16)             | 48,393.17                       |
| Group 2 | 0171979667  | 145,600.00                 | 9.750%            | FL    | 94.98              | 360           | 145,198.97                          | 01/16/2009                 | (524.13)             | 160,132.57                      |
| Group 2 | 0171979675  | 55,200.00                  | 12.125%           | FL    | 19.99              | 360           | 55,116.79                           | 09/30/2008                 | (232.28)             | 55,474.31                       |
| Group 2 | 0171979694  | 164,000.00                 | 4.210%            | FL    | 80.00              | 360           | 168,185.84                          | Active**                   | 2,040.42             | 2,040.42                        |
| Group 2 | 0171979704  | 144,000.00                 | 10.125%           | FL    | 80.00              | 360           | 142,435.63                          | 12/16/2008                 | 23.62                | 112,981.39                      |
| Group 2 | 0171979710  | 260,000.00                 | 10.125%           | FL    | 80.00              | 360           | 259,249.47                          | 11/03/2008                 | (200.00)             | 160,981.59                      |
| Group 2 | 0171979787  | 572,000.00                 | 9.750%            | FL    | 80.00              | 360           | 566,976.58                          | 01/15/2009                 | 15.00                | 514,097.34                      |
| Group 2 | 0171979829  | 321,800.00                 | 6.950%            | FL    | 95.00              | 360           | 218,959.06                          | Active**                   | 148,989.96           | 148,989.96                      |
| Group 2 | 0171979870  | 147,200.00                 | 4.950%            | FL    | 80.00              | 360           | 170,193.62                          | Active**                   | 1,799.29             | 1,799.29                        |
| Group 2 | 0171980299  | 204,000.00                 | 7.750%            | NV    | 80.00              | 360           | 203,414.28                          | 01/08/2009                 | 10.50                | 106,482.35                      |

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

\* This data is currently not provided for reporting.

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



**Nomura Home Equity Loan, Inc.**  
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**Series 2007-2**

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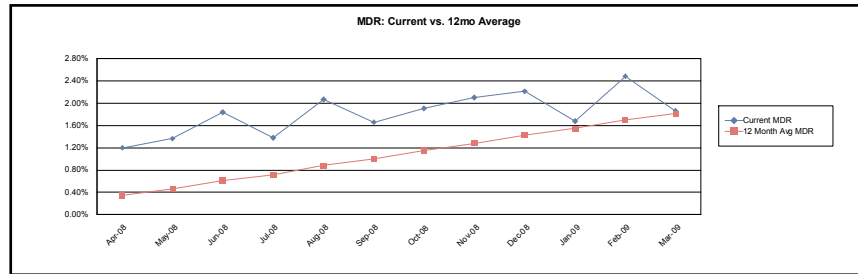
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**Realized Loss Report - Collateral**

**Summary**

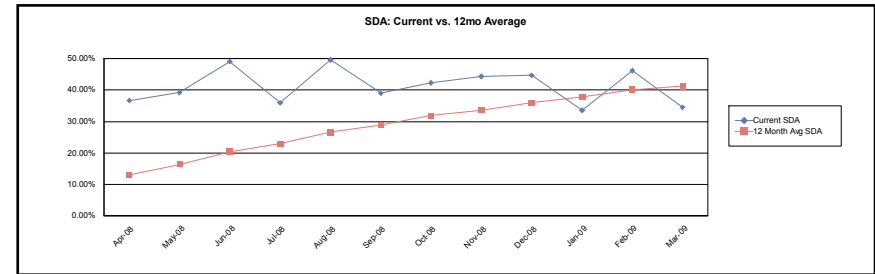
**MDR**

Current Month 1.866%  
3 Month Average 2.010%  
12 Month Average 1.814%



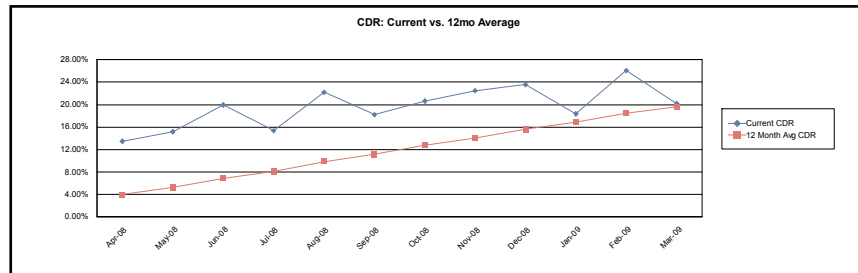
**SDA**

Current Month 34.545%  
3 Month Average 38.110%  
12 Month Average 41.293%



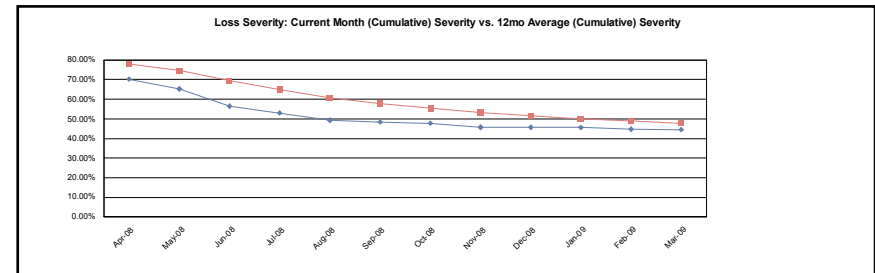
**CDR**

Current Month 20.232%  
3 Month Average 21.559%  
12 Month Average 19.646%



**Loss Severity**

Current Month (Cumulative) 44.555%  
3 Month Average (Cumulative) 44.966%  
12 Month Average (Cumulative) 51.413%



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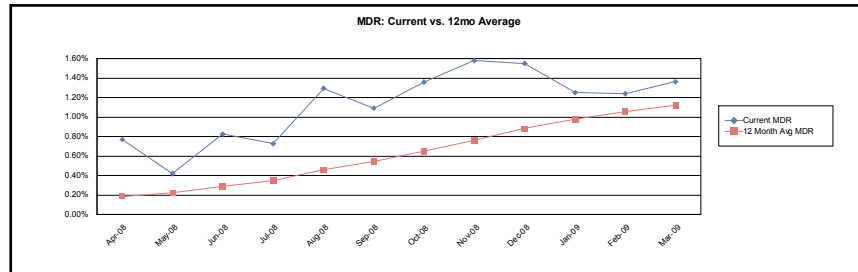
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**Realized Loss Report - Collateral**

**Group 1**

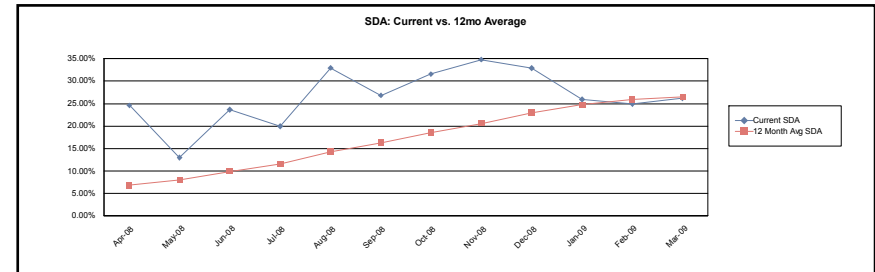
**MDR**

Current Month 1.363%  
 3 Month Average 1.285%  
 12 Month Average 1.123%



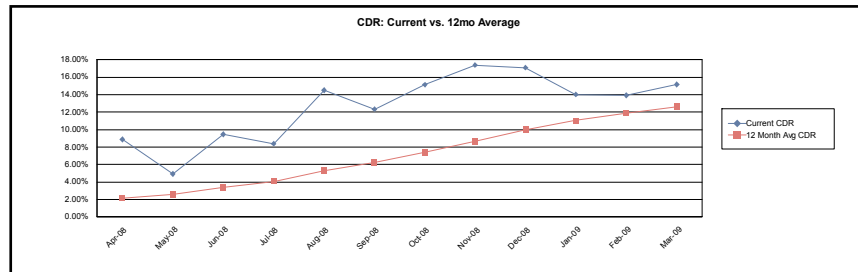
**SDA**

Current Month 26.181%  
 3 Month Average 25.698%  
 12 Month Average 26.449%



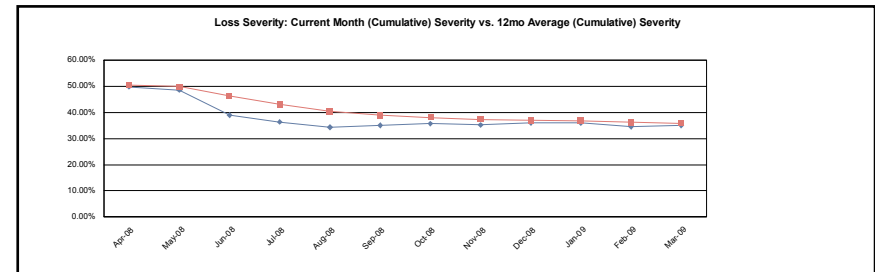
**CDR**

Current Month 15.181%  
 3 Month Average 14.372%  
 12 Month Average 12.607%



**Loss Severity**

Current Month (Cumulative) 34.990%  
 3 Month Average (Cumulative) 35.185%  
 12 Month Average (Cumulative) 37.945%



**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

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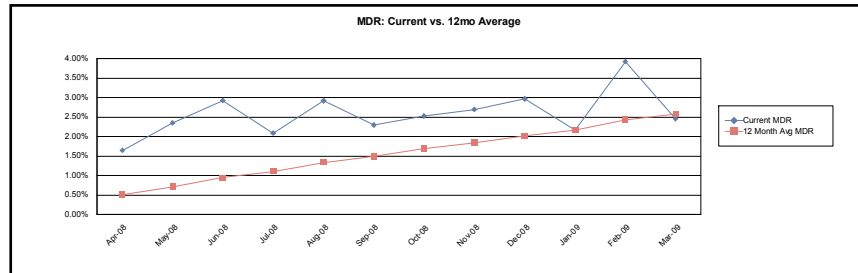
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**Realized Loss Report - Collateral**

**Group 2**

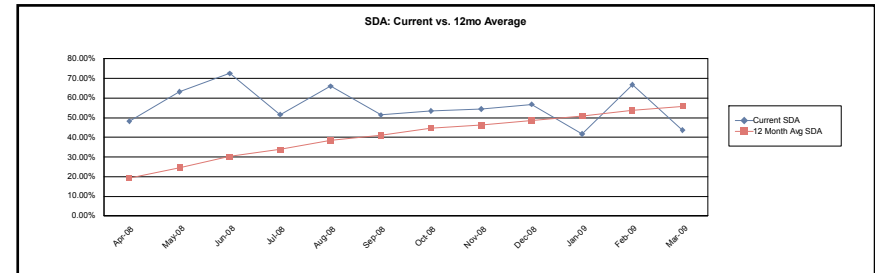
**MDR**

Current Month 2.465%  
 3 Month Average 2.855%  
 12 Month Average 2.584%



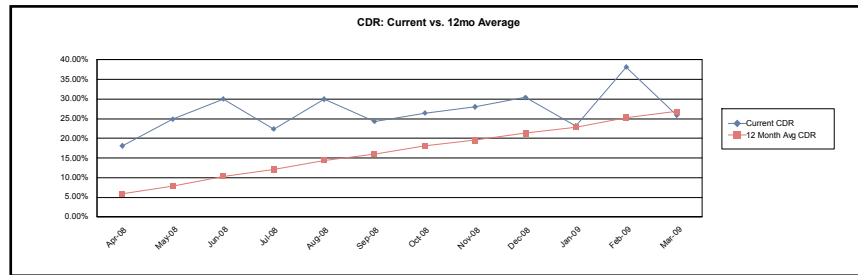
**SDA**

Current Month 43.664%  
 3 Month Average 50.695%  
 12 Month Average 55.790%



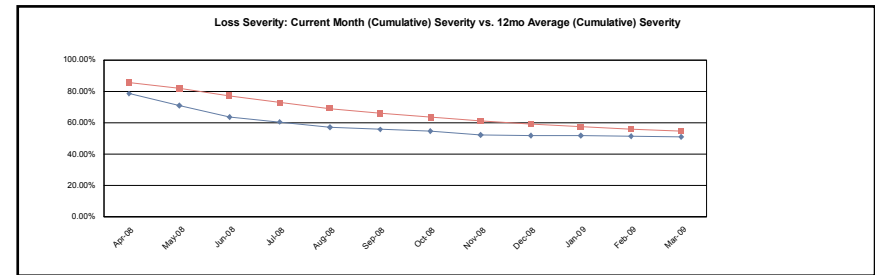
**CDR**

Current Month 25.877%  
 3 Month Average 29.071%  
 12 Month Average 26.807%



**Loss Severity**

Current Month (Cumulative) 51.004%  
 3 Month Average (Cumulative) 51.452%  
 12 Month Average (Cumulative) 58.351%



**Calculation Methodology:**

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

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

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

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

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**Prepayment Detail - Prepayments during Current Period**

| Summary |                    |                            |                           |                   |                            |                           |                    |                            |                           |                  |                            |                           |                    |
|---------|--------------------|----------------------------|---------------------------|-------------------|----------------------------|---------------------------|--------------------|----------------------------|---------------------------|------------------|----------------------------|---------------------------|--------------------|
|         | Loans Paid in Full |                            |                           | Repurchased Loans |                            |                           | Substitution Loans |                            |                           | Liquidated Loans |                            |                           | Curtailments       |
|         | Count              | Original Principal Balance | Current Scheduled Balance | Count             | Original Principal Balance | Current Scheduled Balance | Count              | Original Principal Balance | Current Scheduled Balance | Count            | Original Principal Balance | Current Scheduled Balance | Curtailment Amount |
| Group 1 | 6                  | 940,400.00                 | 932,220.27                | 0                 | 0.00                       | 0.00                      | 0                  | 0.00                       | 0.00                      | 23               | 4,546,600.00               | 4,509,868.89              | (185,535.98)       |
| Group 2 | 0                  | 0.00                       | 0.00                      | 0                 | 0.00                       | 0.00                      | 0                  | 0.00                       | 0.00                      | 38               | 7,031,441.00               | 6,860,171.31              | (116,695.17)       |
| Total   | 6                  | 940,400.00                 | 932,220.27                | 0                 | 0.00                       | 0.00                      | 0                  | 0.00                       | 0.00                      | 61               | 11,578,041.00              | 11,370,040.20             | (302,231.15)       |

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

| Group   | Loan Number | State | LTV at Origination | First Payment Date | Original Principal Balance | Prepayment Amount | PIF Type          | Months Delinquent | Current Loan Rate | Original Term | Seasoning |
|---------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|-------------------|-------------------|-------------------|---------------|-----------|
| Group 1 | 0171026978  | AZ    | 90.00              | 01-Apr-2006        | 315,000.00                 | 310,417.19        | Liquidation       | 15                | 10.875%           | 360           | 35        |
| Group 1 | 0171232013  | CA    | 90.00              | 01-Jun-2006        | 405,000.00                 | 402,665.45        | Liquidation       | 21                | 9.375%            | 360           | 33        |
| Group 1 | 0171345819  | AZ    | 89.91              | 01-Jul-2006        | 205,000.00                 | 202,984.61        | Liquidation       | 10                | 8.250%            | 360           | 32        |
| Group 1 | 0171368921  | WY    | 83.62              | 01-Jul-2006        | 148,000.00                 | 144,682.28        | Loan Paid in Full | 0                 | 10.250%           | 360           | 32        |
| Group 1 | 0171449738  | VA    | 80.00              | 01-Aug-2006        | 256,000.00                 | 251,389.48        | Liquidation       | 12                | 9.450%            | 360           | 31        |
| Group 1 | 0171449747  | FL    | 90.00              | 01-Aug-2006        | 168,750.00                 | 167,507.31        | Liquidation       | 23                | 11.000%           | 360           | 31        |
| Group 1 | 0171476190  | IL    | 80.00              | 01-Aug-2006        | 200,000.00                 | 198,960.06        | Liquidation       | 20                | 8.750%            | 360           | 31        |
| Group 1 | 0171476327  | FL    | 95.00              | 01-Aug-2006        | 165,300.00                 | 163,061.42        | Liquidation       | 11                | 10.091%           | 360           | 31        |
| Group 1 | 0171476350  | VA    | 90.00              | 01-Aug-2006        | 270,000.00                 | 265,888.94        | Liquidation       | 4                 | 7.300%            | 360           | 31        |
| Group 1 | 0171476399  | FL    | 80.00              | 01-Sep-2006        | 164,000.00                 | 160,859.07        | Liquidation       | 13                | 7.500%            | 360           | 30        |
| Group 1 | 0171546076  | FL    | 80.00              | 01-Sep-2006        | 206,320.00                 | 206,320.00        | Liquidation       | 13                | 8.875%            | 360           | 30        |
| Group 1 | 0171674298  | OR    | 80.00              | 01-Oct-2006        | 216,000.00                 | 213,875.28        | Liquidation       | 15                | 9.875%            | 360           | 29        |
| Group 1 | 0171779188  | OH    | 75.00              | 01-Dec-2006        | 90,000.00                  | 89,740.09         | Liquidation       | 21                | 10.000%           | 360           | 27        |
| Group 1 | 0171819440  | CA    | 72.95              | 01-Oct-2006        | 89,000.00                  | 88,204.35         | Liquidation       | 20                | 9.020%            | 360           | 29        |
| Group 1 | 0171819447  | CT    | 100.00             | 01-Oct-2006        | 352,000.00                 | 349,040.97        | Liquidation       | 14                | 9.125%            | 360           | 29        |
| Group 1 | 0171819478  | MN    | 85.00              | 01-Nov-2006        | 191,250.00                 | 191,250.00        | Liquidation       | 17                | 8.180%            | 360           | 28        |
| Group 1 | 0171819557  | MO    | 100.00             | 01-Oct-2006        | 118,000.00                 | 116,418.15        | Liquidation       | 14                | 9.915%            | 360           | 29        |
| Group 1 | 0171819578  | MN    | 91.83              | 01-Nov-2006        | 100,000.00                 | 98,606.48         | Liquidation       | 17                | 9.460%            | 360           | 28        |
| Group 1 | 0171977675  | WA    | 90.00              | 01-Jan-2007        | 234,000.00                 | 233,172.08        | Loan Paid in Full | 0                 | 9.500%            | 360           | 26        |
| Group 1 | 0171978225  | CA    | 80.00              | 01-Dec-2006        | 384,000.00                 | 383,237.16        | Liquidation       | 20                | 10.125%           | 360           | 27        |
| Group 1 | 0171978494  | MS    | 100.00             | 01-Dec-2006        | 95,500.00                  | 93,800.04         | Loan Paid in Full | 0                 | 8.750%            | 360           | 27        |
| Group 1 | 0171978497  | GA    | 90.00              | 01-Jan-2007        | 211,500.00                 | 210,575.29        | Loan Paid in Full | 0                 | 8.750%            | 360           | 26        |
| Group 1 | 0171978620  | NC    | 100.00             | 01-Dec-2006        | 178,000.00                 | 176,842.32        | Liquidation       | 10                | 10.875%           | 360           | 27        |
| Group 1 | 0171978722  | OR    | 90.00              | 01-Jan-2007        | 184,500.00                 | 183,902.98        | Loan Paid in Full | 0                 | 9.500%            | 360           | 26        |
| Group 1 | 0171978755  | ID    | 20.00              | 01-Dec-2006        | 25,980.00                  | 25,785.71         | Liquidation       | 5                 | 11.999%           | 360           | 27        |

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

| Group   | Loan Number | State | LTV at Origination | First Payment Date | Original Principal Balance | Prepayment Amount | PIF Type          | Months Delinquent | Current Loan Rate | Original Term | Seasoning |
|---------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|-------------------|-------------------|-------------------|---------------|-----------|
| Group 1 | 0171979109  | AZ    | 100.00             | 01-Dec-2006        | 205,000.00                 | 203,862.67        | Liquidation       | 9                 | 10.375%           | 360           | 27        |
| Group 1 | 0171979528  | KY    | 100.00             | 01-Jan-2007        | 66,900.00                  | 65,829.48         | Loan Paid in Full | 0                 | 10.000%           | 360           | 26        |
| Group 1 | 0171979613  | MN    | 80.00              | 01-Jan-2007        | 184,800.00                 | 184,800.00        | Liquidation       | 13                | 7.625%            | 360           | 26        |
| Group 1 | 0171980027  | MO    | 20.00              | 01-Jan-2007        | 57,200.00                  | 56,718.06         | Liquidation       | 5                 | 11.125%           | 360           | 26        |
| Group 2 | 0171276054  | CA    | 80.00              | 01-Jun-2006        | 256,000.00                 | 253,506.98        | Liquidation       | 22                | 9.125%            | 360           | 33        |
| Group 2 | 0171276842  | MI    | 90.00              | 01-Mar-2006        | 70,200.00                  | 68,874.85         | Liquidation       | 10                | 10.650%           | 360           | 36        |
| Group 2 | 0171284096  | AZ    | 19.13              | 01-Jun-2006        | 44,000.00                  | 43,370.28         | Liquidation       | 5                 | 12.650%           | 180           | 33        |
| Group 2 | 0171297835  | GA    | 80.00              | 01-May-2006        | 200,000.00                 | 198,173.31        | Liquidation       | 23                | 9.500%            | 360           | 34        |
| Group 2 | 0171368717  | CA    | 20.00              | 01-Jun-2006        | 87,000.00                  | 86,026.28         | Liquidation       | 5                 | 11.250%           | 180           | 33        |
| Group 2 | 0171368752  | CA    | 20.00              | 01-Jul-2006        | 76,000.00                  | 74,939.32         | Liquidation       | 5                 | 9.975%            | 180           | 32        |
| Group 2 | 0171368810  | CA    | 20.00              | 01-Jul-2006        | 83,600.00                  | 82,889.91         | Liquidation       | 5                 | 12.375%           | 180           | 32        |
| Group 2 | 0171368862  | WA    | 20.00              | 01-Jul-2006        | 41,000.00                  | 40,742.01         | Liquidation       | 5                 | 13.775%           | 180           | 32        |
| Group 2 | 0171449860  | CA    | 20.00              | 01-Jul-2006        | 76,000.00                  | 75,299.92         | Liquidation       | 5                 | 11.990%           | 180           | 32        |
| Group 2 | 0171458551  | OR    | 90.00              | 01-Aug-2006        | 305,947.00                 | 302,392.11        | Liquidation       | 10                | 9.625%            | 360           | 31        |
| Group 2 | 0171476164  | GA    | 20.00              | 01-Aug-2006        | 32,000.00                  | 31,636.14         | Liquidation       | 5                 | 11.040%           | 180           | 31        |
| Group 2 | 0171476179  | FL    | 80.00              | 01-Sep-2006        | 144,000.00                 | 141,261.58        | Liquidation       | 14                | 7.990%            | 360           | 30        |
| Group 2 | 0171476370  | FL    | 100.00             | 01-Aug-2006        | 147,000.00                 | 143,913.73        | Liquidation       | 17                | 8.665%            | 360           | 31        |
| Group 2 | 0171478754  | FL    | 20.00              | 01-Aug-2006        | 25,980.00                  | 25,773.80         | Liquidation       | 5                 | 12.750%           | 180           | 31        |
| Group 2 | 0171502850  | FL    | 85.00              | 01-Sep-2006        | 161,500.00                 | 160,147.34        | Liquidation       | 20                | 10.150%           | 360           | 30        |
| Group 2 | 0171502871  | CA    | 20.00              | 01-Sep-2006        | 103,000.00                 | 49,840.03         | Liquidation       | 5                 | 2.000%            | 180           | 30        |
| Group 2 | 0171502880  | CA    | 20.00              | 01-Sep-2006        | 44,600.00                  | 43,596.09         | Liquidation       | 5                 | 10.990%           | 180           | 30        |
| Group 2 | 0171546067  | GA    | 80.00              | 01-Oct-2006        | 139,920.00                 | 137,344.44        | Liquidation       | 8                 | 9.875%            | 360           | 29        |
| Group 2 | 0171692373  | AZ    | 100.00             | 01-Oct-2006        | 250,000.00                 | 245,508.55        | Liquidation       | 11                | 9.500%            | 360           | 29        |
| Group 2 | 0171977571  | UT    | 25.00              | 01-Dec-2006        | 56,996.00                  | 56,882.32         | Liquidation       | 5                 | 12.250%           | 360           | 27        |
| Group 2 | 0171977738  | WA    | 80.00              | 01-Jan-2007        | 280,000.00                 | 278,631.00        | Liquidation       | 11                | 7.250%            | 360           | 26        |
| Group 2 | 0171977777  | CA    | 80.00              | 01-Dec-2006        | 328,000.00                 | 326,656.29        | Liquidation       | 13                | 10.125%           | 360           | 27        |
| Group 2 | 0171977823  | CA    | 80.00              | 01-Dec-2006        | 496,000.00                 | 496,000.00        | Liquidation       | 11                | 10.125%           | 360           | 27        |
| Group 2 | 0171977844  | CA    | 20.00              | 01-Dec-2006        | 119,600.00                 | 39,378.64         | Liquidation       | 5                 | 8.000%            | 360           | 27        |
| Group 2 | 0171977849  | CA    | 20.00              | 01-Dec-2006        | 69,990.00                  | 69,302.66         | Liquidation       | 5                 | 10.625%           | 180           | 27        |
| Group 2 | 0171977863  | CA    | 80.00              | 01-Dec-2006        | 288,668.00                 | 287,713.49        | Liquidation       | 12                | 10.125%           | 360           | 27        |
| Group 2 | 0171977933  | CA    | 80.00              | 01-Jan-2007        | 468,000.00                 | 468,000.00        | Liquidation       | 13                | 9.250%            | 360           | 26        |
| Group 2 | 0171977983  | CA    | 80.00              | 01-Jan-2007        | 212,000.00                 | 211,934.85        | Liquidation       | 13                | 9.250%            | 360           | 26        |
| Group 2 | 0171978009  | CA    | 80.00              | 01-Jan-2007        | 207,200.00                 | 207,137.74        | Liquidation       | 18                | 9.250%            | 360           | 26        |
| Group 2 | 0171978063  | CA    | 80.00              | 01-Dec-2006        | 288,000.00                 | 287,180.90        | Liquidation       | 19                | 10.075%           | 360           | 27        |
| Group 2 | 0171978159  | CA    | 25.00              | 01-Nov-2006        | 120,000.00                 | 119,670.36        | Liquidation       | 5                 | 11.250%           | 360           | 28        |
| Group 2 | 0171978172  | CA    | 20.00              | 01-Dec-2006        | 117,000.00                 | 119,723.05        | Liquidation       | 5                 | 2.000%            | 360           | 27        |
| Group 2 | 0171978178  | CA    | 80.00              | 01-Dec-2006        | 492,000.00                 | 491,146.95        | Liquidation       | 16                | 10.125%           | 360           | 27        |
| Group 2 | 0171978328  | CA    | 80.00              | 01-Jan-2007        | 212,000.00                 | 211,409.17        | Liquidation       | 13                | 9.250%            | 360           | 26        |
| Group 2 | 0171978515  | GA    | 80.00              | 01-Dec-2006        | 135,920.00                 | 134,282.27        | Liquidation       | 15                | 7.750%            | 360           | 27        |
| Group 2 | 0171978765  | OR    | 80.00              | 01-Dec-2006        | 388,000.00                 | 387,115.43        | Liquidation       | 22                | 7.625%            | 360           | 27        |

Nomura Home Equity Loan, Inc.  
Asset-Backed Certificates  
Distribution Date: 25-Mar-2009

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

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

| Group   | Loan Number | State | LTV at Origination | First Payment Date | Original Principal Balance | Prepayment Amount | PIF Type    | Months Delinquent | Current Loan Rate | Original Term | Seasoning |
|---------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|-------------|-------------------|-------------------|---------------|-----------|
| Group 2 | 0171978935  | CA    | 80.00              | 01-Dec-2006        | 309,200.00                 | 306,681.35        | Liquidation | 13                | 9.625%            | 360           | 27        |
| Group 2 | 0171979002  | CO    | 80.00              | 01-Dec-2006        | 155,120.00                 | 154,060.89        | Liquidation | 9                 | 7.500%            | 360           | 27        |

Nomura Home Equity Loan, Inc.  
 Asset-Backed Certificates  
 Distribution Date: 25-Mar-2009

**Nomura Home Equity Loan, Inc.**  
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**Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period**

| Summary | Loan Count | Prior Balance | Prepayment Penalty Amount | Prepayment Penalty Waived |
|---------|------------|---------------|---------------------------|---------------------------|
| Group 1 | 4          | 413,241.15    | 2,838.71                  | 0.00                      |
| Group 2 | 1          | 136,334.73    | 0.01                      | 0.00                      |
| Total   | 5          | 549,575.88    | 2,838.72                  | 0.00                      |

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

| Group   | Loan Number | Paid In Full Date | Prior Balance | Prepayment Penalty Amount | Prepayment Penalty Waived |
|---------|-------------|-------------------|---------------|---------------------------|---------------------------|
| Group 1 | 0171550849  | Active            | 171,909.32    | 0.10                      | 0.00                      |
| Group 1 | 0171673990  | Active            | 118,869.82    | 18.61                     | 0.00                      |
| Group 1 | 0171978494  | 02/20/2009        | 93,866.89     | 2,818.00                  | 0.00                      |
| Group 1 | 0171980174  | Active            | 28,595.12     | 2.00                      | 0.00                      |
| Group 2 | 0171475917  | Active            | 136,334.73    | 0.01                      | 0.00                      |

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**Prepayment Rates**

**Summary**

**SMM**

Current Month 1.970%  
3 Month Average 2.384%  
12 Month Average 3.014%

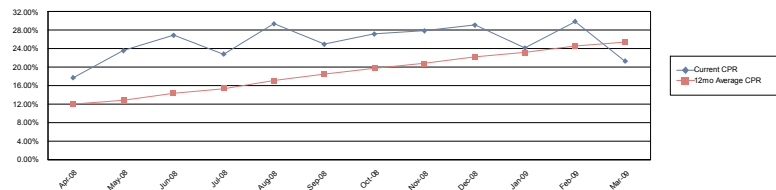
**CPR**

Current Month 21.238%  
3 Month Average 25.063%  
12 Month Average 25.380%

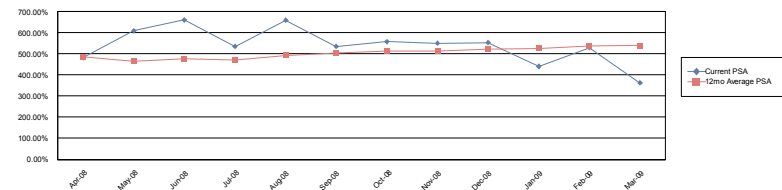
**PSA**

Current Month 362.636%  
3 Month Average 444.026%  
12 Month Average 539.153%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



**Group 1**

**SMM**

Current Month 1.589%  
3 Month Average 1.852%  
12 Month Average 2.351%

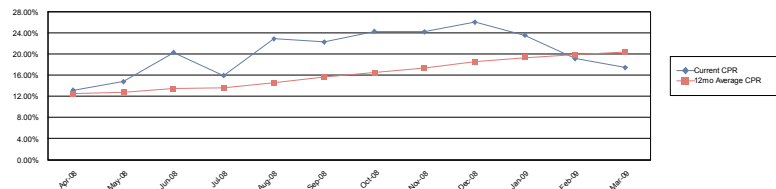
**CPR**

Current Month 17.483%  
3 Month Average 20.058%  
12 Month Average 20.352%

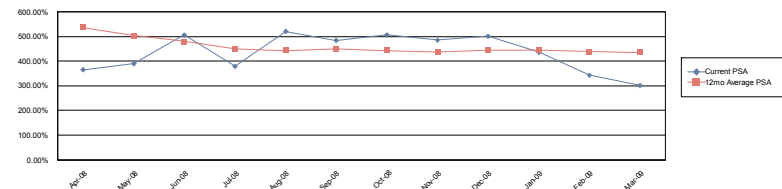
**PSA**

Current Month 301.521%  
3 Month Average 360.240%  
12 Month Average 435.026%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average





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**Prepayment Rates**

**Group 2**

**SMM**

Current Month 2.423%  
 3 Month Average 3.005%  
 12 Month Average 3.759%

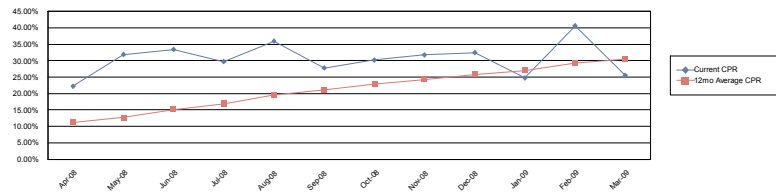
**CPR**

Current Month 25.498%  
 3 Month Average 30.285%  
 12 Month Average 30.524%

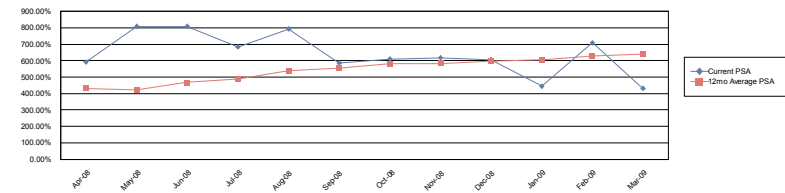
**PSA**

Current Month 430.244%  
 3 Month Average 528.508%  
 12 Month Average 641.014%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



**Calculation Methodology:**

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

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

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

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

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

23-Mar-2009 10:41:19AM

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

| Modifications |                             |                           |            |               |               |                  |
|---------------|-----------------------------|---------------------------|------------|---------------|---------------|------------------|
| Loan Number   | Beginning Scheduled Balance | Current Scheduled Balance | Prior Rate | Modified Rate | Prior Payment | Modified Payment |
| 0170743271    | 94,557.20                   | 94,481.04                 | 9.500%     | 8.600%        | 794.66        | 754.00           |
| 0170743618    | 69,353.28                   | 69,314.79                 | 10.630%    | 10.630%       | 615.53        | 652.84           |
| 0171159688    | 79,940.19                   | 80,448.74                 | 9.250%     | 5.500%        | 669.75        | 475.90           |
| 0171159689    | 20,194.61                   | 10,149.97                 | 12.125%    | 2.000%        | 211.80        | 78.38            |
| 0171185114    | 95,051.87                   | 94,970.44                 | 9.075%     | 3.950%        | 671.55        | 394.31           |
| 0171185127    | 218,520.78                  | 242,920.67                | 8.625%     | 3.950%        | 1,736.03      | 1,218.34         |
| 0171185151    | 92,816.77                   | 92,773.04                 | 10.300%    | 6.250%        | 809.84        | 527.15           |
| 0171185210    | 21,449.05                   | 22,420.74                 | 12.000%    | 2.000%        | 244.45        | 67.99            |
| 0171185227    | 20,492.29                   | 20,422.60                 | 12.000%    | 3.950%        | 290.69        | 137.14           |
| 0171276087    | 88,555.47                   | 66,393.56                 | 9.850%     | 5.160%        | 779.86        | 375.44           |
| 0171279664    | 162,122.36                  | 161,868.81                | 10.000%    | 4.270%        | 1,904.37      | 830.44           |
| 0171279799    | 115,499.05                  | 86,402.11                 | 10.775%    | 5.160%        | 1,094.38      | 489.25           |
| 0171279946    | 169,937.59                  | 183,577.32                | 11.125%    | 5.160%        | 1,655.71      | 1,038.10         |
| 0171281430    | 137,119.51                  | 141,818.50                | 11.500%    | 6.181%        | 1,379.55      | 898.87           |
| 0171296879    | 322,058.16                  | 372,303.22                | 11.200%    | 4.680%        | 3,155.76      | 1,998.81         |
| 0171321624    | 312,575.30                  | 331,459.57                | 9.875%     | 6.031%        | 2,639.37      | 2,067.11         |
| 0171326340    | 194,232.60                  | 196,352.45                | 7.200%     | 6.250%        | 1,224.42      | 1,115.29         |
| 0171326357    | 143,523.26                  | 143,355.54                | 9.000%     | 6.200%        | 1,102.62      | 909.26           |
| 0171326370    | 33,847.13                   | 17,922.88                 | 11.760%    | 2.000%        | 349.52        | 71.14            |
| 0171345558    | 205,613.95                  | 205,433.84                | 10.000%    | 6.924%        | 1,775.39      | 1,366.47         |
| 0171345660    | 184,066.94                  | 183,786.75                | 9.125%     | 4.626%        | 1,437.69      | 989.77           |
| 0171366134    | 380,979.98                  | 380,519.21                | 9.875%     | 6.000%        | 3,108.68      | 2,365.67         |
| 0171368704    | 222,080.83                  | 221,974.11                | 8.500%     | 6.250%        | 1,716.21      | 1,263.39         |
| 0171368897    | 120,150.98                  | 124,114.21                | 10.250%    | 5.367%        | 1,092.86      | 723.17           |
| 0171391235    | 66,147.39                   | 66,772.25                 | 10.000%    | 9.877%        | 590.04        | 590.04           |
| 0171412590    | 496,000.00                  | 517,323.40                | 7.625%     | 5.770%        | 3,151.67      | 3,138.16         |
| 0171438968    | 113,521.02                  | 113,419.64                | 8.375%     | 6.814%        | 868.00        | 746.03           |
| 0171445927    | 239,462.12                  | 252,547.13                | 8.040%     | 6.307%        | 1,689.92      | 1,617.08         |
| 0171449724    | 374,921.65                  | 388,048.90                | 9.250%     | 6.950%        | 2,984.99      | 2,363.08         |
| 0171458516    | 141,936.59                  | 152,977.98                | 9.375%     | 4.867%        | 1,201.75      | 844.28           |
| 0171458556    | 197,988.64                  | 221,521.42                | 9.375%     | 6.250%        | 1,676.33      | 1,258.26         |
| 0171458654    | 226,689.37                  | 242,452.14                | 7.750%     | 3.950%        | 1,661.30      | 1,008.37         |
| 0171476042    | 293,042.50                  | 292,702.19                | 9.181%     | 6.200%        | 2,253.09      | 1,854.36         |
| 0171476055    | 247,080.71                  | 262,883.83                | 9.734%     | 4.425%        | 2,058.02      | 1,171.87         |
| 0171476141    | 90,262.36                   | 91,041.25                 | 7.850%     | 7.004%        | 623.88        | 623.88           |
| 0171476169    | 69,684.27                   | 69,651.58                 | 10.940%    | 6.250%        | 635.02        | 395.63           |
| 0171476344    | 474,127.18                  | 473,627.94                | 9.121%     | 6.800%        | 3,695.88      | 3,185.96         |
| 0171476362    | 51,462.52                   | 53,619.03                 | 9.150%     | 6.400%        | 427.29        | 346.50           |
| 0171476377    | 162,370.25                  | 162,185.71                | 8.290%     | 5.452%        | 1,212.56      | 922.27           |

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**Asset-Backed Certificates**  
**Series 2007-2**

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| Modifications |                             |                           |            |               |               |                  |
|---------------|-----------------------------|---------------------------|------------|---------------|---------------|------------------|
| Loan Number   | Beginning Scheduled Balance | Current Scheduled Balance | Prior Rate | Modified Rate | Prior Payment | Modified Payment |
| 0171476423    | 101,962.22                  | 106,263.26                | 7.330%     | 6.167%        | 671.36        | 671.36           |
| 0171476444    | 404,838.35                  | 404,308.47                | 6.990%     | 5.500%        | 2,513.86      | 2,385.39         |
| 0171502817    | 237,476.81                  | 253,928.96                | 10.125%    | 6.950%        | 2,131.43      | 1,546.33         |
| 0171538206    | 191,069.33                  | 190,911.12                | 11.125%    | 4.120%        | 1,687.95      | 814.21           |
| 0171546072    | 174,324.65                  | 184,405.40                | 9.875%     | 4.828%        | 1,434.55      | 1,011.99         |
| 0171546081    | 268,414.92                  | 284,492.13                | 9.875%     | 3.950%        | 2,265.05      | 1,184.25         |
| 0171546111    | 194,088.76                  | 193,997.72                | 9.875%     | 6.250%        | 1,584.38      | 1,101.92         |
| 0171603816    | 29,159.34                   | 30,026.40                 | 10.500%    | 3.950%        | 269.85        | 149.57           |
| 0171640605    | 316,993.35                  | 339,967.05                | 10.370%    | 6.950%        | 2,907.87      | 2,033.30         |
| 0171640630    | 458,150.00                  | 479,353.70                | 10.250%    | 4.400%        | 3,913.36      | 2,510.73         |
| 0171646542    | 165,236.34                  | 175,755.13                | 10.500%    | 7.950%        | 1,527.62      | 1,312.94         |
| 0171673901    | 155,944.88                  | 191,907.66                | 3.950%     | 4.950%        | 775.50        | 865.43           |
| 0171673973    | 36,650.17                   | 36,588.86                 | 11.990%    | 3.950%        | 379.27        | 182.00           |
| 0171673975    | 101,334.94                  | 102,075.67                | 9.300%     | 4.600%        | 851.92        | 545.67           |
| 0171673978    | 209,181.75                  | 220,057.71                | 8.150%     | 6.950%        | 1,451.11      | 1,340.07         |
| 0171674261    | 192,221.21                  | 196,770.89                | 9.875%     | 6.500%        | 1,622.08      | 1,281.35         |
| 0171674275    | 146,567.72                  | 146,273.21                | 9.875%     | 6.290%        | 1,237.03      | 932.99           |
| 0171674321    | 171,607.14                  | 171,484.55                | 9.875%     | 4.667%        | 1,397.87      | 790.00           |
| 0171692345    | 257,122.88                  | 264,456.56                | 9.375%     | 5.600%        | 2,070.70      | 1,572.44         |
| 0171692349    | 406,091.54                  | 405,638.67                | 9.750%     | 4.088%        | 3,197.88      | 1,719.51         |
| 0171692428    | 158,336.44                  | 158,106.01                | 8.625%     | 4.800%        | 1,219.07      | 863.78           |
| 0171779392    | 62,540.04                   | 63,839.55                 | 10.375%    | 8.250%        | 547.38        | 489.59           |
| 0171819357    | 140,458.73                  | 160,069.97                | 9.510%     | 4.320%        | 1,145.72      | 829.71           |
| 0171977551    | 133,751.53                  | 133,633.33                | 10.125%    | 7.625%        | 1,118.30      | 968.08           |
| 0171977595    | 63,960.74                   | 63,854.27                 | 11.500%    | 3.950%        | 600.33        | 317.01           |
| 0171977597    | 43,568.04                   | 43,894.11                 | 2.000%     | 2.000%        | 168.33        | 172.25           |
| 0171977676    | 166,077.99                  | 165,804.24                | 9.250%     | 3.950%        | 1,243.33      | 820.42           |
| 0171977726    | 38,789.95                   | 38,726.01                 | 10.625%    | 3.950%        | 454.66        | 192.00           |
| 0171977878    | 126,030.82                  | 134,696.38                | 10.125%    | 3.950%        | 1,126.75      | 667.60           |
| 0171977913    | 60,537.61                   | 60,917.96                 | 11.500%    | 8.187%        | 592.59        | 464.18           |
| 0171977944    | 223,899.89                  | 232,410.71                | 7.250%     | 6.850%        | 1,397.01      | 1,562.83         |
| 0171978022    | 147,787.08                  | 147,585.83                | 9.250%     | 5.080%        | 1,161.63      | 827.46           |
| 0171978125    | 248,623.74                  | 248,255.63                | 8.250%     | 4.600%        | 1,687.79      | 1,321.17         |
| 0171978153    | 387,090.67                  | 314,881.87                | 9.625%     | 6.950%        | 3,158.06      | 1,883.27         |
| 0171978186    | 334,002.13                  | 224,915.63                | 10.125%    | 6.950%        | 2,840.61      | 1,345.19         |
| 0171978233    | 247,597.90                  | 247,281.34                | 10.250%    | 5.500%        | 2,112.33      | 1,451.38         |
| 0171978249    | 225,921.45                  | 238,544.92                | 10.375%    | 4.509%        | 1,967.09      | 1,076.20         |
| 0171978275    | 182,013.18                  | 189,797.69                | 7.250%     | 6.950%        | 1,262.52      | 1,134.73         |
| 0171978298    | 158,544.37                  | 161,151.52                | 9.250%     | 4.200%        | 1,237.19      | 694.82           |

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| Modifications |                             |                           |            |               |               |                  |
|---------------|-----------------------------|---------------------------|------------|---------------|---------------|------------------|
| Loan Number   | Beginning Scheduled Balance | Current Scheduled Balance | Prior Rate | Modified Rate | Prior Payment | Modified Payment |
| 0171978430    | 140,893.63                  | 140,763.34                | 10.250%    | 7.375%        | 1,260.64      | 996.20           |
| 0171978441    | 121,605.70                  | 127,802.11                | 8.125%     | 5.600%        | 920.70        | 757.98           |
| 0171978442    | 30,636.06                   | 15,057.09                 | 10.625%    | 2.000%        | 286.47        | 59.98            |
| 0171978477    | 218,369.08                  | 222,925.65                | 11.125%    | 6.400%        | 2,122.71      | 1,434.22         |
| 0171978486    | 204,251.33                  | 212,225.32                | 10.875%    | 7.500%        | 1,861.62      | 1,518.27         |
| 0171978557    | 91,120.76                   | 91,078.02                 | 9.250%     | 6.250%        | 734.24        | 517.33           |
| 0171978567    | 28,471.87                   | 28,424.71                 | 8.875%     | 3.950%        | 211.77        | 141.00           |
| 0171978614    | 144,037.88                  | 143,970.32                | 10.250%    | 6.250%        | 1,273.33      | 817.76           |
| 0171978643    | 101,472.04                  | 101,424.44                | 7.750%     | 6.250%        | 716.41        | 576.10           |
| 0171978698    | 132,982.12                  | 132,821.94                | 9.125%     | 5.846%        | 989.89        | 808.02           |
| 0171978708    | 59,774.59                   | 59,675.09                 | 11.750%    | 3.950%        | 573.25        | 296.26           |
| 0171978716    | 153,363.36                  | 160,277.07                | 10.125%    | 6.134%        | 1,304.59      | 1,004.04         |
| 0171978719    | 44,916.21                   | 35,650.92                 | 10.500%    | 3.950%        | 400.30        | 176.99           |
| 0171978742    | 56,232.73                   | 57,835.13                 | 10.250%    | 3.950%        | 490.88        | 286.65           |
| 0171978911    | 222,230.68                  | 222,126.44                | 10.375%    | 6.250%        | 1,905.38      | 1,261.69         |
| 0171978953    | 318,441.99                  | 339,542.58                | 10.125%    | 8.250%        | 2,723.43      | 2,601.91         |
| 0171978961    | 344,797.70                  | 344,561.09                | 10.250%    | 8.990%        | 2,927.07      | 2,819.72         |
| 0171979067    | 158,581.48                  | 163,544.33                | 10.125%    | 5.840%        | 1,348.97      | 994.30           |
| 0171979078    | 129,109.02                  | 128,935.28                | 10.125%    | 5.200%        | 1,098.42      | 733.21           |
| 0171979097    | 122,532.78                  | 122,416.91                | 8.875%     | 6.491%        | 925.53        | 778.72           |
| 0171979138    | 38,674.22                   | 20,198.55                 | 10.000%    | 2.000%        | 329.47        | 79.33            |
| 0171979197    | 214,646.40                  | 214,613.73                | 10.125%    | 10.125%       | 1,820.58      | 1,843.75         |
| 0171979230    | 155,886.99                  | 157,455.95                | 11.375%    | 6.375%        | 1,544.41      | 1,010.50         |
| 0171979295    | 79,738.19                   | 84,921.89                 | 8.125%     | 6.250%        | 602.91        | 482.36           |
| 0171979312    | 31,366.67                   | 31,296.13                 | 11.625%    | 2.000%        | 302.85        | 122.82           |
| 0171979339    | 274,311.61                  | 279,324.67                | 9.750%     | 5.550%        | 2,250.23      | 1,648.04         |
| 0171979449    | 233,445.86                  | 239,457.10                | 10.625%    | 6.300%        | 2,180.76      | 1,525.29         |
| 0171979452    | 49,429.73                   | 49,801.88                 | 6.990%     | 5.957%        | 306.61        | 306.61           |
| 0171979474    | 223,664.05                  | 220,252.04                | 9.750%     | 6.250%        | 1,763.04      | 1,414.40         |
| 0171979476    | 151,047.46                  | 153,784.90                | 7.375%     | 5.908%        | 969.11        | 941.50           |
| 0171979493    | 108,973.45                  | 108,834.94                | 10.000%    | 5.500%        | 868.35        | 637.97           |
| 0171979521    | 163,342.22                  | 176,866.48                | 10.500%    | 8.750%        | 1,511.61      | 1,415.62         |
| 0171979537    | 24,242.61                   | 25,375.06                 | 12.250%    | 2.000%        | 256.21        | 99.58            |
| 0171979572    | 69,347.32                   | 68,442.38                 | 9.500%     | 6.229%        | 573.69        | 428.69           |
| 0171979585    | 10,222.89                   | 10,199.78                 | 11.250%    | 2.000%        | 189.65        | 40.15            |
| 0171979608    | 128,148.00                  | 141,146.92                | 9.750%     | 9.750%        | 1,114.07      | 1,229.92         |
| 0171979694    | 163,130.57                  | 167,919.80                | 9.250%     | 4.210%        | 1,281.53      | 856.09           |
| 0171979718    | 48,454.84                   | 48,374.58                 | 12.125%    | 3.950%        | 611.15        | 240.00           |
| 0171979756    | 229,775.56                  | 239,498.68                | 9.250%     | 3.950%        | 1,918.82      | 996.09           |

Nomura Home Equity Loan, Inc.  
 Asset-Backed Certificates  
 Distribution Date: 25-Mar-2009

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| Modifications |                             |                           |            |               |               |                  |
|---------------|-----------------------------|---------------------------|------------|---------------|---------------|------------------|
| Loan Number   | Beginning Scheduled Balance | Current Scheduled Balance | Prior Rate | Modified Rate | Prior Payment | Modified Payment |
| 0171979764    | 51,646.04                   | 51,620.99                 | 10.375%    | 6.250%        | 439.34        | 294.04           |
| 0171979769    | 122,443.26                  | 129,628.57                | 8.875%     | 6.235%        | 990.06        | 819.42           |
| 0171979794    | 146,324.47                  | 150,832.10                | 8.200%     | 4.510%        | 1,021.67      | 794.77           |
| 0171979829    | 320,974.02                  | 218,917.88                | 9.750%     | 6.950%        | 2,642.37      | 1,309.32         |
| 0171979870    | 146,740.39                  | 170,118.24                | 9.250%     | 4.950%        | 1,144.69      | 777.43           |
| 0171979923    | 128,822.78                  | 130,028.91                | 10.000%    | 6.800%        | 1,145.79      | 870.13           |
| 0171979937    | 144,780.26                  | 145,818.57                | 9.250%     | 6.952%        | 1,137.99      | 989.29           |
| 0171979955    | 75,144.14                   | 75,107.72                 | 10.250%    | 6.250%        | 660.05        | 427.79           |
| 0171979972    | 116,424.21                  | 116,317.30                | 10.125%    | 7.375%        | 948.62        | 822.43           |
| 0171979973    | 29,203.38                   | 29,125.01                 | 12.500%    | 12.500%       | 298.83        | 382.57           |
| 0171980144    | 187,637.05                  | 187,445.29                | 10.625%    | 6.054%        | 1,637.66      | 1,138.30         |
| 0171980184    | 99,349.47                   | 106,972.49                | 8.125%     | 5.501%        | 688.41        | 627.93           |

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 Distribution Date: 25-Mar-2009

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

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

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

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**Interest Rate Stratification**

| Current Interest<br>Rate Range (%) |        | Summary               |   |                                | Group 1               |   |                                | Group 2               |   |                                |
|------------------------------------|--------|-----------------------|---|--------------------------------|-----------------------|---|--------------------------------|-----------------------|---|--------------------------------|
|                                    |        | Number<br>Of<br>Loans | Outstanding<br>Scheduled<br>Balance(\$) | Percentage<br>Of<br>Balance(%) | Number<br>Of<br>Loans | Outstanding<br>Scheduled<br>Balance(\$) | Percentage<br>Of<br>Balance(%) | Number<br>Of<br>Loans | Outstanding<br>Scheduled<br>Balance(\$) | Percentage<br>Of<br>Balance(%) |
| < 5.000                            |        | 305                   | 52,665,399.54                           | 8.822                          | 156                   | 24,710,377.37                           | 7.591                          | 149                   | 27,955,022.17                           | 10.297                         |
| 5.000                              | 5.499  | 31                    | 6,917,209.47                            | 1.159                          | 17                    | 3,662,665.29                            | 1.125                          | 14                    | 3,254,544.18                            | 1.199                          |
| 5.500                              | 5.999  | 91                    | 20,419,386.73                           | 3.420                          | 56                    | 10,477,779.40                           | 3.219                          | 35                    | 9,941,607.33                            | 3.662                          |
| 6.000                              | 6.499  | 169                   | 35,864,286.55                           | 6.007                          | 99                    | 16,978,840.14                           | 5.216                          | 70                    | 18,885,446.41                           | 6.957                          |
| 6.500                              | 6.999  | 244                   | 51,282,850.28                           | 8.590                          | 163                   | 32,094,709.53                           | 9.860                          | 81                    | 19,188,140.75                           | 7.068                          |
| 7.000                              | 7.499  | 188                   | 38,243,605.29                           | 6.406                          | 129                   | 23,227,472.53                           | 7.136                          | 59                    | 15,016,132.76                           | 5.531                          |
| 7.500                              | 7.999  | 341                   | 59,828,689.03                           | 10.022                         | 233                   | 37,460,026.01                           | 11.508                         | 108                   | 22,368,663.02                           | 8.240                          |
| 8.000                              | 8.499  | 265                   | 46,648,291.88                           | 7.814                          | 165                   | 26,293,738.36                           | 8.078                          | 100                   | 20,354,553.52                           | 7.498                          |
| 8.500                              | 8.999  | 396                   | 67,002,603.77                           | 11.223                         | 271                   | 41,928,309.21                           | 12.881                         | 125                   | 25,074,294.56                           | 9.236                          |
| 9.000                              | 9.499  | 362                   | 72,607,977.55                           | 12.162                         | 239                   | 39,519,278.18                           | 12.141                         | 123                   | 33,088,699.37                           | 12.188                         |
| 9.500                              | 9.999  | 329                   | 58,362,462.64                           | 9.776                          | 205                   | 32,763,494.34                           | 10.065                         | 124                   | 25,598,968.30                           | 9.429                          |
| 10.000                             | 10.499 | 301                   | 56,836,551.51                           | 9.520                          | 161                   | 24,148,909.94                           | 7.419                          | 140                   | 32,687,641.57                           | 12.041                         |
| 10.500                             | 10.999 | 117                   | 15,176,433.21                           | 2.542                          | 60                    | 5,388,684.45                            | 1.655                          | 57                    | 9,787,748.76                            | 3.605                          |
| 11.000                             | 11.499 | 69                    | 7,181,782.43                            | 1.203                          | 37                    | 3,555,730.68                            | 1.092                          | 32                    | 3,626,051.75                            | 1.336                          |
| 11.500                             | 11.999 | 48                    | 4,329,621.80                            | 0.725                          | 27                    | 1,771,508.66                            | 0.544                          | 21                    | 2,558,113.14                            | 0.942                          |
| 12.000                             | 12.499 | 34                    | 1,800,276.21                            | 0.302                          | 19                    | 713,765.96                              | 0.219                          | 15                    | 1,086,510.25                            | 0.400                          |
| 12.500                             | 12.999 | 34                    | 1,388,745.90                            | 0.233                          | 22                    | 695,263.80                              | 0.214                          | 12                    | 693,482.10                              | 0.255                          |
| 13.000                             | 13.499 | 3                     | 357,982.95                              | 0.060                          | 1                     | 124,851.32                              | 0.038                          | 2                     | 233,131.63                              | 0.086                          |
| 13.500                             | 13.999 | 1                     | 58,323.71                               | 0.010                          | 0                     | 0.00                                    | 0.000                          | 1                     | 58,323.71                               | 0.021                          |
| 14.000                             | 14.499 | 1                     | 21,843.48                               | 0.004                          | 0                     | 0.00                                    | 0.000                          | 1                     | 21,843.48                               | 0.008                          |
| 14.500                             | 14.999 | 0                     | 0.00                                    | 0.000                          | 0                     | 0.00                                    | 0.000                          | 0                     | 0.00                                    | 0.000                          |
| >= 15.000                          |        | 0                     | 0.00                                    | 0.000                          | 0                     | 0.00                                    | 0.000                          | 0                     | 0.00                                    | 0.000                          |
| Total                              |        | 3,329                 | 596,994,323.93                          | 100.000                        | 2,060                 | 325,515,405.17                          | 100.000                        | 1,269                 | 271,478,918.76                          | 100.000                        |

Nomura Home Equity Loan, Inc.  
Asset-Backed Certificates  
Distribution Date: 25-Mar-2009

**Nomura Home Equity Loan, Inc.**  
**Asset-Backed Certificates**  
**Series 2007-2**

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

23-Mar-2009 10:41:19AM

**Supplemental Reporting**

**Closing Date**

January 31, 2007.

**Determination Date**

With respect to any Distribution Date, the fifteenth (15th) day of the month of such Distribution Date or, if such day is not a Business Day, the immediately preceding Business Day.

**Distribution Date**

The twenty-fifth (25th) day of each calendar month after the initial issuance of the Certificates, or if such twenty-fifth (25th) day is not a Business Day, the next succeeding Business Day, commencing in February 2007.

**Record Date**

With respect to the Senior Certificates and Subordinate Certificates and any Distribution Date, so long as such Certificates are Book-Entry Certificates, the Business Day preceding such Distribution Date, and otherwise, the close of business on the last Business Day of the month preceding the month in which such Distribution Date occurs. With respect to the Class X, Class P and Residual Certificates and any Distribution Date, the close of business on the last Business Day of the month preceding the month in which such Distribution Date occurs.

**Interest Determination Date**

The second LIBOR Business Day preceding the commencement of each Accrual Period.

**Servicer Remittance Date**

Shall mean (a) with respect to Ocwen, SPS and Equity One (or any successor to any such Servicer) not later than 3:00 p.m. Eastern Time on the twenty-third (23rd) day of the month and if such day is not a Business Day, the immediately preceding Business Day and (b) with respect to Wells Fargo, the eighteenth (18th) day of the month and if such day is not a Business Day, the immediately following Business Day.

**Miscellaneous Modification Reporting Footnote**

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