

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

**Morgan Stanley ABS Capital I Inc.
Mortgage Pass-Through Certificates
Series 2007-NC3**

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

24-Mar-2009 8:07:17PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
A-1	61755AAA4	03/24/2009	0.67375 %	161,059,725.64	84,317.02	2,626,609.79	0.00	158,433,115.85	2,710,926.81	0.00
A-2a	61755AAB2	03/24/2009	0.53375 %	214,136,106.91	88,809.07	8,052,949.75	0.00	206,083,157.16	8,141,758.82	0.00
A-2b	61755AAC0	03/24/2009	0.61375 %	115,980,000.00	55,310.06	0.00	0.00	115,980,000.00	55,310.06	0.00
A-2c	61755AAD8	03/24/2009	0.66375 %	149,110,000.00	76,902.57	0.00	0.00	149,110,000.00	76,902.57	0.00
A-2d	61755AAE6	03/24/2009	0.73375 %	77,560,000.00	44,219.66	0.00	0.00	77,560,000.00	44,219.66	0.00
M-1	61755AAF3	03/24/2009	0.74375 %	51,520,000.00	29,773.67	0.00	0.00	51,520,000.00	29,773.67	0.00
M-2	61755AAG1	03/24/2009	0.78375 %	48,259,000.00	29,389.04	0.00	0.00	48,259,000.00	29,389.04	0.00
M-3	61755AAH9	03/24/2009	0.80375 %	28,694,000.00	17,920.15	0.00	0.00	28,694,000.00	17,920.15	0.00
M-4	61755AAJ5	03/24/2009	0.87375 %	25,434,000.00	17,267.58	0.00	0.00	25,434,000.00	17,267.58	0.00
M-5	61755AAK2	03/24/2009	1.02375 %	24,129,000.00	19,193.88	0.00	0.00	24,129,000.00	19,193.88	0.00
M-6	61755AAL0	03/24/2009	1.32375 %	22,825,000.00	23,477.20	0.00	0.00	22,825,000.00	23,477.20	0.00
B-1	61755AAM8	03/24/2009	1.97375 %	22,173,000.00	34,005.26	0.00	0.00	22,173,000.00	34,005.26	0.00
B-2	61755AAN6	03/24/2009	2.47375 %	19,564,000.00	37,604.77	0.00	0.00	19,564,000.00	37,604.77	0.00
B-3	61755AAP1	03/24/2009	2.47375 %	17,608,000.00	33,845.07	0.00	0.00	17,608,000.00	33,845.07	0.00
B-4	61755AAQ9	03/24/2009	2.72375 %	19,564,000.00	41,405.16	0.00	0.00	19,564,000.00	41,405.16	0.00
X	MORGAN07NC3X	02/27/2009	0.00000 %	19,432,396.12	0.00	0.00	0.00	5,845,796.81	0.00	0.00
P	MORGAN07NC3P	02/27/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	MORGAN07NC3R	02/27/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	MORGA07NC3RX	02/27/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals				1,017,048,228.67	633,440.16	10,679,559.54	0.00	992,782,069.82	11,312,999.70	0.00

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.

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Fax: 240-586-8675

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	218,730,000.00	161,059,725.64	0.00	2,626,609.79	0.00	0.00	2,626,609.79	158,433,115.85	0.72433190	2,626,609.79
A-2a	398,580,000.00	214,136,106.91	0.00	8,052,949.75	0.00	0.00	8,052,949.75	206,083,157.16	0.51704340	8,052,949.75
A-2b	115,980,000.00	115,980,000.00	0.00	0.00	0.00	0.00	0.00	115,980,000.00	1.00000000	0.00
A-2c	149,110,000.00	149,110,000.00	0.00	0.00	0.00	0.00	0.00	149,110,000.00	1.00000000	0.00
A-2d	77,560,000.00	77,560,000.00	0.00	0.00	0.00	0.00	0.00	77,560,000.00	1.00000000	0.00
M-1	51,520,000.00	51,520,000.00	0.00	0.00	0.00	0.00	0.00	51,520,000.00	1.00000000	0.00
M-2	48,259,000.00	48,259,000.00	0.00	0.00	0.00	0.00	0.00	48,259,000.00	1.00000000	0.00
M-3	28,694,000.00	28,694,000.00	0.00	0.00	0.00	0.00	0.00	28,694,000.00	1.00000000	0.00
M-4	25,434,000.00	25,434,000.00	0.00	0.00	0.00	0.00	0.00	25,434,000.00	1.00000000	0.00
M-5	24,129,000.00	24,129,000.00	0.00	0.00	0.00	0.00	0.00	24,129,000.00	1.00000000	0.00
M-6	22,825,000.00	22,825,000.00	0.00	0.00	0.00	0.00	0.00	22,825,000.00	1.00000000	0.00
B-1	22,173,000.00	22,173,000.00	0.00	0.00	0.00	0.00	0.00	22,173,000.00	1.00000000	0.00
B-2	19,564,000.00	19,564,000.00	0.00	0.00	0.00	0.00	0.00	19,564,000.00	1.00000000	0.00
B-3	17,608,000.00	17,608,000.00	0.00	0.00	0.00	0.00	0.00	17,608,000.00	1.00000000	0.00
B-4	19,564,000.00	19,564,000.00	0.00	0.00	0.00	0.00	0.00	19,564,000.00	1.00000000	0.00
X	64,564,661.03	19,432,396.12	0.00	0.00	0.00	0.00	0.00	5,845,796.81	0.09054174	0.00
P	0.00	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
RX	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	1,304,294,661.03	1,017,048,228.67	0.00	10,679,559.54	0.00	0.00	10,679,559.54	992,782,069.82	0.76116395	10,679,559.54

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	218,730,000.00	736.34035404	0.00000000	12.00845696	0.00000000	0.00000000	12.00845696	724.33189709	0.72433190	12.00845696
A-2a	398,580,000.00	537.24749589	0.00000000	20.20409893	0.00000000	0.00000000	20.20409893	517.04339696	0.51704340	20.20409893
A-2b	115,980,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-2c	149,110,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-2d	77,560,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-1	51,520,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2	48,259,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-3	28,694,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-4	25,434,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-5	24,129,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-6	22,825,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1	22,173,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2	19,564,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-3	17,608,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-4	19,564,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
X	64,564,661.03	300.97573208	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	90.54174090	0.09054174	0.00000000
P	0.00	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
RX	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

NOTE: All classes per \$1,000 denomination.

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
A-1	02/25/09 - 03/24/09	28	0.67375 %	161,059,725.64	84,399.77	0.00	0.00	82.75	84,317.02	0.00	158,433,115.85
A-2a	02/25/09 - 03/24/09	28	0.53375 %	214,136,106.91	88,896.23	0.00	0.00	87.16	88,809.07	0.00	206,083,157.16
A-2b	02/25/09 - 03/24/09	28	0.61375 %	115,980,000.00	55,364.34	0.00	0.00	54.28	55,310.06	0.00	115,980,000.00
A-2c	02/25/09 - 03/24/09	28	0.66375 %	149,110,000.00	76,978.04	0.00	0.00	75.47	76,902.57	0.00	149,110,000.00
A-2d	02/25/09 - 03/24/09	28	0.73375 %	77,560,000.00	44,263.06	0.00	0.00	43.40	44,219.66	0.00	77,560,000.00
M-1	02/25/09 - 03/24/09	28	0.74375 %	51,520,000.00	29,802.89	0.00	0.00	29.22	29,773.67	0.00	51,520,000.00
M-2	02/25/09 - 03/24/09	28	0.78375 %	48,259,000.00	29,417.88	0.00	0.00	28.84	29,389.04	0.00	48,259,000.00
M-3	02/25/09 - 03/24/09	28	0.80375 %	28,694,000.00	17,937.74	0.00	0.00	17.59	17,920.15	0.00	28,694,000.00
M-4	02/25/09 - 03/24/09	28	0.87375 %	25,434,000.00	17,284.52	0.00	0.00	16.95	17,267.58	0.00	25,434,000.00
M-5	02/25/09 - 03/24/09	28	1.02375 %	24,129,000.00	19,212.72	0.00	0.00	18.84	19,193.88	0.00	24,129,000.00
M-6	02/25/09 - 03/24/09	28	1.32375 %	22,825,000.00	23,500.24	0.00	0.00	23.04	23,477.20	0.00	22,825,000.00
B-1	02/25/09 - 03/24/09	28	1.97375 %	22,173,000.00	34,038.63	0.00	0.00	33.37	34,005.26	0.00	22,173,000.00
B-2	02/25/09 - 03/24/09	28	2.47375 %	19,564,000.00	37,641.68	0.00	0.00	36.91	37,604.77	0.00	19,564,000.00
B-3	02/25/09 - 03/24/09	28	2.47375 %	17,608,000.00	33,878.28	0.00	0.00	33.22	33,845.07	0.00	17,608,000.00
B-4	02/25/09 - 03/24/09	28	2.72375 %	19,564,000.00	41,445.79	0.00	0.00	40.64	41,405.16	0.00	19,564,000.00
X	N/A	N/A	0.00000 %	19,432,396.12	0.00	0.00	0.00	0.00	0.00	0.00	5,845,796.81
P	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
RX	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals					634,061.81	0.00	0.00	621.68	633,440.16	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
A-1	218,730,000.00	0.67375 %	736.34035404	0.38586280	0.00000000	0.00000000	0.00037832	0.38548448	0.00000000	724.33189709
A-2a	398,580,000.00	0.53375 %	537.24749589	0.22303234	0.00000000	0.00000000	0.00021868	0.22281366	0.00000000	517.04339696
A-2b	115,980,000.00	0.61375 %	1000.00000000	0.47736110	0.00000000	0.00000000	0.00046801	0.47689309	0.00000000	1000.00000000
A-2c	149,110,000.00	0.66375 %	1000.00000000	0.51625002	0.00000000	0.00000000	0.00050614	0.51574388	0.00000000	1000.00000000
A-2d	77,560,000.00	0.73375 %	1000.00000000	0.57069443	0.00000000	0.00000000	0.00055957	0.57013486	0.00000000	1000.00000000
M-1	51,520,000.00	0.74375 %	1000.00000000	0.57847224	0.00000000	0.00000000	0.00056716	0.57790509	0.00000000	1000.00000000
M-2	48,259,000.00	0.78375 %	1000.00000000	0.60958329	0.00000000	0.00000000	0.00059761	0.60898568	0.00000000	1000.00000000
M-3	28,694,000.00	0.80375 %	1000.00000000	0.62513905	0.00000000	0.00000000	0.00061302	0.62452603	0.00000000	1000.00000000
M-4	25,434,000.00	0.87375 %	1000.00000000	0.67958324	0.00000000	0.00000000	0.00066643	0.67891720	0.00000000	1000.00000000
M-5	24,129,000.00	1.02375 %	1000.00000000	0.79625016	0.00000000	0.00000000	0.00078080	0.79546935	0.00000000	1000.00000000
M-6	22,825,000.00	1.32375 %	1000.00000000	1.02958335	0.00000000	0.00000000	0.00100942	1.02857393	0.00000000	1000.00000000
B-1	22,173,000.00	1.97375 %	1000.00000000	1.53513868	0.00000000	0.00000000	0.00150498	1.53363370	0.00000000	1000.00000000
B-2	19,564,000.00	2.47375 %	1000.00000000	1.92402781	0.00000000	0.00000000	0.00188663	1.92214118	0.00000000	1000.00000000
B-3	17,608,000.00	2.47375 %	1000.00000000	1.92402771	0.00000000	0.00000000	0.00188664	1.92214164	0.00000000	1000.00000000
B-4	19,564,000.00	2.72375 %	1000.00000000	2.11847219	0.00000000	0.00000000	0.00207728	2.11639542	0.00000000	1000.00000000
X	64,564,661.03	0.00000 %	300.97573208	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	90.54174090
P	0.00	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
RX	0.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	30,664,833.38
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Servicer Advances	4,546,966.96
Gains & Subsequent Recoveries (Realized Losses)	(17,403,490.28)
Prepayment Penalties	0.00
Swap/Cap Payments	0.00
Total Deposits	17,808,310.06
Withdrawals	
Swap Payments	1,488,832.63
Reserve Funds and Credit Enhancements	0.00
Reimbursement for Servicer Advances	4,574,232.23
Total Administration Fees	432,245.50
Payment of Interest and Principal	11,312,999.70
Total Withdrawals (Pool Distribution Amount)	17,808,310.06
Ending Balance	0.00

Servicer Advances are calculated as delinquent scheduled principal and interest.

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	621.68
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	621.68

ADMINISTRATION FEES	
Gross Servicing Fee*	423,770.10
Master Servicing Fee - Wells Fargo Bank, N.A.	8,475.40
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	432,245.50

*Servicer Payees include: COUNTRYWIDE HOME LOANS SERVICING LP; SAXON MORTGAGE SERVICES, INC.

Reserve and Guaranty Funds				
Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
Cap Account	0.00	0.00	0.00	0.00
Closing Date Reserve Fund	0.00	0.00	0.00	0.00
Excess Reserve Fund	0.00	0.00	0.00	0.00
Swap Account	0.00	0.00	0.00	0.00
Hedge Funds				
Account Name	Funds In (A)	Funds Out (B)	Net Amount (A - B)	
Cap Agreement - Morgan Stanley Capital Services	0.00	0.00	0.00	
Swap Agreement - Morgan Stanley Capital Services	141,334.42	1,630,167.05	(1,488,832.63)	

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Collateral Statement

Group	Loan Group 1 ARM	Loan Group 1 Fixed	Loan Group 2 ARM	Loan Group 2 Fixed	Total
Collateral Description	Mixed ARM	Mixed Fixed	Mixed ARM	Mixed Fixed	Fixed & Mixed ARM
Weighted Average Coupon Rate	8.694132	8.580432	8.326841	8.548668	8.446812
Weighted Average Net Rate	8.194132	8.080432	7.826841	8.048668	7.946812
Weighted Average Pass-Through Rate	8.184132	8.070432	7.816841	8.038668	7.936812
Weighted Average Remaining Term	335	328	335	329	334
Principal and Interest Constant	1,331,083.35	427,544.05	4,286,899.65	1,494,866.16	7,540,393.21
Beginning Loan Count	818	572	2,344	1,600	5,334
Loans Paid in Full	20	9	50	55	134
Ending Loan Count	798	563	2,294	1,545	5,200
Beginning Scheduled Balance	178,222,189.06	54,611,129.74	591,686,072.17	192,528,837.70	1,017,048,228.67
Ending Scheduled Balance	173,479,928.22	53,970,163.11	577,378,935.48	187,953,043.01	992,782,069.82
Actual Ending Collateral Balance	173,755,080.14	54,078,723.47	578,561,321.16	188,317,532.95	994,712,657.72
Scheduled Principal	39,844.04	37,054.80	181,169.76	123,311.86	381,380.46
Unscheduled Principal	4,702,416.80	603,911.83	14,125,966.93	4,452,482.83	23,884,778.39
Negative Amortized Principal	0.00	0.00	0.00	0.00	0.00
Scheduled Interest	1,291,239.31	390,489.25	4,105,729.89	1,371,554.30	7,159,012.75
Servicing Fees	74,259.25	22,754.64	246,535.86	80,220.35	423,770.10
Master Servicing Fees	1,485.18	455.09	4,930.72	1,604.41	8,475.40
Trustee Fee	0.00	0.00	0.00	0.00	0.00
FRY Amount	0.00	0.00	0.00	0.00	0.00
Special Hazard Fee	0.00	0.00	0.00	0.00	0.00
Other Fee	0.00	0.00	0.00	0.00	0.00
Pool Insurance Fee	0.00	0.00	0.00	0.00	0.00
Spread 1	0.00	0.00	0.00	0.00	0.00
Spread 2	0.00	0.00	0.00	0.00	0.00
Spread 3	0.00	0.00	0.00	0.00	0.00
Net Interest	1,215,494.88	367,279.52	3,854,263.31	1,289,729.54	6,726,767.25
Realized Loss Amount	3,187,323.21	468,401.79	9,577,011.43	4,170,753.85	17,403,490.28
Cumulative Realized Loss	15,526,470.07	3,195,896.15	54,771,146.30	18,164,952.76	91,658,465.28
Percentage of Cumulative Losses	6.7472	4.7650	7.0299	7.9676	7.0274
Prepayment Penalty Waived Amount	0.00	0.00	0.00	0.00	0.00
Prepayment Penalty Waived Count	0	0	0	0	0
Prepayment Penalty Paid Amount	0.00	0.00	0.00	0.00	0.00
Prepayment Penalty Paid Count	0	0	0	0	0
Special Servicing Fee	0.00	0.00	0.00	0.00	0.00

**Morgan Stanley ABS Capital I Inc.
Mortgage Pass-Through Certificates
Series 2007-NC3**

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

Additional Reporting - Deal Level

Cash Reporting	
Available Funds	12,801,832.32
Interest Remittance Amount	5,449,901.59
Principal Remittance Amount	7,353,567.62
Net Monthly Excess Cash	3,325,991.92
Extra Principal Distribution Amount	3,325,991.92
Informational Reporting	
LIBOR	0.473750%
Swap LIBOR	0.473750%
Subsequent Recoveries	672.51
Structural Reporting	
Increase in Subordinated Amount	0.00
Subordinated Amount	5,845,796.81
Subordinated Amount Deficiency	58,716,788.91
Reduction in Subordinated Amount	0.00
Specified Subordinated Amount	64,562,585.72
Trigger Event Reporting	
Step Up Enhancement Delinquency Trigger	
Trigger Result	Fail
Threshold Value	8.913867%
Calculated Value	48.706920%
Step Up Cumulative Loss Trigger	
Trigger Result	Fail
Threshold Value	1.800000%
Calculated Value	6.902610%
Step Up Trigger	
Trigger Result	Fail

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Delinquency Status - OTS Delinquency Calculation Method

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance	
			0-29 Days	7	1,118,731.19	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	7	1,118,731.19
30 Days	288	59,507,986.18	30 Days	5	528,924.69	30 Days	1	251,612.70	30 Days	0	0.00	30 Days	294	60,288,523.57
60 Days	231	45,094,771.95	60 Days	9	1,266,105.29	60 Days	3	197,467.48	60 Days	0	0.00	60 Days	243	46,558,344.72
90 Days	160	35,945,482.22	90 Days	4	691,388.97	90 Days	27	9,947,108.70	90 Days	0	0.00	90 Days	191	46,583,979.89
120 Days	102	23,225,853.49	120 Days	10	1,310,148.62	120 Days	64	14,521,385.98	120 Days	0	0.00	120 Days	176	39,057,388.09
150 Days	63	9,579,691.34	150 Days	9	714,376.47	150 Days	91	21,952,375.02	150 Days	1	87,148.58	150 Days	164	32,333,591.41
180+ Days	388	42,874,881.64	180+ Days	109	23,826,038.68	180+ Days	695	180,723,101.41	180+ Days	308	80,506,071.90	180+ Days	1,500	327,930,093.63
	1,232	216,228,666.82		153	29,455,713.91		881	227,593,051.29		309	80,593,220.48		2,575	553,870,652.50
No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance	
			0-29 Days	0.134615 %	0.112686 %	0-29 Days	0.000000 %	0.000000 %	0-29 Days	0.000000 %	0.000000 %	0-29 Days	0.134615 %	0.112686 %
30 Days	5.538462 %	5.994063 %	30 Days	0.096154 %	0.053277 %	30 Days	0.019231 %	0.025344 %	30 Days	0.000000 %	0.000000 %	30 Days	5.653846 %	6.072685 %
60 Days	4.442308 %	4.542263 %	60 Days	0.173077 %	0.127531 %	60 Days	0.057692 %	0.019890 %	60 Days	0.000000 %	0.000000 %	60 Days	4.673077 %	4.689684 %
90 Days	3.076923 %	3.620682 %	90 Days	0.076923 %	0.069642 %	90 Days	0.519231 %	1.001943 %	90 Days	0.000000 %	0.000000 %	90 Days	3.673077 %	4.692266 %
120 Days	1.961538 %	2.339471 %	120 Days	0.192308 %	0.131967 %	120 Days	1.230769 %	1.462696 %	120 Days	0.000000 %	0.000000 %	120 Days	3.384615 %	3.934135 %
150 Days	1.211538 %	0.964934 %	150 Days	0.173077 %	0.071957 %	150 Days	1.750000 %	2.211198 %	150 Days	0.019231 %	0.008778 %	150 Days	3.153846 %	3.256867 %
180+ Days	7.461538 %	4.318660 %	180+ Days	2.096154 %	2.399926 %	180+ Days	13.365385 %	18.203703 %	180+ Days	5.923077 %	8.109138 %	180+ Days	28.846154 %	33.031428 %
	23.692308 %	21.780074 %		2.942308 %	2.966987 %		16.942308 %	22.924775 %		5.942308 %	8.117917 %		49.519231 %	55.789752 %

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 4,546,966.96

Morgan Stanley ABS Capital I Inc.
Mortgage Pass-Through Certificates
Series 2007-NC3

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Delinquency Status By Group

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 1 ARM - OTS														
No of Loans	Scheduled Bal		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance	
30 Days	59	12,304,339.88	0-29 Days	1	341,214.96	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	1	341,214.96
60 Days	38	8,626,233.85	30 Days	0	0.00	30 Days	1	251,612.70	30 Days	0	0.00	30 Days	60	12,555,952.58
90 Days	23	5,419,349.85	60 Days	3	725,073.74	60 Days	1	73,458.36	60 Days	0	0.00	60 Days	42	9,424,765.95
120 Days	16	3,972,475.67	90 Days	1	138,239.97	90 Days	2	442,542.32	90 Days	0	0.00	90 Days	26	6,000,132.14
150 Days	8	2,077,210.00	120 Days	5	611,233.28	120 Days	15	3,408,342.27	120 Days	0	0.00	120 Days	36	7,992,051.22
180+ Days	15	4,017,899.83	150 Days	0	0.00	150 Days	22	4,357,853.13	150 Days	0	0.00	150 Days	30	6,435,063.13
			180+ Days	10	2,474,093.50	180+ Days	183	42,519,948.22	180+ Days	80	19,158,424.21	180+ Days	288	68,170,365.76
	159	36,417,509.08		20	4,289,855.45		224	51,053,757.00		80	19,158,424.21		483	110,919,545.74
30 Days	7.393484%	7.092659%	0-29 Days	0.125313%	0.196688%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.125313%	0.196688%
60 Days	4.761905%	4.972468%	30 Days	0.000000%	0.000000%	30 Days	0.125313%	0.145039%	30 Days	0.000000%	0.000000%	30 Days	7.518797%	7.237698%
90 Days	2.882206%	3.123906%	60 Days	0.375940%	0.417958%	60 Days	0.125313%	0.042344%	60 Days	0.000000%	0.000000%	60 Days	5.263158%	5.432770%
120 Days	2.005013%	2.289876%	90 Days	0.125313%	0.079686%	90 Days	0.250627%	0.255097%	90 Days	0.000000%	0.000000%	90 Days	3.258145%	3.458690%
150 Days	1.002506%	1.197378%	120 Days	0.626566%	0.352337%	120 Days	1.879699%	1.964690%	120 Days	0.000000%	0.000000%	120 Days	4.511278%	4.606903%
180+ Days	1.879699%	2.316060%	150 Days	0.000000%	0.000000%	150 Days	2.756892%	2.512022%	150 Days	0.000000%	0.000000%	150 Days	3.759398%	3.709399%
	19.924812%	20.992347%	180+ Days	1.253133%	1.426155%	180+ Days	22.932331%	24.510010%	180+ Days	10.025063%	11.043597%	180+ Days	36.090226%	39.295823%
				2.506266%	2.472825%		28.070175%	29.429201%		10.025063%	11.043597%		60.526316%	63.937971%

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 1 Fixed - OTS														
No of Loans	Scheduled Bal		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance	
30 Days	31	3,864,153.50	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	0	0.00
60 Days	22	2,398,848.94	30 Days	1	53,251.60	30 Days	0	0.00	30 Days	0	0.00	30 Days	32	3,917,405.10
90 Days	10	1,473,548.73	60 Days	1	30,759.86	60 Days	0	0.00	60 Days	0	0.00	60 Days	23	2,429,608.80
120 Days	13	1,431,506.18	90 Days	0	0.00	90 Days	1	321,432.08	90 Days	0	0.00	90 Days	11	1,794,980.81
150 Days	8	385,282.04	120 Days	0	0.00	120 Days	2	269,166.50	120 Days	0	0.00	120 Days	15	1,700,672.68
180+ Days	71	4,100,692.15	150 Days	2	119,479.86	150 Days	3	331,380.83	150 Days	0	0.00	150 Days	13	836,142.73
	155	13,654,031.54	180+ Days	9	962,487.84	180+ Days	21	4,175,335.03	180+ Days	6	765,794.96	180+ Days	107	10,004,309.98
				13	1,165,979.16		27	5,097,314.44		6	765,794.96		201	20,683,120.10
30 Days	5.506217%	7.159796%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%
60 Days	3.907638%	4.444769%	30 Days	0.177620%	0.098669%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	5.683837%	7.258464%
90 Days	1.776199%	2.730303%	60 Days	0.177620%	0.056994%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	4.085258%	4.501763%
120 Days	2.309059%	2.652403%	90 Days	0.000000%	0.000000%	90 Days	0.177620%	0.595574%	90 Days	0.000000%	0.000000%	90 Days	1.953819%	3.325876%
150 Days	1.420959%	0.713880%	120 Days	0.000000%	0.000000%	120 Days	0.355240%	0.498732%	120 Days	0.000000%	0.000000%	120 Days	2.664298%	3.151135%
180+ Days	12.611012%	7.598073%	150 Days	0.355240%	0.221381%	150 Days	0.532860%	0.614007%	150 Days	0.000000%	0.000000%	150 Days	2.309059%	1.549268%
	27.531083%	25.299222%	180+ Days	1.598579%	1.783370%	180+ Days	3.730018%	7.736377%	180+ Days	1.065719%	1.418923%	180+ Days	19.005329%	18.536742%
				2.309059%	2.160414%		4.795737%	9.444690%		1.065719%	1.418923%		35.701599%	38.323249%

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

Morgan Stanley ABS Capital I Inc.
Mortgage Pass-Through Certificates
Series 2007-NC3

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

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 2 ARM - OTS														
No of Loans	Scheduled Bal		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance	
			0-29 Days	1	267,431.94	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	1	267,431.94
30 Days	128	35,535,979.72	30 Days	3	431,732.96	30 Days	0	0.00	30 Days	0	0.00	30 Days	131	35,967,712.68
60 Days	118	27,878,883.64	60 Days	3	282,884.53	60 Days	1	52,105.70	60 Days	0	0.00	60 Days	122	28,213,873.87
90 Days	88	25,098,697.38	90 Days	2	484,735.78	90 Days	23	8,956,147.49	90 Days	0	0.00	90 Days	113	34,539,580.65
120 Days	47	15,615,475.62	120 Days	4	640,390.57	120 Days	41	9,523,926.35	120 Days	0	0.00	120 Days	92	25,779,792.54
150 Days	18	5,166,175.97	150 Days	5	485,259.24	150 Days	56	15,551,092.22	150 Days	1	87,148.58	150 Days	80	21,289,676.01
180+ Days	46	13,880,650.02	180+ Days	57	16,597,061.80	180+ Days	423	119,970,783.30	180+ Days	205	57,251,143.49	180+ Days	731	207,699,638.61
	445	123,175,862.35		75	19,189,496.82		544	154,054,055.06		206	57,338,292.07		1,270	353,757,706.30
			0-29 Days	0.043592%	0.046318%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.043592%	0.046318%
30 Days	5.579773%	6.154707%	30 Days	0.130776%	0.074775%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	5.710549%	6.229481%
60 Days	5.143854%	4.828525%	60 Days	0.130776%	0.048995%	60 Days	0.043592%	0.009025%	60 Days	0.000000%	0.000000%	60 Days	5.318221%	4.886544%
90 Days	3.836094%	4.347006%	90 Days	0.087184%	0.083955%	90 Days	1.002616%	1.551173%	90 Days	0.000000%	0.000000%	90 Days	4.925894%	5.982134%
120 Days	2.048823%	2.704545%	120 Days	0.174368%	0.110913%	120 Days	1.787271%	1.649511%	120 Days	0.000000%	0.000000%	120 Days	4.010462%	4.464969%
150 Days	0.784656%	0.894763%	150 Days	0.217960%	0.084045%	150 Days	2.441151%	2.693394%	150 Days	0.043592%	0.015094%	150 Days	3.487358%	3.687297%
180+ Days	2.005231%	2.404080%	180+ Days	2.484743%	2.874553%	180+ Days	18.439407%	20.778518%	180+ Days	8.936356%	9.915697%	180+ Days	31.865737%	35.972847%
	19.398431%	21.333626%		3.269398%	3.323553%		23.714037%	26.681620%		8.979948%	9.930790%		55.361813%	61.269590%

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 2 Fixed - OTS														
No of Loans	Scheduled Bal		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance	
			0-29 Days	5	510,084.29	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	5	510,084.29
30 Days	70	7,803,513.08	30 Days	1	43,940.13	30 Days	0	0.00	30 Days	0	0.00	30 Days	71	7,847,453.21
60 Days	53	6,190,805.52	60 Days	2	227,387.16	60 Days	1	71,903.42	60 Days	0	0.00	60 Days	56	6,490,096.10
90 Days	39	3,953,886.26	90 Days	1	68,413.22	90 Days	1	226,986.81	90 Days	0	0.00	90 Days	41	4,249,286.29
120 Days	26	2,206,396.02	120 Days	1	58,524.77	120 Days	6	1,319,950.86	120 Days	0	0.00	120 Days	33	3,584,871.65
150 Days	29	1,951,023.33	150 Days	2	109,637.37	150 Days	10	1,712,048.84	150 Days	0	0.00	150 Days	41	3,772,709.54
180+ Days	256	20,875,639.64	180+ Days	33	3,792,395.54	180+ Days	68	14,057,034.86	180+ Days	17	3,330,709.24	180+ Days	374	42,055,779.28
	473	42,981,263.85		45	4,810,382.48		86	17,387,924.79		17	3,330,709.24		621	68,510,280.36
			0-29 Days	0.323625%	0.271389%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.323625%	0.271389%
30 Days	4.530744%	4.151842%	30 Days	0.064725%	0.023378%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	4.595469%	4.175220%
60 Days	3.430421%	3.293804%	60 Days	0.129450%	0.120981%	60 Days	0.064725%	0.038256%	60 Days	0.000000%	0.000000%	60 Days	3.624595%	3.453041%
90 Days	2.524272%	2.103656%	90 Days	0.064725%	0.036399%	90 Days	0.064725%	0.120768%	90 Days	0.000000%	0.000000%	90 Days	2.653722%	2.260823%
120 Days	1.682848%	1.173908%	120 Days	0.064725%	0.031138%	120 Days	0.388350%	0.702277%	120 Days	0.000000%	0.000000%	120 Days	2.135922%	1.907323%
150 Days	1.877023%	1.038038%	150 Days	0.129450%	0.058332%	150 Days	0.647249%	0.910892%	150 Days	0.000000%	0.000000%	150 Days	2.653722%	2.007262%
180+ Days	16.569579%	11.106838%	180+ Days	2.135922%	2.017736%	180+ Days	4.401294%	7.479014%	180+ Days	1.100324%	1.772096%	180+ Days	24.207120%	22.375684%
	30.614887%	22.868086%		2.912621%	2.559353%		5.566343%	9.251207%		1.100324%	1.772096%		40.194175%	36.450743%

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

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180+ Delinquency Summary

Days Delinquent	Summary			Loan Group 1 ARM			Loan Group 1 Fixed		
	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
180 - 209	145	30,472,881.60	3.069	29	7,217,733.30	4.161	9	1,018,794.78	1.888
210 - 239	130	27,083,392.24	2.728	25	6,310,474.03	3.638	11	869,717.09	1.611
240 - 269	132	28,430,074.02	2.864	25	4,896,975.32	2.823	7	913,743.56	1.693
270 - 299	142	30,557,148.06	3.078	34	7,654,317.16	4.412	11	1,132,499.58	2.098
300 - 329	129	25,851,379.75	2.604	18	3,667,802.79	2.114	8	919,072.81	1.703
330 - 359	104	24,838,968.43	2.502	25	5,490,444.61	3.165	6	744,721.09	1.380
360 - 389	91	21,504,573.10	2.166	13	3,375,812.95	1.946	9	736,214.70	1.364
390 - 419	85	19,849,932.57	1.999	20	5,367,704.38	3.094	7	776,649.76	1.439
420 - 449	92	22,996,343.89	2.316	15	3,700,613.27	2.133	5	531,154.37	0.984
450 - 479	81	15,496,158.25	1.561	12	2,313,289.56	1.333	4	331,155.56	0.614
480 - 509	61	12,432,702.76	1.252	9	2,093,984.61	1.207	6	426,240.95	0.790
510 - 539	68	16,311,736.60	1.643	17	3,322,963.21	1.915	3	245,124.48	0.454
540 - 569	79	17,736,900.32	1.787	20	5,857,932.18	3.377	6	326,495.01	0.605
570 - 599	46	8,167,512.06	0.823	8	1,889,568.33	1.089	5	286,983.80	0.532
600 - 629	28	6,206,531.07	0.625	7	1,809,606.61	1.043	5	278,087.47	0.515
630 - 659	38	10,091,376.75	1.016	6	1,782,330.40	1.027	3	154,873.80	0.287
660 - 689	37	7,522,591.20	0.758	4	1,017,238.65	0.586	2	312,781.17	0.580
690 - 719	11	2,083,731.98	0.210	1	401,574.40	0.231	0	0.00	0.000
750 - 779	1	296,158.98	0.030	0	0.00	0.000	0	0.00	0.000
Total	1,500	327,930,093.63	33.031	288	68,170,365.76	39.294	107	10,004,309.98	18.537

Days Delinquent	Loan Group 2 ARM			Loan Group 2 Fixed		
	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
180 - 209	75	19,215,410.23	3.328	32	3,020,943.29	1.607
210 - 239	65	15,548,459.01	2.693	29	4,354,742.11	2.317
240 - 269	58	16,380,704.13	2.837	42	6,238,651.01	3.319
270 - 299	73	19,498,830.69	3.377	24	2,271,500.63	1.209
300 - 329	64	17,488,316.91	3.029	39	3,776,187.24	2.009
330 - 359	56	16,485,842.23	2.855	17	2,117,960.50	1.127
360 - 389	48	15,353,925.97	2.659	21	2,038,619.48	1.085
390 - 419	36	11,294,512.71	1.956	22	2,411,065.72	1.283
420 - 449	55	17,111,037.83	2.964	17	1,653,538.42	0.880
450 - 479	42	10,936,956.48	1.894	23	1,914,756.65	1.019
480 - 509	27	7,600,047.59	1.316	19	2,312,429.61	1.230
510 - 539	29	9,957,645.34	1.725	19	2,786,003.57	1.482

**Morgan Stanley ABS Capital I Inc.
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180+ Delinquency Summary

	Loan Group 2 ARM			Loan Group 2 Fixed		
	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
540 - 569	35	9,829,307.10	1.702	18	1,723,166.03	0.917
570 - 599	17	4,056,801.77	0.703	16	1,934,158.16	1.029
600 - 629	8	3,353,285.65	0.581	8	765,551.34	0.407
630 - 659	21	7,131,784.67	1.235	8	1,022,387.88	0.544
660 - 689	16	5,013,222.48	0.868	15	1,179,348.90	0.627
690 - 719	5	1,147,388.84	0.199	5	534,768.74	0.285
750 - 779	1	296,158.98	0.051	0	0.00	0.000
Total	731	207,699,638.61	35.972	374	42,055,779.28	22.376

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

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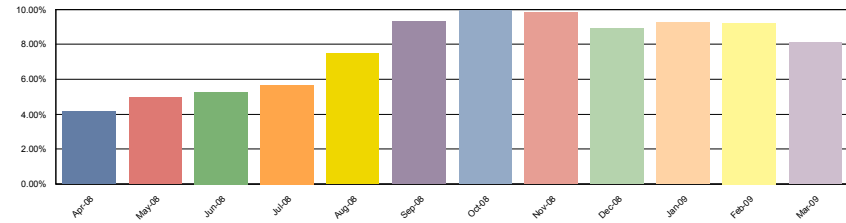
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REO Detail - All Mortgage Loans in REO during Current Period

Summary

New REO Loans	
Loans in REO	13
Original Principal Balance	2,710,220.00
Current Scheduled Balance	2,695,959.81
Current REO Total	
Loans in REO	309
Original Principal Balance	81,152,814.00
Current Scheduled Balance	80,593,220.48

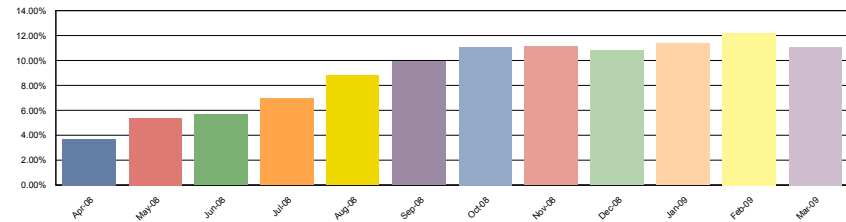
12 Month REO History



Loan Group 1 ARM

New REO Loans	
Loans in REO	2
Original Principal Balance	390,400.00
Current Scheduled Balance	385,976.16
Current REO Total	
Loans in REO	80
Original Principal Balance	19,271,207.00
Current Scheduled Balance	19,158,424.21

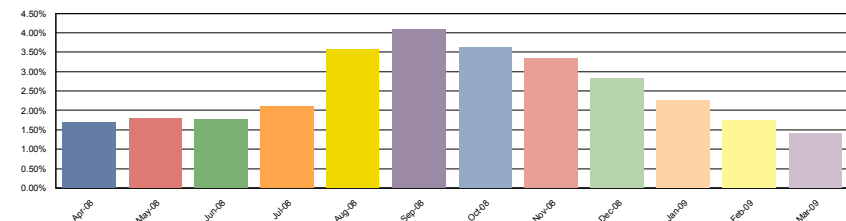
12 Month REO History



Loan Group 1 Fixed

New REO Loans	
Loans in REO	1
Original Principal Balance	30,000.00
Current Scheduled Balance	29,792.14
Current REO Total	
Loans in REO	6
Original Principal Balance	773,700.00
Current Scheduled Balance	765,794.96

12 Month REO History



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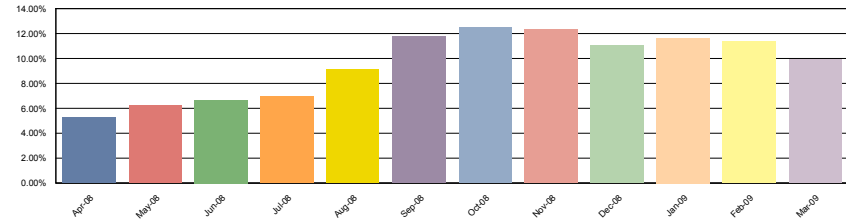
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REO Detail - All Mortgage Loans in REO during Current Period

Loan Group 2 ARM

New REO Loans	
Loans in REO	10
Original Principal Balance	2,289,820.00
Current Scheduled Balance	2,280,191.51
Current REO Total	
Loans in REO	206
Original Principal Balance	57,741,087.00
Current Scheduled Balance	57,338,292.07

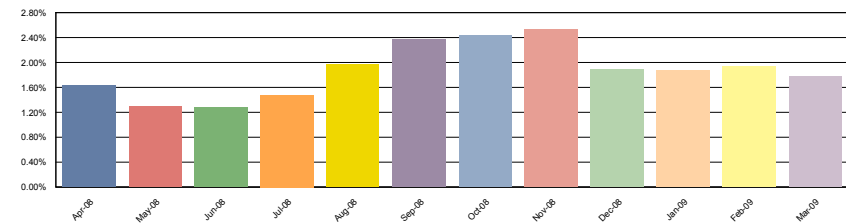
12 Month REO History



Loan Group 2 Fixed

New REO Loans	
Loans in REO	0
Original Principal Balance	0.00
Current Scheduled Balance	0.00
Current REO Total	
Loans in REO	17
Original Principal Balance	3,366,820.00
Current Scheduled Balance	3,330,709.24

12 Month REO History



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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1010050963	Jan-2009	01-Nov-2006	ID	75.00	172,500.00	170,539.35	01-Feb-2008	11	11.175%	19,782.05
Loan Group 1 ARM	1010184515	Feb-2009	01-Dec-2006	CA	80.00	196,000.00	194,720.15	01-Feb-2008	11	10.250%	18,988.40
Loan Group 1 ARM	1010185293	Aug-2008	01-Nov-2006	WI	80.00	118,400.00	118,399.95	01-Jun-2007	19	9.125%	16,299.74
Loan Group 1 ARM	1010230118	Sep-2008	01-Jan-2007	TX	95.00	116,850.00	114,860.02	01-Mar-2008	10	9.250%	9,876.02
Loan Group 1 ARM	1010285292	Feb-2009	01-Dec-2006	CA	80.00	360,000.00	357,245.68	01-Feb-2008	11	10.250%	32,427.95
Loan Group 1 ARM	1010350023	Jan-2009	01-Dec-2006	CA	89.00	360,000.00	357,953.10	01-Feb-2008	11	10.500%	33,657.31
Loan Group 1 ARM	1010379100	Sep-2008	01-Dec-2006	CA	80.00	244,000.00	242,147.58	01-Dec-2007	13	10.250%	25,674.74
Loan Group 1 ARM	1010390007	Jul-2008	01-Dec-2006	MN	80.00	144,000.00	143,459.61	01-Sep-2007	16	10.950%	22,518.06
Loan Group 1 ARM	1010396289	Jan-2008	01-Dec-2006	CA	80.00	300,000.00	298,127.62	01-Mar-2007	22	10.250%	48,044.14
Loan Group 1 ARM	1010412172	Apr-2008	01-Dec-2006	MN	80.00	165,600.00	164,512.43	01-Aug-2007	17	10.250%	22,568.01

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1010685671	Jan-2009	01-Jan-2007	CA	80.00	407,200.00	407,199.87	01-Mar-2008	10	8.100%	24,839.13
Loan Group 1 ARM	1010718002	Oct-2008	01-Feb-2007	CA	95.00	395,675.00	395,673.91	01-Nov-2007	14	8.875%	43,029.66
Loan Group 1 ARM	1010731078	Dec-2008	01-Dec-2006	CA	52.59	335,000.00	334,903.12	01-Aug-2007	17	9.025%	36,832.44
Loan Group 1 ARM	1010805051	Apr-2008	01-Feb-2007	CA	88.94	410,000.00	409,999.98	01-Jul-2007	18	8.750%	56,375.00
Loan Group 1 ARM	1010823889	Oct-2008	01-Jan-2007	KY	95.00	219,450.00	216,126.59	01-Dec-2007	13	9.725%	25,035.95
Loan Group 1 ARM	1010857138	Aug-2008	01-Feb-2007	CA	90.00	342,000.00	342,000.00	01-Aug-2007	17	8.875%	37,477.51
Loan Group 1 ARM	1010870328	Nov-2008	01-Jan-2007	MN	80.00	143,200.00	143,200.00	01-Mar-2008	10	7.425%	9,916.56
Loan Group 1 ARM	1010871023	Dec-2007	01-Jan-2007	CA	90.00	297,000.00	294,850.70	01-Mar-2007	22	8.550%	43,655.92
Loan Group 1 ARM	1010881897	Dec-2008	01-Feb-2007	CA	90.00	369,000.00	369,000.00	01-Dec-2007	13	8.500%	29,704.50
Loan Group 1 ARM	1010891635	Dec-2008	01-Jan-2007	MO	85.00	151,300.00	149,153.88	01-May-2008	8	9.975%	11,812.48
Loan Group 1 ARM	1010905489	Mar-2009	01-Feb-2007	CT	80.00	270,400.00	268,116.62	01-Jul-2007	18	8.750%	33,813.18
Loan Group 1 ARM	1010912989	Feb-2009	01-Feb-2007	NH	72.07	240,000.00	240,000.00	01-Jul-2008	6	6.500%	9,600.00
Loan Group 1 ARM	1010936552	Jul-2008	01-Feb-2007	FL	95.00	247,000.00	246,011.50	01-Jul-2007	18	10.450%	40,866.67
Loan Group 1 ARM	1010967590	Feb-2009	01-Jan-2007	AZ	90.00	162,000.00	160,960.50	01-May-2008	8	9.375%	11,234.16
Loan Group 1 ARM	1010972708	Oct-2008	01-Jan-2007	CA	85.00	301,750.00	299,861.47	01-Oct-2007	15	9.625%	36,619.45
Loan Group 1 ARM	1011002078	Nov-2008	01-Jan-2007	CA	86.42	350,000.00	349,736.08	01-Feb-2008	11	9.375%	28,161.07
Loan Group 1 ARM	1011003317	Dec-2008	01-Jan-2007	PA	84.45	101,250.00	99,440.02	01-Aug-2007	17	9.375%	12,899.16
Loan Group 1 ARM	1011003530	Aug-2008	01-Jan-2007	MI	80.00	92,000.00	91,335.59	01-Sep-2007	16	9.875%	12,852.01
Loan Group 1 ARM	1011014911	Aug-2008	01-Jan-2007	AZ	80.00	174,800.00	174,800.00	01-Nov-2007	14	9.421%	18,716.67
Loan Group 1 ARM	1011020753	May-2008	01-Feb-2007	CA	80.00	399,200.00	399,200.00	01-Jul-2007	18	8.625%	43,429.76
Loan Group 1 ARM	1011035373	Oct-2008	01-Jan-2007	NH	85.00	280,500.00	279,380.11	01-Jun-2007	19	10.600%	49,465.60
Loan Group 1 ARM	1011045656	Feb-2008	01-Jan-2007	MI	80.00	186,400.00	183,214.22	01-Jul-2007	18	9.375%	25,457.28
Loan Group 1 ARM	1011047146	Feb-2009	01-Jan-2007	CA	93.66	332,500.00	329,120.89	01-Apr-2008	9	9.375%	23,031.19
Loan Group 1 ARM	1011072475	Feb-2009	01-Feb-2007	FL	80.00	248,000.00	246,382.76	01-Apr-2007	21	8.750%	36,184.17
Loan Group 1 ARM	1011082838	Jan-2009	01-Feb-2007	GA	85.00	134,300.00	133,479.75	01-May-2008	8	9.000%	9,467.98
Loan Group 1 ARM	1011092578	Feb-2009	01-Jan-2007	MN	80.00	208,000.00	206,373.81	01-May-2008	8	9.375%	13,808.68
Loan Group 1 ARM	1011113056	Feb-2009	01-Feb-2007	CA	80.00	308,000.00	306,838.64	01-Mar-2008	10	10.650%	31,175.91
Loan Group 1 ARM	1011113369	Feb-2009	01-Feb-2007	NJ	80.00	308,000.00	305,291.53	01-Aug-2007	17	8.750%	35,131.81
Loan Group 1 ARM	1011138057	Oct-2008	01-Feb-2007	MD	90.00	179,910.00	178,787.32	01-Aug-2007	17	8.925%	23,909.85
Loan Group 1 ARM	1011149465	Apr-2008	01-Jan-2007	AZ	80.00	200,000.00	198,847.56	01-Jun-2007	19	9.375%	30,959.49
Loan Group 1 ARM	1011155732	Jul-2008	01-Mar-2007	FL	80.00	360,000.00	352,643.01	01-May-2007	20	7.750%	44,996.20
Loan Group 1 ARM	1011158187	Nov-2008	01-Jan-2007	IN	90.00	184,500.00	183,784.85	01-May-2007	20	9.375%	26,085.48
Loan Group 1 ARM	1011163778	Dec-2008	01-Jan-2007	FL	80.00	124,000.00	124,000.00	01-Jan-2008	12	9.125%	11,227.13
Loan Group 1 ARM	1011184167	Jan-2009	01-Jan-2007	CA	85.00	340,000.00	337,222.72	01-Jan-2008	12	9.250%	30,596.11
Loan Group 1 ARM	1011184194	Oct-2008	01-Feb-2007	CA	87.65	504,000.00	504,000.00	01-Sep-2007	16	8.500%	55,944.00
Loan Group 1 ARM	1011184853	Dec-2008	01-Feb-2007	AZ	90.00	145,800.00	143,090.33	01-Mar-2008	10	8.875%	11,201.86
Loan Group 1 ARM	1011189821	Oct-2008	01-Feb-2007	CA	90.00	369,000.00	366,509.60	01-Nov-2007	14	8.650%	39,920.66
Loan Group 1 ARM	1011211663	Jan-2009	01-Feb-2007	IN	89.05	93,500.00	92,304.68	01-Oct-2007	15	10.000%	12,481.71
Loan Group 1 ARM	1011215482	May-2008	01-Feb-2007	AZ	90.00	184,500.00	183,592.82	01-Aug-2007	17	9.750%	26,942.49
Loan Group 1 ARM	1011217710	Jun-2008	01-Feb-2007	CA	75.00	191,250.00	189,376.40	01-Jul-2007	18	8.875%	21,759.90

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1011223133	Dec-2008	01-Feb-2007	AZ	80.00	152,000.00	152,000.00	01-Jan-2008	12	8.625%	13,040.38
Loan Group 1 ARM	1011223758	Dec-2008	01-Feb-2007	SC	80.00	99,920.00	99,919.97	01-Mar-2008	10	9.325%	8,817.96
Loan Group 1 ARM	1011233015	Feb-2009	01-Feb-2007	MN	70.00	210,000.00	207,648.73	01-Aug-2007	17	10.650%	33,524.55
Loan Group 1 ARM	1011250102	Dec-2008	01-Feb-2007	AZ	80.00	88,000.00	88,000.00	01-Jan-2008	12	9.075%	8,803.62
Loan Group 1 ARM	1011261500	Jan-2009	01-Feb-2007	AZ	84.15	168,300.00	167,327.06	01-Apr-2008	9	9.200%	13,363.48
Loan Group 1 ARM	1011261779	Feb-2009	01-Feb-2007	MI	90.00	94,500.00	94,104.68	01-Mar-2008	10	9.675%	8,639.37
Loan Group 1 ARM	1011269469	Jan-2009	01-Feb-2007	WI	80.00	92,000.00	91,725.37	01-Feb-2008	11	10.975%	10,415.05
Loan Group 1 ARM	1011287270	Feb-2009	01-Feb-2007	NV	69.97	356,500.00	354,024.09	01-May-2008	8	8.875%	24,449.14
Loan Group 1 ARM	1011309568	Mar-2009	01-Feb-2007	IL	80.00	120,000.00	117,859.54	01-Aug-2007	17	8.875%	14,731.50
Loan Group 1 ARM	1011316818	Sep-2008	01-Feb-2007	AZ	80.00	280,000.00	279,514.82	01-Sep-2007	16	8.750%	32,211.04
Loan Group 1 ARM	1011324827	Jan-2009	01-Feb-2007	CA	76.19	400,000.00	397,503.82	01-Feb-2008	11	8.925%	36,345.75
Loan Group 1 ARM	1011331392	Aug-2008	01-Feb-2007	WI	79.79	150,000.00	147,598.93	01-Jul-2007	18	8.875%	20,743.82
Loan Group 1 ARM	1011360886	Sep-2008	01-Feb-2007	AZ	80.00	196,000.00	193,915.88	01-Jul-2007	18	10.900%	33,766.11
Loan Group 1 ARM	1011367228	Jul-2008	01-Feb-2007	CA	90.00	517,500.00	517,500.00	01-Jul-2007	18	8.891%	68,367.10
Loan Group 1 ARM	1011377093	Jan-2009	01-Feb-2007	HI	90.00	441,000.00	437,871.28	01-Jul-2007	18	8.750%	58,410.16
Loan Group 1 ARM	1011418021	Dec-2008	01-Mar-2007	NV	80.00	245,644.00	245,644.00	01-Mar-2008	10	7.750%	16,097.93
Loan Group 1 ARM	1011419226	Sep-2008	01-Feb-2007	AR	80.00	90,400.00	90,399.94	01-Feb-2008	11	8.500%	7,099.56
Loan Group 1 ARM	1011437279	Jan-2009	01-Feb-2007	ID	80.00	261,758.00	257,730.29	01-Nov-2007	14	9.075%	29,626.27
Loan Group 1 ARM	1011457149	Jan-2009	01-Feb-2007	MN	80.00	111,600.00	110,806.59	01-May-2008	8	8.875%	7,597.02
Loan Group 1 ARM	1011483771	Sep-2008	01-Feb-2007	OH	85.00	68,000.00	67,111.09	01-Jun-2007	19	9.175%	10,233.23
Loan Group 1 ARM	1011487205	Jun-2008	01-Feb-2007	CA	47.95	175,000.00	172,198.80	01-Aug-2007	17	8.875%	22,983.99
Loan Group 1 ARM	1011587892	May-2008	01-Mar-2007	CA	95.00	320,150.00	318,957.00	01-Jul-2007	18	8.800%	44,122.40
Loan Group 1 ARM	1011646631	Aug-2008	01-Mar-2007	CA	85.00	365,500.00	362,466.15	01-Oct-2007	15	8.000%	37,420.28
Loan Group 1 ARM	1011657600	Nov-2008	01-Mar-2007	CA	72.94	283,000.00	281,174.04	01-Nov-2007	14	8.000%	28,126.36
Loan Group 1 ARM	1011663764	Feb-2009	01-Mar-2007	IL	71.67	215,000.00	211,767.81	01-Jul-2007	18	8.975%	30,112.07
Loan Group 1 ARM	1011682770	Dec-2008	01-Mar-2007	CA	64.23	228,000.00	224,623.93	01-Feb-2008	11	9.500%	21,991.76
Loan Group 1 ARM	1011717494	Oct-2008	01-Mar-2007	CA	95.00	247,000.00	247,000.00	01-Nov-2007	14	9.675%	30,216.32
Loan Group 1 ARM	1011772520	Jul-2008	01-Mar-2007	CA	90.00	279,000.00	279,000.00	01-Aug-2007	17	8.950%	37,327.97
Loan Group 1 ARM	1011826205	Jan-2009	01-Mar-2007	AZ	75.00	265,500.00	264,590.40	01-Dec-2007	13	10.825%	34,188.76
Loan Group 1 ARM	1011858162	Aug-2008	01-Mar-2007	FL	85.00	282,200.00	280,663.68	01-Apr-2007	21	9.250%	45,140.87
Loan Group 1 Fixed	1010878874	Dec-2007	01-Jan-2007	CA	80.00	256,000.00	254,322.89	01-Mar-2007	22	8.900%	39,280.63
Loan Group 1 Fixed	1011087691	Nov-2008	01-Jan-2007	PA	90.00	100,800.00	100,252.13	01-Sep-2007	16	9.550%	13,636.94
Loan Group 1 Fixed	1011125677	Sep-2008	01-Feb-2007	FL	65.00	149,500.00	148,814.84	01-Sep-2007	16	9.990%	21,221.46
Loan Group 1 Fixed	1011247493	Dec-2008	01-Feb-2007	TX	85.00	122,400.00	120,003.55	01-Feb-2008	11	7.850%	9,609.43
Loan Group 1 Fixed	1011309407	Mar-2009	01-Feb-2007	IL	20.00	30,000.00	29,792.14	01-Aug-2007	17	12.050%	5,459.80
Loan Group 1 Fixed	1011359629	Feb-2009	01-Mar-2007	FL	62.16	115,000.00	112,609.41	01-Dec-2007	13	7.300%	9,639.73
Loan Group 2 ARM	0010600178	Dec-2008	01-Dec-2006	TX	80.00	135,567.00	132,770.88	01-Apr-2008	9	9.925%	9,959.20
Loan Group 2 ARM	0010606256	Feb-2009	01-Jan-2007	CA	80.00	248,000.00	247,879.25	01-Nov-2007	14	7.825%	24,209.60
Loan Group 2 ARM	1009266206	Apr-2008	01-Oct-2006	CA	85.00	263,500.00	261,436.92	01-Jun-2007	19	9.500%	37,980.38
Loan Group 2 ARM	1009722570	Jun-2008	01-Oct-2006	MD	80.00	223,999.00	223,997.66	01-Mar-2007	22	9.175%	35,625.04

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Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1010000535	Aug-2008	01-Nov-2006	MI	85.00	362,808.00	356,315.17	01-Jun-2007	19	9.375%	53,097.83
Loan Group 2 ARM	1010011845	Mar-2009	01-Nov-2006	FL	80.00	244,000.00	242,507.30	01-Jul-2007	18	9.250%	35,058.05
Loan Group 2 ARM	1010078738	Jan-2009	01-Dec-2006	MO	85.00	80,750.00	79,842.33	01-Feb-2008	11	10.625%	8,518.01
Loan Group 2 ARM	1010083900	Jan-2009	01-Nov-2006	CA	76.62	201,500.00	200,000.67	01-Feb-2008	11	9.375%	18,227.50
Loan Group 2 ARM	1010131948	Jan-2009	01-Nov-2006	MD	85.00	68,000.00	67,168.18	01-Nov-2007	14	10.425%	8,917.34
Loan Group 2 ARM	1010152210	Oct-2008	01-Dec-2006	CA	95.00	437,000.00	432,177.88	01-Oct-2007	15	9.000%	42,809.15
Loan Group 2 ARM	1010152808	Jan-2009	01-Nov-2006	CA	94.82	531,000.00	530,952.82	01-Nov-2007	14	8.925%	49,909.56
Loan Group 2 ARM	1010156145	May-2008	01-Dec-2006	CA	85.00	548,250.00	545,551.46	01-Feb-2007	23	10.250%	95,590.49
Loan Group 2 ARM	1010183927	May-2008	01-Dec-2006	MI	84.89	227,500.00	226,340.06	01-Mar-2007	22	10.250%	39,184.67
Loan Group 2 ARM	1010198519	Jul-2008	01-Jan-2007	CA	88.24	675,000.00	675,000.00	01-Aug-2007	17	9.671%	94,226.66
Loan Group 2 ARM	1010273349	Dec-2008	01-Nov-2006	IL	80.00	104,000.00	102,289.59	01-Apr-2007	21	9.350%	16,712.51
Loan Group 2 ARM	1010337067	Jan-2009	01-Dec-2006	OH	85.00	68,000.00	67,041.13	01-Mar-2008	10	10.000%	6,189.75
Loan Group 2 ARM	1010357838	Nov-2008	01-Dec-2006	CA	80.00	121,600.00	120,737.86	01-Jan-2008	12	10.250%	12,043.80
Loan Group 2 ARM	1010383097	Nov-2008	01-Dec-2006	CA	95.00	741,000.00	740,791.03	01-Jan-2008	12	10.281%	73,384.80
Loan Group 2 ARM	1010416007	Sep-2008	01-Dec-2006	CA	80.00	309,600.00	309,600.00	01-Nov-2007	14	9.500%	30,960.00
Loan Group 2 ARM	1010418602	Feb-2009	01-Feb-2007	CA	80.00	424,000.00	420,940.43	01-Oct-2007	15	8.875%	47,433.90
Loan Group 2 ARM	1010419987	Oct-2008	01-Dec-2006	IL	85.00	208,250.00	207,037.19	01-Jul-2007	18	10.000%	30,354.87
Loan Group 2 ARM	1010475513	Mar-2009	01-Dec-2006	IA	90.00	63,000.00	62,271.77	01-Mar-2007	22	10.900%	11,933.82
Loan Group 2 ARM	1010511181	Nov-2008	01-Jan-2007	OH	85.00	69,700.00	68,580.15	01-Oct-2007	15	9.125%	7,649.19
Loan Group 2 ARM	1010531524	May-2008	01-Mar-2007	MD	80.00	672,000.00	672,000.00	01-Jul-2007	18	8.500%	89,600.00
Loan Group 2 ARM	1010532658	Nov-2008	01-Dec-2006	IN	90.00	67,500.00	66,860.28	01-Oct-2007	15	9.875%	8,267.11
Loan Group 2 ARM	1010539544	Aug-2008	01-Jan-2007	CA	80.00	380,000.00	376,922.77	01-Sep-2007	16	8.150%	43,382.32
Loan Group 2 ARM	1010553386	Jul-2008	01-Dec-2006	CA	80.00	218,400.00	215,960.51	01-May-2007	20	7.125%	26,356.57
Loan Group 2 ARM	1010571687	Mar-2009	01-Dec-2006	AZ	85.00	221,850.00	220,439.79	01-Jun-2008	7	10.625%	15,490.82
Loan Group 2 ARM	1010606917	Mar-2008	01-Feb-2007	CA	80.00	271,200.00	268,656.12	01-Jun-2007	19	8.875%	33,760.75
Loan Group 2 ARM	1010609941	Feb-2009	01-Dec-2006	KY	80.00	100,000.00	98,582.85	01-Feb-2007	23	9.900%	17,094.78
Loan Group 2 ARM	1010625558	Feb-2009	01-Dec-2006	PA	95.00	171,760.00	169,262.25	01-Oct-2007	15	10.250%	22,846.47
Loan Group 2 ARM	1010637670	Jul-2008	01-Jan-2007	WI	90.00	67,500.00	67,091.74	01-Jul-2007	18	9.125%	9,427.13
Loan Group 2 ARM	1010651118	Jan-2009	01-Dec-2006	MO	80.00	96,800.00	94,927.53	01-Jun-2008	7	10.000%	6,762.90
Loan Group 2 ARM	1010679125	Sep-2008	01-Dec-2006	CA	80.00	232,000.00	229,404.75	01-Oct-2007	15	8.875%	22,318.23
Loan Group 2 ARM	1010691254	Sep-2008	01-Dec-2006	NJ	94.62	686,000.00	686,000.00	01-Mar-2007	22	6.990%	81,622.64
Loan Group 2 ARM	1010694947	Oct-2008	01-Feb-2007	CA	80.00	352,000.00	344,504.37	01-Nov-2007	14	8.625%	32,221.17
Loan Group 2 ARM	1010695401	Feb-2009	01-Dec-2006	FL	80.00	231,400.00	228,740.67	01-Jul-2007	18	8.775%	25,547.37
Loan Group 2 ARM	1010706774	Sep-2008	01-Jan-2007	OH	84.25	107,000.00	106,064.85	01-Nov-2007	14	9.000%	10,813.41
Loan Group 2 ARM	1010763364	Feb-2009	01-Feb-2007	VA	95.00	214,510.00	213,180.92	01-Sep-2007	16	8.950%	27,085.37
Loan Group 2 ARM	1010764434	Sep-2008	01-Jan-2007	CA	80.00	396,000.00	391,676.95	01-Nov-2007	14	8.875%	35,361.34
Loan Group 2 ARM	1010768458	Oct-2008	01-Jan-2007	MD	80.00	139,600.00	137,479.43	01-Apr-2007	21	9.350%	22,459.43
Loan Group 2 ARM	1010769313	Feb-2008	01-Feb-2007	CA	80.00	364,000.00	359,963.93	01-May-2007	20	8.725%	42,482.76
Loan Group 2 ARM	1010804597	Aug-2008	01-Jan-2007	CA	80.00	216,000.00	213,930.35	01-Oct-2007	15	9.250%	22,028.08
Loan Group 2 ARM	1010831193	May-2008	01-Jan-2007	NY	80.00	709,600.00	697,104.78	01-Apr-2007	21	9.375%	105,117.22

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Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1010849442	Sep-2008	01-Jan-2007	OH	80.00	72,000.00	71,475.81	01-Jul-2007	18	9.100%	10,251.08
Loan Group 2 ARM	1010855363	Sep-2008	01-Feb-2007	TX	80.00	75,200.00	74,239.44	01-Oct-2007	15	10.890%	10,972.29
Loan Group 2 ARM	1010857931	Jul-2008	01-Jan-2007	MN	93.67	621,000.00	620,999.95	01-Dec-2007	13	9.375%	60,819.15
Loan Group 2 ARM	1010860268	Dec-2008	01-Jan-2007	MI	80.00	86,400.00	84,961.08	01-May-2008	8	9.125%	5,552.78
Loan Group 2 ARM	1010877991	Jan-2009	01-Feb-2007	MN	85.00	51,000.00	50,398.81	01-Sep-2007	16	10.600%	7,666.06
Loan Group 2 ARM	1010889791	Feb-2009	01-Jan-2007	KY	85.00	173,400.00	172,620.72	01-Jan-2008	12	10.200%	19,561.23
Loan Group 2 ARM	1010895230	Nov-2007	01-Feb-2007	MD	85.00	476,000.00	466,784.64	01-Apr-2007	21	9.125%	64,056.17
Loan Group 2 ARM	1010895631	Jan-2009	01-Jan-2007	CA	80.00	612,000.00	612,000.00	01-Apr-2008	9	8.990%	39,468.90
Loan Group 2 ARM	1010915058	Sep-2008	01-Feb-2007	CA	86.65	446,250.00	442,160.35	01-Dec-2007	13	9.000%	39,663.33
Loan Group 2 ARM	1010923584	Nov-2008	01-Jan-2007	CA	82.94	226,000.00	223,605.56	01-Sep-2007	16	8.990%	22,965.03
Loan Group 2 ARM	1010934242	Jan-2009	01-Feb-2007	PA	85.00	367,625.00	360,082.02	01-Dec-2007	13	8.875%	32,928.22
Loan Group 2 ARM	1010956325	Jan-2009	01-Jan-2007	CA	80.00	414,400.00	410,814.03	01-Jan-2008	12	9.125%	36,336.91
Loan Group 2 ARM	1011006298	Jun-2008	01-Feb-2007	MA	80.00	311,920.00	309,660.48	01-Aug-2007	17	8.400%	38,847.06
Loan Group 2 ARM	1011023457	Feb-2009	01-Jan-2007	IN	85.00	68,000.00	66,894.85	01-Dec-2007	13	10.238%	8,152.80
Loan Group 2 ARM	1011024376	Feb-2009	01-Feb-2007	SD	85.00	102,000.00	101,658.65	01-Mar-2008	10	11.050%	10,734.72
Loan Group 2 ARM	1011037709	Sep-2008	01-Jan-2007	CA	90.00	495,000.00	490,797.14	01-Dec-2007	13	9.125%	46,769.07
Loan Group 2 ARM	1011040937	Nov-2008	01-Mar-2007	TX	85.00	116,450.00	114,825.18	01-Mar-2008	10	9.350%	10,201.86
Loan Group 2 ARM	1011044880	Nov-2008	01-Feb-2007	CA	80.00	320,000.00	316,714.86	01-Sep-2007	16	8.750%	32,025.55
Loan Group 2 ARM	1011051416	Jul-2008	01-Jan-2007	AR	80.00	268,800.00	266,701.69	01-Nov-2007	14	9.125%	30,040.62
Loan Group 2 ARM	1011051817	Apr-2008	01-Feb-2007	CA	90.00	449,100.00	445,690.54	01-Jun-2007	19	8.625%	60,572.48
Loan Group 2 ARM	1011072304	Mar-2009	01-Feb-2007	MI	80.00	88,000.00	87,148.58	01-Aug-2008	5	10.700%	5,188.76
Loan Group 2 ARM	1011078816	Dec-2008	01-Jan-2007	VA	90.00	70,200.00	69,821.08	01-Sep-2007	16	9.575%	9,523.69
Loan Group 2 ARM	1011081802	Aug-2008	01-Feb-2007	MI	75.00	153,750.00	151,636.38	01-Jan-2008	12	10.000%	16,571.14
Loan Group 2 ARM	1011081866	May-2008	01-Jan-2007	IL	90.00	205,200.00	202,104.65	01-Feb-2007	23	9.175%	32,994.81
Loan Group 2 ARM	1011088501	Dec-2008	01-Jan-2007	AL	90.00	119,700.00	119,033.32	01-Feb-2008	11	9.475%	11,591.47
Loan Group 2 ARM	1011090954	Feb-2009	01-Feb-2007	FL	90.00	243,000.00	239,019.92	01-Nov-2007	14	8.875%	25,848.32
Loan Group 2 ARM	1011093844	Sep-2008	01-Jan-2007	MI	80.00	61,600.00	61,330.32	01-Feb-2008	11	9.375%	5,693.84
Loan Group 2 ARM	1011102059	Sep-2008	01-Feb-2007	MI	75.00	239,250.00	237,998.89	01-Feb-2008	11	10.000%	23,437.40
Loan Group 2 ARM	1011104761	Jan-2009	01-Feb-2007	MI	85.00	107,100.00	105,901.53	01-Jun-2007	19	9.750%	17,209.74
Loan Group 2 ARM	1011106260	Jan-2009	01-Jan-2007	CA	64.97	240,400.00	238,789.50	01-Jan-2008	12	9.875%	23,587.99
Loan Group 2 ARM	1011114929	Mar-2009	01-Feb-2007	TX	80.00	74,400.00	73,457.95	01-Jun-2008	7	10.050%	5,275.48
Loan Group 2 ARM	1011138707	Jan-2009	01-Feb-2007	MN	82.73	364,000.00	361,234.87	01-Apr-2008	9	9.000%	26,159.59
Loan Group 2 ARM	1011149884	Sep-2008	01-Mar-2007	CA	85.00	582,250.00	582,249.98	01-Nov-2007	14	7.750%	54,391.91
Loan Group 2 ARM	1011152343	Feb-2009	01-Feb-2007	FL	80.00	132,000.00	131,342.49	01-Jul-2007	18	8.900%	18,415.23
Loan Group 2 ARM	1011158150	Feb-2009	01-Feb-2007	UT	95.00	356,345.00	354,460.74	01-May-2008	8	9.500%	26,616.74
Loan Group 2 ARM	1011172713	Feb-2009	01-Dec-2006	CA	80.00	408,000.00	400,585.20	01-Dec-2007	13	9.875%	41,920.49
Loan Group 2 ARM	1011178762	Feb-2009	01-Jan-2007	IL	80.00	136,000.00	130,910.83	01-Jul-2007	18	9.250%	18,822.19
Loan Group 2 ARM	1011181847	Oct-2008	01-Feb-2007	MN	80.00	153,200.00	150,414.25	01-Feb-2008	11	8.625%	12,702.24
Loan Group 2 ARM	1011183480	Sep-2008	01-Feb-2007	OH	90.00	190,800.00	190,013.37	01-Mar-2007	22	10.350%	34,379.08
Loan Group 2 ARM	1011188564	Nov-2008	01-Feb-2007	CA	85.00	518,500.00	510,563.97	01-Feb-2008	11	8.875%	44,785.78

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Loan Group 2 ARM	1011189625	Sep-2008	01-Feb-2007	CA	94.62	350,100.00	347,229.85	01-Dec-2007	13	8.625%	32,960.12
Loan Group 2 ARM	1011191051	Dec-2008	01-Feb-2007	MD	80.00	476,000.00	472,008.75	01-Dec-2007	13	8.875%	44,029.55
Loan Group 2 ARM	1011207124	Jan-2009	01-Feb-2007	IN	85.00	57,800.00	57,021.06	01-Nov-2007	14	8.825%	6,349.45
Loan Group 2 ARM	1011209676	Sep-2008	01-Feb-2007	WI	80.00	131,600.00	130,440.04	01-Aug-2007	17	8.625%	14,983.65
Loan Group 2 ARM	1011212760	Jan-2009	01-Feb-2007	CA	80.00	200,000.00	199,964.58	01-Feb-2007	23	8.875%	26,203.56
Loan Group 2 ARM	1011216793	Sep-2008	01-Feb-2007	CA	90.00	607,500.00	604,145.21	01-Nov-2007	14	9.350%	71,426.14
Loan Group 2 ARM	1011219629	Jan-2009	01-Feb-2007	CA	88.93	233,000.00	231,242.41	01-Mar-2008	10	8.625%	18,052.88
Loan Group 2 ARM	1011220653	Jan-2009	01-Feb-2007	GA	80.00	96,000.00	94,032.09	01-May-2008	8	8.500%	5,682.44
Loan Group 2 ARM	1011222287	Sep-2008	01-Feb-2007	TX	80.00	454,804.00	444,706.39	01-Jan-2008	12	7.175%	34,869.48
Loan Group 2 ARM	1011224604	Jul-2008	01-Feb-2007	TN	80.00	63,200.00	62,320.05	01-Oct-2007	15	9.350%	7,849.11
Loan Group 2 ARM	1011224775	Sep-2008	01-Feb-2007	WI	90.00	90,000.00	89,653.02	01-Jun-2007	19	10.575%	15,834.19
Loan Group 2 ARM	1011224855	Sep-2008	01-Feb-2007	CA	80.00	400,000.00	399,881.25	01-Dec-2007	13	8.625%	34,115.43
Loan Group 2 ARM	1011228236	Feb-2009	01-Feb-2007	CA	80.00	272,000.00	271,999.96	01-Dec-2007	13	8.750%	25,177.00
Loan Group 2 ARM	1011228575	Aug-2008	01-Mar-2007	AZ	90.00	189,000.00	186,455.96	01-Nov-2007	14	7.750%	13,984.49
Loan Group 2 ARM	1011228673	Sep-2008	01-Feb-2007	CA	80.00	304,000.00	300,624.43	01-Oct-2007	15	8.625%	27,564.73
Loan Group 2 ARM	1011229636	Sep-2008	01-Feb-2007	CA	70.00	189,000.00	187,220.92	01-Sep-2007	16	8.800%	18,362.58
Loan Group 2 ARM	1011236986	Apr-2008	01-Feb-2007	AL	80.00	108,800.00	108,389.66	01-Jul-2007	18	10.650%	18,365.44
Loan Group 2 ARM	1011241211	Mar-2008	01-Feb-2007	CA	85.00	616,250.00	616,249.98	01-Apr-2007	21	8.625%	73,564.86
Loan Group 2 ARM	1011243718	Dec-2008	01-Feb-2007	NV	84.91	233,500.00	232,021.84	01-Mar-2008	10	8.875%	19,464.84
Loan Group 2 ARM	1011251147	Aug-2008	01-Feb-2007	CA	80.00	400,000.00	400,000.00	01-Aug-2007	17	8.641%	45,944.13
Loan Group 2 ARM	1011252299	Feb-2009	01-Dec-2006	FL	75.00	159,750.00	158,284.57	01-Oct-2007	15	9.600%	17,020.56
Loan Group 2 ARM	1011254545	Jan-2009	01-Feb-2007	CA	80.00	332,000.00	331,998.78	01-Nov-2007	14	8.875%	30,488.66
Loan Group 2 ARM	1011258710	Mar-2009	01-Feb-2007	CA	95.00	679,250.00	679,250.00	01-Nov-2007	14	8.625%	65,858.98
Loan Group 2 ARM	1011260896	Nov-2008	01-Feb-2007	CA	75.20	368,500.00	365,875.86	01-Aug-2007	17	9.250%	46,412.04
Loan Group 2 ARM	1011268095	Nov-2008	01-Feb-2007	MI	85.00	66,300.00	65,677.38	01-Apr-2008	9	10.100%	5,783.56
Loan Group 2 ARM	1011275773	Jan-2009	01-Feb-2007	CA	90.00	477,000.00	473,489.77	01-Feb-2008	11	8.875%	40,545.95
Loan Group 2 ARM	1011277101	May-2008	01-Feb-2007	CA	80.00	268,000.00	265,661.29	01-Jul-2007	18	8.500%	32,248.79
Loan Group 2 ARM	1011281258	Feb-2009	01-Feb-2007	NC	80.00	92,000.00	91,563.78	01-Dec-2007	13	9.875%	10,746.90
Loan Group 2 ARM	1011289376	Aug-2008	01-Feb-2007	ID	77.01	105,500.00	104,637.34	01-Aug-2007	17	8.625%	13,240.29
Loan Group 2 ARM	1011293352	Jan-2009	01-Feb-2007	CA	80.00	286,400.00	285,952.96	01-Mar-2008	10	8.075%	16,895.06
Loan Group 2 ARM	1011301101	Dec-2008	01-Feb-2007	TX	80.00	111,000.00	108,784.34	01-Apr-2008	9	8.500%	7,338.97
Loan Group 2 ARM	1011305018	Mar-2008	01-Feb-2007	CA	80.00	513,460.00	509,265.33	01-Jun-2007	19	8.875%	67,010.58
Loan Group 2 ARM	1011305223	Dec-2008	01-Feb-2007	WA	90.00	274,500.00	274,499.96	01-Feb-2008	11	8.350%	18,311.47
Loan Group 2 ARM	1011305651	Feb-2009	01-Feb-2007	AZ	80.00	106,400.00	105,408.07	01-Mar-2008	10	8.500%	7,571.55
Loan Group 2 ARM	1011307962	Oct-2008	01-Mar-2007	FL	72.09	532,000.00	528,997.75	01-Mar-2007	22	9.125%	83,874.45
Loan Group 2 ARM	1011309489	Sep-2008	01-Feb-2007	CA	80.00	353,600.00	353,495.03	01-Oct-2007	15	8.500%	33,987.11
Loan Group 2 ARM	1011310299	Feb-2009	01-Feb-2007	FL	95.00	180,405.00	180,039.89	01-Jan-2008	12	9.500%	18,915.98
Loan Group 2 ARM	1011314222	Jan-2008	01-Feb-2007	CA	80.00	273,600.00	273,600.00	01-Apr-2007	21	8.625%	37,335.00
Loan Group 2 ARM	1011317256	Oct-2008	01-Feb-2007	TN	80.00	73,600.00	72,004.81	01-Feb-2008	11	8.625%	5,709.78
Loan Group 2 ARM	1011317620	Oct-2008	01-Feb-2007	IL	90.00	373,500.00	366,387.61	01-Sep-2007	16	8.375%	41,504.15

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1011317700	Dec-2007	01-Feb-2007	CA	80.00	404,000.00	399,852.54	01-Apr-2007	21	8.750%	49,200.72
Loan Group 2 ARM	1011322534	Dec-2008	01-Feb-2007	CO	80.00	124,800.00	123,676.08	01-Feb-2008	11	8.875%	9,713.38
Loan Group 2 ARM	1011323793	Oct-2008	01-Feb-2007	MN	80.00	97,600.00	96,932.18	01-Nov-2007	14	8.625%	10,497.56
Loan Group 2 ARM	1011325988	Sep-2008	01-Feb-2007	MI	75.28	271,000.00	268,216.62	01-Feb-2008	11	8.625%	20,772.76
Loan Group 2 ARM	1011326521	Feb-2009	01-Feb-2007	CA	80.00	356,000.00	356,000.00	01-Feb-2008	11	8.625%	27,174.71
Loan Group 2 ARM	1011332435	Jan-2009	01-Feb-2007	MI	62.50	50,000.00	48,579.96	01-Jun-2008	7	9.900%	3,430.22
Loan Group 2 ARM	1011346545	Sep-2008	01-Feb-2007	TN	85.00	97,750.00	96,729.76	01-Nov-2007	14	10.990%	13,579.13
Loan Group 2 ARM	1011358559	Feb-2009	01-Feb-2007	OH	85.00	97,750.00	96,338.35	01-Dec-2007	13	8.625%	9,657.38
Loan Group 2 ARM	1011359656	Jan-2009	01-Feb-2007	MN	80.00	72,000.00	71,184.10	01-Nov-2007	14	9.688%	8,743.89
Loan Group 2 ARM	1011362410	Nov-2008	01-Feb-2007	TN	80.00	76,000.00	74,789.59	01-Mar-2008	10	8.900%	6,309.42
Loan Group 2 ARM	1011363534	Jan-2009	01-Feb-2007	CT	80.00	352,000.00	347,174.85	01-Nov-2007	14	7.925%	26,380.92
Loan Group 2 ARM	1011367932	Dec-2008	01-Feb-2007	CO	80.00	135,920.00	135,919.97	01-Jan-2008	12	8.500%	10,341.28
Loan Group 2 ARM	1011371231	Aug-2008	01-Feb-2007	CA	80.00	400,000.00	399,864.46	01-Nov-2007	14	8.500%	40,436.24
Loan Group 2 ARM	1011385798	Jan-2009	01-Feb-2007	CA	89.08	436,500.00	436,500.00	01-Jan-2008	12	8.500%	40,521.72
Loan Group 2 ARM	1011390639	Jan-2009	01-Feb-2007	MD	80.00	320,000.00	314,630.52	01-Oct-2007	15	8.750%	36,505.11
Loan Group 2 ARM	1011393841	Jun-2008	01-Feb-2007	MI	89.83	530,000.00	526,548.22	01-Nov-2007	14	8.775%	58,227.20
Loan Group 2 ARM	1011394038	Nov-2008	01-Feb-2007	NV	80.00	249,300.00	249,215.77	01-Jan-2008	12	8.500%	22,011.56
Loan Group 2 ARM	1011396081	Jan-2008	01-Feb-2007	CA	80.00	319,200.00	316,257.81	01-Mar-2007	22	8.750%	41,674.39
Loan Group 2 ARM	1011400922	Apr-2008	01-Feb-2007	CA	80.00	307,200.00	307,200.00	01-Jul-2007	18	8.875%	34,700.80
Loan Group 2 ARM	1011401510	Jan-2009	01-Feb-2007	CA	75.29	256,000.00	253,603.44	01-Feb-2008	11	8.500%	19,478.53
Loan Group 2 ARM	1011406702	Sep-2008	01-Feb-2007	CA	80.00	600,000.00	596,470.66	01-Dec-2007	13	8.500%	46,801.36
Loan Group 2 ARM	1011410868	Aug-2008	01-Mar-2007	FL	85.00	450,500.00	449,315.28	01-Mar-2007	22	8.700%	67,631.95
Loan Group 2 ARM	1011429974	Sep-2008	01-Mar-2007	MN	90.00	276,300.00	272,247.98	01-Feb-2008	11	9.100%	25,476.59
Loan Group 2 ARM	1011436369	Jan-2009	01-Feb-2007	CA	80.00	184,000.00	181,597.37	01-Jan-2008	12	9.225%	18,538.21
Loan Group 2 ARM	1011444902	Jun-2008	01-Feb-2007	MI	55.00	90,200.00	88,968.05	01-Nov-2007	14	9.775%	11,054.49
Loan Group 2 ARM	1011462516	Jan-2009	01-Feb-2007	NV	80.00	360,603.00	360,603.00	01-Mar-2008	10	8.625%	26,293.96
Loan Group 2 ARM	1011478581	Jan-2009	01-Feb-2007	TX	80.00	135,920.00	134,582.71	01-Jun-2008	7	8.500%	7,635.96
Loan Group 2 ARM	1011480667	Feb-2009	01-Feb-2007	MD	70.00	357,000.00	355,332.40	01-Aug-2007	17	9.925%	53,126.80
Loan Group 2 ARM	1011490665	Oct-2008	01-Mar-2007	CA	80.00	396,000.00	396,000.00	01-Mar-2007	22	8.000%	48,386.25
Loan Group 2 ARM	1011498596	Sep-2008	01-Feb-2007	NJ	85.00	148,750.00	147,635.09	01-Jun-2007	19	8.625%	20,181.16
Loan Group 2 ARM	1011511063	Oct-2008	01-Feb-2007	CA	95.00	418,000.00	417,051.00	01-Oct-2007	15	9.200%	51,444.26
Loan Group 2 ARM	1011520865	Dec-2008	01-Feb-2007	NV	80.00	244,000.00	242,935.58	01-Sep-2007	16	8.500%	25,548.54
Loan Group 2 ARM	1011532503	Aug-2008	01-Feb-2007	CA	87.50	700,000.00	697,808.97	01-Jul-2007	18	9.375%	91,818.91
Loan Group 2 ARM	1011572531	Jul-2008	01-Feb-2007	CA	80.00	404,000.00	403,999.96	01-Jun-2007	19	8.500%	48,564.18
Loan Group 2 ARM	1011583967	Jan-2009	01-Mar-2007	CA	80.00	284,000.00	280,902.68	01-Feb-2008	11	7.875%	20,324.37
Loan Group 2 ARM	1011584840	Feb-2009	01-Mar-2007	MO	80.00	112,800.00	112,396.35	01-Apr-2008	9	7.875%	7,605.39
Loan Group 2 ARM	1011599638	Jun-2008	01-Mar-2007	MI	90.00	85,500.00	84,851.06	01-Oct-2007	15	9.638%	10,994.08
Loan Group 2 ARM	1011621202	Feb-2009	01-Mar-2007	CA	83.28	254,000.00	252,448.84	01-Apr-2008	9	8.850%	19,353.17
Loan Group 2 ARM	1011625627	Sep-2008	01-Mar-2007	DC	80.00	248,000.00	244,434.68	01-Aug-2007	17	9.200%	33,876.35
Loan Group 2 ARM	1011630416	Oct-2008	01-Mar-2007	CA	80.00	652,000.00	652,000.00	01-Jan-2008	12	7.875%	52,390.87

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Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1011635714	Sep-2008	01-Mar-2007	CA	80.00	400,000.00	391,980.75	01-Aug-2007	17	7.875%	43,785.99
Loan Group 2 ARM	1011638409	Sep-2008	01-Mar-2007	WA	90.00	373,500.00	371,348.69	01-Oct-2007	15	9.300%	46,390.49
Loan Group 2 ARM	1011649291	Jan-2009	01-Mar-2007	CA	95.00	564,300.00	561,194.56	01-Feb-2008	11	7.625%	43,317.17
Loan Group 2 ARM	1011651955	Jan-2009	01-Mar-2007	OR	80.00	332,000.00	330,481.94	01-Mar-2008	10	9.850%	30,939.50
Loan Group 2 ARM	1011657511	Jan-2009	01-Mar-2007	CA	80.00	504,000.00	500,522.34	01-Mar-2008	10	7.750%	28,261.84
Loan Group 2 ARM	1011660302	Sep-2008	01-Feb-2007	MD	95.00	563,896.00	560,713.90	01-Jul-2007	18	9.275%	82,201.27
Loan Group 2 ARM	1011660525	Jan-2009	01-Mar-2007	TN	80.00	221,200.00	217,272.69	01-Apr-2008	9	8.125%	15,256.23
Loan Group 2 ARM	1011665913	Feb-2009	01-Apr-2007	CA	79.55	280,000.00	279,999.99	01-Jan-2008	12	8.650%	26,623.24
Loan Group 2 ARM	1011667350	Dec-2008	01-Mar-2007	FL	80.00	180,000.00	179,060.88	01-Apr-2007	21	9.400%	29,289.98
Loan Group 2 ARM	1011668536	Jul-2008	01-Feb-2007	CO	85.00	221,000.00	217,265.34	01-Mar-2007	22	8.875%	32,525.84
Loan Group 2 ARM	1011672852	Mar-2009	01-Mar-2007	CA	80.00	295,920.00	295,715.84	01-Apr-2008	9	7.875%	19,005.93
Loan Group 2 ARM	1011678909	Feb-2009	01-Mar-2007	AL	90.00	57,150.00	56,417.63	01-Jul-2008	6	9.975%	3,572.42
Loan Group 2 ARM	1011680291	Dec-2007	01-Mar-2007	CA	80.00	528,000.00	528,000.00	01-Mar-2007	22	7.625%	64,581.00
Loan Group 2 ARM	1011682636	Aug-2008	01-Mar-2007	NJ	85.00	255,000.00	252,731.91	01-Mar-2007	22	7.750%	32,624.27
Loan Group 2 ARM	1011697728	Mar-2009	01-Mar-2007	NV	70.00	182,000.00	180,952.02	01-Jun-2008	7	8.900%	11,411.74
Loan Group 2 ARM	1011705746	Sep-2008	01-Mar-2007	OH	80.00	88,000.00	86,677.01	01-Apr-2007	21	8.975%	13,566.71
Loan Group 2 ARM	1011714460	Jan-2009	01-Mar-2007	MT	90.00	135,000.00	134,773.63	01-Mar-2008	10	9.875%	12,640.95
Loan Group 2 ARM	1011737579	May-2008	01-Mar-2007	CA	88.08	133,875.00	132,997.03	01-Aug-2007	17	8.600%	17,103.86
Loan Group 2 ARM	1011762559	Aug-2008	01-Mar-2007	CA	84.66	745,000.00	739,199.03	01-Jul-2007	18	7.990%	92,592.27
Loan Group 2 ARM	1011765627	Aug-2008	01-Mar-2007	MN	80.00	213,600.00	212,201.42	01-Dec-2007	13	7.750%	18,191.49
Loan Group 2 ARM	1011766163	Feb-2009	01-Mar-2007	AZ	95.00	207,100.00	205,712.68	01-May-2008	8	8.525%	13,778.75
Loan Group 2 ARM	1011783251	Feb-2009	01-Mar-2007	TN	77.78	140,000.00	139,068.86	01-Jul-2008	6	8.550%	7,472.99
Loan Group 2 ARM	1011897209	Aug-2008	01-Mar-2007	CA	80.00	585,600.00	585,600.00	01-Sep-2007	16	7.625%	55,327.00
Loan Group 2 ARM	1012050530	Sep-2008	01-Apr-2007	CA	80.00	460,000.00	455,708.24	01-Aug-2007	17	7.175%	48,357.88
Loan Group 2 ARM	1012061323	Dec-2008	01-Apr-2007	FL	80.00	166,400.00	161,877.77	01-Sep-2007	16	6.750%	15,345.24
Loan Group 2 ARM	1012067096	Jan-2009	01-Apr-2007	GA	90.00	99,000.00	98,264.29	01-Mar-2008	10	7.975%	7,356.43
Loan Group 2 ARM	1012074168	Feb-2009	01-Apr-2007	MD	90.00	270,000.00	269,308.11	01-Feb-2008	11	8.650%	23,796.44
Loan Group 2 ARM	1012096019	Dec-2008	01-Apr-2007	MN	80.00	132,000.00	132,000.00	01-Apr-2008	9	7.763%	8,788.23
Loan Group 2 ARM	1012121090	Oct-2008	01-Apr-2007	FL	89.56	184,500.00	183,997.35	01-Oct-2007	15	8.500%	20,875.26
Loan Group 2 ARM	1012132649	Sep-2008	01-May-2007	IL	80.00	268,000.00	265,799.71	01-Sep-2007	16	7.475%	27,907.59
Loan Group 2 ARM	1012138705	Dec-2008	01-Apr-2007	MD	90.00	375,300.00	372,550.14	01-Dec-2007	13	8.150%	35,714.66
Loan Group 2 ARM	1012164677	Nov-2008	01-Apr-2007	PA	90.00	198,000.00	194,684.57	01-Jul-2007	18	8.200%	25,177.18
Loan Group 2 ARM	1012181391	Aug-2008	01-Apr-2007	CA	80.00	496,000.00	496,000.00	01-Oct-2007	15	9.250%	61,483.22
Loan Group 2 ARM	1012193440	Feb-2009	01-Apr-2007	AZ	85.00	206,550.00	204,583.17	01-Mar-2008	10	7.100%	13,539.29
Loan Group 2 ARM	1012199391	Feb-2009	01-Apr-2007	CA	80.00	456,000.00	453,791.20	01-Apr-2008	9	6.925%	26,760.48
Loan Group 2 ARM	1012204526	Nov-2008	01-Apr-2007	CA	66.21	218,500.00	216,447.22	01-Oct-2007	15	7.150%	20,466.33
Loan Group 2 ARM	1012219299	Sep-2008	01-Apr-2007	CA	80.00	192,000.00	190,788.82	01-Dec-2007	13	8.580%	19,312.44
Loan Group 2 ARM	1012222285	Jan-2009	01-Apr-2007	CA	84.15	345,000.00	342,610.78	01-Feb-2008	11	8.250%	28,826.57
Loan Group 2 ARM	1012259183	Oct-2008	01-Apr-2007	CA	90.00	495,000.00	491,667.00	01-Dec-2007	13	8.350%	48,359.04
Loan Group 2 ARM	1012316308	Mar-2009	01-Apr-2007	CO	90.00	279,000.00	277,434.49	01-Mar-2008	10	8.990%	23,592.31

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1012341977	Mar-2009	01-Apr-2007	AZ	80.00	162,400.00	161,013.77	01-Jun-2008	7	7.500%	8,469.22
Loan Group 2 ARM	1012485161	Sep-2008	01-May-2007	NJ	100.00	610,000.00	607,511.26	01-May-2007	20	9.925%	105,195.00
Loan Group 2 Fixed	1010197440	Jan-2009	01-Dec-2006	MI	90.00	82,800.00	81,745.82	01-Jun-2008	7	9.990%	5,823.53
Loan Group 2 Fixed	1010346440	Feb-2009	01-Dec-2006	CA	94.86	351,000.00	346,995.34	01-Aug-2007	17	6.900%	35,303.18
Loan Group 2 Fixed	1010505713	Nov-2007	01-Dec-2006	MD	80.00	240,000.00	237,660.97	01-Feb-2007	23	7.625%	31,175.13
Loan Group 2 Fixed	1010595901	Nov-2008	01-Dec-2006	PA	84.70	155,000.00	152,346.78	01-Oct-2007	15	8.950%	18,345.50
Loan Group 2 Fixed	1010904934	Mar-2008	01-Jan-2007	CO	20.00	50,000.00	49,541.15	01-May-2007	20	10.950%	9,522.39
Loan Group 2 Fixed	1010916752	Jan-2009	01-Feb-2007	MS	90.00	91,800.00	91,314.52	01-May-2008	8	9.500%	6,856.88
Loan Group 2 Fixed	1010918572	May-2008	01-Jan-2007	CA	20.00	75,895.00	75,324.52	01-Jan-2008	12	11.900%	10,032.16
Loan Group 2 Fixed	1011075800	Feb-2009	01-Jan-2007	FL	90.00	60,075.00	59,427.41	01-Aug-2007	17	10.400%	9,347.24
Loan Group 2 Fixed	1011213046	Dec-2008	01-Feb-2007	FL	80.00	118,400.00	116,597.33	01-Oct-2007	15	8.450%	13,188.88
Loan Group 2 Fixed	1011330044	Nov-2008	01-Feb-2007	FL	83.19	195,500.00	191,755.51	01-Jul-2007	18	7.500%	22,533.73
Loan Group 2 Fixed	1011332088	Jan-2009	01-Feb-2007	LA	80.00	253,600.00	247,959.16	01-Jan-2008	12	7.875%	21,478.74
Loan Group 2 Fixed	1011510475	Aug-2008	01-Feb-2007	OH	90.00	76,500.00	75,557.47	01-Jul-2007	18	8.725%	10,391.77
Loan Group 2 Fixed	1011564657	Jul-2008	01-Mar-2007	CA	95.00	451,250.00	448,684.96	01-Aug-2007	17	9.100%	61,242.00
Loan Group 2 Fixed	1012057098	Jun-2008	01-Apr-2007	FL	90.00	270,000.00	265,248.84	01-Jun-2007	19	7.950%	34,874.42
Loan Group 2 Fixed	1012074630	Aug-2008	01-Apr-2007	CA	80.00	360,000.00	357,512.08	01-Sep-2007	16	8.990%	45,642.37
Loan Group 2 Fixed	1012131105	Sep-2008	01-Apr-2007	CA	90.00	432,000.00	430,802.74	01-Dec-2007	13	7.400%	37,156.80
Loan Group 2 Fixed	1012227930	Jan-2009	01-Apr-2007	OR	66.45	103,000.00	102,234.64	01-Feb-2008	11	8.000%	8,327.66

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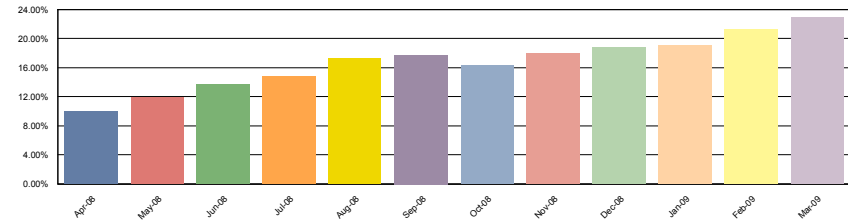
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Summary

New Foreclosure Loans	
Loans in Foreclosure	95
Original Principal Balance	25,286,709.00
Current Scheduled Balance	25,114,139.67
Current Foreclosure Total	
Loans in Foreclosure	881
Original Principal Balance	229,314,201.13
Current Scheduled Balance	227,593,051.29

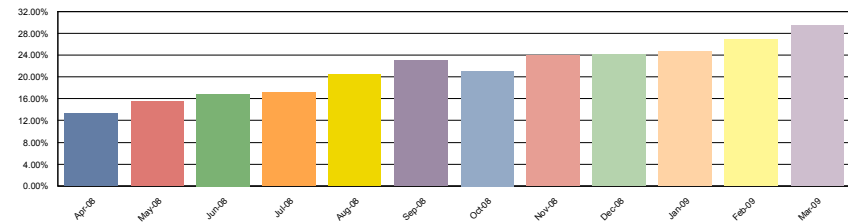
12 Month Foreclosure History



Loan Group 1 ARM

New Foreclosure Loans	
Loans in Foreclosure	24
Original Principal Balance	5,458,440.00
Current Scheduled Balance	5,426,602.81
Current Foreclosure Total	
Loans in Foreclosure	224
Original Principal Balance	51,361,260.00
Current Scheduled Balance	51,053,757.00

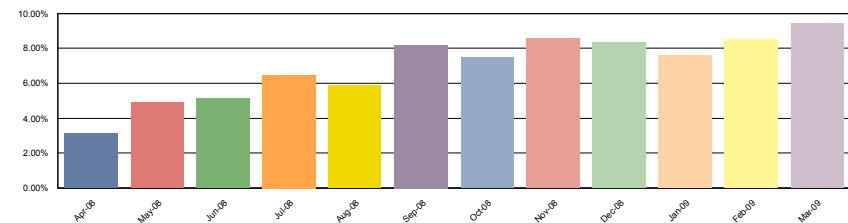
12 Month Foreclosure History



Loan Group 1 Fixed

New Foreclosure Loans	
Loans in Foreclosure	4
Original Principal Balance	478,342.00
Current Scheduled Balance	473,393.85
Current Foreclosure Total	
Loans in Foreclosure	27
Original Principal Balance	5,163,052.00
Current Scheduled Balance	5,097,314.44

12 Month Foreclosure History



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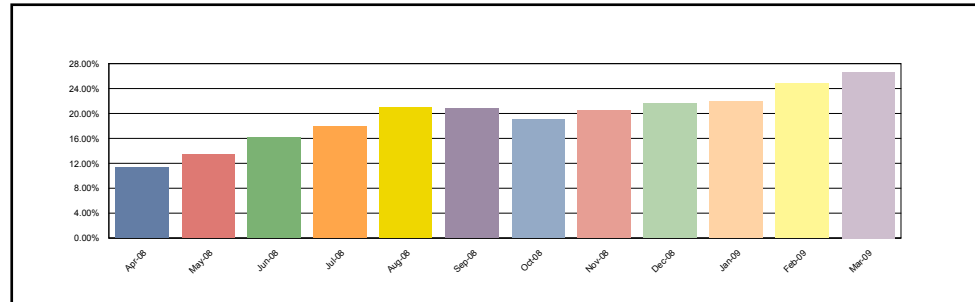
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Loan Group 2 ARM

New Foreclosure Loans	
Loans in Foreclosure	57
Original Principal Balance	17,364,062.00
Current Scheduled Balance	17,253,004.14
Current Foreclosure Total	
Loans in Foreclosure	544
Original Principal Balance	155,187,530.00
Current Scheduled Balance	154,054,055.06

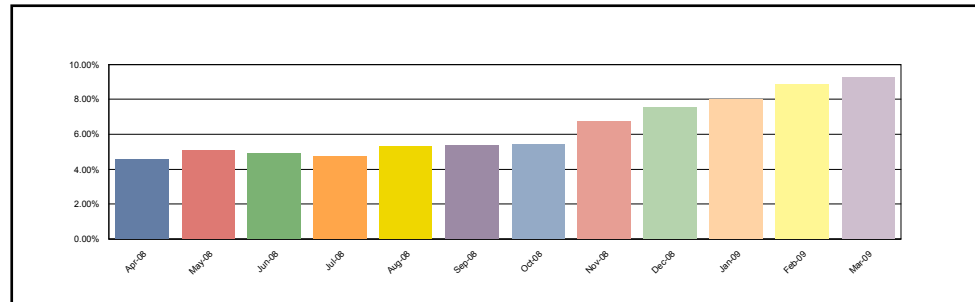
12 Month Foreclosure History



Loan Group 2 Fixed

New Foreclosure Loans	
Loans in Foreclosure	10
Original Principal Balance	1,985,865.00
Current Scheduled Balance	1,961,138.87
Current Foreclosure Total	
Loans in Foreclosure	86
Original Principal Balance	17,602,359.13
Current Scheduled Balance	17,387,924.79

12 Month Foreclosure History



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

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Loan Group 1 ARM	0010604344	Feb-2009	01-Dec-2006	CA	67.57	250,000.00	244,705.15	01-Oct-2008	3	7.850%	7,512.88
Loan Group 1 ARM	1009561495	Nov-2008	01-Nov-2006	NM	65.00	188,500.00	188,500.00	01-May-2008	8	6.000%	12,164.18
Loan Group 1 ARM	1009650157	Jan-2009	01-Jan-2007	MS	63.92	76,700.00	76,052.22	01-Aug-2008	5	8.000%	3,331.79
Loan Group 1 ARM	1009705580	Jan-2009	01-Jan-2007	CA	85.00	335,750.00	333,374.71	01-Nov-2007	14	9.875%	36,748.34
Loan Group 1 ARM	1009880943	Jan-2009	01-Nov-2006	CA	90.00	441,000.00	441,000.00	01-May-2008	8	9.410%	31,979.55
Loan Group 1 ARM	1009932273	Feb-2009	01-Nov-2006	WA	90.00	247,500.00	247,500.00	01-Jul-2007	18	9.375%	35,706.97
Loan Group 1 ARM	1009984724	Oct-2007	01-Nov-2006	FL	75.00	101,250.00	99,696.80	01-May-2007	20	9.700%	16,925.29
Loan Group 1 ARM	1010038979	Oct-2007	01-Nov-2006	CA	82.95	535,000.00	532,229.71	01-May-2007	20	9.990%	92,805.81
Loan Group 1 ARM	1010096530	Mar-2009	01-Nov-2006	CA	90.00	130,500.00	129,922.52	01-Aug-2008	5	10.525%	7,602.93
Loan Group 1 ARM	1010121717	Mar-2009	01-Dec-2006	MO	90.00	99,900.00	99,901.00	01-Jun-2008	7	10.125%	6,379.02

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1010126142	Mar-2009	01-Nov-2006	KY	85.00	120,700.00	120,094.67	01-Jun-2008	7	10.100%	8,655.04
Loan Group 1 ARM	1010144701	Sep-2008	01-Nov-2006	FL	90.00	126,000.00	126,000.00	01-Apr-2008	9	9.063%	9,841.12
Loan Group 1 ARM	1010163075	Jul-2008	01-Dec-2006	CA	80.00	344,000.00	341,254.48	01-Dec-2007	13	10.100%	34,763.28
Loan Group 1 ARM	1010251899	Feb-2009	01-Jan-2007	TN	90.00	112,500.00	110,841.30	01-Aug-2008	5	9.500%	5,833.20
Loan Group 1 ARM	1010297797	Nov-2008	01-Nov-2006	OH	85.00	76,500.00	75,155.01	01-May-2008	8	9.375%	5,444.09
Loan Group 1 ARM	1010299287	Aug-2008	01-Nov-2006	OH	85.00	79,900.00	78,488.81	01-Mar-2008	10	9.375%	6,799.12
Loan Group 1 ARM	1010299660	Aug-2008	01-Nov-2006	OH	85.00	79,050.00	77,607.25	01-Mar-2008	10	9.375%	6,722.83
Loan Group 1 ARM	1010333025	Jan-2008	01-Dec-2006	FL	80.00	113,600.00	111,321.27	01-Aug-2007	17	9.725%	13,562.91
Loan Group 1 ARM	1010338636	Jan-2008	01-Dec-2006	FL	92.34	241,000.00	241,000.00	01-Aug-2007	17	9.200%	27,172.70
Loan Group 1 ARM	1010338725	May-2008	01-Dec-2006	NJ	85.00	399,500.00	393,854.00	01-Dec-2007	13	10.750%	47,133.66
Loan Group 1 ARM	1010346583	May-2008	01-Dec-2006	FL	80.00	96,000.00	95,079.80	01-Nov-2007	14	11.400%	13,855.71
Loan Group 1 ARM	1010381008	Mar-2009	01-Jan-2007	MS	63.49	200,000.00	196,701.59	01-Jan-2008	12	9.200%	20,059.93
Loan Group 1 ARM	1010413420	Jan-2009	01-Dec-2006	CA	90.00	202,500.00	198,731.42	01-Jul-2008	6	9.975%	11,240.43
Loan Group 1 ARM	1010437529	Apr-2008	01-Jan-2007	PA	83.33	76,500.00	75,362.41	01-Jun-2008	7	9.900%	5,327.93
Loan Group 1 ARM	1010480277	Nov-2008	01-Jan-2007	NJ	90.00	145,800.00	143,671.95	01-Jun-2008	7	9.550%	9,780.68
Loan Group 1 ARM	1010488778	Nov-2008	01-Feb-2007	AZ	85.00	179,350.00	179,350.00	01-Apr-2008	9	8.891%	13,403.79
Loan Group 1 ARM	1010496028	Mar-2009	01-Dec-2006	PA	90.00	83,700.00	82,340.44	01-Sep-2008	4	10.250%	3,994.05
Loan Group 1 ARM	1010515846	Sep-2008	01-Jan-2007	CA	81.65	307,000.00	306,999.96	01-Mar-2008	10	5.875%	16,501.20
Loan Group 1 ARM	1010539107	Sep-2008	01-Dec-2006	CA	94.94	244,000.00	241,173.52	01-Apr-2008	9	6.990%	14,386.01
Loan Group 1 ARM	1010540186	Dec-2008	01-Jan-2007	FL	90.00	307,800.00	303,915.23	01-Jun-2008	7	11.125%	21,617.21
Loan Group 1 ARM	1010546812	Dec-2007	01-Jan-2007	IL	80.00	236,000.00	235,999.80	01-Jul-2007	18	6.075%	21,928.40
Loan Group 1 ARM	1010561073	Feb-2008	01-Jan-2007	FL	94.98	171,900.00	171,900.00	01-Sep-2007	16	10.550%	25,913.88
Loan Group 1 ARM	1010568726	Oct-2008	01-Feb-2007	MA	80.00	164,000.00	161,838.68	01-Dec-2007	13	9.850%	18,997.65
Loan Group 1 ARM	1010577440	Sep-2008	01-Jan-2007	FL	95.00	207,189.00	206,178.42	01-Apr-2008	9	10.425%	18,777.40
Loan Group 1 ARM	1010589053	Feb-2008	01-Jan-2007	FL	60.61	200,000.00	198,989.42	01-Feb-2008	11	9.800%	20,076.53
Loan Group 1 ARM	1010594742	Mar-2009	01-Jan-2007	CA	80.00	292,000.00	292,000.00	01-Jun-2008	7	5.825%	11,661.75
Loan Group 1 ARM	1010618744	Nov-2008	01-Feb-2007	NH	80.00	336,000.00	335,781.14	01-Jun-2008	7	8.375%	19,832.04
Loan Group 1 ARM	1010625692	Jan-2009	01-Jan-2007	NJ	90.00	463,500.00	463,500.00	01-Jul-2008	6	7.900%	22,866.00
Loan Group 1 ARM	1010626076	Jun-2008	01-Jan-2007	MD	90.00	197,100.00	197,099.90	01-Oct-2007	15	9.550%	25,269.99
Loan Group 1 ARM	1010672355	Sep-2008	01-Jan-2007	NM	65.00	234,000.00	230,863.50	01-Apr-2008	9	9.974%	20,114.79
Loan Group 1 ARM	1010678484	Mar-2008	01-Jan-2007	FL	90.00	201,141.00	197,908.06	01-Oct-2007	15	9.375%	24,210.78
Loan Group 1 ARM	1010682013	Nov-2008	01-Jan-2007	NJ	74.69	239,000.00	237,422.98	01-May-2008	8	8.875%	16,594.26
Loan Group 1 ARM	1010689828	Nov-2008	01-Mar-2007	FL	74.94	302,000.00	297,951.74	01-Jun-2008	7	9.550%	20,282.56
Loan Group 1 ARM	1010699817	Mar-2008	01-Jan-2007	FL	80.00	236,000.00	236,000.00	01-Mar-2007	22	8.925%	28,978.97
Loan Group 1 ARM	1010710983	Sep-2008	01-Jan-2007	CA	84.94	361,000.00	358,481.96	01-Apr-2007	21	9.625%	53,451.76
Loan Group 1 ARM	1010713141	Sep-2008	01-Jan-2007	CA	90.00	276,300.00	275,423.84	01-Apr-2008	9	9.450%	22,571.63
Loan Group 1 ARM	1010719804	Jun-2008	01-Jan-2007	CA	90.00	401,400.00	401,297.02	01-Dec-2007	13	6.950%	32,354.55
Loan Group 1 ARM	1010725003	Jan-2009	01-Jan-2007	CA	74.92	442,000.00	439,062.54	01-Jul-2008	6	8.900%	24,616.77
Loan Group 1 ARM	1010725726	Sep-2008	01-Jan-2007	TX	90.00	76,500.00	75,254.05	01-Apr-2008	9	9.375%	5,931.47
Loan Group 1 ARM	1010726075	Sep-2008	01-Jan-2007	NV	90.00	387,000.00	386,994.52	01-Jan-2008	12	6.990%	29,301.86

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1010737866	Dec-2008	01-Jan-2007	IL	85.00	261,800.00	258,147.62	01-Nov-2007	14	9.775%	32,075.76
Loan Group 1 ARM	1010752429	Feb-2008	01-Jan-2007	HI	80.00	119,200.00	118,274.26	01-Sep-2007	16	9.375%	14,008.54
Loan Group 1 ARM	1010770016	Feb-2009	01-Feb-2007	NJ	80.00	262,320.00	262,320.00	01-May-2007	20	8.891%	38,972.68
Loan Group 1 ARM	1010796285	Sep-2008	01-Feb-2007	IL	77.89	59,200.00	58,637.15	01-Apr-2008	9	11.450%	5,897.54
Loan Group 1 ARM	1010826154	Nov-2008	01-Jan-2007	UT	95.00	215,650.00	215,214.57	01-Jun-2008	7	9.990%	15,317.91
Loan Group 1 ARM	1010830336	Aug-2008	01-Jan-2007	AZ	90.00	238,500.00	235,258.57	01-Feb-2008	11	7.500%	13,919.55
Loan Group 1 ARM	1010835055	Oct-2008	01-Jan-2007	MT	79.91	175,000.00	173,704.20	01-Apr-2008	9	9.250%	12,939.97
Loan Group 1 ARM	1010847514	Jan-2009	01-Jan-2007	CA	80.00	284,000.00	281,217.75	01-Apr-2007	21	9.250%	36,462.02
Loan Group 1 ARM	1010849246	Dec-2007	01-Feb-2007	FL	80.00	167,920.00	166,592.22	01-May-2007	20	8.875%	23,301.20
Loan Group 1 ARM	1010849889	Jan-2009	01-Jan-2007	NV	90.00	270,000.00	269,907.38	01-Jul-2008	6	7.050%	11,786.00
Loan Group 1 ARM	1010867083	Nov-2008	01-Jan-2007	GA	80.00	74,400.00	73,458.36	01-Nov-2008	2	10.763%	2,516.00
Loan Group 1 ARM	1010872317	Mar-2008	01-Jan-2007	AZ	90.00	297,000.00	297,000.00	01-Feb-2008	11	9.125%	26,080.37
Loan Group 1 ARM	1010873058	Sep-2008	01-Jan-2007	CA	90.00	396,000.00	392,391.80	01-Apr-2008	9	9.375%	27,196.66
Loan Group 1 ARM	1010877054	May-2008	01-Jan-2007	FL	80.00	377,296.00	377,296.00	01-Dec-2007	13	9.250%	34,192.41
Loan Group 1 ARM	1010877401	Mar-2009	01-Jan-2007	CA	88.24	225,000.00	222,619.00	01-May-2008	8	8.990%	13,176.83
Loan Group 1 ARM	1010881076	Feb-2009	01-Feb-2007	WI	90.00	81,000.00	79,571.47	01-Aug-2008	5	10.200%	4,512.29
Loan Group 1 ARM	1010883626	Feb-2009	01-Jan-2007	AZ	90.00	216,000.00	216,000.00	01-Sep-2008	4	5.990%	5,929.20
Loan Group 1 ARM	1010892947	Jan-2009	01-Feb-2007	CA	84.34	350,000.00	350,000.00	01-Aug-2008	5	6.100%	11,433.38
Loan Group 1 ARM	1010894847	Aug-2008	01-Feb-2007	IN	80.00	53,600.00	53,135.72	01-Feb-2008	11	11.000%	6,053.09
Loan Group 1 ARM	1010902721	Sep-2008	01-Jan-2007	MA	80.00	147,600.00	147,554.06	01-Sep-2007	16	8.675%	14,405.22
Loan Group 1 ARM	1010909868	Aug-2008	01-Jan-2007	AZ	80.00	364,000.00	364,000.00	01-Mar-2008	10	8.725%	24,478.98
Loan Group 1 ARM	1010911267	Jan-2009	01-Feb-2007	MD	92.11	350,000.00	349,601.59	01-Jun-2008	7	6.600%	15,994.26
Loan Group 1 ARM	1010916618	Jul-2008	01-Jan-2007	FL	80.00	332,000.00	330,298.02	01-Jan-2008	12	9.750%	35,699.31
Loan Group 1 ARM	1010917653	Dec-2008	01-Jan-2007	CA	80.00	316,000.00	313,124.65	01-Jun-2008	7	7.730%	17,010.00
Loan Group 1 ARM	1010919385	Dec-2008	01-Jan-2007	CA	80.00	108,000.00	107,395.79	01-May-2008	8	9.450%	8,019.83
Loan Group 1 ARM	1010920550	Dec-2008	01-Jan-2007	CA	80.00	108,000.00	107,368.12	01-May-2008	8	9.450%	8,017.85
Loan Group 1 ARM	1010921461	Dec-2008	01-Jan-2007	CA	80.00	168,000.00	167,060.01	01-May-2008	8	9.450%	12,475.32
Loan Group 1 ARM	1010925591	Jan-2008	01-Jan-2007	NJ	95.00	356,250.00	353,635.43	01-Jul-2007	18	8.500%	47,293.35
Loan Group 1 ARM	1010927018	Nov-2008	01-Jan-2007	CA	93.90	161,500.00	161,166.05	01-Nov-2007	14	9.125%	17,704.81
Loan Group 1 ARM	1010930479	Aug-2008	01-Feb-2007	CA	91.20	342,000.00	339,165.02	01-Mar-2008	10	9.125%	25,983.24
Loan Group 1 ARM	1010932388	May-2008	01-Jan-2007	CA	80.00	180,800.00	180,800.00	01-Dec-2007	13	9.071%	16,665.87
Loan Group 1 ARM	1010940734	Aug-2008	01-Jan-2007	NJ	85.71	300,000.00	297,880.72	01-Feb-2008	11	8.850%	26,997.03
Loan Group 1 ARM	1010964227	Feb-2008	01-Jan-2007	AK	70.00	213,500.00	209,937.31	01-Sep-2008	4	8.875%	8,812.12
Loan Group 1 ARM	1010980628	Jan-2009	01-Jan-2007	GA	89.72	288,000.00	287,965.72	01-Jul-2008	6	8.250%	12,478.46
Loan Group 1 ARM	1010991965	May-2008	01-Jan-2007	NM	80.00	235,912.00	231,304.37	01-Dec-2007	13	9.250%	22,361.59
Loan Group 1 ARM	1011020511	Nov-2008	01-Jan-2007	OH	80.00	91,200.00	89,983.12	01-May-2008	8	10.025%	7,163.66
Loan Group 1 ARM	1011024688	Jul-2008	01-Jan-2007	CA	88.70	369,000.00	365,876.59	01-Jan-2008	12	9.250%	32,726.97
Loan Group 1 ARM	1011027907	Sep-2008	01-Jan-2007	CA	95.00	308,750.00	308,750.00	01-Apr-2008	9	9.071%	23,288.44
Loan Group 1 ARM	1011034604	May-2008	01-Jan-2007	CA	85.00	369,750.00	366,405.51	01-Dec-2007	13	9.375%	34,777.60
Loan Group 1 ARM	1011046539	Nov-2008	01-Feb-2007	FL	95.00	204,250.00	201,214.41	01-May-2008	8	9.250%	14,722.16

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Loan Group 1 ARM	1011052291	Jan-2009	01-Feb-2007	TX	80.00	120,000.00	117,905.47	01-Jul-2008	6	8.875%	6,529.47
Loan Group 1 ARM	1011053021	Jan-2009	01-Feb-2007	WA	89.18	196,200.00	196,200.00	01-Jul-2008	6	8.875%	9,105.34
Loan Group 1 ARM	1011060996	Aug-2008	01-Feb-2007	AZ	80.00	122,400.00	122,400.00	01-Feb-2008	11	8.625%	9,315.15
Loan Group 1 ARM	1011066758	Jan-2009	01-Feb-2007	FL	90.00	189,000.00	187,828.87	01-Jul-2008	6	8.950%	10,593.35
Loan Group 1 ARM	1011082384	Oct-2007	01-Feb-2007	TX	80.00	216,000.00	212,340.02	01-May-2007	20	9.125%	31,751.59
Loan Group 1 ARM	1011086629	Sep-2008	01-Jan-2007	CA	94.96	358,000.00	357,953.41	01-Feb-2008	11	8.125%	23,602.47
Loan Group 1 ARM	1011089804	Jan-2009	01-Feb-2007	FL	75.00	240,000.00	238,131.26	01-Jul-2008	6	9.375%	12,527.55
Loan Group 1 ARM	1011091837	Mar-2009	01-Jan-2007	CA	74.95	386,000.00	385,979.76	01-Jan-2008	12	9.125%	32,559.10
Loan Group 1 ARM	1011094282	Mar-2009	01-Jan-2007	NV	82.59	204,000.00	204,000.00	01-Aug-2007	17	6.990%	20,962.70
Loan Group 1 ARM	1011094987	Jun-2008	01-Feb-2007	FL	73.02	230,000.00	228,414.71	01-Dec-2007	13	8.875%	23,159.10
Loan Group 1 ARM	1011095450	Jan-2009	01-Feb-2007	NH	80.00	220,000.00	219,999.97	01-Dec-2007	13	8.625%	20,973.24
Loan Group 1 ARM	1011102576	May-2008	01-Jan-2007	FL	85.00	161,500.00	160,844.02	01-Nov-2007	14	10.400%	21,258.10
Loan Group 1 ARM	1011103183	Jan-2009	01-Feb-2007	IL	80.00	171,200.00	171,200.00	01-Jul-2008	6	8.625%	8,117.76
Loan Group 1 ARM	1011107740	Feb-2009	01-Jan-2007	FL	90.00	148,500.00	147,803.06	01-Sep-2008	4	10.400%	7,320.71
Loan Group 1 ARM	1011108026	Feb-2009	01-Feb-2007	MD	80.00	208,800.00	208,800.00	01-Aug-2008	5	7.675%	8,739.15
Loan Group 1 ARM	1011111085	May-2008	01-Feb-2007	FL	90.00	203,400.00	199,622.13	01-Dec-2007	13	8.875%	19,226.81
Loan Group 1 ARM	1011112645	Sep-2008	01-Feb-2007	FL	80.00	344,000.00	341,089.83	01-Apr-2008	9	8.500%	23,651.75
Loan Group 1 ARM	1011113733	Dec-2007	01-Jan-2007	FL	90.00	175,500.00	174,293.44	01-Nov-2007	14	9.625%	19,406.00
Loan Group 1 ARM	1011114778	Jul-2008	01-Mar-2007	FL	95.00	304,000.00	302,284.27	01-Jan-2008	12	9.125%	30,472.20
Loan Group 1 ARM	1011115839	Feb-2009	01-Feb-2007	MA	80.00	119,920.00	119,185.32	01-Jul-2007	18	8.990%	16,908.62
Loan Group 1 ARM	1011116295	Feb-2009	01-Jan-2007	AZ	90.00	270,000.00	269,917.83	01-Aug-2008	5	7.300%	10,706.71
Loan Group 1 ARM	1011128291	Mar-2008	01-Feb-2007	FL	90.00	225,000.00	223,757.30	01-Jul-2007	18	9.350%	33,081.81
Loan Group 1 ARM	1011129094	Feb-2009	01-Feb-2007	CT	59.31	86,000.00	85,302.19	01-Aug-2008	5	9.300%	4,383.13
Loan Group 1 ARM	1011134890	Feb-2009	01-Jan-2007	AZ	78.15	101,600.00	99,761.89	01-Sep-2008	4	9.375%	4,180.62
Loan Group 1 ARM	1011138299	Jan-2009	01-Jan-2007	CA	83.78	408,000.00	402,965.30	01-Aug-2008	5	9.125%	19,729.95
Loan Group 1 ARM	1011138431	Sep-2008	01-Feb-2007	MD	82.14	184,000.00	180,142.00	01-Jun-2008	7	8.875%	9,934.71
Loan Group 1 ARM	1011153510	Feb-2009	01-Feb-2007	FL	80.00	166,400.00	166,400.00	01-Aug-2008	5	8.500%	6,916.03
Loan Group 1 ARM	1011155117	Aug-2008	01-Feb-2007	FL	85.00	140,250.00	138,286.83	01-Feb-2008	11	9.550%	13,613.22
Loan Group 1 ARM	1011157222	Mar-2009	01-Feb-2007	CA	80.00	248,000.00	245,458.67	01-May-2008	8	8.875%	14,131.46
Loan Group 1 ARM	1011158855	Sep-2008	01-Feb-2007	FL	95.00	218,500.00	218,410.28	01-Apr-2008	9	9.850%	18,719.58
Loan Group 1 ARM	1011177086	Nov-2008	01-Mar-2007	FL	90.00	396,000.00	393,562.24	01-Jun-2008	7	8.825%	24,605.56
Loan Group 1 ARM	1011182301	Sep-2008	01-Feb-2007	NJ	90.00	157,500.00	156,833.27	01-Mar-2008	10	8.990%	13,315.08
Loan Group 1 ARM	1011189046	Sep-2008	01-Feb-2007	NJ	80.00	296,000.00	294,460.05	01-Jun-2007	19	9.625%	46,779.66
Loan Group 1 ARM	1011191088	Feb-2009	01-Feb-2007	AZ	80.00	202,400.00	201,584.07	01-Aug-2008	5	9.125%	8,844.95
Loan Group 1 ARM	1011192078	Mar-2008	01-Feb-2007	FL	90.00	189,000.00	188,260.33	01-Mar-2007	22	10.525%	34,663.72
Loan Group 1 ARM	1011194806	Feb-2009	01-Feb-2007	UT	82.92	364,000.00	364,000.00	01-Aug-2008	5	8.875%	15,924.97
Loan Group 1 ARM	1011197493	Mar-2009	01-Jan-2007	OH	89.99	89,900.00	88,802.91	01-Apr-2008	9	9.625%	7,438.75
Loan Group 1 ARM	1011198599	Dec-2007	01-Feb-2007	FL	90.00	202,500.00	199,352.24	01-Jun-2007	19	9.125%	30,217.24
Loan Group 1 ARM	1011200862	Mar-2009	01-Feb-2007	CA	80.00	268,000.00	266,128.21	01-Jun-2008	7	8.875%	16,156.51
Loan Group 1 ARM	1011203388	Sep-2007	01-Feb-2007	NY	90.00	405,000.00	401,574.40	01-Feb-2007	23	8.750%	54,417.39

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1011203663	Mar-2009	01-Feb-2007	CA	37.04	200,000.00	197,837.17	01-Oct-2008	3	8.820%	5,874.86
Loan Group 1 ARM	1011205242	May-2008	01-Feb-2007	CA	80.00	320,000.00	317,017.33	01-Jun-2007	19	8.750%	39,146.24
Loan Group 1 ARM	1011212779	May-2008	01-Feb-2007	MI	90.00	62,550.00	61,994.74	01-Feb-2008	11	10.875%	6,978.49
Loan Group 1 ARM	1011214367	Mar-2009	01-Feb-2007	FL	90.00	127,800.00	126,098.68	01-Sep-2008	4	9.800%	5,875.20
Loan Group 1 ARM	1011216034	Mar-2009	01-Feb-2007	NV	80.00	296,000.00	295,956.50	01-Sep-2008	4	5.700%	7,694.82
Loan Group 1 ARM	1011217649	Feb-2009	01-Feb-2007	OK	80.00	112,000.00	110,016.96	01-Aug-2008	5	9.150%	5,565.80
Loan Group 1 ARM	1011220458	Mar-2008	01-Feb-2007	OH	77.32	75,000.00	74,725.47	01-Oct-2007	15	10.750%	10,865.45
Loan Group 1 ARM	1011221206	Jan-2009	01-Jan-2007	FL	90.00	117,000.00	115,249.04	01-Jul-2008	6	9.425%	6,876.17
Loan Group 1 ARM	1011227610	Feb-2009	01-Feb-2007	AZ	85.00	382,500.00	382,384.46	01-Sep-2008	4	8.841%	13,919.60
Loan Group 1 ARM	1011230321	Jan-2009	01-Feb-2007	CA	69.79	335,000.00	331,249.66	01-Jun-2008	7	8.500%	16,428.50
Loan Group 1 ARM	1011230704	Jul-2008	01-Feb-2007	CA	80.00	280,000.00	280,000.00	01-Nov-2007	14	8.625%	28,863.28
Loan Group 1 ARM	1011233319	Feb-2009	01-Feb-2007	FL	80.00	244,000.00	242,329.69	01-Aug-2008	5	8.600%	11,463.15
Loan Group 1 ARM	1011233961	Nov-2008	01-Feb-2007	FL	80.00	236,000.00	236,000.00	01-May-2008	8	8.025%	14,799.20
Loan Group 1 ARM	1011237351	Jan-2009	01-Feb-2007	CA	85.00	213,350.00	211,917.40	01-Apr-2008	9	8.875%	15,937.46
Loan Group 1 ARM	1011244478	Mar-2009	01-Feb-2007	FL	80.00	208,000.00	206,244.48	01-Sep-2008	4	8.875%	7,888.53
Loan Group 1 ARM	1011245137	Mar-2008	01-Jan-2007	FL	90.00	171,000.00	168,854.54	01-Oct-2007	15	10.300%	23,548.48
Loan Group 1 ARM	1011245627	Jan-2009	01-Feb-2007	AZ	65.00	152,750.00	152,013.23	01-Jun-2008	7	10.000%	10,664.12
Loan Group 1 ARM	1011250852	Feb-2009	01-Feb-2007	AZ	56.16	237,000.00	235,800.17	01-Aug-2008	5	9.975%	13,043.06
Loan Group 1 ARM	1011256320	Dec-2008	01-Feb-2007	CA	95.00	384,750.00	384,734.37	01-Jun-2008	7	8.500%	22,074.12
Loan Group 1 ARM	1011266729	Sep-2008	01-Feb-2007	FL	90.00	252,000.00	250,761.01	01-Apr-2008	9	9.750%	21,288.51
Loan Group 1 ARM	1011268576	Feb-2009	01-Feb-2007	FL	73.45	213,000.00	211,837.14	01-Oct-2007	15	9.390%	26,732.63
Loan Group 1 ARM	1011270689	Jan-2009	01-Feb-2007	WI	74.98	168,700.00	167,498.46	01-Jul-2008	6	8.875%	9,102.00
Loan Group 1 ARM	1011270803	Jan-2009	01-Feb-2007	NV	80.00	224,000.00	224,000.00	01-Jul-2008	6	8.625%	11,657.38
Loan Group 1 ARM	1011272936	Feb-2009	01-Feb-2007	OR	83.12	320,000.00	317,246.10	01-Jan-2008	12	8.875%	27,336.87
Loan Group 1 ARM	1011275835	Jan-2009	01-Feb-2007	PA	90.00	108,000.00	106,465.19	01-Aug-2008	5	9.475%	5,587.29
Loan Group 1 ARM	1011276576	Aug-2008	01-Feb-2007	FL	93.14	190,000.00	190,000.00	01-Feb-2008	11	8.500%	16,010.30
Loan Group 1 ARM	1011284424	Jan-2009	01-Feb-2007	WA	65.00	113,100.00	112,559.73	01-Jun-2008	7	9.850%	7,901.13
Loan Group 1 ARM	1011286805	Mar-2009	01-Mar-2007	CA	80.00	336,000.00	333,031.38	01-Sep-2008	4	7.750%	11,775.53
Loan Group 1 ARM	1011288233	Aug-2008	01-Feb-2007	FL	90.00	297,000.00	294,724.54	01-Feb-2008	11	8.500%	24,717.83
Loan Group 1 ARM	1011290051	Mar-2008	01-Feb-2007	CT	90.00	238,500.00	237,039.00	01-Oct-2007	15	8.990%	28,573.95
Loan Group 1 ARM	1011291844	Nov-2008	01-Feb-2007	FL	90.00	336,600.00	336,600.00	01-Apr-2007	21	9.050%	52,762.16
Loan Group 1 ARM	1011296723	Jan-2009	01-Feb-2007	CA	80.00	173,600.00	171,512.81	01-Jul-2008	6	8.500%	7,659.65
Loan Group 1 ARM	1011298883	Feb-2009	01-Feb-2007	GA	90.00	369,000.00	369,000.00	01-Jun-2008	7	8.700%	22,693.50
Loan Group 1 ARM	1011299953	Sep-2008	01-Feb-2007	WI	80.00	124,000.00	124,000.00	01-Mar-2008	10	8.975%	10,509.00
Loan Group 1 ARM	1011300709	Dec-2007	01-Feb-2007	CA	90.00	407,700.00	405,724.73	01-Jul-2007	18	9.800%	63,017.18
Loan Group 1 ARM	1011301735	Jan-2009	01-Feb-2007	PA	70.00	171,500.00	168,909.32	01-Jul-2008	6	9.375%	9,831.33
Loan Group 1 ARM	1011302100	Feb-2008	01-Feb-2007	NY	66.27	275,000.00	271,557.10	01-Sep-2007	16	8.200%	31,467.49
Loan Group 1 ARM	1011303699	Dec-2008	01-Feb-2007	CA	64.98	373,000.00	372,995.05	01-Jul-2008	6	8.500%	16,163.16
Loan Group 1 ARM	1011305937	Mar-2009	01-Feb-2007	CA	75.00	240,000.00	237,711.48	01-Sep-2008	4	9.125%	9,091.95
Loan Group 1 ARM	1011307908	Mar-2009	01-Feb-2007	FL	90.00	189,000.00	189,000.00	01-Aug-2007	17	8.500%	20,593.21

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Loan Group 1 ARM	1011307953	Feb-2009	01-Feb-2007	FL	80.00	232,000.00	230,541.96	01-Aug-2008	5	8.900%	11,308.42
Loan Group 1 ARM	1011308462	Aug-2008	01-Feb-2007	FL	75.00	247,500.00	242,451.25	01-Feb-2008	11	8.875%	19,101.71
Loan Group 1 ARM	1011308541	Feb-2009	01-Feb-2007	FL	82.97	244,750.00	242,925.96	01-Aug-2008	5	9.600%	12,904.17
Loan Group 1 ARM	1011309256	Sep-2008	01-Feb-2007	IL	80.00	348,000.00	346,133.24	01-Apr-2008	9	9.450%	28,435.26
Loan Group 1 ARM	1011309871	Aug-2008	01-Feb-2007	FL	90.00	171,000.00	169,635.48	01-Mar-2008	10	8.875%	12,981.76
Loan Group 1 ARM	1011311868	Jan-2009	01-Feb-2007	CA	57.86	251,700.00	249,352.26	01-Apr-2008	9	9.125%	16,474.63
Loan Group 1 ARM	1011312368	Dec-2007	01-Feb-2007	FL	85.00	128,350.00	127,707.35	01-Jan-2008	12	9.700%	13,728.41
Loan Group 1 ARM	1011315677	Jun-2008	01-Feb-2007	CA	70.00	399,000.00	395,360.18	01-Nov-2007	14	8.500%	37,671.53
Loan Group 1 ARM	1011318898	Feb-2009	01-Feb-2007	CT	80.00	150,400.00	146,814.60	01-Sep-2008	4	8.875%	5,614.76
Loan Group 1 ARM	1011319888	Sep-2008	01-Feb-2007	MI	80.00	96,000.00	95,150.31	01-Apr-2008	9	10.750%	8,945.65
Loan Group 1 ARM	1011320769	Mar-2008	01-Feb-2007	FL	90.00	369,000.00	366,389.17	01-Sep-2007	16	8.875%	44,069.08
Loan Group 1 ARM	1011324284	Feb-2009	01-Feb-2007	AZ	80.00	172,000.00	171,190.58	01-Aug-2008	5	9.900%	9,394.38
Loan Group 1 ARM	1011324426	Nov-2008	01-Feb-2007	TN	80.00	159,992.00	156,599.87	01-May-2008	8	8.500%	9,463.61
Loan Group 1 ARM	1011334549	Sep-2008	01-Feb-2007	IL	95.00	231,800.00	227,615.76	01-Apr-2008	9	8.375%	16,290.22
Loan Group 1 ARM	1011334870	Jan-2008	01-Feb-2007	FL	75.00	135,000.00	134,288.13	01-Aug-2007	17	9.625%	19,204.90
Loan Group 1 ARM	1011350334	Aug-2008	01-Feb-2007	CA	85.00	374,000.00	371,062.00	01-Mar-2008	10	8.875%	28,581.74
Loan Group 1 ARM	1011357523	Aug-2008	01-Feb-2007	NY	53.47	270,000.00	268,221.28	01-Feb-2008	11	10.250%	24,377.08
Loan Group 1 ARM	1011359184	Jan-2009	01-Feb-2007	WI	90.00	351,000.00	348,713.94	01-Jul-2008	6	8.775%	19,260.85
Loan Group 1 ARM	1011360350	Feb-2009	01-Feb-2007	AZ	72.91	160,400.00	160,255.21	01-Jun-2008	7	9.375%	10,129.45
Loan Group 1 ARM	1011361929	Mar-2009	01-Feb-2007	CA	52.98	260,640.00	260,640.00	01-Jul-2008	6	8.891%	12,865.32
Loan Group 1 ARM	1011364837	Sep-2008	01-Feb-2007	OH	85.00	61,200.00	60,275.73	01-Apr-2008	9	9.825%	5,169.83
Loan Group 1 ARM	1011365774	Aug-2008	01-Feb-2007	FL	90.00	135,000.00	134,180.45	01-Feb-2008	11	9.025%	12,413.81
Loan Group 1 ARM	1011365836	Apr-2008	01-Feb-2007	OH	80.00	70,400.00	70,004.23	01-Oct-2007	15	10.350%	9,771.14
Loan Group 1 ARM	1011367610	Nov-2008	01-Feb-2007	FL	90.00	82,710.00	81,826.22	01-May-2008	8	11.125%	7,262.29
Loan Group 1 ARM	1011368762	Apr-2008	01-Feb-2007	IL	73.47	180,000.00	176,769.46	01-Oct-2007	15	8.950%	21,299.56
Loan Group 1 ARM	1011368904	Feb-2009	01-Feb-2007	CA	90.00	364,500.00	362,602.66	01-Apr-2008	9	9.250%	29,111.48
Loan Group 1 ARM	1011369182	Feb-2009	01-Feb-2007	FL	90.00	211,500.00	210,105.78	01-Aug-2008	5	9.125%	10,209.52
Loan Group 1 ARM	1011384361	Feb-2009	01-Feb-2007	FL	80.00	159,120.00	159,119.94	01-Aug-2008	5	8.625%	7,342.69
Loan Group 1 ARM	1011408229	Dec-2008	01-Feb-2007	FL	75.00	58,500.00	58,277.20	01-Jun-2008	7	7.825%	3,204.11
Loan Group 1 ARM	1011408835	Jan-2009	01-Feb-2007	CT	80.00	346,000.00	344,684.84	01-Jul-2008	6	8.500%	17,144.61
Loan Group 1 ARM	1011418316	Aug-2008	01-Feb-2007	FL	89.80	176,000.00	174,984.96	01-Feb-2008	11	9.200%	16,519.78
Loan Group 1 ARM	1011442691	Oct-2008	01-Feb-2007	MD	80.00	256,000.00	261,502.03	01-Jan-2008	12	8.000%	20,718.81
Loan Group 1 ARM	1011453394	Feb-2009	01-Feb-2007	GA	85.00	88,400.00	86,654.33	01-Sep-2008	4	9.625%	3,962.04
Loan Group 1 ARM	1011460377	Mar-2009	01-Feb-2007	CA	85.00	338,300.00	336,603.48	01-Jun-2008	7	8.875%	17,377.37
Loan Group 1 ARM	1011486377	Feb-2009	01-Mar-2007	CA	90.00	403,200.00	403,200.00	01-Sep-2008	4	7.625%	13,293.85
Loan Group 1 ARM	1011500057	Sep-2008	01-Feb-2007	FL	93.53	260,000.00	259,531.02	01-Apr-2008	9	9.450%	21,298.23
Loan Group 1 ARM	1011504507	Sep-2008	01-Mar-2007	AZ	80.00	183,200.00	183,199.98	01-Apr-2008	9	7.750%	9,694.34
Loan Group 1 ARM	1011529367	May-2008	01-Mar-2007	TX	90.00	82,800.00	82,320.67	01-Dec-2007	13	9.325%	9,097.68
Loan Group 1 ARM	1011530284	May-2008	01-Mar-2007	TX	90.00	82,800.00	82,320.07	01-Dec-2007	13	9.325%	9,097.63
Loan Group 1 ARM	1011535939	Mar-2009	01-Feb-2007	WI	90.00	351,000.00	349,973.72	01-Apr-2008	9	8.625%	25,821.67

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Loan Group 1 ARM	1011545152	Mar-2009	01-Feb-2007	CA	75.00	127,500.00	125,153.49	01-Mar-2008	10	8.875%	10,398.15
Loan Group 1 ARM	1011569812	Feb-2009	01-Feb-2007	OR	80.00	204,000.00	204,000.00	01-Aug-2008	5	8.080%	7,320.20
Loan Group 1 ARM	1011572265	Dec-2008	01-Mar-2007	CA	72.45	355,000.00	351,264.39	01-May-2008	8	8.000%	19,337.07
Loan Group 1 ARM	1011573898	Dec-2007	01-Mar-2007	HI	80.00	433,600.00	433,599.98	01-Jul-2007	18	7.750%	46,729.30
Loan Group 1 ARM	1011574628	Jan-2009	01-Feb-2007	NE	90.00	101,700.00	101,087.49	01-Jul-2008	6	9.050%	5,768.53
Loan Group 1 ARM	1011583976	Dec-2008	01-Mar-2007	CA	64.05	253,000.00	251,612.70	01-Dec-2008	1	9.225%	5,490.94
Loan Group 1 ARM	1011648425	Dec-2007	01-Mar-2007	NY	59.29	415,000.00	415,000.00	01-Jun-2007	19	7.750%	45,736.49
Loan Group 1 ARM	1011660062	Apr-2008	01-Mar-2007	NJ	80.00	190,400.00	188,535.30	01-Feb-2008	11	8.250%	15,867.82
Loan Group 1 ARM	1011674440	Dec-2008	01-Mar-2007	MD	80.00	249,600.00	248,613.67	01-Jul-2008	6	7.750%	11,807.62
Loan Group 1 ARM	1011676723	Feb-2009	01-Mar-2007	TX	68.97	100,000.00	98,081.87	01-Jul-2008	6	7.850%	4,823.64
Loan Group 1 ARM	1011677848	Mar-2008	01-Mar-2007	FL	90.00	225,000.00	224,419.46	01-Oct-2007	15	8.750%	26,254.64
Loan Group 1 ARM	1011738694	Nov-2008	01-Mar-2007	NJ	80.00	280,000.00	279,961.86	01-May-2008	8	7.625%	15,415.44
Loan Group 1 ARM	1011747835	Mar-2009	01-Mar-2007	NJ	90.00	436,500.00	434,403.66	01-Sep-2008	4	7.875%	14,163.37
Loan Group 1 ARM	1011794711	May-2008	01-Mar-2007	CA	80.00	332,000.00	332,000.00	01-Dec-2007	13	7.975%	31,021.35
Loan Group 1 Fixed	1009564688	Jul-2008	01-Nov-2006	FL	75.00	116,250.00	115,448.83	01-Jan-2008	12	9.000%	11,470.73
Loan Group 1 Fixed	1010573701	Mar-2009	01-Feb-2007	SC	85.00	80,750.00	79,547.06	01-Aug-2008	5	10.500%	4,649.95
Loan Group 1 Fixed	1010609834	Sep-2008	01-Dec-2006	TX	80.00	52,000.00	48,652.77	01-Jan-2008	12	11.990%	6,653.21
Loan Group 1 Fixed	1010676084	May-2008	01-Jan-2007	FL	80.00	188,000.00	185,663.05	01-Oct-2007	15	10.350%	26,023.55
Loan Group 1 Fixed	1010723906	Nov-2008	01-Jan-2007	FL	69.88	88,750.00	87,011.24	01-Jun-2008	7	8.100%	4,979.14
Loan Group 1 Fixed	1010766735	Oct-2008	01-Jan-2007	FL	72.69	165,000.00	163,871.61	01-Apr-2008	9	8.750%	12,413.11
Loan Group 1 Fixed	1010853098	Aug-2008	01-Jan-2007	CA	90.00	395,100.00	390,700.91	01-Mar-2008	10	7.100%	25,858.23
Loan Group 1 Fixed	1010981725	Dec-2008	01-Jan-2007	CA	94.97	359,000.00	354,442.57	01-Jul-2008	6	6.500%	14,209.87
Loan Group 1 Fixed	1011008937	Nov-2008	01-Feb-2007	FL	58.58	156,000.00	154,698.63	01-May-2008	8	8.600%	10,459.06
Loan Group 1 Fixed	1011034757	Mar-2008	01-Feb-2007	FL	85.00	178,500.00	176,392.74	01-Aug-2007	17	8.850%	23,432.15
Loan Group 1 Fixed	1011052433	Sep-2008	01-Jan-2007	NJ	85.00	327,250.00	325,303.86	01-Apr-2008	9	9.750%	27,618.26
Loan Group 1 Fixed	1011062832	Jan-2009	01-Feb-2007	CA	95.00	172,900.00	171,518.32	01-Mar-2008	10	8.050%	12,977.28
Loan Group 1 Fixed	1011116954	Nov-2008	01-Feb-2007	PA	70.99	100,800.00	99,813.33	01-May-2008	8	11.300%	9,003.69
Loan Group 1 Fixed	1011152771	Mar-2009	01-Jan-2007	TX	90.00	64,800.00	64,027.34	01-Sep-2008	4	10.550%	3,222.93
Loan Group 1 Fixed	1011190123	Feb-2009	01-Feb-2007	CA	40.24	330,000.00	321,432.08	01-Oct-2008	3	6.330%	7,833.56
Loan Group 1 Fixed	1011199721	Nov-2008	01-Feb-2007	FL	77.34	215,000.00	210,184.18	01-Jun-2008	7	9.800%	14,707.26
Loan Group 1 Fixed	1011267292	Dec-2008	01-Feb-2007	MD	80.00	123,680.00	121,520.27	01-Jul-2008	6	8.975%	6,886.74
Loan Group 1 Fixed	1011277138	Mar-2009	01-Feb-2007	NV	80.00	206,400.00	205,139.16	01-Sep-2008	4	9.000%	8,726.22
Loan Group 1 Fixed	1011288769	Sep-2008	01-Feb-2007	TX	80.00	280,000.00	274,208.28	01-Jan-2008	12	7.550%	22,698.14
Loan Group 1 Fixed	1011296778	Feb-2009	01-Feb-2007	TX	80.00	92,120.00	91,083.20	01-Aug-2008	5	10.700%	5,429.71
Loan Group 1 Fixed	1011346803	Aug-2008	01-Feb-2007	TX	80.00	128,000.00	126,172.77	01-Mar-2008	10	9.950%	11,966.12
Loan Group 1 Fixed	1011388517	Nov-2008	01-Feb-2007	FL	80.00	172,800.00	170,476.49	01-Jul-2008	6	9.750%	10,539.63
Loan Group 1 Fixed	1011484208	Jun-2008	01-Mar-2007	NY	80.00	358,560.00	355,677.17	01-Dec-2007	13	7.875%	32,878.15
Loan Group 1 Fixed	1011522453	Mar-2009	01-Feb-2007	FL	80.00	126,392.00	124,680.29	01-Dec-2007	13	9.275%	13,726.11
Loan Group 1 Fixed	1011536108	Sep-2008	01-Feb-2007	FL	90.00	283,500.00	282,082.69	01-Apr-2008	9	9.700%	23,818.57
Loan Group 1 Fixed	1011545036	Nov-2008	01-Mar-2007	FL	80.00	240,000.00	236,815.03	01-Jun-2008	7	9.600%	16,209.38

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Loan Group 1 Fixed	1011694348	Feb-2009	01-Mar-2007	IL	95.00	161,500.00	160,750.57	01-Aug-2008	5	9.800%	8,727.77
Loan Group 2 ARM	0010582056	Jan-2009	01-Dec-2006	CA	80.00	276,000.00	273,130.65	01-Aug-2008	5	9.825%	13,503.68
Loan Group 2 ARM	0010594653	Aug-2008	01-Dec-2006	MD	80.00	292,000.00	289,380.34	01-Mar-2008	10	7.925%	21,534.59
Loan Group 2 ARM	0010607806	Mar-2009	01-Jan-2007	CA	67.22	324,000.00	321,081.03	01-Aug-2008	5	9.125%	14,478.33
Loan Group 2 ARM	1003038901	Oct-2008	01-Nov-2005	CA	80.00	504,000.00	504,000.00	01-Sep-2007	16	8.875%	64,638.00
Loan Group 2 ARM	1007344787	May-2008	01-Jan-2007	NC	79.99	250,350.00	244,912.79	01-Nov-2007	14	9.125%	23,543.42
Loan Group 2 ARM	1009556955	Mar-2009	01-Nov-2006	FL	55.26	105,000.00	104,156.05	01-Sep-2008	4	9.125%	4,443.57
Loan Group 2 ARM	1009647439	Jul-2008	01-Nov-2006	CA	70.00	205,800.00	204,183.70	01-Jan-2008	12	9.375%	19,647.66
Loan Group 2 ARM	1009898471	Oct-2008	01-Nov-2006	PA	85.00	425,850.00	422,342.29	01-Oct-2007	15	9.875%	48,705.41
Loan Group 2 ARM	1009985867	Mar-2009	01-Dec-2006	CA	80.00	266,311.00	266,302.80	01-Aug-2008	5	8.175%	10,591.09
Loan Group 2 ARM	1010029159	Feb-2009	01-Nov-2006	FL	90.00	178,200.00	176,294.99	01-Sep-2008	4	8.990%	7,192.99
Loan Group 2 ARM	1010078514	Jan-2009	01-Dec-2006	PA	80.00	89,600.00	88,683.46	01-Jul-2008	6	9.250%	4,587.54
Loan Group 2 ARM	1010139593	Feb-2008	01-Dec-2006	NJ	95.00	251,750.00	248,722.02	01-Sep-2007	16	6.850%	23,793.01
Loan Group 2 ARM	1010171020	Aug-2008	01-Dec-2006	FL	80.00	424,000.00	424,000.00	01-Feb-2008	11	9.400%	34,467.64
Loan Group 2 ARM	1010174116	Jun-2008	01-Dec-2006	CA	80.00	428,000.00	424,734.69	01-Oct-2007	15	10.125%	49,511.62
Loan Group 2 ARM	1010192454	Sep-2008	01-Dec-2006	CA	90.00	360,000.00	357,034.92	01-Nov-2007	14	9.875%	38,019.63
Loan Group 2 ARM	1010201998	Jul-2008	01-Dec-2006	NY	80.00	392,000.00	388,787.70	01-Jan-2008	12	8.250%	35,235.65
Loan Group 2 ARM	1010202238	Feb-2009	01-Jan-2007	FL	75.00	64,500.00	63,337.91	01-Sep-2008	4	9.375%	2,701.81
Loan Group 2 ARM	1010219024	Feb-2009	01-Nov-2006	NE	95.00	232,750.00	228,596.92	01-Aug-2008	5	9.125%	11,445.66
Loan Group 2 ARM	1010219701	Jan-2009	01-Feb-2007	CA	80.00	226,400.00	223,919.39	01-Jul-2008	6	8.500%	10,167.87
Loan Group 2 ARM	1010224982	Jun-2008	01-Dec-2006	CA	70.00	437,500.00	433,430.47	01-Jan-2008	12	9.550%	38,621.48
Loan Group 2 ARM	1010250658	Nov-2008	01-Nov-2006	IN	90.00	102,600.00	100,634.42	01-Sep-2008	4	9.350%	4,462.97
Loan Group 2 ARM	1010262477	Mar-2008	01-Dec-2006	OH	90.00	100,260.00	99,604.51	01-Sep-2007	16	10.000%	12,943.22
Loan Group 2 ARM	1010263895	Aug-2008	01-Dec-2006	FL	80.00	325,600.00	317,100.82	01-Feb-2008	11	8.475%	22,771.55
Loan Group 2 ARM	1010275105	Mar-2009	01-Dec-2006	WI	80.00	84,000.00	82,543.13	01-Sep-2008	4	10.625%	3,982.75
Loan Group 2 ARM	1010297350	Oct-2007	01-Feb-2007	NM	87.58	130,500.00	128,814.51	01-Jul-2007	18	9.950%	20,400.96
Loan Group 2 ARM	1010305724	Nov-2008	01-Dec-2006	HI	85.00	292,825.00	290,795.95	01-Jun-2008	7	10.600%	19,623.36
Loan Group 2 ARM	1010305840	Aug-2007	01-Dec-2006	OH	90.00	54,000.00	53,371.76	01-Mar-2007	22	10.250%	9,580.99
Loan Group 2 ARM	1010306929	Aug-2008	01-Dec-2006	SC	80.00	177,600.00	175,982.06	01-Mar-2008	10	9.625%	13,736.00
Loan Group 2 ARM	1010307410	Feb-2009	01-Dec-2006	FL	80.00	120,000.00	118,239.15	01-Sep-2008	4	9.875%	5,518.92
Loan Group 2 ARM	1010309114	Feb-2009	01-Jan-2007	FL	79.79	74,998.00	74,496.12	01-Aug-2008	5	9.125%	3,668.13
Loan Group 2 ARM	1010333383	Sep-2008	01-Dec-2006	IN	85.00	63,750.00	63,103.04	01-Feb-2008	11	11.375%	6,526.00
Loan Group 2 ARM	1010355288	Jan-2009	01-Dec-2006	AZ	77.68	217,500.00	215,707.53	01-Jun-2008	7	7.000%	10,539.07
Loan Group 2 ARM	1010371377	Feb-2008	01-Dec-2006	NY	95.00	565,250.00	560,352.14	01-Sep-2007	16	8.050%	63,658.00
Loan Group 2 ARM	1010378423	May-2008	01-Dec-2006	CA	90.00	477,000.00	473,741.60	01-Nov-2007	14	10.650%	54,738.74
Loan Group 2 ARM	1010382187	Sep-2008	01-Dec-2006	LA	80.00	76,800.00	75,921.19	01-Jul-2007	18	10.950%	13,284.07
Loan Group 2 ARM	1010386986	Sep-2008	01-Dec-2006	FL	80.00	136,000.00	135,229.88	01-Mar-2008	10	9.550%	12,255.76
Loan Group 2 ARM	1010426988	Nov-2008	01-Feb-2007	FL	80.00	96,000.00	95,352.03	01-Dec-2007	13	8.650%	9,735.46
Loan Group 2 ARM	1010441453	Jan-2009	01-Dec-2006	CA	56.88	310,000.00	306,580.68	01-Aug-2008	5	8.990%	13,665.76
Loan Group 2 ARM	1010444183	Aug-2008	01-Dec-2006	CA	80.00	272,000.00	269,768.30	01-Feb-2008	11	9.750%	23,015.97

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1010445627	Mar-2009	01-Dec-2006	CA	80.00	404,000.00	400,565.49	01-Aug-2008	5	9.875%	19,920.62
Loan Group 2 ARM	1010446644	May-2008	01-Dec-2006	FL	84.54	175,000.00	173,548.72	01-Dec-2007	13	10.000%	17,462.87
Loan Group 2 ARM	1010451726	Jul-2008	01-Jan-2007	FL	90.00	346,500.00	344,684.83	01-Jan-2008	12	9.875%	37,045.71
Loan Group 2 ARM	1010476004	Aug-2008	01-Dec-2006	NV	95.00	337,250.00	335,341.88	01-Mar-2008	10	10.000%	30,724.55
Loan Group 2 ARM	1010476969	Jul-2008	01-Jan-2007	NJ	80.00	312,000.00	309,491.19	01-Jan-2008	12	8.175%	27,778.48
Loan Group 2 ARM	1010478440	Jan-2008	01-Dec-2006	KS	85.00	100,725.00	100,169.63	01-Jul-2007	18	10.250%	14,698.35
Loan Group 2 ARM	1010480909	Dec-2008	01-Dec-2006	CA	84.45	464,500.00	460,581.89	01-Sep-2008	4	10.250%	21,335.34
Loan Group 2 ARM	1010512000	Dec-2007	01-Dec-2006	OH	90.00	81,900.00	80,830.99	01-Jun-2007	19	10.000%	12,684.51
Loan Group 2 ARM	1010512689	May-2008	01-Dec-2006	NJ	90.00	207,000.00	203,519.73	01-Nov-2007	14	10.250%	23,725.94
Loan Group 2 ARM	1010524293	Apr-2008	01-Jan-2007	FL	77.78	210,000.00	208,272.30	01-Oct-2007	15	9.375%	22,783.22
Loan Group 2 ARM	1010532042	Feb-2009	01-Feb-2007	ME	90.00	171,000.00	168,262.62	01-Aug-2008	5	8.875%	8,242.50
Loan Group 2 ARM	1010542736	Feb-2009	01-Jan-2007	NY	76.92	400,000.00	395,418.19	01-Jul-2007	18	9.125%	51,405.95
Loan Group 2 ARM	1010543753	Jun-2008	01-Jan-2007	NJ	79.12	360,000.00	350,736.10	01-Dec-2007	13	6.600%	26,962.53
Loan Group 2 ARM	1010559585	Jun-2008	01-Jan-2007	CA	90.00	477,000.00	474,408.03	01-Oct-2007	15	9.550%	60,940.61
Loan Group 2 ARM	1010559647	Aug-2008	01-Feb-2007	FL	56.35	142,000.00	139,984.18	01-Mar-2008	10	7.975%	8,156.02
Loan Group 2 ARM	1010565177	Nov-2008	01-Dec-2006	FL	84.98	78,950.00	78,301.42	01-May-2008	8	10.000%	5,825.07
Loan Group 2 ARM	1010570081	Sep-2008	01-Jan-2007	UT	85.00	196,350.00	195,863.27	01-Mar-2008	10	10.125%	18,722.87
Loan Group 2 ARM	1010577100	Sep-2007	01-Jan-2007	GA	85.00	55,250.00	54,630.47	01-Apr-2007	21	10.850%	10,418.88
Loan Group 2 ARM	1010580935	Dec-2008	01-Dec-2006	CA	94.52	500,000.00	499,981.48	01-Aug-2008	5	6.400%	17,207.68
Loan Group 2 ARM	1010582434	Nov-2008	01-Dec-2006	MO	85.00	162,350.00	164,729.26	01-Jun-2008	7	8.050%	9,343.92
Loan Group 2 ARM	1010596704	Sep-2008	01-Jan-2007	NJ	75.00	183,750.00	180,874.59	01-Apr-2008	9	9.200%	14,479.51
Loan Group 2 ARM	1010598329	Sep-2008	01-Dec-2006	NY	75.00	480,000.00	469,605.34	01-May-2008	8	9.875%	33,454.42
Loan Group 2 ARM	1010610332	Jan-2008	01-Jan-2007	FL	71.64	213,500.00	212,234.81	01-Nov-2007	14	9.250%	24,810.05
Loan Group 2 ARM	1010624318	Oct-2008	01-Jan-2007	CA	75.00	510,000.00	504,394.83	01-Apr-2008	9	8.850%	31,948.41
Loan Group 2 ARM	1010632746	Jun-2008	01-Feb-2007	NY	95.00	342,000.00	339,156.44	01-May-2007	20	8.625%	46,311.96
Loan Group 2 ARM	1010637509	Dec-2007	01-Jan-2007	OK	90.00	54,900.00	54,345.05	01-Oct-2008	3	11.350%	2,459.96
Loan Group 2 ARM	1010640103	Jan-2009	01-Jan-2007	CA	88.95	507,000.00	507,000.00	01-Aug-2008	5	8.890%	21,433.46
Loan Group 2 ARM	1010651234	Jun-2008	01-Jan-2007	CA	95.00	418,000.00	417,886.78	01-Nov-2007	14	9.125%	44,548.52
Loan Group 2 ARM	1010660368	Aug-2008	01-Jan-2007	CA	80.00	315,920.00	315,920.00	01-Feb-2008	11	6.850%	21,732.75
Loan Group 2 ARM	1010676066	Jul-2008	01-Dec-2006	FL	80.00	376,000.00	372,963.49	01-Jan-2008	12	10.075%	35,447.06
Loan Group 2 ARM	1010684583	Nov-2008	01-Jan-2007	FL	74.71	193,500.00	188,097.89	01-Jun-2008	7	8.750%	9,796.41
Loan Group 2 ARM	1010687508	Jan-2009	01-Jan-2007	CA	75.00	247,500.00	243,316.41	01-Jul-2008	6	8.990%	11,761.34
Loan Group 2 ARM	1010698033	Jan-2009	01-Jan-2007	PA	90.00	103,500.00	101,768.07	01-Jul-2008	6	9.125%	5,752.02
Loan Group 2 ARM	1010703287	Feb-2009	01-Jan-2007	VA	75.00	118,500.00	116,629.84	01-Dec-2007	13	10.500%	12,888.40
Loan Group 2 ARM	1010703615	Sep-2008	01-Jan-2007	FL	75.00	270,000.00	266,243.51	01-May-2007	20	10.500%	45,716.54
Loan Group 2 ARM	1010704981	Jan-2009	01-Jan-2007	IL	80.00	260,000.00	259,999.96	01-Jun-2008	7	7.775%	14,186.25
Loan Group 2 ARM	1010714300	Mar-2008	01-Jan-2007	PA	75.00	136,500.00	134,626.01	01-Jul-2007	18	10.500%	21,529.58
Loan Group 2 ARM	1010721301	May-2008	01-Jan-2007	CA	80.00	276,000.00	273,331.14	01-Dec-2007	13	7.525%	24,074.71
Loan Group 2 ARM	1010725469	Dec-2007	01-Jan-2007	WI	80.00	300,000.00	296,158.98	01-Dec-2006	25	10.200%	52,972.64
Loan Group 2 ARM	1010745740	Jan-2009	01-Feb-2007	TX	80.00	64,800.00	64,002.83	01-Jun-2008	7	10.190%	4,663.49

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1010747793	Dec-2007	01-Jan-2007	NJ	84.86	314,000.00	311,109.96	01-Sep-2007	16	9.500%	34,325.14
Loan Group 2 ARM	1010747891	Aug-2007	01-Jan-2007	NY	80.00	468,000.00	458,779.53	01-Mar-2007	22	9.250%	64,143.81
Loan Group 2 ARM	1010759618	Jan-2009	01-Jan-2007	FL	87.00	281,000.00	275,068.32	01-Jul-2008	6	9.550%	14,346.55
Loan Group 2 ARM	1010759841	Jul-2008	01-Jan-2007	MD	85.00	438,600.00	436,000.81	01-Jan-2008	12	9.250%	44,587.08
Loan Group 2 ARM	1010763211	Feb-2009	01-Jan-2007	MI	92.35	78,500.00	78,185.84	01-Jun-2008	7	10.000%	5,572.49
Loan Group 2 ARM	1010766110	Nov-2008	01-Feb-2007	NE	94.83	330,000.00	328,770.22	01-Jun-2008	7	8.950%	20,835.81
Loan Group 2 ARM	1010770935	Feb-2009	01-Feb-2007	MI	90.00	56,700.00	56,509.17	01-Aug-2008	5	10.575%	3,321.85
Loan Group 2 ARM	1010776289	Aug-2008	01-Jan-2007	NJ	90.00	495,000.00	484,495.73	01-Feb-2008	11	9.250%	40,881.32
Loan Group 2 ARM	1010781683	Feb-2009	01-Mar-2007	CA	71.45	304,000.00	301,570.14	01-Oct-2008	3	9.125%	9,564.80
Loan Group 2 ARM	1010787080	Aug-2008	01-Mar-2007	NY	80.00	510,400.00	504,768.90	01-Feb-2008	11	7.750%	34,578.82
Loan Group 2 ARM	1010789676	Aug-2008	01-Jan-2007	FL	80.00	368,000.00	360,393.04	01-Feb-2008	11	9.250%	29,431.79
Loan Group 2 ARM	1010807282	Jul-2008	01-Jan-2007	PA	80.00	68,000.00	67,102.31	01-Jan-2008	12	10.050%	7,506.13
Loan Group 2 ARM	1010807353	Nov-2008	01-Jan-2007	TX	80.00	440,000.00	431,823.77	01-Jun-2008	7	8.450%	25,842.49
Loan Group 2 ARM	1010808058	Sep-2008	01-Jan-2007	CA	80.00	351,200.00	347,480.01	01-Apr-2008	9	7.175%	21,314.95
Loan Group 2 ARM	1010818467	Feb-2008	01-Jan-2007	PA	85.00	229,415.00	228,428.42	01-Dec-2007	13	10.350%	28,163.83
Loan Group 2 ARM	1010835037	Jan-2009	01-Jan-2007	NJ	90.00	157,500.00	156,747.04	01-Jul-2008	6	9.990%	9,925.53
Loan Group 2 ARM	1010849905	Mar-2009	01-Jan-2007	IA	90.00	113,400.00	111,535.42	01-Apr-2008	9	8.950%	8,673.77
Loan Group 2 ARM	1010851740	May-2008	01-Jan-2007	AZ	75.00	225,000.00	222,781.70	01-Dec-2007	13	9.250%	19,963.77
Loan Group 2 ARM	1010853105	May-2008	01-Jan-2007	NJ	89.43	184,950.00	182,420.88	01-Nov-2007	14	9.875%	22,908.73
Loan Group 2 ARM	1010854168	Feb-2009	01-Jan-2007	CA	95.00	437,000.00	436,999.94	01-Oct-2008	3	8.950%	13,929.39
Loan Group 2 ARM	1010854774	Mar-2008	01-Feb-2007	FL	70.00	94,500.00	94,231.85	01-Oct-2007	15	11.600%	14,833.54
Loan Group 2 ARM	1010868304	Sep-2008	01-Feb-2007	PA	80.00	95,200.00	94,066.46	01-Mar-2008	10	10.350%	9,295.64
Loan Group 2 ARM	1010872451	Sep-2008	01-Feb-2007	CA	95.00	209,000.00	207,742.56	01-Apr-2008	9	9.000%	15,810.92
Loan Group 2 ARM	1010873575	Sep-2008	01-Jan-2007	CA	95.00	589,000.00	588,268.47	01-Apr-2008	9	9.250%	39,320.21
Loan Group 2 ARM	1010878160	Nov-2008	01-Jan-2007	MA	78.09	367,000.00	363,721.63	01-Jul-2008	6	9.125%	18,702.62
Loan Group 2 ARM	1010882850	Sep-2008	01-Feb-2007	CA	73.77	450,000.00	446,739.63	01-Mar-2008	10	9.000%	35,618.70
Loan Group 2 ARM	1010890903	Sep-2008	01-Feb-2007	NY	90.00	67,500.00	66,569.13	01-Mar-2008	10	9.625%	6,097.17
Loan Group 2 ARM	1010892359	Sep-2008	01-Jan-2007	VA	95.00	451,250.00	451,250.00	01-Apr-2008	9	9.110%	29,598.28
Loan Group 2 ARM	1010893161	Feb-2009	01-Jan-2007	FL	85.00	152,150.00	151,281.92	01-Jul-2008	6	9.625%	9,038.62
Loan Group 2 ARM	1010897684	Dec-2007	01-Jan-2007	NJ	80.00	316,000.00	313,265.38	01-Jul-2007	18	9.125%	39,168.80
Loan Group 2 ARM	1010901465	Oct-2008	01-Jan-2007	PA	90.00	102,600.00	100,716.82	01-Apr-2008	9	8.975%	7,856.24
Loan Group 2 ARM	1010903294	Jan-2009	01-Jan-2007	MI	85.00	102,000.00	100,392.23	01-Jul-2008	6	9.125%	5,421.85
Loan Group 2 ARM	1010903891	Sep-2008	01-Feb-2007	FL	85.00	160,645.00	159,977.93	01-Apr-2008	9	10.325%	14,422.98
Loan Group 2 ARM	1010904328	Sep-2008	01-Jan-2007	NY	85.00	549,100.00	545,264.78	01-Apr-2008	9	8.675%	40,929.16
Loan Group 2 ARM	1010906031	Jan-2009	01-Jan-2007	AZ	90.00	263,700.00	261,777.38	01-Jul-2008	6	9.125%	14,742.00
Loan Group 2 ARM	1010906763	Nov-2008	01-Jan-2007	OH	90.00	86,400.00	85,938.47	01-May-2008	8	9.000%	6,090.49
Loan Group 2 ARM	1010908510	Jan-2009	01-Feb-2007	CA	95.00	684,000.00	684,000.00	01-Aug-2008	5	8.500%	26,576.25
Loan Group 2 ARM	1010908850	Jan-2009	01-Jan-2007	CA	90.00	648,000.00	648,000.00	01-Aug-2008	5	9.125%	29,038.50
Loan Group 2 ARM	1010911187	Mar-2008	01-Jan-2007	NJ	85.00	488,750.00	479,403.77	01-Sep-2007	16	8.175%	55,588.88
Loan Group 2 ARM	1010912113	Jan-2008	01-Jan-2007	MD	80.00	360,000.00	357,034.68	01-Aug-2007	17	9.125%	43,412.77

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Loan Group 2 ARM	1010912667	Aug-2008	01-Jan-2007	IL	90.00	117,000.00	114,681.56	01-Feb-2008	11	7.990%	9,357.16
Loan Group 2 ARM	1010912783	Jan-2008	01-Jan-2007	NY	90.00	540,000.00	535,427.70	01-Aug-2007	17	7.990%	63,707.46
Loan Group 2 ARM	1010913096	Feb-2009	01-Jan-2007	FL	82.58	237,000.00	233,533.45	01-Oct-2008	3	8.700%	7,985.79
Loan Group 2 ARM	1010914371	Jan-2009	01-Jan-2007	CA	70.82	500,000.00	500,000.00	01-Oct-2008	3	6.750%	13,020.85
Loan Group 2 ARM	1010923780	Nov-2008	01-Feb-2007	CA	80.00	432,000.00	426,714.40	01-Mar-2008	10	8.500%	27,365.28
Loan Group 2 ARM	1010924538	Aug-2008	01-Feb-2007	NY	94.98	435,300.00	428,862.74	01-Mar-2008	10	9.275%	37,783.63
Loan Group 2 ARM	1010925047	Sep-2008	01-Jan-2007	WI	80.00	130,800.00	127,717.84	01-Mar-2008	10	7.075%	8,448.92
Loan Group 2 ARM	1010925323	Sep-2008	01-Jan-2007	MD	85.00	276,250.00	273,150.63	01-Apr-2008	9	6.975%	16,255.74
Loan Group 2 ARM	1010925369	Feb-2009	01-Jan-2007	MO	85.00	142,800.00	141,762.60	01-Mar-2008	10	9.125%	11,795.24
Loan Group 2 ARM	1010925886	Mar-2009	01-Feb-2007	TX	85.00	107,015.00	104,608.04	01-Jul-2008	6	8.625%	4,828.77
Loan Group 2 ARM	1010931628	Jan-2009	01-Jan-2007	CA	85.00	276,250.00	269,710.48	01-Aug-2008	5	7.050%	10,344.62
Loan Group 2 ARM	1010935385	Jan-2008	01-Feb-2007	PA	90.00	61,200.00	60,330.36	01-Jul-2007	18	9.475%	9,079.52
Loan Group 2 ARM	1010941350	May-2008	01-Jan-2007	FL	80.00	204,000.00	201,900.69	01-Nov-2007	14	9.000%	18,782.05
Loan Group 2 ARM	1010942091	Mar-2008	01-Jan-2007	NY	85.00	280,500.00	278,098.28	01-Oct-2007	15	7.950%	29,439.77
Loan Group 2 ARM	1010942929	Nov-2008	01-Jan-2007	FL	90.00	430,200.00	434,021.95	01-Jan-2008	12	8.650%	36,907.01
Loan Group 2 ARM	1010947979	Nov-2008	01-Jan-2007	MO	85.00	101,150.00	99,643.77	01-Jun-2008	7	9.450%	6,708.85
Loan Group 2 ARM	1010952542	Mar-2009	01-Feb-2007	CA	80.00	380,000.00	375,841.13	01-Sep-2008	4	8.750%	13,044.78
Loan Group 2 ARM	1010971424	Mar-2009	01-Jan-2007	NJ	90.00	337,500.00	330,630.47	01-Sep-2008	4	7.850%	12,185.86
Loan Group 2 ARM	1010971610	Jul-2008	01-Jan-2007	CA	90.00	414,000.00	411,691.66	01-Nov-2007	14	8.850%	45,557.12
Loan Group 2 ARM	1010972085	Mar-2008	01-Jan-2007	NJ	90.00	477,000.00	471,220.54	01-Oct-2007	15	6.850%	42,564.05
Loan Group 2 ARM	1010973654	Jun-2008	01-Jan-2007	CA	87.50	490,000.00	486,882.86	01-Oct-2007	15	9.875%	59,250.49
Loan Group 2 ARM	1010973663	Feb-2009	01-Jan-2007	DE	80.00	209,600.00	204,156.51	01-Aug-2008	5	6.625%	7,324.57
Loan Group 2 ARM	1010975359	Mar-2009	01-Feb-2007	CA	89.99	500,000.00	500,000.00	01-Nov-2007	14	6.750%	41,666.72
Loan Group 2 ARM	1010978285	Mar-2009	01-Dec-2006	CA	80.00	88,000.00	86,755.32	01-May-2008	8	10.250%	6,895.50
Loan Group 2 ARM	1010980469	Oct-2008	01-Jan-2007	NM	80.00	154,648.00	151,315.20	01-Apr-2008	9	7.550%	9,829.56
Loan Group 2 ARM	1010981690	Mar-2009	01-Jan-2007	CA	85.00	720,800.00	720,800.00	01-Aug-2008	5	9.021%	31,933.78
Loan Group 2 ARM	1010985829	Feb-2009	01-Jan-2007	GA	80.00	170,000.00	168,896.18	01-Aug-2008	5	9.275%	8,653.77
Loan Group 2 ARM	1010986409	Feb-2009	01-Jan-2007	TN	80.00	204,000.00	201,245.26	01-Jul-2008	6	5.000%	6,074.48
Loan Group 2 ARM	1010987284	Feb-2009	01-Jan-2007	MN	89.88	199,538.00	198,134.22	01-Aug-2008	5	8.650%	9,430.31
Loan Group 2 ARM	1010992606	Aug-2008	01-Feb-2007	CT	80.00	104,000.00	103,367.03	01-Oct-2008	3	8.975%	3,652.04
Loan Group 2 ARM	1010993428	Feb-2009	01-Jan-2007	AZ	80.00	206,684.00	206,684.00	01-Sep-2008	4	7.575%	7,311.42
Loan Group 2 ARM	1010994052	Sep-2008	01-Apr-2007	AZ	62.50	250,000.00	248,762.97	01-Feb-2008	11	9.425%	24,089.22
Loan Group 2 ARM	1010997950	Aug-2008	01-Jan-2007	IL	80.00	208,000.00	205,642.61	01-Mar-2008	10	6.925%	13,250.99
Loan Group 2 ARM	1010999501	Feb-2009	01-Jan-2007	MD	89.91	517,000.00	511,953.79	01-Sep-2008	4	7.475%	17,878.83
Loan Group 2 ARM	1011001266	Dec-2008	01-Jan-2007	CA	75.00	282,000.00	279,854.65	01-Jun-2008	7	7.750%	15,226.04
Loan Group 2 ARM	1011003978	Jan-2009	01-Jan-2007	FL	85.00	306,000.00	304,300.68	01-Jul-2008	6	9.475%	18,225.71
Loan Group 2 ARM	1011007509	Feb-2009	01-Feb-2007	TX	79.53	101,000.00	100,636.43	01-Sep-2008	4	8.650%	4,103.75
Loan Group 2 ARM	1011008642	Mar-2008	01-Jan-2007	VA	80.00	208,800.00	206,165.33	01-Oct-2007	15	8.300%	22,879.76
Loan Group 2 ARM	1011011022	Mar-2009	01-Feb-2007	CA	80.00	420,000.00	420,000.00	01-Jul-2008	6	7.925%	20,790.00
Loan Group 2 ARM	1011013164	Jul-2008	01-Jan-2007	CA	80.00	282,111.00	280,583.42	01-Dec-2007	13	9.625%	31,420.92

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1011019060	Sep-2007	01-Jan-2007	OK	81.56	115,000.00	113,512.50	01-Apr-2007	21	10.150%	20,200.01
Loan Group 2 ARM	1011020049	Mar-2008	01-Jan-2007	MA	80.00	240,800.00	237,652.46	01-Sep-2007	16	7.800%	26,149.15
Loan Group 2 ARM	1011021191	Jan-2008	01-Mar-2007	DE	80.00	369,600.00	367,959.09	01-Aug-2007	17	9.950%	55,158.97
Loan Group 2 ARM	1011027051	Nov-2008	01-Feb-2007	IN	84.49	140,250.00	139,432.57	01-Apr-2008	9	10.900%	13,263.89
Loan Group 2 ARM	1011031929	Mar-2009	01-Jan-2007	FL	70.00	151,900.00	150,095.83	01-Sep-2008	4	6.750%	4,698.26
Loan Group 2 ARM	1011040054	Jan-2009	01-Feb-2007	OH	80.00	48,000.00	47,339.07	01-Jul-2008	6	10.000%	2,946.53
Loan Group 2 ARM	1011040223	Feb-2009	01-Feb-2007	CA	84.27	750,000.00	750,000.00	01-Oct-2008	3	8.475%	21,171.90
Loan Group 2 ARM	1011041062	Dec-2008	01-Jan-2007	OH	80.00	104,800.00	104,413.97	01-Oct-2007	15	8.450%	11,761.48
Loan Group 2 ARM	1011041534	Feb-2009	01-Jan-2007	CA	80.00	263,200.00	263,200.00	01-May-2008	8	9.171%	16,990.40
Loan Group 2 ARM	1011044942	Feb-2009	01-Feb-2007	FL	85.00	259,250.00	257,063.45	01-Aug-2008	5	8.875%	11,456.41
Loan Group 2 ARM	1011046156	Mar-2009	01-Feb-2007	MD	85.00	446,250.00	443,563.36	01-Jul-2007	18	9.050%	63,369.57
Loan Group 2 ARM	1011048029	Feb-2009	01-Jan-2007	FL	80.00	350,400.00	347,357.98	01-Aug-2008	5	7.900%	15,015.20
Loan Group 2 ARM	1011055298	Feb-2009	01-Feb-2007	NC	90.00	128,250.00	126,315.36	01-May-2008	8	9.175%	9,163.29
Loan Group 2 ARM	1011058794	Feb-2009	01-Jan-2007	WI	80.00	309,600.00	302,572.86	01-May-2008	8	7.275%	17,168.52
Loan Group 2 ARM	1011061986	Nov-2008	01-Jan-2007	NJ	80.00	224,000.00	222,469.14	01-May-2008	8	9.375%	15,566.45
Loan Group 2 ARM	1011068836	Jan-2009	01-Feb-2007	ME	80.00	148,000.00	145,420.62	01-Jun-2008	7	8.625%	8,723.15
Loan Group 2 ARM	1011071939	Feb-2009	01-Jan-2007	FL	90.00	315,000.00	309,010.57	01-Jan-2008	12	9.125%	28,624.11
Loan Group 2 ARM	1011075793	Feb-2009	01-Jan-2007	CA	84.29	472,000.00	468,482.65	01-May-2008	8	9.250%	31,747.07
Loan Group 2 ARM	1011080251	Feb-2008	01-Feb-2007	NY	85.00	552,500.00	551,280.89	01-Sep-2007	16	9.275%	72,624.07
Loan Group 2 ARM	1011080304	May-2008	01-Jan-2007	NY	85.00	471,750.00	469,145.47	01-Nov-2007	14	9.500%	56,401.97
Loan Group 2 ARM	1011081303	Nov-2008	01-Feb-2007	IL	80.00	392,800.00	388,713.29	01-May-2008	8	8.625%	22,101.10
Loan Group 2 ARM	1011082320	Nov-2008	01-Feb-2007	NJ	80.00	363,200.00	360,067.25	01-Jun-2008	7	7.775%	19,681.17
Loan Group 2 ARM	1011083436	Dec-2007	01-Jan-2007	NY	90.00	810,000.00	810,000.00	01-Jul-2007	18	9.625%	123,187.60
Loan Group 2 ARM	1011086086	Jan-2009	01-Jan-2007	FL	94.87	185,000.00	181,323.59	01-Jul-2008	6	9.125%	9,492.38
Loan Group 2 ARM	1011095101	Oct-2008	01-Mar-2007	CA	80.00	664,000.00	657,496.08	01-Mar-2008	10	7.625%	44,027.72
Loan Group 2 ARM	1011096583	Feb-2009	01-Feb-2007	TX	80.00	62,000.00	61,269.35	01-Oct-2008	3	10.400%	2,531.19
Loan Group 2 ARM	1011103520	Feb-2009	01-Feb-2007	TX	80.00	76,000.00	74,836.81	01-Aug-2008	5	9.250%	3,779.51
Loan Group 2 ARM	1011103931	Feb-2009	01-Feb-2007	DE	80.00	278,247.00	273,642.96	01-Jul-2008	6	8.990%	15,534.39
Loan Group 2 ARM	1011103995	Jan-2009	01-Jan-2007	NJ	84.52	655,000.00	655,000.00	01-Aug-2008	5	6.975%	24,739.89
Loan Group 2 ARM	1011104878	Nov-2008	01-Feb-2007	FL	80.00	159,200.00	157,904.86	01-May-2008	8	8.750%	10,004.60
Loan Group 2 ARM	1011105412	Feb-2009	01-Feb-2007	TX	80.00	188,800.00	187,104.45	01-Aug-2008	5	9.650%	10,003.05
Loan Group 2 ARM	1011107553	Jul-2008	01-Jan-2007	CA	80.00	227,200.00	224,129.37	01-Jan-2008	12	8.075%	15,750.61
Loan Group 2 ARM	1011108829	Feb-2009	01-Feb-2007	FL	85.00	154,700.00	153,780.92	01-May-2008	8	9.100%	11,035.90
Loan Group 2 ARM	1011111361	Jan-2009	01-Jan-2007	MN	95.00	273,600.00	271,931.43	01-Jul-2008	6	9.150%	15,698.73
Loan Group 2 ARM	1011111771	Mar-2009	01-Jan-2007	CA	72.88	221,190.00	219,598.74	01-Jun-2008	7	9.875%	13,864.82
Loan Group 2 ARM	1011115651	Jul-2008	01-Feb-2007	FL	65.00	162,500.00	161,329.46	01-Jan-2008	12	7.775%	13,711.45
Loan Group 2 ARM	1011118337	Aug-2008	01-Feb-2007	FL	80.00	153,120.00	152,217.65	01-Mar-2008	10	9.125%	13,149.54
Loan Group 2 ARM	1011118630	Nov-2008	01-Jan-2007	NE	90.00	73,800.00	72,920.14	01-Sep-2007	16	10.550%	11,042.37
Loan Group 2 ARM	1011127149	Feb-2009	01-Jan-2007	FL	80.00	192,800.00	189,981.92	01-Jul-2007	18	9.875%	28,846.68
Loan Group 2 ARM	1011127461	May-2008	01-Feb-2007	IL	85.00	208,250.00	206,441.01	01-May-2008	8	7.750%	12,497.04

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Loan Group 2 ARM	1011132339	Aug-2008	01-Feb-2007	CA	80.00	516,000.00	509,759.23	01-Feb-2008	11	8.400%	34,384.88
Loan Group 2 ARM	1011146752	Aug-2008	01-Feb-2007	IL	58.33	259,000.00	257,418.13	01-Feb-2008	11	9.000%	23,745.66
Loan Group 2 ARM	1011148046	Feb-2009	01-Jan-2007	CA	79.88	211,670.00	209,895.37	01-Oct-2008	3	9.125%	7,120.14
Loan Group 2 ARM	1011152272	Oct-2007	01-Feb-2007	NY	80.00	195,040.00	191,042.25	01-Apr-2007	21	8.500%	25,147.25
Loan Group 2 ARM	1011152423	Feb-2009	01-Jan-2007	MD	80.00	224,000.00	223,606.81	01-Aug-2008	5	9.125%	10,094.91
Loan Group 2 ARM	1011153262	Jan-2009	01-Feb-2007	NJ	85.00	214,200.00	210,720.30	01-Jul-2008	6	8.800%	11,695.71
Loan Group 2 ARM	1011154314	Nov-2008	01-Jan-2007	ME	90.00	159,300.00	157,329.02	01-May-2008	8	10.375%	12,982.75
Loan Group 2 ARM	1011154948	Jan-2009	01-Feb-2007	IN	81.55	84,000.00	82,568.53	01-Jun-2008	7	8.625%	5,013.14
Loan Group 2 ARM	1011155359	Feb-2009	01-Jan-2007	MA	80.00	248,000.00	247,931.88	01-Jul-2008	6	9.125%	12,422.46
Loan Group 2 ARM	1011156410	May-2008	01-Feb-2007	FL	80.00	464,000.00	463,840.02	01-Nov-2007	14	8.275%	48,084.64
Loan Group 2 ARM	1011162760	Jun-2008	01-Feb-2007	CA	79.58	565,000.00	558,503.34	01-Feb-2008	11	8.500%	46,079.15
Loan Group 2 ARM	1011163233	Mar-2009	01-Feb-2007	CA	61.85	467,000.00	461,814.99	01-May-2008	8	6.850%	24,498.94
Loan Group 2 ARM	1011168844	Jan-2009	01-Feb-2007	CA	80.00	480,000.00	480,000.00	01-Aug-2008	5	8.600%	18,680.00
Loan Group 2 ARM	1011173133	Jan-2009	01-Mar-2007	FL	67.60	169,000.00	166,609.98	01-Feb-2008	11	9.300%	15,951.07
Loan Group 2 ARM	1011175667	Feb-2008	01-Feb-2007	WA	80.00	320,000.00	318,136.73	01-Jun-2007	19	10.000%	48,477.88
Loan Group 2 ARM	1011177317	Sep-2007	01-Mar-2007	NY	80.00	448,000.00	447,908.00	01-Apr-2007	21	7.750%	49,344.59
Loan Group 2 ARM	1011180571	Dec-2008	01-Feb-2007	PA	85.00	216,750.00	227,211.23	01-Sep-2008	4	9.075%	9,750.21
Loan Group 2 ARM	1011182533	Jan-2009	01-Feb-2007	NV	80.00	328,000.00	325,014.34	01-Jul-2008	6	8.625%	15,800.33
Loan Group 2 ARM	1011185273	Feb-2009	01-Feb-2007	CA	80.00	524,000.00	523,843.55	01-May-2008	8	8.750%	29,902.68
Loan Group 2 ARM	1011185479	Feb-2009	01-Feb-2007	TX	90.00	146,700.00	145,716.71	01-May-2008	8	8.675%	9,942.10
Loan Group 2 ARM	1011189929	Mar-2008	01-Feb-2007	FL	90.00	224,991.00	221,882.32	01-Oct-2007	15	9.400%	28,107.94
Loan Group 2 ARM	1011190711	Feb-2009	01-Feb-2007	NV	89.30	223,250.00	220,688.45	01-Aug-2008	5	6.000%	7,096.73
Loan Group 2 ARM	1011190917	Feb-2009	01-Feb-2007	AZ	75.00	150,000.00	149,151.54	01-Aug-2008	5	8.800%	7,224.16
Loan Group 2 ARM	1011194030	Sep-2008	01-Jan-2007	FL	79.98	187,950.00	185,755.35	01-Apr-2008	9	8.625%	11,383.28
Loan Group 2 ARM	1011196742	Jan-2009	01-Feb-2007	MI	90.00	112,500.00	111,002.31	01-Apr-2008	9	9.800%	9,494.64
Loan Group 2 ARM	1011197572	Sep-2008	01-Mar-2007	MO	90.00	85,500.00	85,060.70	01-Aug-2008	5	9.450%	4,444.83
Loan Group 2 ARM	1011197616	Feb-2009	01-Feb-2007	OH	85.00	93,500.00	92,920.63	01-Jul-2008	6	8.950%	5,240.60
Loan Group 2 ARM	1011202922	Jul-2008	01-Feb-2007	MO	80.00	121,600.00	119,914.97	01-Jan-2008	12	9.600%	12,785.99
Loan Group 2 ARM	1011203271	Jul-2008	01-Jan-2007	WI	80.00	180,000.00	176,566.34	01-Apr-2008	9	8.188%	12,500.58
Loan Group 2 ARM	1011205992	Sep-2008	01-Feb-2007	WA	80.00	275,200.00	272,523.32	01-Apr-2008	9	8.525%	20,083.86
Loan Group 2 ARM	1011207927	Mar-2009	01-Feb-2007	CA	88.35	455,000.00	448,868.11	01-Oct-2008	3	7.990%	11,778.18
Loan Group 2 ARM	1011209355	Dec-2007	01-Feb-2007	TX	75.00	51,750.00	51,367.88	01-Jun-2007	19	11.750%	10,139.27
Loan Group 2 ARM	1011209685	Nov-2008	01-Jan-2007	AZ	94.71	215,000.00	213,093.56	01-Jun-2008	7	9.125%	12,656.87
Loan Group 2 ARM	1011210628	Nov-2008	01-Feb-2007	IL	90.00	69,300.00	68,949.01	01-Jun-2008	7	9.650%	4,736.73
Loan Group 2 ARM	1011211324	Feb-2009	01-Feb-2007	AZ	78.98	233,000.00	228,499.39	01-Sep-2008	4	8.625%	8,715.24
Loan Group 2 ARM	1011211404	Aug-2008	01-Feb-2007	FL	80.00	284,000.00	281,748.98	01-Dec-2007	13	8.750%	26,909.11
Loan Group 2 ARM	1011214205	Jan-2009	01-Feb-2007	TX	95.00	108,205.00	106,890.15	01-Jul-2008	6	10.250%	6,963.96
Loan Group 2 ARM	1011214330	Feb-2009	01-Feb-2007	IL	95.00	133,000.00	130,766.46	01-Aug-2008	5	8.700%	6,272.49
Loan Group 2 ARM	1011216695	Jan-2009	01-Feb-2007	CA	90.00	504,000.00	502,364.91	01-Jul-2008	6	7.725%	24,197.20
Loan Group 2 ARM	1011218354	Jan-2009	01-Feb-2007	CA	80.00	460,000.00	459,884.04	01-Jul-2008	6	5.990%	16,831.76

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Loan Group 2 ARM	1011219674	Mar-2008	01-Feb-2007	OH	90.00	71,100.00	70,878.81	01-Nov-2007	14	10.675%	9,622.97
Loan Group 2 ARM	1011220154	Jan-2008	01-Feb-2007	NY	80.00	511,200.00	507,383.83	01-Aug-2007	17	8.500%	62,838.83
Loan Group 2 ARM	1011220671	Sep-2008	01-Feb-2007	PA	34.48	50,000.00	49,733.12	01-Mar-2008	10	10.000%	4,492.51
Loan Group 2 ARM	1011220920	May-2008	01-Feb-2007	FL	80.00	236,000.00	233,362.77	01-Nov-2007	14	8.625%	20,109.94
Loan Group 2 ARM	1011220948	Nov-2008	01-Jan-2007	IL	80.00	195,200.00	191,295.54	01-Oct-2007	15	9.375%	20,614.68
Loan Group 2 ARM	1011221073	Dec-2007	01-Feb-2007	TN	90.00	89,370.00	88,855.29	01-Jul-2007	18	8.900%	12,466.50
Loan Group 2 ARM	1011221625	Dec-2008	01-Feb-2007	PA	74.53	120,000.00	118,216.39	01-Aug-2008	5	9.250%	6,049.12
Loan Group 2 ARM	1011221830	Nov-2008	01-Feb-2007	FL	90.00	458,100.00	454,453.91	01-Mar-2008	10	8.875%	34,816.04
Loan Group 2 ARM	1011222615	Feb-2009	01-Feb-2007	AZ	80.00	156,800.00	155,288.47	01-Aug-2008	5	8.875%	6,640.65
Loan Group 2 ARM	1011223286	Aug-2008	01-Feb-2007	CA	80.00	384,800.00	384,800.00	01-Feb-2008	11	8.541%	26,585.71
Loan Group 2 ARM	1011223339	Dec-2008	01-Feb-2007	CA	95.00	418,000.00	410,904.15	01-Aug-2008	5	8.875%	19,572.05
Loan Group 2 ARM	1011223810	Nov-2008	01-Feb-2007	IL	95.00	90,250.00	89,518.01	01-May-2008	8	8.250%	5,636.29
Loan Group 2 ARM	1011224025	May-2008	01-Feb-2007	NH	75.00	236,250.00	232,228.83	01-Nov-2007	14	9.000%	25,178.72
Loan Group 2 ARM	1011229137	Jan-2009	01-Feb-2007	TX	80.00	154,400.00	152,037.33	01-Jul-2008	6	9.250%	8,772.25
Loan Group 2 ARM	1011229173	Dec-2008	01-Feb-2007	CA	90.00	301,500.00	298,370.42	01-Jun-2008	7	7.100%	14,800.88
Loan Group 2 ARM	1011232702	May-2008	01-Feb-2007	OH	85.00	51,000.00	50,788.09	01-Nov-2007	14	9.700%	6,236.10
Loan Group 2 ARM	1011232828	Mar-2008	01-Feb-2007	CA	84.33	531,250.00	528,753.25	01-Aug-2007	17	9.275%	73,567.71
Loan Group 2 ARM	1011233925	Jan-2009	01-Feb-2007	NY	80.00	225,600.00	220,526.38	01-Jun-2007	19	8.625%	25,893.10
Loan Group 2 ARM	1011235479	Mar-2008	01-Feb-2007	WI	75.00	121,500.00	119,245.47	01-Oct-2007	15	8.625%	12,992.54
Loan Group 2 ARM	1011236780	Jan-2009	01-Feb-2007	FL	85.00	573,750.00	569,769.16	01-Jun-2008	7	8.875%	34,673.45
Loan Group 2 ARM	1011242210	Sep-2007	01-Feb-2007	NY	90.00	517,500.00	515,671.37	01-Apr-2007	21	8.025%	71,256.84
Loan Group 2 ARM	1011242256	Sep-2008	01-Feb-2007	VA	84.27	150,000.00	148,919.41	01-Apr-2008	9	8.700%	11,212.42
Loan Group 2 ARM	1011242666	Feb-2009	01-Feb-2007	SC	75.00	161,250.00	160,439.62	01-Jul-2008	6	9.675%	9,822.86
Loan Group 2 ARM	1011243399	Mar-2009	01-Feb-2007	VA	95.00	168,150.00	167,038.61	01-Aug-2008	5	8.875%	8,054.39
Loan Group 2 ARM	1011243674	Jun-2008	01-Mar-2007	PA	57.59	155,500.00	154,754.19	01-Dec-2007	13	11.175%	20,674.10
Loan Group 2 ARM	1011244511	Mar-2009	01-Feb-2007	IL	80.00	272,000.00	270,084.61	01-Sep-2008	4	8.500%	10,814.50
Loan Group 2 ARM	1011246939	Oct-2008	01-Feb-2007	ME	80.00	164,000.00	160,371.87	01-Apr-2008	9	8.200%	10,168.42
Loan Group 2 ARM	1011246966	Nov-2008	01-Feb-2007	NJ	75.00	208,500.00	207,599.62	01-Apr-2008	9	10.200%	18,478.96
Loan Group 2 ARM	1011251101	Jun-2008	01-Feb-2007	CA	90.00	490,500.00	483,066.20	01-Nov-2007	14	9.250%	56,652.67
Loan Group 2 ARM	1011253074	Aug-2008	01-Feb-2007	CA	90.00	247,500.00	245,974.96	01-Feb-2008	11	8.875%	21,497.25
Loan Group 2 ARM	1011253467	Jan-2009	01-Feb-2007	CA	84.16	425,000.00	422,441.46	01-Jul-2008	6	9.050%	24,106.36
Loan Group 2 ARM	1011255278	Sep-2008	01-Feb-2007	CA	84.75	500,000.00	496,415.47	01-Apr-2008	9	8.875%	36,403.76
Loan Group 2 ARM	1011256099	Jul-2008	01-Feb-2007	ND	90.00	71,100.00	70,084.54	01-Apr-2008	9	9.450%	5,770.47
Loan Group 2 ARM	1011256990	Dec-2007	01-Feb-2007	NJ	60.00	225,000.00	222,999.72	01-Jun-2007	19	8.875%	28,198.73
Loan Group 2 ARM	1011258658	Sep-2008	01-Jan-2007	MS	90.00	173,700.00	173,700.00	01-Apr-2008	9	9.650%	14,569.06
Loan Group 2 ARM	1011262260	Mar-2009	01-Feb-2007	OR	79.30	180,000.00	177,851.66	01-Aug-2008	5	8.450%	6,776.16
Loan Group 2 ARM	1011265677	Sep-2008	01-Feb-2007	OH	90.00	81,000.00	80,656.17	01-Apr-2008	9	9.625%	6,750.10
Loan Group 2 ARM	1011266051	Nov-2008	01-Jan-2007	MD	80.00	228,000.00	227,993.65	01-Jun-2008	7	9.125%	14,178.30
Loan Group 2 ARM	1011267577	Mar-2009	01-Feb-2007	OH	85.00	85,000.00	83,497.65	01-Sep-2008	4	9.000%	3,403.75
Loan Group 2 ARM	1011268308	Sep-2008	01-Feb-2007	MD	73.89	116,000.00	115,340.58	01-Apr-2008	9	9.250%	9,264.35

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1011269806	Jul-2008	01-Feb-2007	NY	85.00	148,750.00	146,216.86	01-Nov-2007	14	8.990%	16,643.81
Loan Group 2 ARM	1011272099	Mar-2009	01-Feb-2007	MI	90.00	161,100.00	159,984.83	01-Sep-2008	4	8.625%	6,384.06
Loan Group 2 ARM	1011278075	Nov-2008	01-Feb-2007	NY	85.00	437,750.00	435,297.79	01-Jan-2008	12	9.625%	45,002.01
Loan Group 2 ARM	1011278351	May-2008	01-Feb-2007	IL	85.00	613,700.00	602,158.81	01-Jul-2007	18	8.750%	76,529.78
Loan Group 2 ARM	1011283595	Aug-2008	01-Feb-2007	WI	85.00	151,300.00	150,136.17	01-Mar-2008	10	8.625%	11,627.30
Loan Group 2 ARM	1011283602	Feb-2009	01-Feb-2007	AL	85.00	85,000.00	84,028.57	01-Mar-2008	10	10.550%	8,471.19
Loan Group 2 ARM	1011286146	Jul-2008	01-Feb-2007	FL	85.00	174,250.00	172,922.57	01-Jan-2008	12	8.500%	15,147.21
Loan Group 2 ARM	1011287047	Mar-2009	01-Apr-2007	CA	76.24	648,000.00	643,543.84	01-Oct-2008	3	8.275%	20,867.47
Loan Group 2 ARM	1011289072	Dec-2007	01-Feb-2007	FL	75.00	202,500.00	202,001.48	01-Jul-2007	18	11.450%	36,894.84
Loan Group 2 ARM	1011289312	Sep-2008	01-Feb-2007	FL	90.00	304,650.00	302,607.33	01-Mar-2008	10	8.675%	24,782.54
Loan Group 2 ARM	1011289394	Aug-2008	01-Feb-2007	FL	75.00	102,750.00	101,823.34	01-Feb-2008	11	9.500%	8,452.79
Loan Group 2 ARM	1011291087	Feb-2009	01-Feb-2007	MS	80.00	103,920.00	103,146.25	01-Aug-2008	5	8.625%	4,743.90
Loan Group 2 ARM	1011292709	Jan-2009	01-Feb-2007	NJ	95.00	460,750.00	460,749.97	01-Jul-2008	6	8.500%	23,075.88
Loan Group 2 ARM	1011292950	Dec-2008	01-Feb-2007	NM	80.00	423,960.00	423,960.00	01-May-2008	8	8.541%	26,385.34
Loan Group 2 ARM	1011293691	Aug-2008	01-Feb-2007	CA	73.79	457,500.00	454,135.41	01-Feb-2008	11	8.625%	36,166.09
Loan Group 2 ARM	1011294529	Mar-2009	01-Feb-2007	WI	82.16	115,850.00	113,953.01	01-Sep-2008	4	8.875%	4,735.58
Loan Group 2 ARM	1011294761	Aug-2008	01-Feb-2007	CA	80.00	356,000.00	356,000.00	01-Feb-2008	11	8.500%	24,734.67
Loan Group 2 ARM	1011295617	Mar-2009	01-Feb-2007	CA	90.00	549,000.00	549,000.00	01-Sep-2008	4	9.125%	21,159.40
Loan Group 2 ARM	1011295662	Feb-2009	01-Feb-2007	KY	82.82	135,000.00	133,003.65	01-Aug-2008	5	9.275%	6,825.15
Loan Group 2 ARM	1011297401	Jan-2009	01-Feb-2007	CA	94.98	303,000.00	299,759.22	01-Aug-2008	5	8.500%	11,498.20
Loan Group 2 ARM	1011297795	Sep-2008	01-Feb-2007	FL	90.00	166,500.00	165,716.46	01-May-2008	8	9.900%	12,995.15
Loan Group 2 ARM	1011298838	Jul-2008	01-Feb-2007	CA	74.60	470,000.00	470,000.00	01-Jan-2008	12	8.875%	45,805.46
Loan Group 2 ARM	1011300736	Jan-2009	01-Feb-2007	AZ	61.86	133,000.00	131,137.32	01-Jun-2008	7	9.000%	7,913.26
Loan Group 2 ARM	1011302137	Sep-2007	01-Feb-2007	NJ	68.00	187,000.00	185,857.82	01-Apr-2007	21	9.000%	29,044.80
Loan Group 2 ARM	1011302226	Feb-2009	01-Feb-2007	AZ	85.00	199,750.00	197,980.99	01-Sep-2008	4	8.875%	7,622.01
Loan Group 2 ARM	1011303939	Mar-2009	01-Feb-2007	TX	80.00	228,800.00	225,532.46	01-Sep-2008	4	9.450%	10,113.97
Loan Group 2 ARM	1011304466	Mar-2009	01-Feb-2007	AZ	90.00	325,576.00	322,924.32	01-Sep-2008	4	9.125%	12,620.03
Loan Group 2 ARM	1011305768	Aug-2007	01-Feb-2007	NJ	69.95	284,000.00	281,953.76	01-Mar-2007	22	8.875%	41,193.54
Loan Group 2 ARM	1011307695	Oct-2007	01-Feb-2007	FL	80.00	559,200.00	559,200.00	01-May-2007	20	8.625%	66,288.50
Loan Group 2 ARM	1011308293	Aug-2008	01-Feb-2007	FL	80.00	212,000.00	209,813.87	01-Mar-2008	10	8.625%	14,284.57
Loan Group 2 ARM	1011308676	Aug-2008	01-Feb-2007	OH	90.00	66,600.00	66,085.07	01-Mar-2008	10	8.625%	5,351.85
Loan Group 2 ARM	1011309149	Jan-2009	01-Feb-2007	NV	70.00	168,000.00	166,595.74	01-Jul-2008	6	8.625%	8,263.05
Loan Group 2 ARM	1011312091	Feb-2009	01-Feb-2007	FL	80.00	340,000.00	340,000.00	01-Aug-2008	5	8.500%	14,981.22
Loan Group 2 ARM	1011312224	Sep-2008	01-Feb-2007	AZ	85.00	142,800.00	141,757.27	01-Apr-2008	9	8.625%	10,283.71
Loan Group 2 ARM	1011313296	Mar-2008	01-Feb-2007	CA	80.00	304,000.00	301,685.26	01-Aug-2007	17	8.625%	34,400.20
Loan Group 2 ARM	1011314240	Oct-2008	01-Feb-2007	FL	62.82	321,000.00	318,218.92	01-Mar-2008	10	8.500%	23,386.87
Loan Group 2 ARM	1011314419	Aug-2008	01-Feb-2007	CA	88.99	396,000.00	394,681.68	01-Mar-2008	10	9.125%	32,925.32
Loan Group 2 ARM	1011315070	Feb-2009	01-Feb-2007	IN	85.00	92,225.00	90,997.46	01-Aug-2008	5	9.800%	4,947.75
Loan Group 2 ARM	1011317381	Feb-2009	01-Feb-2007	CA	90.00	270,000.00	265,069.83	01-Oct-2008	3	8.875%	8,512.28
Loan Group 2 ARM	1011320466	Feb-2009	01-Feb-2007	GA	90.00	53,100.00	52,105.70	01-Nov-2008	2	8.750%	1,409.34

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Loan Group 2 ARM	1011321349	Jan-2009	01-Feb-2007	AZ	94.99	424,950.00	424,089.95	01-Jul-2008	6	9.500%	25,455.07
Loan Group 2 ARM	1011323365	Feb-2008	01-Feb-2007	FL	79.72	228,800.00	226,783.18	01-Sep-2007	16	9.000%	24,760.20
Loan Group 2 ARM	1011323864	Feb-2009	01-Feb-2007	WI	85.00	70,550.00	69,753.74	01-Aug-2008	5	10.750%	4,178.49
Loan Group 2 ARM	1011327842	Nov-2008	01-Feb-2007	HI	80.00	566,400.00	561,492.97	01-May-2008	8	8.500%	34,501.16
Loan Group 2 ARM	1011328529	Oct-2008	01-Feb-2007	PA	75.00	216,000.00	214,500.26	01-Apr-2008	9	8.550%	15,855.58
Loan Group 2 ARM	1011329332	Sep-2008	01-Feb-2007	PA	85.00	69,700.00	68,856.46	01-Mar-2008	10	10.275%	6,752.89
Loan Group 2 ARM	1011331711	Sep-2008	01-Feb-2007	NJ	90.00	234,000.00	232,149.55	01-May-2008	8	8.875%	14,911.37
Loan Group 2 ARM	1011332729	Jan-2008	01-Feb-2007	PA	74.89	177,500.00	176,571.99	01-Aug-2007	17	10.000%	25,361.33
Loan Group 2 ARM	1011333728	Aug-2008	01-Feb-2007	FL	80.00	215,200.00	213,110.76	01-Mar-2008	10	8.625%	14,908.13
Loan Group 2 ARM	1011335487	Aug-2008	01-Feb-2007	CA	80.00	271,120.00	267,903.92	01-Mar-2008	10	8.575%	17,213.88
Loan Group 2 ARM	1011335575	Apr-2008	01-Feb-2007	MA	75.00	213,750.00	209,978.08	01-May-2008	8	9.000%	13,982.48
Loan Group 2 ARM	1011335842	Aug-2008	01-Feb-2007	CA	79.17	190,000.00	184,882.62	01-Oct-2007	15	7.990%	15,132.79
Loan Group 2 ARM	1011336789	Mar-2009	01-Feb-2007	CA	80.00	572,000.00	572,000.00	01-May-2008	8	8.750%	31,698.36
Loan Group 2 ARM	1011342914	Jan-2009	01-Feb-2007	CA	44.12	150,000.00	148,505.20	01-Jun-2008	7	8.875%	7,955.42
Loan Group 2 ARM	1011343352	Sep-2008	01-Feb-2007	SC	95.00	408,500.00	406,644.32	01-Apr-2008	9	8.625%	26,118.42
Loan Group 2 ARM	1011344262	Aug-2008	01-Feb-2007	NC	80.00	103,200.00	102,707.22	01-Mar-2008	10	9.850%	9,615.49
Loan Group 2 ARM	1011345573	Dec-2008	01-Feb-2007	NJ	74.33	223,000.00	221,387.24	01-Aug-2007	17	8.500%	27,809.59
Loan Group 2 ARM	1011353251	Jan-2008	01-Feb-2007	OH	85.00	65,025.00	64,062.49	01-Aug-2007	17	9.275%	8,954.69
Loan Group 2 ARM	1011354606	Feb-2009	01-Feb-2007	FL	85.00	184,450.00	183,471.24	01-Aug-2008	5	9.488%	9,627.96
Loan Group 2 ARM	1011354973	May-2008	01-Feb-2007	NY	80.00	176,384.00	175,271.07	01-Nov-2007	14	8.975%	19,848.16
Loan Group 2 ARM	1011355678	Oct-2008	01-Feb-2007	OH	80.00	72,800.00	72,425.38	01-Apr-2008	9	9.600%	6,049.23
Loan Group 2 ARM	1011356105	Jan-2009	01-Feb-2007	IN	85.00	80,750.00	80,356.48	01-Jul-2008	6	9.800%	4,986.63
Loan Group 2 ARM	1011357970	Mar-2009	01-Feb-2007	RI	74.30	425,000.00	423,444.44	01-Sep-2008	4	10.750%	21,713.32
Loan Group 2 ARM	1011364285	Feb-2009	01-Mar-2007	FL	90.00	152,100.00	150,084.90	01-Aug-2008	5	9.700%	8,073.13
Loan Group 2 ARM	1011369529	Mar-2009	01-Feb-2007	AL	90.00	102,600.00	101,185.30	01-Feb-2007	23	9.625%	17,036.72
Loan Group 2 ARM	1011370170	Nov-2008	01-Mar-2007	WA	80.00	871,200.00	871,200.00	01-Jun-2008	7	9.125%	56,355.75
Loan Group 2 ARM	1011370312	Nov-2008	01-Feb-2007	FL	82.55	227,000.00	225,573.16	01-May-2008	8	8.900%	15,812.77
Loan Group 2 ARM	1011373266	Dec-2007	01-Feb-2007	TX	80.00	240,000.00	236,120.14	01-Jul-2007	18	8.825%	32,988.91
Loan Group 2 ARM	1011375237	Sep-2008	01-Mar-2007	CA	67.18	655,000.00	655,000.00	01-Apr-2008	9	8.000%	40,801.05
Loan Group 2 ARM	1011375521	Feb-2009	01-Feb-2007	CA	69.91	460,000.00	455,451.66	01-Aug-2008	5	8.875%	19,286.95
Loan Group 2 ARM	1011376502	Mar-2009	01-Feb-2007	WI	58.00	109,620.00	108,877.86	01-Sep-2008	4	9.500%	4,567.76
Loan Group 2 ARM	1011377431	Mar-2009	01-Feb-2007	CA	80.00	401,600.00	401,593.86	01-Oct-2008	3	8.750%	12,273.72
Loan Group 2 ARM	1011380720	Jul-2008	01-Feb-2007	IL	82.17	123,250.00	120,531.24	01-Jan-2008	12	8.625%	9,648.03
Loan Group 2 ARM	1011385397	Aug-2008	01-Feb-2007	NV	80.00	220,000.00	219,927.82	01-Feb-2008	11	8.625%	17,846.22
Loan Group 2 ARM	1011387554	Jan-2009	01-Feb-2007	CA	80.00	208,000.00	206,217.72	01-Jul-2008	6	8.750%	10,299.76
Loan Group 2 ARM	1011388116	May-2008	01-Mar-2007	NY	90.00	80,649.00	79,559.62	01-Oct-2007	15	9.512%	10,210.08
Loan Group 2 ARM	1011388937	Nov-2008	01-Mar-2007	WI	80.00	69,600.00	68,806.92	01-Sep-2007	16	9.600%	9,423.85
Loan Group 2 ARM	1011395590	Feb-2009	01-Feb-2007	NJ	65.00	169,000.00	166,321.26	01-Sep-2008	4	7.150%	5,548.16
Loan Group 2 ARM	1011395929	Sep-2008	01-Feb-2007	PA	85.00	63,750.00	63,105.85	01-Mar-2008	10	10.250%	6,161.99
Loan Group 2 ARM	1011397785	Jan-2009	01-Feb-2007	AL	80.00	172,000.00	170,000.88	01-Jun-2008	7	9.000%	10,799.87

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Loan Group 2 ARM	1011401379	Feb-2009	01-Jan-2007	CA	70.00	245,000.00	242,837.67	01-Oct-2008	3	9.375%	8,298.05
Loan Group 2 ARM	1011401627	Aug-2008	01-Jan-2007	CA	65.00	245,050.00	242,538.87	01-Oct-2007	15	9.875%	25,068.31
Loan Group 2 ARM	1011403741	Mar-2009	01-Feb-2007	CA	80.00	372,000.00	367,996.70	01-Nov-2007	14	8.725%	31,828.90
Loan Group 2 ARM	1011404615	Mar-2009	01-Feb-2007	MA	89.95	367,000.00	364,469.87	01-Aug-2008	5	8.575%	17,187.77
Loan Group 2 ARM	1011412731	Sep-2008	01-Feb-2007	CA	80.00	180,000.00	178,532.05	01-Apr-2008	9	8.625%	12,383.14
Loan Group 2 ARM	1011419538	Feb-2009	01-Feb-2007	IL	80.00	404,249.00	395,133.66	01-Oct-2008	3	8.625%	11,774.17
Loan Group 2 ARM	1011427850	Jul-2008	01-Feb-2007	NY	80.00	324,000.00	322,130.50	01-Jan-2008	12	6.675%	23,247.48
Loan Group 2 ARM	1011427878	Jan-2009	01-Feb-2007	FL	80.00	401,600.00	398,045.57	01-Jul-2008	6	8.750%	19,632.19
Loan Group 2 ARM	1011428154	Dec-2008	01-Mar-2007	FL	80.00	193,600.00	193,600.00	01-Jun-2008	7	8.375%	11,434.50
Loan Group 2 ARM	1011430613	Feb-2009	01-Feb-2007	AZ	80.00	148,400.00	147,879.81	01-Aug-2008	5	8.625%	6,627.25
Loan Group 2 ARM	1011433558	Nov-2008	01-Feb-2007	IN	66.67	160,000.00	157,714.98	01-Mar-2008	10	9.450%	14,170.23
Loan Group 2 ARM	1011459263	Feb-2009	01-Feb-2007	FL	80.00	281,600.00	279,139.71	01-Sep-2008	4	8.750%	10,502.39
Loan Group 2 ARM	1011462295	Jan-2008	01-Feb-2007	IL	85.00	58,650.00	57,900.12	01-Oct-2007	15	10.000%	7,829.40
Loan Group 2 ARM	1011463748	Nov-2008	01-Feb-2007	FL	80.00	181,600.00	180,071.16	01-Jun-2008	7	8.750%	10,186.29
Loan Group 2 ARM	1011465416	May-2008	01-Feb-2007	IL	90.00	198,000.00	196,914.51	01-Dec-2007	13	9.375%	21,884.53
Loan Group 2 ARM	1011467389	Dec-2008	01-Mar-2007	CA	85.00	268,600.00	267,745.68	01-Apr-2008	9	7.600%	17,439.59
Loan Group 2 ARM	1011477467	Jan-2009	01-Feb-2007	PA	66.67	70,000.00	68,922.84	01-Sep-2007	16	10.000%	8,954.15
Loan Group 2 ARM	1011480122	Mar-2008	01-Mar-2007	CA	80.00	488,000.00	487,846.04	01-Aug-2007	17	7.625%	54,303.33
Loan Group 2 ARM	1011484299	Feb-2009	01-Feb-2007	CA	40.81	304,000.00	300,891.39	01-Oct-2008	3	9.025%	9,191.90
Loan Group 2 ARM	1011486545	Mar-2009	01-Feb-2007	MD	94.98	223,200.00	222,530.47	01-Apr-2008	9	8.625%	16,293.65
Loan Group 2 ARM	1011487562	Mar-2009	01-Mar-2007	CA	80.00	431,200.00	431,200.00	01-Sep-2008	4	7.575%	15,253.68
Loan Group 2 ARM	1011488865	Feb-2009	01-Feb-2007	TX	80.00	227,120.00	222,404.04	01-Jul-2008	6	8.875%	10,842.48
Loan Group 2 ARM	1011495704	Mar-2009	01-Mar-2007	OR	85.00	234,600.00	230,534.46	01-Jan-2008	12	8.250%	20,960.26
Loan Group 2 ARM	1011498042	Dec-2008	01-Mar-2007	CA	80.00	205,600.00	205,409.29	01-Aug-2008	5	7.750%	8,301.93
Loan Group 2 ARM	1011500039	Sep-2008	01-Mar-2007	RI	85.00	280,500.00	279,008.32	01-Apr-2008	9	7.750%	16,238.08
Loan Group 2 ARM	1011500752	Feb-2009	01-Feb-2007	TX	95.00	209,886.00	206,542.68	01-Sep-2008	4	8.900%	8,695.23
Loan Group 2 ARM	1011501868	Jan-2009	01-Feb-2007	FL	90.00	315,000.00	313,102.30	01-Jul-2008	6	9.050%	17,867.01
Loan Group 2 ARM	1011507167	Sep-2008	01-Feb-2007	AZ	95.00	194,750.00	194,311.07	01-Mar-2008	10	9.600%	17,691.73
Loan Group 2 ARM	1011514765	Dec-2008	01-Feb-2007	CA	80.00	556,000.00	555,999.97	01-Dec-2007	13	8.500%	46,113.15
Loan Group 2 ARM	1011515639	Nov-2008	01-Mar-2007	FL	80.00	248,000.00	245,198.09	01-May-2008	8	7.750%	14,576.42
Loan Group 2 ARM	1011532852	Aug-2008	01-Mar-2007	NY	80.00	349,600.00	346,469.21	01-Feb-2008	11	7.750%	26,328.51
Loan Group 2 ARM	1011538614	Aug-2007	01-Mar-2007	FL	80.00	142,400.00	141,926.48	01-Mar-2007	22	8.075%	19,741.32
Loan Group 2 ARM	1011546286	Aug-2008	01-Apr-2007	NJ	80.00	320,000.00	315,947.32	01-Feb-2008	11	9.950%	32,466.64
Loan Group 2 ARM	1011550779	Jan-2009	01-Feb-2007	NJ	79.69	255,000.00	253,386.22	01-Jul-2008	6	10.000%	14,529.88
Loan Group 2 ARM	1011550868	Dec-2008	01-Feb-2007	CA	80.00	396,000.00	394,499.11	01-Apr-2007	21	8.625%	53,264.66
Loan Group 2 ARM	1011551028	Jan-2009	01-Mar-2007	FL	80.00	213,200.00	213,199.98	01-Jul-2008	6	7.750%	9,651.76
Loan Group 2 ARM	1011551876	Sep-2008	01-Mar-2007	FL	80.00	480,000.00	475,874.36	01-Mar-2008	10	8.500%	34,222.28
Loan Group 2 ARM	1011553507	Feb-2009	01-Feb-2007	CT	84.16	170,000.00	168,679.78	01-Aug-2008	5	9.250%	7,880.37
Loan Group 2 ARM	1011557264	Mar-2009	01-Feb-2007	WI	80.00	114,400.00	113,051.26	01-Sep-2008	4	8.500%	3,971.07
Loan Group 2 ARM	1011557415	Aug-2008	01-Mar-2007	FL	80.00	196,000.00	194,686.91	01-Feb-2008	11	8.525%	16,959.38

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1011583627	Jul-2008	01-Mar-2007	CA	80.00	332,000.00	329,428.17	01-Jan-2008	12	8.250%	28,420.94
Loan Group 2 ARM	1011587669	Jul-2008	01-Mar-2007	CA	80.00	560,000.00	560,000.00	01-Jan-2008	12	7.750%	41,300.05
Loan Group 2 ARM	1011588141	Nov-2008	01-Feb-2007	MA	77.54	725,000.00	722,580.62	01-Mar-2008	10	8.875%	57,249.75
Loan Group 2 ARM	1011588891	Mar-2009	01-Mar-2007	MD	90.00	292,500.00	290,056.63	01-Sep-2008	4	7.950%	10,817.55
Loan Group 2 ARM	1011593260	Apr-2008	01-Mar-2007	NJ	85.00	318,750.00	316,376.58	01-Aug-2007	17	8.150%	38,440.78
Loan Group 2 ARM	1011602456	May-2008	01-Mar-2007	NY	80.00	440,000.00	438,022.91	01-Nov-2007	14	8.000%	39,620.60
Loan Group 2 ARM	1011607996	Nov-2008	01-Feb-2007	WA	95.00	655,500.00	652,469.10	01-May-2008	8	8.975%	46,109.18
Loan Group 2 ARM	1011614158	Mar-2008	01-Mar-2007	IN	90.00	142,200.00	139,588.48	01-Oct-2007	15	7.950%	14,836.02
Loan Group 2 ARM	1011621211	Aug-2008	01-Feb-2007	CA	80.00	412,000.00	408,881.87	01-Mar-2008	10	8.750%	32,346.22
Loan Group 2 ARM	1011639872	Feb-2009	01-Mar-2007	FL	70.00	255,500.00	254,349.31	01-Aug-2008	5	8.400%	11,735.30
Loan Group 2 ARM	1011641404	Jan-2009	01-Feb-2007	WA	85.00	828,750.00	813,025.41	01-Jun-2008	7	8.625%	46,517.02
Loan Group 2 ARM	1011641798	May-2008	01-Mar-2007	CA	80.00	224,000.00	222,739.67	01-Nov-2007	14	8.500%	23,791.29
Loan Group 2 ARM	1011646267	Dec-2008	01-Mar-2007	CA	80.00	368,000.00	364,198.04	01-Jun-2008	7	7.875%	17,875.44
Loan Group 2 ARM	1011648041	Nov-2008	01-Feb-2007	IL	80.00	420,000.00	416,290.11	01-Oct-2007	15	8.500%	42,758.09
Loan Group 2 ARM	1011649754	Nov-2008	01-Mar-2007	UT	95.00	346,750.00	341,704.09	01-Jun-2008	7	9.400%	22,877.93
Loan Group 2 ARM	1011650233	Nov-2008	01-Mar-2007	UT	95.00	294,500.00	289,954.26	01-Jun-2008	7	9.400%	19,413.74
Loan Group 2 ARM	1011652482	Mar-2009	01-Mar-2007	VA	91.46	750,000.00	748,082.94	01-Mar-2008	10	8.775%	61,947.63
Loan Group 2 ARM	1011654122	Oct-2008	01-Mar-2007	NV	80.00	220,000.00	218,546.85	01-Jul-2007	18	8.575%	29,498.24
Loan Group 2 ARM	1011655318	Feb-2009	01-Mar-2007	CA	60.98	375,000.00	372,448.28	01-Oct-2008	3	8.000%	9,193.46
Loan Group 2 ARM	1011655620	Feb-2009	01-Mar-2007	FL	80.00	399,600.00	399,600.00	01-Jul-2007	18	8.000%	38,403.32
Loan Group 2 ARM	1011656013	Jun-2008	01-Mar-2007	CA	80.00	532,000.00	528,291.11	01-Nov-2007	14	8.400%	55,785.44
Loan Group 2 ARM	1011661016	Aug-2008	01-Mar-2007	FL	80.00	248,000.00	247,559.21	01-Mar-2008	10	9.725%	22,848.62
Loan Group 2 ARM	1011664996	Sep-2008	01-Mar-2007	FL	80.00	500,000.00	492,943.27	01-Apr-2008	9	7.750%	30,441.27
Loan Group 2 ARM	1011668340	Nov-2008	01-Mar-2007	IN	90.00	61,200.00	60,123.76	01-May-2008	8	8.175%	3,861.51
Loan Group 2 ARM	1011668420	Nov-2008	01-Mar-2007	UT	79.45	116,000.00	115,305.76	01-May-2008	8	7.750%	6,778.50
Loan Group 2 ARM	1011673352	Aug-2008	01-Mar-2007	CA	86.29	384,000.00	381,476.44	01-Mar-2008	10	8.600%	30,955.85
Loan Group 2 ARM	1011674743	Mar-2008	01-Mar-2007	FL	80.00	288,000.00	281,957.40	01-Oct-2007	15	7.875%	27,229.00
Loan Group 2 ARM	1011677009	Oct-2007	01-Feb-2007	FL	80.00	488,000.00	488,000.00	01-Apr-2007	21	8.625%	72,285.14
Loan Group 2 ARM	1011678213	Mar-2009	01-Feb-2007	VA	85.00	470,050.00	465,631.39	01-May-2008	8	8.625%	27,699.51
Loan Group 2 ARM	1011687971	Feb-2009	01-Mar-2007	CA	80.00	204,720.00	204,720.00	01-Jul-2008	6	8.000%	9,967.34
Loan Group 2 ARM	1011688373	Mar-2009	01-Mar-2007	CA	80.00	432,000.00	425,076.23	01-May-2008	8	8.650%	28,979.98
Loan Group 2 ARM	1011689176	Sep-2008	01-Mar-2007	TX	95.00	129,200.00	128,444.17	01-Apr-2008	9	9.000%	10,023.00
Loan Group 2 ARM	1011690887	Feb-2009	01-Mar-2007	IL	88.93	382,400.00	380,834.92	01-May-2008	8	7.750%	22,315.68
Loan Group 2 ARM	1011693688	Jan-2009	01-Mar-2007	NJ	25.53	75,050.00	73,874.49	01-Jul-2008	6	9.075%	4,235.48
Loan Group 2 ARM	1011695597	Mar-2009	01-Mar-2007	CA	80.00	664,000.00	663,947.30	01-Sep-2008	4	8.000%	24,898.08
Loan Group 2 ARM	1011697602	Feb-2008	01-Mar-2007	TX	74.00	111,000.00	109,372.23	01-Dec-2007	13	9.100%	11,816.63
Loan Group 2 ARM	1011709010	Dec-2008	01-Apr-2007	CA	77.68	435,000.00	432,214.47	01-May-2008	8	7.450%	25,032.40
Loan Group 2 ARM	1011717886	Mar-2009	01-Mar-2007	VA	90.00	118,800.00	118,185.13	01-Apr-2008	9	9.425%	9,681.91
Loan Group 2 ARM	1011725653	Jul-2008	01-Mar-2007	CA	80.00	388,000.00	388,000.00	01-Jan-2008	12	7.750%	27,248.91
Loan Group 2 ARM	1011725920	Nov-2008	01-Mar-2007	FL	80.00	288,000.00	285,810.09	01-Jun-2008	7	8.075%	16,264.05

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1011731352	Sep-2008	01-Mar-2007	FL	80.00	179,200.00	177,463.76	01-Apr-2008	9	7.750%	10,970.00
Loan Group 2 ARM	1011731423	Aug-2008	01-Mar-2007	IL	80.00	248,000.00	243,510.92	01-Feb-2008	11	8.025%	19,959.22
Loan Group 2 ARM	1011732459	Feb-2009	01-Mar-2007	CA	64.67	388,000.00	384,945.96	01-Oct-2008	3	7.800%	11,721.20
Loan Group 2 ARM	1011735483	Jul-2008	01-Mar-2007	CA	93.58	510,000.00	508,159.99	01-Jan-2008	12	7.950%	44,216.45
Loan Group 2 ARM	1011754522	Aug-2008	01-Mar-2007	CA	85.00	365,500.00	361,297.97	01-Feb-2008	11	7.875%	24,427.24
Loan Group 2 ARM	1011758546	May-2008	01-Mar-2007	NY	80.00	353,600.00	350,902.23	01-Dec-2007	13	8.063%	33,259.05
Loan Group 2 ARM	1011767108	Jan-2009	01-Apr-2007	CA	90.00	540,000.00	540,000.00	01-May-2008	8	6.825%	28,462.50
Loan Group 2 ARM	1011767858	Jan-2009	01-Mar-2007	RI	80.00	80,000.00	79,316.12	01-Jul-2008	6	7.750%	3,793.57
Loan Group 2 ARM	1011770238	Sep-2008	01-Mar-2007	PA	80.00	203,402.00	202,272.40	01-Apr-2008	9	7.750%	11,561.71
Loan Group 2 ARM	1011786338	Jun-2008	01-Mar-2007	NY	95.00	475,000.00	474,005.90	01-Dec-2007	13	9.300%	52,177.64
Loan Group 2 ARM	1011809607	Feb-2009	01-Apr-2007	CA	80.00	600,000.00	599,767.19	01-Oct-2008	3	7.150%	16,618.55
Loan Group 2 ARM	1011832065	Dec-2008	01-Mar-2007	CA	95.00	627,000.00	624,956.74	01-May-2008	8	7.525%	36,608.84
Loan Group 2 ARM	1011843302	Jul-2008	01-Mar-2007	CA	80.00	448,000.00	445,761.14	01-Sep-2007	16	7.875%	43,396.55
Loan Group 2 ARM	1011998671	Aug-2008	01-Mar-2007	FL	80.00	506,400.00	506,400.00	01-Feb-2008	11	7.750%	39,773.50
Loan Group 2 ARM	1012021199	Jul-2008	01-Apr-2007	CA	90.00	324,000.00	322,064.55	01-Jan-2008	12	8.775%	31,154.05
Loan Group 2 ARM	1012052011	Mar-2009	01-Apr-2007	GA	80.00	396,000.00	396,000.00	01-Sep-2008	4	7.775%	14,404.50
Loan Group 2 ARM	1012053234	Dec-2007	01-Apr-2007	NV	84.44	190,000.00	188,841.67	01-Jul-2007	18	8.700%	25,880.19
Loan Group 2 ARM	1012060299	Mar-2009	01-Apr-2007	AZ	78.54	188,500.00	187,952.37	01-Sep-2008	4	8.550%	7,568.30
Loan Group 2 ARM	1012061243	May-2008	01-Apr-2007	FL	90.00	175,500.00	174,846.98	01-Dec-2007	13	7.650%	15,647.26
Loan Group 2 ARM	1012062199	Feb-2009	01-Apr-2007	FL	89.87	355,000.00	355,000.00	01-Aug-2008	5	7.050%	13,563.97
Loan Group 2 ARM	1012064767	Feb-2009	01-Apr-2007	CA	82.62	442,000.00	442,000.00	01-May-2008	8	7.700%	26,520.00
Loan Group 2 ARM	1012067229	Jan-2009	01-Apr-2007	CA	79.11	625,000.00	617,958.87	01-Jul-2008	6	6.475%	24,670.59
Loan Group 2 ARM	1012075363	Aug-2008	01-Apr-2007	NY	74.95	742,000.00	737,212.00	01-Mar-2008	10	8.500%	59,086.50
Loan Group 2 ARM	1012075693	Feb-2009	01-Apr-2007	NJ	90.00	60,300.00	59,561.08	01-Sep-2008	4	9.990%	2,831.52
Loan Group 2 ARM	1012077646	Feb-2009	01-Apr-2007	FL	90.00	368,575.00	368,574.98	01-Aug-2008	5	8.075%	16,286.41
Loan Group 2 ARM	1012088956	Aug-2008	01-Apr-2007	NY	90.00	52,200.00	51,472.74	01-Jul-2008	6	9.150%	2,976.68
Loan Group 2 ARM	1012089170	Nov-2008	01-Apr-2007	WI	90.00	146,700.00	144,050.57	01-May-2008	8	7.900%	8,922.07
Loan Group 2 ARM	1012090337	Feb-2009	01-Apr-2007	AZ	62.58	485,000.00	485,000.00	01-Aug-2008	5	6.000%	15,560.44
Loan Group 2 ARM	1012093566	Jul-2008	01-Apr-2007	CA	79.00	316,000.00	316,000.00	01-Jan-2008	12	6.775%	23,133.74
Loan Group 2 ARM	1012095163	Mar-2009	01-Apr-2007	WI	80.00	196,000.00	191,835.20	01-Mar-2008	10	6.950%	12,449.43
Loan Group 2 ARM	1012099775	Feb-2009	01-Apr-2007	NJ	80.00	388,800.00	388,800.00	01-Aug-2008	5	7.225%	15,252.30
Loan Group 2 ARM	1012102618	Nov-2008	01-Apr-2007	FL	80.00	376,000.00	376,000.00	01-May-2008	8	7.275%	21,228.30
Loan Group 2 ARM	1012105651	Nov-2008	01-Apr-2007	FL	90.00	251,900.00	250,434.13	01-Jun-2008	7	8.863%	15,728.26
Loan Group 2 ARM	1012112750	Jan-2009	01-Apr-2007	MA	45.00	180,000.00	178,776.99	01-May-2008	8	7.000%	9,706.64
Loan Group 2 ARM	1012113250	Jul-2008	01-Apr-2007	FL	90.00	283,500.00	281,936.62	01-Jan-2008	12	9.050%	28,174.55
Loan Group 2 ARM	1012115490	Nov-2008	01-Apr-2007	CA	68.00	442,000.00	442,000.00	01-Aug-2007	17	7.650%	50,038.02
Loan Group 2 ARM	1012123043	Nov-2008	01-Apr-2007	IL	90.00	144,000.00	141,911.33	01-May-2008	8	8.970%	10,052.32
Loan Group 2 ARM	1012125014	Jan-2009	01-Apr-2007	FL	90.00	256,500.00	254,685.62	01-Jul-2008	6	8.175%	13,049.92
Loan Group 2 ARM	1012135021	May-2008	01-Apr-2007	NJ	81.01	424,500.00	421,560.27	01-Nov-2007	14	8.250%	43,673.64
Loan Group 2 ARM	1012135352	Sep-2008	01-Apr-2007	CA	80.95	425,000.00	420,727.74	01-Aug-2008	5	6.900%	15,735.22

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Loan Group 2 ARM	1012136903	Jun-2008	01-Apr-2007	CA	80.00	592,000.00	589,099.42	01-Oct-2007	15	6.900%	53,513.56
Loan Group 2 ARM	1012137350	Jan-2008	01-Apr-2007	CO	90.00	409,500.00	407,588.37	01-Aug-2007	17	9.625%	59,008.17
Loan Group 2 ARM	1012139063	Mar-2008	01-Apr-2007	FL	95.00	154,850.00	153,900.92	01-Oct-2007	15	8.350%	17,150.30
Loan Group 2 ARM	1012139161	Dec-2008	01-Apr-2007	CA	80.00	190,800.00	190,800.00	01-Aug-2008	5	6.275%	6,427.61
Loan Group 2 ARM	1012143931	Oct-2008	01-Apr-2007	CA	80.00	456,000.00	451,277.96	01-Nov-2007	14	6.790%	37,992.62
Loan Group 2 ARM	1012144333	Sep-2008	01-Apr-2007	IL	80.00	329,520.00	327,895.21	01-Apr-2008	9	6.875%	19,186.23
Loan Group 2 ARM	1012157774	Sep-2008	01-Apr-2007	CA	80.00	383,920.00	383,920.00	01-Apr-2008	9	6.675%	21,731.49
Loan Group 2 ARM	1012158746	Jan-2009	01-Apr-2007	CA	80.00	392,000.00	392,000.00	01-Jul-2008	6	7.500%	18,293.36
Loan Group 2 ARM	1012184691	Dec-2008	01-Apr-2007	AR	80.00	171,920.00	171,913.06	01-Jun-2008	7	7.700%	9,283.32
Loan Group 2 ARM	1012185182	Feb-2009	01-Apr-2007	AZ	90.00	297,000.00	297,000.00	01-Aug-2008	5	5.660%	8,939.70
Loan Group 2 ARM	1012185351	Nov-2008	01-Apr-2007	OR	90.00	199,800.00	198,784.16	01-Jun-2008	7	9.350%	13,209.26
Loan Group 2 ARM	1012188214	Aug-2008	01-Apr-2007	FL	90.00	396,000.00	393,089.45	01-Feb-2008	11	8.038%	32,173.15
Loan Group 2 ARM	1012194537	Mar-2009	01-Apr-2007	CA	70.00	252,000.00	248,416.54	01-Jun-2008	7	6.450%	11,114.28
Loan Group 2 ARM	1012196063	Mar-2009	01-Apr-2007	FL	87.84	195,000.00	194,097.00	01-Sep-2008	4	7.050%	6,361.25
Loan Group 2 ARM	1012199337	Jan-2009	01-Apr-2007	DC	90.00	414,000.00	410,648.57	01-Jul-2008	6	11.775%	30,918.63
Loan Group 2 ARM	1012199444	Aug-2008	01-Apr-2007	CA	80.00	544,320.00	544,320.00	01-Mar-2008	10	6.700%	33,747.84
Loan Group 2 ARM	1012199845	Dec-2007	01-Apr-2007	FL	90.00	200,700.00	199,404.92	01-Jun-2007	19	8.500%	28,002.61
Loan Group 2 ARM	1012200245	Nov-2008	01-Apr-2007	FL	80.00	256,000.00	255,993.18	01-May-2008	8	7.650%	15,253.00
Loan Group 2 ARM	1012200913	Mar-2009	01-Apr-2007	IL	80.00	228,000.00	225,688.91	01-Sep-2008	4	6.990%	7,334.87
Loan Group 2 ARM	1012201814	Feb-2009	01-Apr-2007	CA	80.00	596,000.00	590,514.73	01-Oct-2008	3	7.225%	16,567.12
Loan Group 2 ARM	1012203313	Feb-2009	01-Apr-2007	CA	79.37	500,000.00	496,841.42	01-Oct-2008	3	8.575%	16,730.91
Loan Group 2 ARM	1012204517	Feb-2009	01-Apr-2007	CA	80.00	540,000.00	540,000.00	01-Oct-2008	3	6.900%	14,400.00
Loan Group 2 ARM	1012206819	Sep-2008	01-Mar-2007	CA	62.38	393,000.00	393,000.00	01-Apr-2008	9	7.750%	25,053.78
Loan Group 2 ARM	1012213080	Nov-2008	01-Apr-2007	MA	69.85	227,000.00	224,905.46	01-May-2008	8	7.250%	12,679.17
Loan Group 2 ARM	1012215284	Feb-2009	01-Apr-2007	WA	52.97	107,000.00	106,241.52	01-Sep-2008	4	8.375%	4,187.70
Loan Group 2 ARM	1012219583	Sep-2008	01-Apr-2007	FL	75.00	186,000.00	185,182.34	01-Apr-2008	9	9.150%	14,692.16
Loan Group 2 ARM	1012222105	Mar-2008	01-Apr-2007	FL	90.00	319,500.00	318,143.84	01-Aug-2007	17	9.950%	47,690.63
Loan Group 2 ARM	1012223738	Jan-2009	01-Apr-2007	HI	80.00	292,000.00	289,234.01	01-Apr-2008	9	7.125%	17,601.53
Loan Group 2 ARM	1012225415	Feb-2009	01-Apr-2007	NM	95.00	143,450.00	143,450.00	01-Jul-2008	6	9.850%	8,941.76
Loan Group 2 ARM	1012229359	Jan-2009	01-Apr-2007	CA	39.55	87,000.00	86,353.50	01-Jun-2008	7	8.000%	4,865.42
Loan Group 2 ARM	1012230800	Mar-2009	01-Apr-2007	NJ	80.00	390,400.00	388,892.86	01-Mar-2008	10	7.550%	27,447.16
Loan Group 2 ARM	1012235770	Jul-2008	01-Apr-2007	DC	95.00	289,750.00	286,036.56	01-Jan-2008	12	9.550%	30,330.23
Loan Group 2 ARM	1012239632	Dec-2008	01-Apr-2007	CA	71.48	213,000.00	210,558.58	01-Jun-2008	7	7.350%	10,839.68
Loan Group 2 ARM	1012245395	Nov-2008	01-Apr-2007	AZ	75.00	161,250.00	159,512.57	01-Apr-2008	9	7.800%	10,697.55
Loan Group 2 ARM	1012249603	Mar-2009	01-Apr-2007	CA	25.30	146,000.00	145,514.13	01-Sep-2008	4	10.775%	7,479.74
Loan Group 2 ARM	1012264998	May-2008	01-Apr-2007	FL	80.00	436,000.00	434,030.56	01-Nov-2007	14	7.125%	38,403.23
Loan Group 2 ARM	1012269911	Nov-2008	01-Apr-2007	NV	80.00	200,000.00	198,362.23	01-Jun-2008	7	7.650%	10,656.52
Loan Group 2 ARM	1012270641	Sep-2008	01-Apr-2007	CA	80.00	308,000.00	307,999.99	01-Apr-2008	9	7.175%	18,845.75
Loan Group 2 ARM	1012277092	Mar-2009	01-Apr-2007	PA	76.88	184,500.00	183,597.30	01-Jul-2008	6	9.475%	10,996.08
Loan Group 2 ARM	1012289418	Jan-2009	01-Apr-2007	CA	80.00	319,992.00	319,262.20	01-Jul-2008	6	8.050%	16,079.76

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1012292182	Aug-2008	01-Apr-2007	HI	80.00	184,000.00	183,369.82	01-Feb-2008	11	7.875%	14,665.89
Loan Group 2 ARM	1012305873	Mar-2009	01-Apr-2007	AL	80.00	100,000.00	99,390.32	01-Sep-2008	4	8.700%	4,078.91
Loan Group 2 ARM	1012307158	May-2008	01-Apr-2007	FL	88.68	610,000.00	602,510.58	01-Nov-2007	14	6.150%	45,595.65
Loan Group 2 ARM	1012309708	Dec-2008	01-May-2007	CA	90.00	450,000.00	449,987.63	01-Jul-2008	6	7.100%	19,799.52
Loan Group 2 ARM	1012312240	Dec-2008	01-Apr-2007	CA	67.76	269,000.00	266,602.20	01-Sep-2008	4	8.000%	10,009.58
Loan Group 2 ARM	1012313445	Jan-2009	01-Apr-2007	CA	88.57	930,000.00	930,000.00	01-Apr-2007	21	7.950%	127,022.50
Loan Group 2 ARM	1012314774	Jan-2009	01-Apr-2007	CA	80.00	341,600.00	341,599.99	01-Jul-2008	6	7.475%	15,884.40
Loan Group 2 ARM	1012315265	Sep-2008	01-Apr-2007	NJ	80.00	200,000.00	197,658.77	01-Apr-2008	9	10.100%	17,419.65
Loan Group 2 ARM	1012317076	Jan-2009	01-Apr-2007	CA	80.00	400,000.00	396,079.03	01-May-2008	8	7.175%	22,148.03
Loan Group 2 ARM	1012318609	Sep-2008	01-Apr-2007	FL	80.00	319,200.00	313,173.30	01-Apr-2008	9	7.575%	20,413.38
Loan Group 2 ARM	1012321221	Mar-2009	01-Apr-2007	CA	44.05	185,000.00	184,334.78	01-Jul-2008	6	7.900%	9,100.06
Loan Group 2 ARM	1012322051	Jan-2008	01-May-2007	NY	90.00	391,500.00	383,247.97	01-Aug-2007	17	6.750%	38,290.59
Loan Group 2 ARM	1012322569	Nov-2008	01-May-2007	GA	90.00	122,310.00	120,865.92	01-May-2008	8	9.725%	9,319.83
Loan Group 2 ARM	1012325049	Jul-2008	01-Apr-2007	CA	85.00	501,500.00	496,947.21	01-Jan-2008	12	7.275%	39,396.89
Loan Group 2 ARM	1012326342	May-2008	01-Apr-2007	CT	75.00	156,750.00	155,804.04	01-Nov-2007	14	8.990%	17,674.44
Loan Group 2 ARM	1012330863	Feb-2009	01-Apr-2007	MD	90.00	243,900.00	242,593.04	01-Aug-2008	5	9.150%	12,252.63
Loan Group 2 ARM	1012332255	Jul-2008	01-Apr-2007	CA	80.00	381,600.00	381,599.55	01-Jan-2008	12	7.725%	32,165.70
Loan Group 2 ARM	1012339267	Jul-2008	01-Apr-2007	CA	80.00	288,000.00	285,608.22	01-Feb-2008	11	7.600%	22,024.24
Loan Group 2 ARM	1012340718	Dec-2008	01-Apr-2007	FL	65.31	209,000.00	204,346.80	01-May-2008	8	6.700%	10,615.65
Loan Group 2 ARM	1012341548	Aug-2008	01-Apr-2007	CA	90.00	443,700.00	442,166.97	01-Nov-2007	14	9.300%	51,924.44
Loan Group 2 ARM	1012352991	Feb-2009	01-Apr-2007	CA	90.00	630,000.00	622,711.22	01-Oct-2008	3	6.375%	15,266.97
Loan Group 2 ARM	1012366851	Jul-2008	01-Apr-2007	NJ	80.00	160,000.00	159,269.15	01-Jun-2008	7	9.700%	11,000.84
Loan Group 2 ARM	1012391592	Mar-2008	01-Apr-2007	CA	80.00	340,000.00	339,983.17	01-Aug-2007	17	7.750%	39,027.17
Loan Group 2 ARM	1012394660	Mar-2009	01-Apr-2007	CA	85.00	497,250.00	497,249.99	01-Feb-2008	11	6.650%	33,129.20
Loan Group 2 ARM	1012469768	Jan-2009	01-May-2007	TX	80.00	204,389.00	200,882.87	01-Jul-2008	6	7.875%	9,912.16
Loan Group 2 Fixed	0010571331	Feb-2009	01-Jan-2007	TX	79.99	184,500.00	180,545.07	01-Jul-2008	6	8.275%	9,391.15
Loan Group 2 Fixed	0010601841	Feb-2008	01-Jan-2007	CA	33.33	50,000.00	49,357.62	01-Feb-2008	11	10.475%	5,352.21
Loan Group 2 Fixed	0010604571	Feb-2009	01-Jan-2007	TX	80.00	156,428.00	153,605.42	01-May-2008	8	8.475%	10,249.32
Loan Group 2 Fixed	0010615368	Jan-2009	01-Jan-2007	AL	69.97	123,500.00	121,623.94	01-Jul-2008	6	9.350%	7,195.82
Loan Group 2 Fixed	1002503696	Jan-2008	01-Sep-2005	TX	80.00	116,000.00	111,717.90	01-Jul-2007	18	7.500%	13,165.88
Loan Group 2 Fixed	1008622252	May-2008	01-Oct-2006	CA	90.00	315,000.00	313,023.01	01-Nov-2007	14	9.050%	35,735.36
Loan Group 2 Fixed	1009642899	Feb-2009	01-Dec-2006	TN	85.00	54,400.00	53,889.39	01-Mar-2008	10	11.500%	5,938.66
Loan Group 2 Fixed	1009996873	Aug-2008	01-Jan-2007	TX	80.00	93,200.00	92,089.02	01-Feb-2008	11	10.550%	10,060.05
Loan Group 2 Fixed	1010012871	Oct-2008	01-Dec-2006	FL	70.00	126,000.00	123,052.58	01-Mar-2008	10	7.325%	8,447.87
Loan Group 2 Fixed	1010153077	Oct-2008	01-Nov-2006	IA	85.00	68,000.00	67,214.83	01-Apr-2008	9	11.650%	6,886.77
Loan Group 2 Fixed	1010270903	May-2008	01-Dec-2006	NJ	95.00	399,000.00	396,160.02	01-Dec-2007	13	8.750%	40,943.11
Loan Group 2 Fixed	1010343817	Feb-2009	01-Dec-2006	KY	65.00	72,150.00	71,121.73	01-Aug-2008	5	10.300%	4,074.42
Loan Group 2 Fixed	1010382141	Mar-2009	01-Dec-2006	CA	20.00	143,800.00	142,641.96	01-May-2008	8	11.800%	13,442.63
Loan Group 2 Fixed	1010388341	Jun-2008	01-Dec-2006	OH	85.00	74,800.00	74,238.00	01-Jan-2008	12	10.625%	8,772.24
Loan Group 2 Fixed	1010408445	Dec-2008	01-Jan-2007	CA	74.38	967,000.00	949,295.88	01-Jun-2008	7	8.400%	56,454.27

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Loan Group 2 Fixed	1010434522	Jun-2008	01-Dec-2006	VA	20.00	84,000.00	83,605.55	01-Aug-2007	17	11.200%	14,166.96
Loan Group 2 Fixed	1010502690	Aug-2008	01-Feb-2007	TX	40.00	50,000.00	47,773.83	01-Mar-2008	10	8.665%	3,949.07
Loan Group 2 Fixed	1010503029	Oct-2008	01-Dec-2006	IL	90.00	72,000.00	71,077.46	01-Jun-2008	7	10.400%	5,290.89
Loan Group 2 Fixed	1010596759	Nov-2008	01-Feb-2007	FL	59.54	156,000.00	154,435.27	01-May-2008	8	7.375%	8,867.25
Loan Group 2 Fixed	1010614837	Aug-2008	01-Dec-2006	SC	80.00	60,800.00	59,035.98	01-Mar-2008	10	11.500%	6,520.36
Loan Group 2 Fixed	1010725085	Nov-2008	01-Jan-2007	FL	90.00	99,000.00	94,401.33	01-Apr-2008	9	9.350%	7,741.92
Loan Group 2 Fixed	1010774085	Feb-2009	01-Dec-2006	NE	85.00	72,250.00	71,104.82	01-Aug-2008	5	9.775%	3,856.12
Loan Group 2 Fixed	1010789006	Nov-2008	01-Jan-2007	FL	83.09	240,971.13	238,221.88	01-Jun-2008	7	6.900%	11,460.56
Loan Group 2 Fixed	1010823353	Mar-2009	01-Jan-2007	NJ	90.00	409,500.00	406,700.12	01-Sep-2008	4	8.750%	16,792.60
Loan Group 2 Fixed	1010859653	Jan-2009	01-Jan-2007	FL	80.00	104,000.00	103,426.77	01-Jul-2008	6	9.500%	6,211.86
Loan Group 2 Fixed	1010877072	Aug-2008	01-Jan-2007	CT	88.67	266,000.00	262,489.70	01-Mar-2008	10	6.450%	15,669.81
Loan Group 2 Fixed	1010887695	Feb-2009	01-Feb-2007	FL	80.00	372,000.00	369,628.23	01-Aug-2008	5	8.850%	18,023.14
Loan Group 2 Fixed	1010905924	Mar-2009	01-Feb-2007	FL	85.00	276,675.00	271,719.44	01-Aug-2008	5	8.300%	12,400.48
Loan Group 2 Fixed	1010918199	Oct-2008	01-Feb-2007	TX	86.21	75,000.00	73,448.71	01-Apr-2008	9	7.650%	4,838.39
Loan Group 2 Fixed	1010926215	Oct-2008	01-Jan-2007	NM	90.00	138,600.00	138,012.66	01-Apr-2008	9	10.400%	12,537.51
Loan Group 2 Fixed	1010971102	Mar-2008	01-Feb-2007	FL	75.00	135,000.00	132,963.35	01-Oct-2007	15	9.175%	16,432.04
Loan Group 2 Fixed	1010986533	Aug-2008	01-Jan-2007	NY	80.00	542,720.00	538,200.87	01-Feb-2008	11	8.050%	44,121.99
Loan Group 2 Fixed	1010998272	Feb-2009	01-Feb-2007	FL	80.00	192,000.00	189,202.86	01-Aug-2007	17	9.350%	26,670.44
Loan Group 2 Fixed	1011003629	Dec-2007	01-Feb-2007	NY	80.00	280,000.00	278,056.07	01-Jul-2007	18	8.550%	37,415.83
Loan Group 2 Fixed	1011020469	Jan-2009	01-Feb-2007	NH	80.00	200,000.00	196,330.01	01-Jul-2008	6	8.175%	10,080.35
Loan Group 2 Fixed	1011048467	Jun-2008	01-Jan-2007	WI	70.00	108,500.00	107,747.42	01-Dec-2007	13	8.700%	11,068.36
Loan Group 2 Fixed	1011054413	Jan-2008	01-Feb-2007	NY	80.00	496,000.00	491,288.61	01-Aug-2007	17	7.425%	54,074.40
Loan Group 2 Fixed	1011093201	Feb-2009	01-Jan-2007	OH	90.00	106,200.00	105,360.95	01-Aug-2008	5	8.250%	4,769.23
Loan Group 2 Fixed	1011107438	Nov-2008	01-Feb-2007	MS	95.00	106,400.00	105,011.75	01-Aug-2008	5	9.900%	5,770.88
Loan Group 2 Fixed	1011110219	Feb-2009	01-Feb-2007	OH	85.00	87,975.00	86,907.01	01-Jun-2008	7	6.000%	4,803.78
Loan Group 2 Fixed	1011131358	Sep-2008	01-Feb-2007	FL	95.00	427,500.00	425,631.46	01-Apr-2007	21	9.850%	73,093.10
Loan Group 2 Fixed	1011137735	Mar-2009	01-Feb-2007	FL	78.46	109,840.00	108,011.25	01-Sep-2008	4	8.950%	4,574.21
Loan Group 2 Fixed	1011184283	Mar-2009	01-Feb-2007	FL	79.47	240,000.00	235,574.31	01-Sep-2008	4	8.150%	9,035.21
Loan Group 2 Fixed	1011184728	Feb-2009	01-Feb-2007	TX	84.66	125,300.00	123,867.61	01-Jun-2008	7	10.550%	9,359.11
Loan Group 2 Fixed	1011185068	Feb-2009	01-Feb-2007	TX	80.00	84,000.00	83,297.80	01-Jul-2007	18	12.050%	16,092.78
Loan Group 2 Fixed	1011196298	Mar-2009	01-Feb-2007	TX	85.00	104,550.00	102,849.29	01-Sep-2008	4	8.800%	4,278.51
Loan Group 2 Fixed	1011200309	Nov-2008	01-Feb-2007	FL	85.00	80,750.00	79,745.48	01-May-2008	8	9.250%	5,822.17
Loan Group 2 Fixed	1011203173	Mar-2009	01-Feb-2007	CA	80.00	145,600.00	142,592.78	01-Jun-2008	7	7.875%	7,919.55
Loan Group 2 Fixed	1011205607	Dec-2008	01-Feb-2007	OH	85.00	113,050.00	111,257.94	01-Jul-2008	6	8.925%	6,267.76
Loan Group 2 Fixed	1011288590	Nov-2008	01-Feb-2007	FL	69.41	152,700.00	151,470.21	01-May-2008	8	6.400%	7,430.39
Loan Group 2 Fixed	1011290774	Feb-2009	01-Feb-2007	FL	80.00	308,000.00	302,012.03	01-Aug-2008	5	7.875%	13,035.21
Loan Group 2 Fixed	1011297483	Oct-2008	01-Feb-2007	MA	85.00	369,750.00	363,743.45	01-Apr-2008	9	8.800%	27,787.42
Loan Group 2 Fixed	1011303305	Nov-2008	01-Feb-2007	MD	93.62	88,000.00	86,755.59	01-May-2008	8	9.500%	6,527.91
Loan Group 2 Fixed	1011331169	Mar-2008	01-Feb-2007	NJ	70.00	217,000.00	213,369.47	01-Oct-2007	15	8.650%	24,787.91
Loan Group 2 Fixed	1011332792	Jan-2009	01-Feb-2007	WI	90.00	90,900.00	88,928.58	01-Jul-2008	6	7.300%	4,047.86

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Loan Group 2 Fixed	1011354795	Feb-2009	01-Feb-2007	MS	90.00	197,100.00	194,717.25	01-Aug-2008	5	10.275%	11,125.76
Loan Group 2 Fixed	1011369994	Aug-2008	01-Feb-2007	NY	80.00	388,000.00	383,770.13	01-Feb-2008	11	6.925%	26,795.04
Loan Group 2 Fixed	1011382096	Mar-2009	01-Feb-2007	IA	90.00	59,850.00	58,913.38	01-Jul-2008	6	8.990%	3,344.39
Loan Group 2 Fixed	1011410270	Feb-2008	01-Feb-2007	NY	80.00	416,000.00	407,832.29	01-Sep-2007	16	7.825%	45,153.04
Loan Group 2 Fixed	1011425424	Jan-2009	01-Feb-2007	OH	86.45	185,000.00	181,516.87	01-Jul-2008	6	8.050%	9,168.74
Loan Group 2 Fixed	1011430873	Feb-2009	01-Feb-2007	OK	80.00	73,200.00	71,903.42	01-Nov-2008	2	8.625%	1,950.89
Loan Group 2 Fixed	1011438679	Nov-2008	01-Feb-2007	FL	83.92	131,750.00	129,651.29	01-May-2008	8	8.900%	9,108.88
Loan Group 2 Fixed	1011442833	Dec-2008	01-Feb-2007	MA	80.00	408,000.00	404,716.87	01-May-2008	8	8.025%	25,425.46
Loan Group 2 Fixed	1011445233	Jul-2008	01-Mar-2007	TX	80.00	88,000.00	86,959.16	01-Jan-2008	12	10.240%	9,918.84
Loan Group 2 Fixed	1011449783	Mar-2008	01-Feb-2007	NY	83.71	276,250.00	271,385.06	01-Sep-2007	16	9.550%	37,092.45
Loan Group 2 Fixed	1011451127	Jan-2008	01-Feb-2007	FL	70.00	274,750.00	272,973.31	01-Aug-2007	17	8.800%	35,967.35
Loan Group 2 Fixed	1011452929	Nov-2008	01-Feb-2007	NV	85.00	225,250.00	223,066.04	01-Jul-2007	18	7.350%	25,571.18
Loan Group 2 Fixed	1011462311	Apr-2008	01-Feb-2007	MD	75.00	67,500.00	66,415.29	01-Oct-2007	15	10.850%	9,794.93
Loan Group 2 Fixed	1011465531	Aug-2008	01-Mar-2007	FL	55.25	100,000.00	99,239.55	01-Mar-2008	10	8.075%	7,533.22
Loan Group 2 Fixed	1011511376	Nov-2008	01-Feb-2007	FL	90.00	585,000.00	583,438.78	01-May-2008	8	8.775%	40,257.35
Loan Group 2 Fixed	1011523988	Sep-2008	01-Mar-2007	MA	95.00	165,300.00	162,751.54	01-Mar-2008	10	9.100%	14,054.78
Loan Group 2 Fixed	1011597480	May-2008	01-Feb-2007	TX	80.00	80,000.00	78,772.03	01-Nov-2007	14	9.150%	9,133.47
Loan Group 2 Fixed	1011660945	Nov-2008	01-Feb-2007	FL	80.00	271,200.00	265,991.28	01-May-2008	8	8.375%	17,527.64
Loan Group 2 Fixed	1011733172	Sep-2008	01-Mar-2007	NM	80.00	84,000.00	82,717.76	01-Mar-2008	10	9.100%	7,143.22
Loan Group 2 Fixed	1011835963	Nov-2008	01-Mar-2007	GA	85.00	807,500.00	805,376.39	01-May-2008	8	8.700%	55,068.07
Loan Group 2 Fixed	1011886122	Dec-2007	01-Mar-2007	NY	80.00	520,000.00	511,665.83	01-Jun-2007	19	8.650%	73,519.37
Loan Group 2 Fixed	1011951774	Mar-2009	01-Apr-2007	FL	90.00	267,300.00	265,149.53	01-Sep-2008	4	8.000%	9,954.84
Loan Group 2 Fixed	1012113651	Aug-2008	01-Apr-2007	TX	90.00	68,400.00	67,391.93	01-Aug-2008	5	8.850%	3,291.31
Loan Group 2 Fixed	1012145261	Feb-2009	01-Apr-2007	WI	95.00	154,850.00	153,980.71	01-Aug-2008	5	9.500%	8,091.24
Loan Group 2 Fixed	1012185477	Jul-2008	01-Apr-2007	TX	80.00	80,800.00	79,539.31	01-Jan-2008	12	8.565%	7,522.90
Loan Group 2 Fixed	1012186804	May-2008	01-Apr-2007	FL	84.91	225,000.00	220,891.74	01-Nov-2007	14	7.750%	21,499.41
Loan Group 2 Fixed	1012200637	Feb-2009	01-Apr-2007	NV	88.04	202,500.00	201,666.36	01-Sep-2008	4	7.450%	7,012.30
Loan Group 2 Fixed	1012218682	Nov-2008	01-Apr-2007	IL	80.00	132,800.00	132,800.00	01-May-2008	8	8.025%	8,327.70
Loan Group 2 Fixed	1012228332	Mar-2009	01-Apr-2007	NV	75.00	228,750.00	226,986.81	01-Oct-2008	3	6.700%	5,868.17
Loan Group 2 Fixed	1012251582	Apr-2008	01-Apr-2007	FL	67.98	121,000.00	118,790.65	01-Dec-2007	13	7.750%	10,835.07
Loan Group 2 Fixed	1012307452	Jan-2009	01-Apr-2007	FL	61.60	385,000.00	382,119.96	01-Jul-2008	6	7.975%	19,070.90

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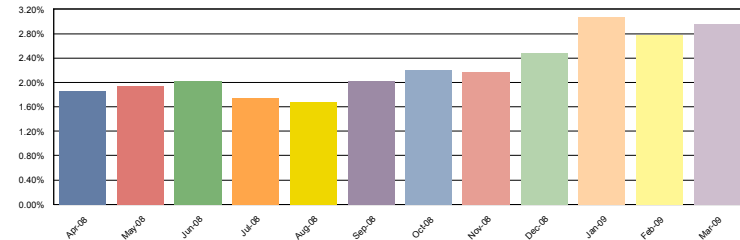
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Summary

New Bankruptcy Loans	
Loans in Bankruptcy	27
Original Principal Balance	7,128,496.00
Current Scheduled Balance	7,079,360.52
Current Bankruptcy Total	
Loans in Bankruptcy	153
Original Principal Balance	29,725,210.00
Current Scheduled Balance	29,455,713.91

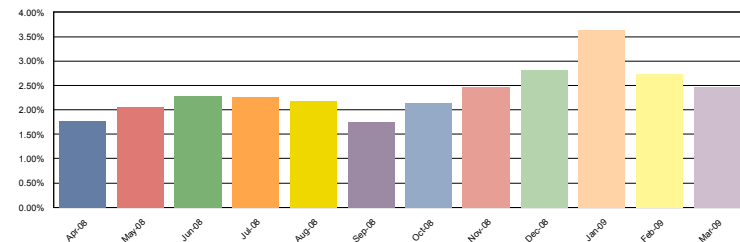
12 Month Bankruptcy History



Loan Group 1 ARM

New Bankruptcy Loans	
Loans in Bankruptcy	4
Original Principal Balance	809,400.00
Current Scheduled Balance	805,934.90
Current Bankruptcy Total	
Loans in Bankruptcy	20
Original Principal Balance	4,318,490.00
Current Scheduled Balance	4,289,855.45

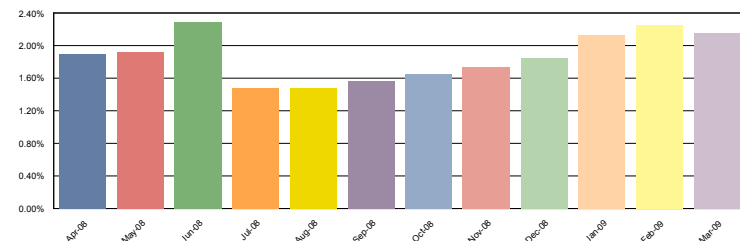
12 Month Bankruptcy History



Loan Group 1 Fixed

New Bankruptcy Loans	
Loans in Bankruptcy	1
Original Principal Balance	62,000.00
Current Scheduled Balance	61,551.55
Current Bankruptcy Total	
Loans in Bankruptcy	13
Original Principal Balance	1,193,900.00
Current Scheduled Balance	1,165,979.16

12 Month Bankruptcy History



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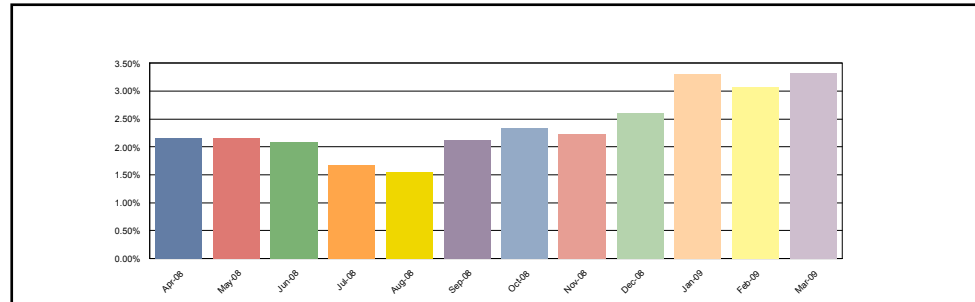
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Loan Group 2 ARM

New Bankruptcy Loans	
Loans in Bankruptcy	14
Original Principal Balance	4,834,296.00
Current Scheduled Balance	4,815,018.39
Current Bankruptcy Total	
Loans in Bankruptcy	75
Original Principal Balance	19,328,985.00
Current Scheduled Balance	19,189,496.82

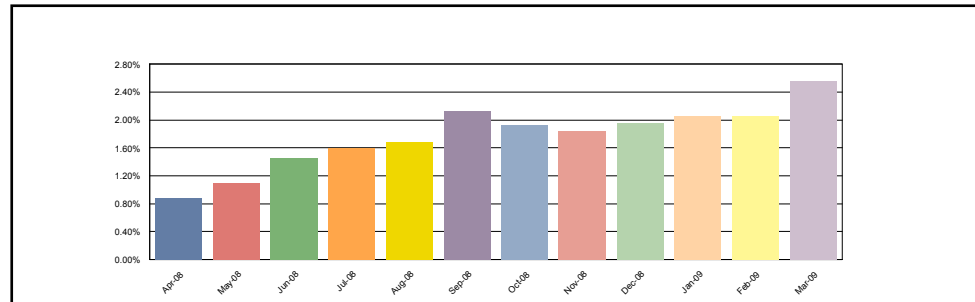
12 Month Bankruptcy History



Loan Group 2 Fixed

New Bankruptcy Loans	
Loans in Bankruptcy	8
Original Principal Balance	1,422,800.00
Current Scheduled Balance	1,396,855.68
Current Bankruptcy Total	
Loans in Bankruptcy	45
Original Principal Balance	4,883,835.00
Current Scheduled Balance	4,810,382.48

12 Month Bankruptcy History



Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1009668763	Jul-2008	01-Nov-2006	NV	85.00	357,000.00	355,156.60	01-Dec-2007	13	10.000%	42,239.96
Loan Group 1 ARM	1010797284	Jan-2009	01-Jan-2007	CA	95.00	380,000.00	376,618.46	01-Apr-2008	9	9.125%	25,606.03
Loan Group 1 ARM	1010874404	Jul-2008	01-Jan-2007	CA	90.00	322,200.00	319,770.02	01-Apr-2008	9	9.375%	24,080.37
Loan Group 1 ARM	1010882707	Mar-2009	01-Jan-2007	LA	70.36	58,400.00	58,119.50	01-Aug-2007	17	9.975%	8,735.61
Loan Group 1 ARM	1010930004	Feb-2009	01-Jan-2007	OR	80.00	212,800.00	211,640.75	01-Nov-2008	2	9.421%	5,958.39
Loan Group 1 ARM	1011037772	Dec-2008	01-Jan-2007	NY	90.00	315,000.00	315,000.00	01-Jul-2007	18	7.750%	38,062.60
Loan Group 1 ARM	1011048859	Feb-2009	01-Jan-2007	NJ	80.00	344,000.00	341,214.96	01-Jan-2009	0	9.250%	4,977.86
Loan Group 1 ARM	1011054011	Jan-2009	01-Feb-2007	FL	85.00	140,250.00	138,239.97	01-Oct-2008	3	8.950%	4,876.96
Loan Group 1 ARM	1011089779	Mar-2009	01-Jan-2007	CA	73.96	355,000.00	354,782.99	01-Nov-2008	2	6.700%	7,923.47
Loan Group 1 ARM	1011133962	Mar-2009	01-Feb-2007	MO	80.00	120,000.00	119,459.61	01-Nov-2007	14	10.050%	15,235.12

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1011244986	Mar-2009	01-Feb-2007	IL	80.00	276,000.00	273,572.80	01-Sep-2008	4	8.750%	10,270.16
Loan Group 1 ARM	1011265695	Jan-2009	01-Feb-2007	MI	90.00	72,000.00	71,182.93	01-Sep-2008	4	10.150%	3,437.56
Loan Group 1 ARM	1011265775	Jan-2009	01-Feb-2007	MI	90.00	57,600.00	56,916.91	01-Sep-2008	4	10.150%	2,748.63
Loan Group 1 ARM	1011265891	Jan-2009	01-Feb-2007	MI	85.00	59,500.00	58,845.05	01-Sep-2008	4	10.300%	2,885.84
Loan Group 1 ARM	1011273748	Nov-2008	01-Feb-2007	CO	85.00	113,390.00	111,566.52	01-Apr-2008	9	8.875%	8,578.49
Loan Group 1 ARM	1011300120	Sep-2008	01-Feb-2007	FL	56.41	220,000.00	217,462.94	01-Jul-2008	6	8.875%	12,102.98
Loan Group 1 ARM	1011419618	Oct-2008	01-Feb-2007	CA	69.15	325,000.00	321,955.60	01-Dec-2007	13	8.500%	28,440.18
Loan Group 1 ARM	1011477984	Jan-2009	01-Feb-2007	PA	85.00	280,500.00	278,984.25	01-Apr-2007	21	9.425%	45,763.20
Loan Group 1 ARM	1011503713	Sep-2008	01-Feb-2007	FL	95.00	158,650.00	158,650.00	01-Nov-2008	2	9.150%	4,574.44
Loan Group 1 ARM	1011665977	Nov-2007	01-Mar-2007	GA	80.00	151,200.00	150,715.59	01-Sep-2008	4	8.175%	5,786.50
Loan Group 1 Fixed	1010332302	Dec-2007	01-Dec-2006	CA	80.00	398,400.00	388,439.43	01-Nov-2007	14	6.990%	33,886.68
Loan Group 1 Fixed	1010482612	May-2008	01-Dec-2006	MA	20.00	72,000.00	72,327.28	01-Aug-2008	5	11.900%	4,810.77
Loan Group 1 Fixed	1010925109	Jan-2009	01-Jan-2007	IL	20.00	73,000.00	72,344.86	01-Jul-2007	18	10.050%	11,537.31
Loan Group 1 Fixed	1010927893	Feb-2009	01-Jan-2007	CA	20.00	54,000.00	53,251.60	01-Dec-2008	1	9.600%	1,212.20
Loan Group 1 Fixed	1010943250	Jan-2009	01-Jan-2007	MI	20.00	31,000.00	30,759.86	01-Nov-2008	2	12.200%	1,200.04
Loan Group 1 Fixed	1011023411	Nov-2008	01-Feb-2007	IL	20.00	34,800.00	34,550.85	01-Jun-2008	7	11.900%	2,955.85
Loan Group 1 Fixed	1011059356	Jan-2009	01-Jan-2007	WI	20.00	77,400.00	76,822.32	01-Mar-2008	10	11.700%	8,611.54
Loan Group 1 Fixed	1011102521	Oct-2008	01-Feb-2007	FL	20.00	56,500.00	55,867.63	01-Dec-2007	13	9.750%	6,475.16
Loan Group 1 Fixed	1011314393	Mar-2009	01-Feb-2007	CA	20.00	62,000.00	61,551.55	01-Apr-2008	9	11.850%	6,409.76
Loan Group 1 Fixed	1011387475	Dec-2008	01-Feb-2007	VA	20.00	47,600.00	47,152.58	01-Aug-2008	5	10.600%	2,779.16
Loan Group 1 Fixed	1011392389	Jul-2008	01-Feb-2007	TX	68.67	80,000.00	68,234.46	01-Oct-2007	15	9.100%	8,836.46
Loan Group 1 Fixed	1011426012	Dec-2007	01-Feb-2007	ID	90.00	162,000.00	159,821.44	01-May-2008	8	9.750%	12,357.88
Loan Group 1 Fixed	1011574940	Sep-2008	01-Feb-2007	MT	20.00	45,200.00	44,855.30	01-May-2008	8	11.600%	4,152.41
Loan Group 2 ARM	0010604325	Jan-2009	01-Feb-2007	NC	85.00	114,750.00	114,240.89	01-Aug-2008	5	10.100%	6,402.27
Loan Group 2 ARM	1008429300	Jul-2008	01-Aug-2006	MO	90.00	71,910.00	71,281.67	01-Nov-2008	2	8.550%	1,914.18
Loan Group 2 ARM	1009575916	Mar-2009	01-Nov-2006	DC	82.00	205,000.00	202,603.11	01-Aug-2008	5	8.800%	9,144.28
Loan Group 2 ARM	1009977144	Sep-2008	01-Dec-2006	NV	80.83	388,000.00	382,028.21	01-Apr-2008	9	10.000%	32,039.69
Loan Group 2 ARM	1010261888	Dec-2008	01-Feb-2007	OH	95.00	66,025.00	65,218.30	01-Nov-2007	14	8.800%	7,233.61
Loan Group 2 ARM	1010270173	Mar-2009	01-Dec-2006	PA	90.00	324,000.00	319,579.07	01-Jul-2008	6	6.375%	12,546.34
Loan Group 2 ARM	1010308017	Jan-2009	01-Feb-2007	IL	85.00	250,750.00	247,378.39	01-Mar-2008	10	9.750%	22,966.12
Loan Group 2 ARM	1010432230	May-2008	01-Dec-2006	MI	85.00	93,500.00	92,042.25	01-Nov-2007	14	10.000%	11,091.26
Loan Group 2 ARM	1010484086	Feb-2009	01-Jan-2007	CA	83.17	262,000.00	260,819.54	01-Aug-2007	17	9.900%	38,878.38
Loan Group 2 ARM	1010499141	Jan-2009	01-Jan-2007	IL	90.00	108,000.00	106,326.22	01-Mar-2008	10	9.375%	9,004.71
Loan Group 2 ARM	1010577690	Jan-2008	01-Jan-2007	AL	90.00	67,500.00	66,299.92	01-Feb-2008	11	9.375%	5,890.77
Loan Group 2 ARM	1010611439	Feb-2009	01-Jan-2007	OH	90.00	72,000.00	71,296.28	01-Jul-2008	6	10.650%	4,827.17
Loan Group 2 ARM	1010667735	Apr-2008	01-Feb-2007	PA	85.00	51,425.00	50,754.06	01-Aug-2008	5	9.900%	2,789.18
Loan Group 2 ARM	1010693243	Jan-2008	01-Dec-2006	MD	75.00	247,500.00	245,787.79	01-Jul-2008	6	8.850%	13,698.78
Loan Group 2 ARM	1010697631	Nov-2008	01-Feb-2007	NJ	80.00	320,000.00	317,750.59	01-Jun-2008	7	8.875%	19,244.21
Loan Group 2 ARM	1010824389	Feb-2008	01-Jan-2007	VA	95.00	471,200.00	467,790.15	01-Feb-2008	11	8.550%	40,877.27
Loan Group 2 ARM	1010852589	Jan-2009	01-Jan-2007	CA	80.00	360,000.00	356,163.39	01-Nov-2007	14	8.990%	32,699.95

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Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1010895383	Jan-2008	01-Feb-2007	GA	62.39	96,700.00	95,137.37	01-Jun-2008	7	8.975%	6,067.22
Loan Group 2 ARM	1010896710	Nov-2008	01-Mar-2007	NJ	64.52	100,000.00	98,604.59	01-Jul-2007	18	9.350%	14,634.41
Loan Group 2 ARM	1010920435	Feb-2009	01-Jan-2007	SC	80.00	84,000.00	83,459.89	01-Apr-2008	9	9.087%	6,579.35
Loan Group 2 ARM	1010942590	Jan-2009	01-Jan-2007	MI	80.00	124,000.00	122,974.75	01-Nov-2008	2	8.075%	3,107.71
Loan Group 2 ARM	1010960249	Dec-2008	01-Jan-2007	NY	80.00	380,000.00	375,307.48	01-Aug-2007	17	6.850%	37,915.92
Loan Group 2 ARM	1010968116	Feb-2008	01-Jan-2007	TN	90.00	113,040.00	111,272.07	01-Sep-2008	4	9.300%	4,906.79
Loan Group 2 ARM	1010980977	Sep-2008	01-Jan-2007	OK	95.00	94,905.00	94,274.33	01-Sep-2007	16	8.850%	11,837.23
Loan Group 2 ARM	1010981547	Mar-2009	01-Jan-2007	CA	80.00	688,000.00	687,999.97	01-May-2007	20	9.125%	88,909.54
Loan Group 2 ARM	1010995676	Mar-2009	01-Jan-2007	OH	95.00	254,600.00	252,327.46	01-Jun-2007	19	7.800%	32,357.96
Loan Group 2 ARM	1010997772	Oct-2008	01-Feb-2007	CA	80.00	336,000.00	336,000.00	01-Mar-2008	10	8.500%	22,470.00
Loan Group 2 ARM	1010997861	Mar-2009	01-Feb-2007	WA	86.42	203,096.00	201,347.40	01-Jun-2008	7	8.875%	11,519.71
Loan Group 2 ARM	1011018837	Mar-2009	01-Jan-2007	MN	90.00	211,500.00	210,867.23	01-Jan-2008	12	8.900%	20,631.35
Loan Group 2 ARM	1011023527	Nov-2008	01-Feb-2007	IL	80.00	139,200.00	136,704.16	01-Jul-2008	6	8.375%	7,141.41
Loan Group 2 ARM	1011039814	Mar-2008	01-Feb-2007	CA	80.00	344,000.00	343,999.98	01-Jan-2008	12	8.625%	27,878.34
Loan Group 2 ARM	1011101611	Nov-2008	01-Feb-2007	OH	85.00	50,150.00	49,283.33	01-Aug-2008	5	8.725%	2,371.17
Loan Group 2 ARM	1011108268	Apr-2008	01-Feb-2007	CA	82.42	680,000.00	675,475.86	01-Dec-2007	13	8.700%	69,387.10
Loan Group 2 ARM	1011143853	Jan-2008	01-Feb-2007	NJ	80.00	316,000.00	311,441.66	01-Feb-2008	11	9.400%	30,154.41
Loan Group 2 ARM	1011150194	Oct-2008	01-Feb-2007	CA	89.11	540,000.00	540,000.00	01-Dec-2007	13	8.891%	49,847.68
Loan Group 2 ARM	1011158481	Oct-2008	01-Feb-2007	NV	80.00	376,000.00	372,621.55	01-Jul-2007	18	8.625%	44,612.70
Loan Group 2 ARM	1011163162	Feb-2009	01-Feb-2007	MO	90.00	121,500.00	119,550.26	01-Jun-2008	7	9.000%	7,541.73
Loan Group 2 ARM	1011199678	Jan-2009	01-Feb-2007	RI	90.00	216,000.00	214,368.05	01-May-2008	8	8.250%	13,868.37
Loan Group 2 ARM	1011199829	Dec-2008	01-Feb-2007	FL	85.00	242,250.00	240,638.78	01-May-2008	8	8.950%	16,969.15
Loan Group 2 ARM	1011206054	Jan-2009	01-Feb-2007	CT	80.00	244,000.00	240,874.19	01-Apr-2007	21	9.990%	42,159.59
Loan Group 2 ARM	1011213055	Sep-2008	01-Feb-2007	MI	90.00	88,200.00	87,104.83	01-Dec-2008	1	10.175%	2,109.09
Loan Group 2 ARM	1011244940	Nov-2008	01-Feb-2007	MA	90.00	211,500.00	208,025.67	01-Sep-2008	4	8.875%	8,697.06
Loan Group 2 ARM	1011247206	Feb-2009	01-Feb-2007	FL	74.11	146,000.00	145,102.72	01-Jul-2007	18	10.000%	20,631.94
Loan Group 2 ARM	1011248072	Jun-2008	01-Feb-2007	MO	80.00	216,000.00	211,270.17	01-Oct-2008	3	8.875%	7,083.83
Loan Group 2 ARM	1011267648	May-2008	01-Feb-2007	MA	80.00	196,000.00	194,181.13	01-Feb-2008	11	8.625%	14,992.70
Loan Group 2 ARM	1011269897	Nov-2008	01-Feb-2007	DE	74.84	116,000.00	114,881.00	01-Dec-2007	13	8.625%	10,607.13
Loan Group 2 ARM	1011298918	Sep-2008	01-Feb-2007	OH	84.52	131,000.00	130,303.75	01-Apr-2007	21	8.875%	19,991.74
Loan Group 2 ARM	1011311369	Mar-2009	01-Mar-2007	CA	80.00	453,600.00	453,600.00	01-Oct-2007	15	7.875%	47,240.55
Loan Group 2 ARM	1011315604	Sep-2008	01-Feb-2007	MI	80.00	106,400.00	105,490.12	01-Jun-2008	7	8.875%	5,927.76
Loan Group 2 ARM	1011320643	Dec-2008	01-Feb-2007	CA	69.60	435,000.00	430,980.50	01-Nov-2007	14	8.500%	40,814.66
Loan Group 2 ARM	1011340373	Jan-2009	01-Feb-2007	HI	85.00	221,000.00	220,369.88	01-Dec-2008	1	8.600%	4,463.57
Loan Group 2 ARM	1011348918	Mar-2008	01-Feb-2007	CA	80.00	480,387.00	480,386.36	01-Apr-2007	21	8.625%	61,549.44
Loan Group 2 ARM	1011382247	Jun-2008	01-Feb-2007	MI	75.00	76,500.00	75,957.72	01-Sep-2008	4	11.700%	4,261.92
Loan Group 2 ARM	1011390559	Jan-2009	01-Feb-2007	CA	80.00	320,000.00	317,250.03	01-May-2007	20	8.750%	41,386.86
Loan Group 2 ARM	1011408684	Dec-2008	01-Feb-2007	LA	80.00	124,000.00	122,654.01	01-Jun-2007	19	10.800%	22,216.41
Loan Group 2 ARM	1011412152	Dec-2008	01-Feb-2007	NY	83.33	175,000.00	172,055.77	01-Jan-2008	12	8.875%	16,422.38
Loan Group 2 ARM	1011426156	Mar-2009	01-Feb-2007	IN	80.00	104,000.00	101,927.64	01-Jun-2008	7	8.625%	5,668.22

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Loan Group 2 ARM	1011462945	Mar-2009	01-Feb-2007	AZ	80.00	268,800.00	267,431.94	01-Jan-2009	0	8.750%	3,677.82
Loan Group 2 ARM	1011497524	Feb-2009	01-Feb-2007	CA	80.00	572,000.00	569,987.70	01-Sep-2007	16	8.625%	64,725.49
Loan Group 2 ARM	1011538375	Aug-2008	01-Feb-2007	HI	80.00	460,000.00	457,034.05	01-Apr-2008	9	8.500%	26,777.98
Loan Group 2 ARM	1011579035	Mar-2009	01-Feb-2007	CA	90.00	427,500.00	424,514.49	01-Jun-2008	7	8.875%	25,772.07
Loan Group 2 ARM	1011580096	Feb-2009	01-Feb-2007	TN	85.00	124,950.00	124,258.25	01-Dec-2008	1	8.875%	2,600.97
Loan Group 2 ARM	1011583823	Oct-2007	01-Feb-2007	TX	75.00	69,750.00	68,377.85	01-Aug-2008	5	8.625%	3,000.61
Loan Group 2 ARM	1011634485	Feb-2009	01-Mar-2007	TX	95.00	160,427.00	157,979.21	01-Feb-2008	11	8.900%	14,442.19
Loan Group 2 ARM	1011693492	Sep-2008	01-Mar-2007	AZ	95.00	247,000.00	245,135.11	01-Sep-2008	4	8.100%	9,325.76
Loan Group 2 ARM	1011734046	Jun-2008	01-Mar-2007	TX	80.00	347,920.00	345,161.38	01-Apr-2008	9	7.925%	23,540.18
Loan Group 2 ARM	1011961638	Mar-2009	01-Mar-2007	CA	80.00	732,000.00	731,991.97	01-Apr-2008	9	7.875%	47,808.20
Loan Group 2 ARM	1012099953	Jan-2009	01-Apr-2007	CA	93.65	420,000.00	418,436.29	01-Feb-2008	11	7.650%	32,448.39
Loan Group 2 ARM	1012113919	Dec-2008	01-Apr-2007	CA	76.39	550,000.00	545,769.11	01-Apr-2008	9	7.875%	36,971.63
Loan Group 2 ARM	1012142549	Sep-2008	01-Apr-2007	VA	85.00	552,500.00	548,883.81	01-Mar-2008	10	8.450%	43,718.44
Loan Group 2 ARM	1012161340	Mar-2009	01-Apr-2007	AL	72.00	90,000.00	88,628.11	01-Nov-2008	2	9.100%	2,544.81
Loan Group 2 ARM	1012208149	Mar-2009	01-Apr-2007	CA	80.00	487,200.00	487,200.00	01-Mar-2008	10	6.825%	30,815.40
Loan Group 2 ARM	1012271891	Mar-2009	01-Apr-2007	CA	71.96	385,000.00	385,000.00	01-Jan-2008	12	6.600%	27,399.12
Loan Group 2 ARM	1012308273	Sep-2008	01-Apr-2007	GA	80.00	127,200.00	126,810.45	01-Apr-2008	9	8.675%	9,509.49
Loan Group 2 ARM	1012310956	Feb-2009	01-Apr-2007	CA	90.00	277,650.00	273,465.61	01-Oct-2008	3	6.050%	6,334.76
Loan Group 2 Fixed	1009470440	Apr-2008	01-Dec-2006	PA	90.00	63,000.00	62,217.35	01-Feb-2007	23	10.550%	11,526.14
Loan Group 2 Fixed	1009585932	Mar-2009	01-Jan-2007	MO	76.92	50,000.00	46,662.14	01-Aug-2008	5	10.000%	2,603.17
Loan Group 2 Fixed	1010019918	Jun-2008	01-Nov-2006	IA	90.00	58,500.00	57,696.56	01-Feb-2008	11	10.250%	6,116.44
Loan Group 2 Fixed	1010424196	Nov-2008	01-Jan-2007	NY	20.00	88,000.00	86,798.87	01-Jun-2007	19	11.800%	17,195.57
Loan Group 2 Fixed	1010469780	May-2008	01-Dec-2006	IL	20.00	44,433.00	43,940.13	01-Dec-2008	1	11.350%	1,192.91
Loan Group 2 Fixed	1010495065	Oct-2008	01-Jan-2007	FL	20.00	65,095.00	64,514.58	01-Jan-2009	0	11.950%	1,231.85
Loan Group 2 Fixed	1010578653	Oct-2007	01-Dec-2006	NY	20.00	108,000.00	107,496.10	01-Jun-2007	19	10.400%	18,627.57
Loan Group 2 Fixed	1010605669	Sep-2008	01-Jan-2007	MS	80.00	69,360.00	68,413.22	01-Oct-2008	3	9.900%	2,684.04
Loan Group 2 Fixed	1010632121	Dec-2008	01-Jan-2007	NJ	20.00	118,800.00	118,021.04	01-Dec-2007	13	11.550%	16,312.90
Loan Group 2 Fixed	1010671089	Jul-2008	01-Jan-2007	AR	20.00	46,800.00	46,016.85	01-Mar-2008	10	8.000%	3,459.34
Loan Group 2 Fixed	1010779794	Sep-2008	01-Jan-2007	MD	20.00	97,000.00	96,529.62	01-Sep-2007	16	12.950%	18,041.99
Loan Group 2 Fixed	1010803428	Sep-2008	01-Jan-2007	CT	20.00	42,000.00	41,849.55	01-Jan-2008	12	12.450%	5,837.62
Loan Group 2 Fixed	1010830577	Nov-2008	01-Feb-2007	CA	20.00	111,800.00	111,171.16	01-Apr-2007	21	11.990%	23,454.83
Loan Group 2 Fixed	1010844795	Mar-2009	01-Jan-2007	NJ	20.00	59,000.00	58,524.77	01-Sep-2008	4	11.800%	3,307.88
Loan Group 2 Fixed	1010879686	Aug-2008	01-Jan-2007	TX	85.00	93,500.00	91,969.00	01-Mar-2008	10	9.300%	8,126.30
Loan Group 2 Fixed	1010907165	Jan-2009	01-Jan-2007	AR	80.00	194,400.00	190,912.60	01-Nov-2008	2	8.625%	5,179.88
Loan Group 2 Fixed	1010944767	Jan-2009	01-Feb-2007	NJ	20.00	86,980.00	86,229.41	01-Feb-2009	0	11.900%	1,639.28
Loan Group 2 Fixed	1010998245	Oct-2008	01-Feb-2007	CA	20.00	84,000.00	83,317.63	01-Nov-2007	14	11.300%	12,020.86
Loan Group 2 Fixed	1011040438	Jan-2008	01-Feb-2007	CA	20.00	86,000.00	85,404.18	01-Feb-2008	11	12.050%	10,698.85
Loan Group 2 Fixed	1011053806	Sep-2008	01-Jan-2007	FL	20.00	54,000.00	53,390.81	01-Feb-2008	11	9.950%	5,475.92
Loan Group 2 Fixed	1011074400	Sep-2008	01-Jan-2007	IL	20.00	54,400.00	54,003.98	01-Nov-2007	14	12.050%	8,330.50
Loan Group 2 Fixed	1011080108	Dec-2008	01-Jan-2007	GA	20.00	35,487.00	35,246.87	01-Jan-2008	12	11.400%	4,484.83

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 Fixed	1011081394	Jan-2009	01-Jan-2007	GA	20.00	36,800.00	36,474.56	01-Nov-2008	2	11.600%	1,349.97
Loan Group 2 Fixed	1011087682	Jul-2008	01-Jan-2007	CA	20.00	108,000.00	107,363.57	01-Oct-2007	15	12.050%	17,582.86
Loan Group 2 Fixed	1011118364	Oct-2008	01-Jan-2007	CA	20.00	116,000.00	115,189.52	01-Jan-2008	12	11.300%	14,522.39
Loan Group 2 Fixed	1011134462	Feb-2009	01-Jan-2007	UT	20.00	33,550.00	33,274.47	01-May-2008	8	12.100%	3,218.98
Loan Group 2 Fixed	1011161351	Mar-2009	01-Feb-2007	CA	20.00	77,000.00	76,351.56	01-May-2008	8	11.450%	6,972.88
Loan Group 2 Fixed	1011161985	Jul-2008	01-Feb-2007	FL	20.00	36,000.00	35,621.02	01-Mar-2008	10	10.050%	3,407.10
Loan Group 2 Fixed	1011165810	Jan-2009	01-Jan-2007	CA	20.00	76,980.00	76,300.21	01-Mar-2008	10	10.900%	7,943.32
Loan Group 2 Fixed	1011206438	Mar-2009	01-Jan-2007	FL	79.90	166,950.00	164,513.59	01-Jun-2007	19	9.125%	24,970.37
Loan Group 2 Fixed	1011206642	Mar-2009	01-Jan-2007	FL	19.96	41,700.00	41,355.05	01-Jun-2007	19	11.450%	7,946.73
Loan Group 2 Fixed	1011208677	Jul-2008	01-Feb-2007	PA	78.86	250,000.00	245,300.28	01-Jan-2008	12	8.050%	21,732.85
Loan Group 2 Fixed	1011211841	Oct-2008	01-Jan-2007	FL	20.00	43,000.00	42,699.44	01-Oct-2007	15	11.250%	6,509.55
Loan Group 2 Fixed	1011215160	Sep-2008	01-Feb-2007	TX	80.00	96,800.00	95,368.38	01-Mar-2008	10	9.275%	8,402.14
Loan Group 2 Fixed	1011267602	May-2008	01-Feb-2007	MA	20.00	49,000.00	48,593.51	01-Mar-2008	10	10.150%	4,691.18
Loan Group 2 Fixed	1011284754	Mar-2009	01-Feb-2007	CA	85.00	488,750.00	483,100.99	01-Mar-2008	10	6.700%	30,044.16
Loan Group 2 Fixed	1011288304	Sep-2008	01-Feb-2007	FL	72.57	254,000.00	248,118.33	01-Jan-2009	0	6.950%	2,671.19
Loan Group 2 Fixed	1011308079	Feb-2008	01-Feb-2007	GA	85.00	63,750.00	62,975.23	01-Aug-2008	5	10.250%	3,589.12
Loan Group 2 Fixed	1011392511	Sep-2008	01-Feb-2007	TX	80.00	60,000.00	59,556.16	01-Jan-2009	0	12.626%	1,204.22
Loan Group 2 Fixed	1011572853	Mar-2009	01-Mar-2007	FL	20.00	54,400.00	54,109.87	01-Jan-2008	12	11.950%	7,231.75
Loan Group 2 Fixed	1011581371	Feb-2009	01-Feb-2007	RI	20.00	66,600.00	66,151.93	01-Oct-2007	15	11.150%	9,991.16
Loan Group 2 Fixed	1011661436	May-2008	01-Mar-2007	NV	90.00	261,000.00	256,520.81	01-Jul-2008	6	8.300%	13,383.85
Loan Group 2 Fixed	1011709305	Mar-2009	01-Mar-2007	CA	69.29	485,000.00	472,237.71	01-May-2008	8	6.250%	22,764.00
Loan Group 2 Fixed	1011728829	Dec-2008	01-Mar-2007	TX	80.00	252,000.00	247,214.06	01-May-2008	8	7.775%	15,054.95
Loan Group 2 Fixed	1012256113	Oct-2008	01-Apr-2007	TX	31.11	56,000.00	51,665.81	01-Jan-2009	0	7.590%	613.94

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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
Loan Group 1 ARM	21	4,971,511.22	3,187,323.21	1.837 %	0	0.00	0.00	0.000 %	21	4,971,511.22	3,187,323.21	1.837 %
Loan Group 1 Fixed	8	567,812.01	468,401.79	0.868 %	0	0.00	0.00	0.000 %	8	567,812.01	468,401.79	0.868 %
Loan Group 2 ARM	50	15,772,743.66	9,577,011.43	1.659 %	0	0.00	0.00	0.000 %	50	15,772,743.66	9,577,011.43	1.659 %
Loan Group 2 Fixed	51	4,009,029.12	4,169,116.96	2.218 %	2	152,391.14	1,636.89	0.001 %	53	4,161,420.26	4,170,753.85	2.219 %
Total	130	25,321,096.01	17,401,853.39	1.753 %	2	152,391.14	1,636.89	0.000 %	132	25,473,487.15	17,403,490.28	1.753 %

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)
Loan Group 1 ARM	1009846599	178,500.00	9.800%	MI	85.00	360	175,816.05	03/10/2009	154,226.85	154,226.85
Loan Group 1 ARM	1010422198	326,800.00	10.250%	VA	94.75	360	324,308.37	12/16/2008	179,619.13	179,619.13
Loan Group 1 ARM	1010495573	80,910.00	10.250%	IN	90.00	360	79,912.01	12/16/2008	82,457.32	82,457.32
Loan Group 1 ARM	1010570580	150,000.00	9.800%	MS	78.95	360	149,242.22	03/02/2009	81,094.20	81,094.20
Loan Group 1 ARM	1010644127	230,400.00	8.875%	FL	80.00	360	230,400.00	03/02/2009	221,395.94	221,395.94
Loan Group 1 ARM	1010778866	304,000.00	9.500%	NH	95.00	360	299,124.87	03/13/2009	142,854.29	142,854.29
Loan Group 1 ARM	1010863229	266,000.00	8.550%	FL	95.00	360	261,270.21	03/14/2009	246,501.35	246,501.35
Loan Group 1 ARM	1010876288	152,000.00	8.990%	FL	80.00	360	152,000.00	03/02/2009	95,531.47	95,531.47
Loan Group 1 ARM	1010891314	369,000.00	8.925%	WI	90.00	360	362,903.12	02/17/2009	209,884.16	209,884.16
Loan Group 1 ARM	1010959741	405,000.00	8.990%	NY	90.00	360	398,558.60	03/06/2009	238,018.94	238,018.94
Loan Group 1 ARM	1011098938	287,000.00	9.625%	CA	84.41	360	285,161.62	03/11/2009	247,669.36	247,669.36
Loan Group 1 ARM	1011120725	136,800.00	8.425%	WA	80.00	360	136,656.05	02/24/2009	40,998.58	40,998.58
Loan Group 1 ARM	1011124384	174,400.00	8.750%	CO	80.00	360	173,138.29	02/18/2009	53,468.23	53,468.23
Loan Group 1 ARM	1011181366	485,500.00	9.350%	AK	87.48	360	482,818.96	02/25/2009	90,889.38	90,889.38
Loan Group 1 ARM	1011207455	196,500.00	10.450%	CA	76.61	360	196,006.08	06/13/2008	(122.51)	87,174.20
Loan Group 1 ARM	1011225471	179,921.00	8.625%	AZ	80.00	360	179,905.25	02/19/2009	123,296.12	123,296.12
Loan Group 1 ARM	1011227424	184,500.00	9.050%	FL	90.00	360	183,482.52	01/12/2009	130,898.60	130,898.60
Loan Group 1 ARM	1011233710	103,500.00	10.775%	MI	90.00	360	103,162.80	12/16/2008	127,724.03	127,724.03
Loan Group 1 ARM	1011248937	289,750.00	8.625%	CA	95.00	360	289,746.64	02/25/2009	309,619.61	309,619.61
Loan Group 1 ARM	1011259880	208,000.00	8.875%	FL	80.00	360	206,397.56	02/23/2009	121,112.67	121,112.67
Loan Group 1 ARM	1011610955	301,500.00	8.750%	CA	90.00	360	301,500.00	02/26/2009	290,185.49	290,185.49
Loan Group 1 Fixed	1009170648	21,519.00	9.800%	TX	20.00	360	21,196.86	02/21/2009	22,283.27	22,283.27
Loan Group 1 Fixed	1010707283	52,000.00	10.800%	CA	20.00	360	51,577.60	03/10/2009	55,322.40	55,322.40
Loan Group 1 Fixed	1011092916	51,000.00	10.235%	MN	19.62	360	50,431.07	02/21/2009	53,678.31	53,678.31
Loan Group 1 Fixed	1011225809	55,400.00	10.100%	CA	20.00	360	54,879.90	03/14/2009	61,801.79	61,801.79
Loan Group 1 Fixed	1011256945	77,000.00	11.100%	CA	20.00	360	76,410.89	03/14/2009	85,733.35	85,733.35

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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)
Loan Group 1 Fixed	1011280044	62,250.00	10.500%	CA	15.00	360	61,708.23	03/13/2009	67,272.83	67,272.83
Loan Group 1 Fixed	1011298222	217,600.00	8.490%	TN	80.00	360	213,843.78	03/14/2009	80,324.78	80,324.78
Loan Group 1 Fixed	1011309078	38,000.00	11.800%	MO	20.00	360	37,763.68	03/14/2009	41,985.06	41,985.06
Loan Group 2 ARM	1009551406	437,355.00	9.325%	NV	90.00	360	432,407.42	03/02/2009	300,608.30	300,608.30
Loan Group 2 ARM	1009688796	646,000.00	8.975%	CA	95.00	360	642,851.35	07/09/2008	(220.00)	298,313.07
Loan Group 2 ARM	1009737216	56,175.00	9.125%	MI	75.00	360	55,794.23	03/15/2009	71,239.17	71,239.17
Loan Group 2 ARM	1009850734	169,915.00	10.200%	KY	85.00	360	169,119.53	02/15/2009	3,921.71	85,772.73
Loan Group 2 ARM	1010074037	482,000.00	8.925%	CA	93.77	360	475,146.76	02/25/2009	197,806.93	197,806.93
Loan Group 2 ARM	1010162478	157,500.00	10.150%	FL	75.00	360	156,197.12	03/15/2009	137,109.31	137,109.31
Loan Group 2 ARM	1010179013	413,250.00	9.125%	GA	95.00	360	406,113.06	03/14/2009	266,641.79	266,641.79
Loan Group 2 ARM	1010320565	112,500.00	10.675%	VA	90.00	360	112,096.90	03/15/2009	117,140.14	117,140.14
Loan Group 2 ARM	1010550067	532,000.00	7.750%	CA	80.00	360	531,999.97	03/09/2009	240,611.28	240,611.28
Loan Group 2 ARM	1010575530	75,600.00	10.000%	MI	90.00	360	74,907.58	02/18/2009	90,584.92	90,584.92
Loan Group 2 ARM	1010635388	128,000.00	10.000%	MI	80.00	360	125,995.77	03/14/2009	132,945.78	132,945.78
Loan Group 2 ARM	1010638919	423,750.00	9.050%	CA	75.00	360	423,750.00	07/14/2008	(330.00)	306,167.34
Loan Group 2 ARM	1010670204	427,500.00	9.225%	CA	95.00	360	427,500.00	02/20/2009	354,171.04	354,171.04
Loan Group 2 ARM	1010763042	355,300.00	9.375%	FL	94.99	360	353,036.44	02/27/2009	238,669.94	238,669.94
Loan Group 2 ARM	1010805453	251,750.00	9.375%	NY	95.00	360	247,791.52	02/24/2009	218,340.78	218,340.78
Loan Group 2 ARM	1010859074	191,250.00	9.125%	OR	75.00	360	190,148.04	12/17/2008	93,011.27	93,011.27
Loan Group 2 ARM	1010908397	356,000.00	8.925%	CA	80.00	360	354,447.46	03/09/2009	283,106.86	283,106.86
Loan Group 2 ARM	1010931833	680,400.00	6.775%	CA	90.00	360	680,371.54	12/22/2008	432,593.45	432,593.45
Loan Group 2 ARM	1010933948	292,000.00	8.875%	CA	80.00	360	289,266.19	02/26/2009	95,772.86	95,772.86
Loan Group 2 ARM	1011000524	135,000.00	8.350%	AZ	62.79	360	133,910.70	03/06/2009	37,785.69	37,785.69
Loan Group 2 ARM	1011064518	92,800.00	8.500%	FL	80.00	360	91,985.63	02/17/2009	81,587.05	81,587.05
Loan Group 2 ARM	1011095628	140,000.00	9.250%	CA	80.00	360	139,997.98	03/14/2009	141,036.16	141,036.16
Loan Group 2 ARM	1011150096	182,750.00	10.150%	GA	85.00	360	181,950.08	03/02/2009	80,042.27	80,042.27
Loan Group 2 ARM	1011183783	469,600.00	8.875%	CA	80.00	360	469,044.80	02/19/2009	345,461.63	345,461.63
Loan Group 2 ARM	1011216203	469,200.00	7.000%	CA	80.00	360	468,950.00	12/16/2008	268,828.27	268,828.27
Loan Group 2 ARM	1011216310	274,400.00	8.500%	CA	80.00	360	268,825.13	03/06/2009	163,438.93	163,438.93
Loan Group 2 ARM	1011258113	372,400.00	8.800%	CA	95.00	360	372,260.91	12/16/2008	181,980.35	181,980.35
Loan Group 2 ARM	1011264829	292,000.00	8.891%	CA	80.00	360	291,998.76	02/24/2009	205,053.16	205,053.16
Loan Group 2 ARM	1011274658	432,000.00	8.750%	CA	80.00	360	427,565.07	02/27/2009	324,540.46	324,540.46
Loan Group 2 ARM	1011281711	800,000.00	8.625%	OR	80.00	360	797,171.08	03/02/2009	266,113.78	266,113.78
Loan Group 2 ARM	1011313811	190,000.00	9.250%	CA	63.33	360	188,799.32	03/06/2009	158,960.20	158,960.20
Loan Group 2 ARM	1011325381	544,000.00	7.625%	CA	80.00	360	544,000.00	03/10/2009	419,033.96	419,033.96
Loan Group 2 ARM	1011325808	496,000.00	8.750%	CA	80.00	360	496,000.00	02/19/2009	357,673.36	357,673.36
Loan Group 2 ARM	1011329421	114,400.00	9.275%	FL	80.00	360	113,887.98	03/14/2009	121,715.35	121,715.35
Loan Group 2 ARM	1011366078	552,800.00	8.750%	CA	80.00	360	548,878.11	03/14/2009	179,421.41	179,421.41
Loan Group 2 ARM	1011370483	123,250.00	10.500%	VA	85.00	360	122,701.21	03/10/2009	115,018.10	115,018.10
Loan Group 2 ARM	1011431863	164,000.00	8.875%	IL	80.00	360	161,021.39	02/25/2009	142,166.54	142,166.54

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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)
Loan Group 2 ARM	1011467227	174,000.00	8.750%	TX	80.00	360	170,569.13	02/25/2009	33,091.53	33,091.53
Loan Group 2 ARM	1011547579	184,300.00	8.500%	OH	95.00	360	183,527.08	03/13/2009	58,086.53	58,086.53
Loan Group 2 ARM	1011617814	206,400.00	7.775%	CA	80.00	360	206,391.86	12/17/2008	157,089.65	157,089.65
Loan Group 2 ARM	1011624753	181,000.00	7.750%	MN	75.42	360	179,384.99	03/10/2009	121,652.04	121,652.04
Loan Group 2 ARM	1011655595	480,000.00	8.000%	CA	78.69	360	479,995.00	03/06/2009	337,639.67	337,639.67
Loan Group 2 ARM	1012038993	620,000.00	7.100%	CA	80.00	360	620,000.00	02/18/2009	347,188.06	347,188.06
Loan Group 2 ARM	1012060565	183,600.00	9.425%	MD	90.00	360	181,187.03	03/06/2009	170,446.20	170,446.20
Loan Group 2 ARM	1012126647	351,000.00	9.325%	CA	90.00	360	349,211.97	03/14/2009	268,996.01	268,996.01
Loan Group 2 ARM	1012170991	292,000.00	7.000%	CA	80.00	360	291,999.32	03/09/2009	226,967.84	226,967.84
Loan Group 2 ARM	1012174675	261,250.00	7.500%	CA	95.00	360	260,268.62	03/14/2009	248,459.96	248,459.96
Loan Group 2 ARM	1012175326	348,650.00	7.550%	CA	95.00	360	345,715.09	03/09/2009	319,684.10	319,684.10
Loan Group 2 ARM	1012188349	225,250.00	8.450%	NV	85.00	360	223,747.01	03/11/2009	177,100.30	177,100.30
Loan Group 2 ARM	1012316656	313,500.00	8.990%	CA	95.00	360	312,857.53	01/15/2009	247,027.34	247,027.34
Loan Group 2 Fixed	1009974860	116,600.00	10.800%	CA	20.00	360	115,328.58	03/10/2009	123,103.69	123,103.69
Loan Group 2 Fixed	1010045104	56,000.00	12.100%	RI	20.00	360	55,616.10	03/10/2009	60,073.83	60,073.83
Loan Group 2 Fixed	1010067624	101,000.00	11.900%	CA	20.00	360	100,313.71	03/14/2009	109,035.84	109,035.84
Loan Group 2 Fixed	1010140377	50,190.00	11.950%	WA	20.00	360	49,852.68	03/13/2009	53,136.36	53,136.36
Loan Group 2 Fixed	1010293951	86,487.00	11.400%	CA	20.00	360	85,799.08	03/10/2009	94,743.45	94,743.45
Loan Group 2 Fixed	1010324972	98,600.00	10.700%	IL	85.00	360	97,411.18	02/26/2009	118,837.21	118,837.21
Loan Group 2 Fixed	1010329753	54,000.00	11.400%	CA	20.00	360	53,591.93	03/14/2009	58,883.10	58,883.10
Loan Group 2 Fixed	1010610298	58,400.00	11.900%	FL	20.00	360	58,024.06	03/10/2009	66,154.03	66,154.03
Loan Group 2 Fixed	1010614267	45,000.00	12.500%	CA	20.00	360	44,745.29	03/10/2009	48,038.43	48,038.43
Loan Group 2 Fixed	1010684985	66,200.00	12.100%	NV	20.00	360	65,768.94	03/10/2009	71,775.99	71,775.99
Loan Group 2 Fixed	1010695740	57,850.00	11.450%	FL	20.00	360	57,325.02	02/17/2009	66,590.88	66,590.88
Loan Group 2 Fixed	1010700672	120,000.00	11.990%	CA	20.00	360	119,137.95	03/10/2009	134,413.10	134,413.10
Loan Group 2 Fixed	1010706792	102,544.00	11.750%	CA	20.00	360	101,824.81	02/24/2009	108,996.81	108,996.81
Loan Group 2 Fixed	1010747043	69,300.00	9.250%	MO	90.00	360	67,968.80	02/26/2009	65,766.57	65,766.57
Loan Group 2 Fixed	1010924547	73,000.00	12.100%	NJ	20.00	360	72,448.48	02/20/2009	78,959.40	78,959.40
Loan Group 2 Fixed	1010924903	292,000.00	10.025%	NJ	80.00	360	290,618.56	02/20/2009	143,769.70	143,769.70
Loan Group 2 Fixed	1010932985	111,000.00	9.350%	CA	20.00	360	109,785.47	03/14/2009	117,543.37	117,543.37
Loan Group 2 Fixed	1010952739	58,500.00	9.450%	TN	90.00	360	57,664.54	02/18/2009	54,653.52	54,653.52
Loan Group 2 Fixed	1010956691	103,600.00	12.100%	CA	20.00	360	102,961.21	02/21/2009	109,483.00	109,483.00
Loan Group 2 Fixed	1010990252	50,000.00	10.000%	TX	66.67	360	49,360.68	03/02/2009	55,617.65	55,617.65
Loan Group 2 Fixed	1011015028	64,000.00	10.400%	CA	20.00	360	63,435.02	03/14/2009	70,047.24	70,047.24
Loan Group 2 Fixed	1011042551	38,400.00	11.400%	FL	20.00	360	38,140.02	03/13/2009	44,017.79	44,017.79
Loan Group 2 Fixed	1011063671	35,000.00	12.450%	CA	20.00	360	34,810.71	03/14/2009	39,661.41	39,661.41
Loan Group 2 Fixed	1011072340	62,000.00	10.600%	FL	20.00	360	61,388.03	02/17/2009	71,811.33	71,811.33
Loan Group 2 Fixed	1011076836	92,000.00	12.100%	CA	20.00	360	91,432.46	03/14/2009	105,672.50	105,672.50
Loan Group 2 Fixed	1011080279	71,980.00	10.450%	FL	20.00	360	71,103.83	02/19/2009	64,734.58	64,734.58
Loan Group 2 Fixed	1011092079	93,000.00	11.200%	CA	20.00	360	92,305.40	03/14/2009	102,662.03	102,662.03

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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)
Loan Group 2 Fixed	1011100355	54,000.00	11.800%	CA	20.00	360	53,644.75	03/14/2009	60,266.47	60,266.47
Loan Group 2 Fixed	1011121476	63,180.00	11.200%	CA	20.00	360	62,733.84	03/14/2009	67,965.34	67,965.34
Loan Group 2 Fixed	1011123036	93,800.00	10.700%	CA	20.00	360	93,022.00	03/10/2009	105,820.53	105,820.53
Loan Group 2 Fixed	1011126989	53,000.00	11.600%	NV	20.00	360	52,636.16	03/10/2009	56,727.93	56,727.93
Loan Group 2 Fixed	1011127764	77,799.00	11.500%	CA	20.00	360	77,242.74	03/10/2009	85,338.55	85,338.55
Loan Group 2 Fixed	1011149303	66,760.00	11.100%	CA	20.00	360	66,250.70	03/13/2009	71,681.09	71,681.09
Loan Group 2 Fixed	1011178708	34,000.00	12.050%	IL	20.00	360	33,740.28	02/21/2009	38,749.95	38,749.95
Loan Group 2 Fixed	1011182212	112,000.00	10.100%	CA	20.00	360	110,898.29	03/10/2009	117,289.60	117,289.60
Loan Group 2 Fixed	1011193692	57,900.00	11.100%	CA	20.00	360	57,448.60	03/14/2009	62,784.18	62,784.18
Loan Group 2 Fixed	1011240837	132,000.00	11.750%	CA	20.00	360	131,170.61	03/10/2009	146,231.43	146,231.43
Loan Group 2 Fixed	1011275014	108,000.00	10.750%	CA	20.00	360	106,966.63	02/17/2009	120,195.68	120,195.68
Loan Group 2 Fixed	1011286244	122,600.00	10.700%	CA	20.00	360	121,638.46	03/14/2009	136,834.01	136,834.01
Loan Group 2 Fixed	1011368860	138,200.00	12.500%	CA	20.00	360	137,285.92	02/24/2009	150,640.50	150,640.50
Loan Group 2 Fixed	1011387215	72,900.00	8.900%	TN	20.00	360	70,666.84	02/24/2009	62,175.59	62,175.59
Loan Group 2 Fixed	1011401912	54,600.00	5.500%	FL	20.00	360	56,354.53	Active**	10.00	10.00
Loan Group 2 Fixed	1011402582	47,400.00	10.450%	CA	20.00	360	47,008.34	03/10/2009	50,239.84	50,239.84
Loan Group 2 Fixed	1011437821	65,439.00	12.400%	ID	20.00	360	64,996.88	02/12/2009	73,383.31	73,383.31
Loan Group 2 Fixed	1011440238	60,600.00	11.750%	CA	20.00	360	60,152.33	02/21/2009	64,473.30	64,473.30
Loan Group 2 Fixed	1011478484	33,980.00	9.800%	TX	20.00	360	33,290.08	02/21/2009	35,396.81	35,396.81
Loan Group 2 Fixed	1011513285	44,800.00	11.550%	FL	20.00	360	44,506.12	03/10/2009	49,885.58	49,885.58
Loan Group 2 Fixed	1011532932	102,000.00	11.000%	CA	20.00	360	101,248.90	03/14/2009	110,373.34	110,373.34
Loan Group 2 Fixed	1011562604	46,600.00	11.100%	CA	20.00	360	46,283.13	03/09/2009	51,201.63	51,201.63
Loan Group 2 Fixed	1011576083	63,000.00	11.250%	NV	20.00	360	62,489.43	03/14/2009	71,931.25	71,931.25
Loan Group 2 Fixed	1011581914	43,000.00	12.400%	NV	20.00	360	42,805.24	03/14/2009	47,790.27	47,790.27
Loan Group 2 Fixed	1011681557	124,200.00	10.200%	IA	90.00	360	122,740.31	03/14/2009	93,557.97	93,557.97
Loan Group 2 Fixed	1012407745	100,000.00	5.000%	AZ	52.08	180	96,036.61	Active**	1,626.89	1,626.89

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

* This data is currently not provided for reporting.

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

**Morgan Stanley ABS Capital I Inc.
Mortgage Pass-Through Certificates
Series 2007-NC3**

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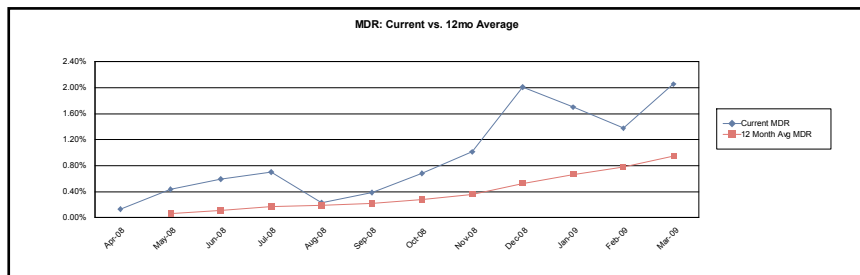
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Realized Loss Report - Collateral

Summary

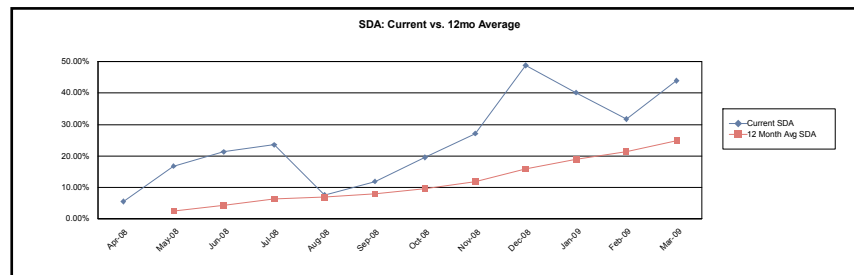
MDR

Current Month 2.056%
3 Month Average 1.711%
12 Month Average 0.943%



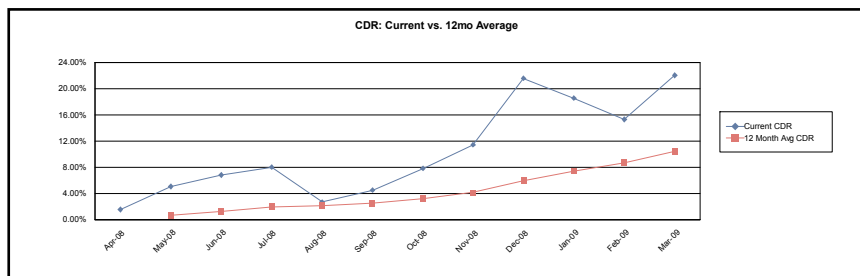
SDA

Current Month 44.003%
3 Month Average 38.642%
12 Month Average 24.863%



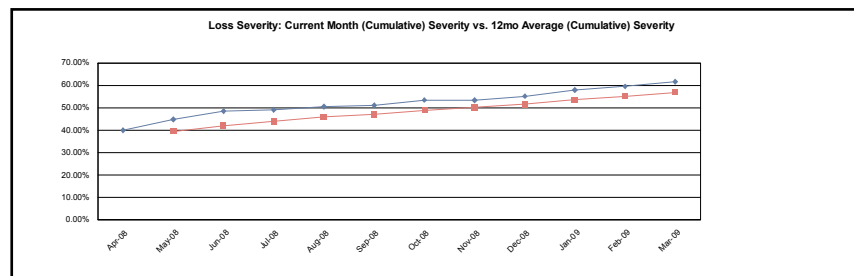
CDR

Current Month 22.063%
3 Month Average 18.665%
12 Month Average 10.492%



Loss Severity

Current Month (Cumulative) 61.632%
3 Month Average (Cumulative) 59.753%
12 Month Average (Cumulative) 52.152%



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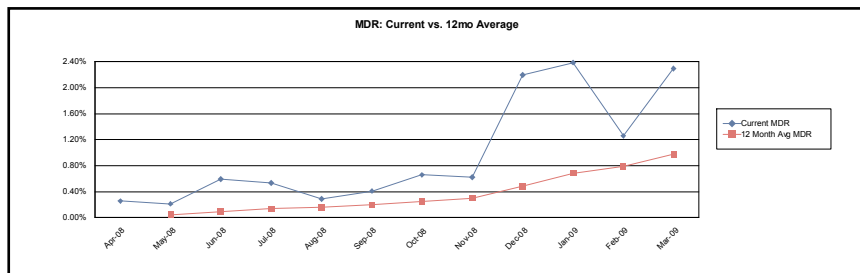
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Realized Loss Report - Collateral

Loan Group 1 ARM

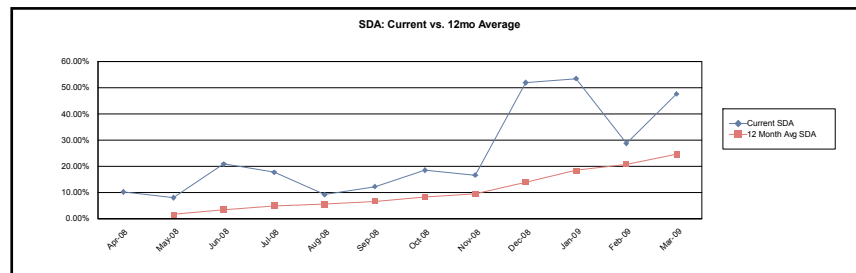
MDR

Current Month 2.293%
3 Month Average 1.979%
12 Month Average 0.976%



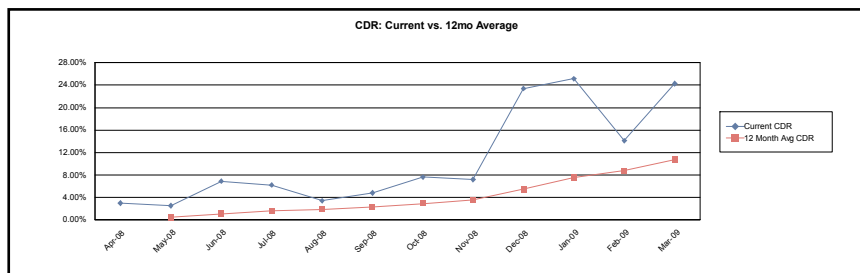
SDA

Current Month 47.693%
3 Month Average 43.361%
12 Month Average 24.715%



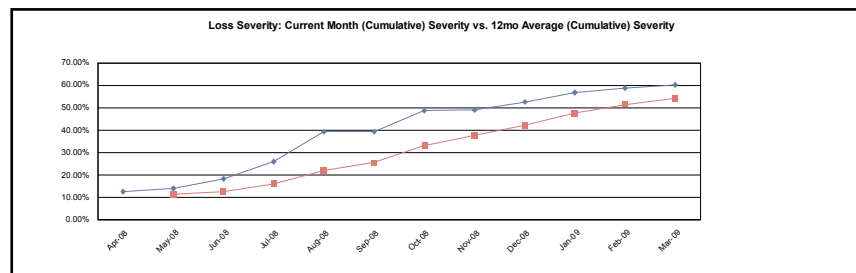
CDR

Current Month 24.294%
3 Month Average 21.185%
12 Month Average 10.727%



Loss Severity

Current Month (Cumulative) 60.274%
3 Month Average (Cumulative) 58.659%
12 Month Average (Cumulative) 39.694%



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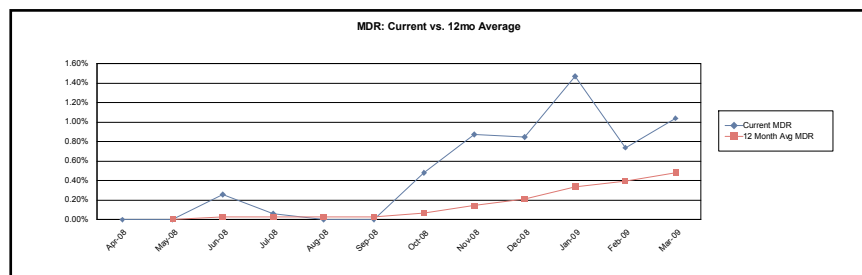
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Realized Loss Report - Collateral

Loan Group 1 Fixed

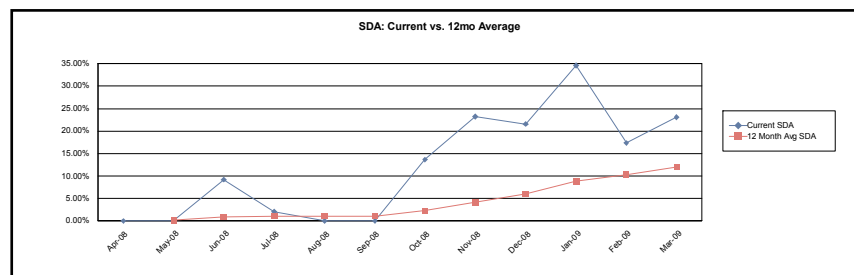
MDR

Current Month 1.040%
3 Month Average 1.084%
12 Month Average 0.481%



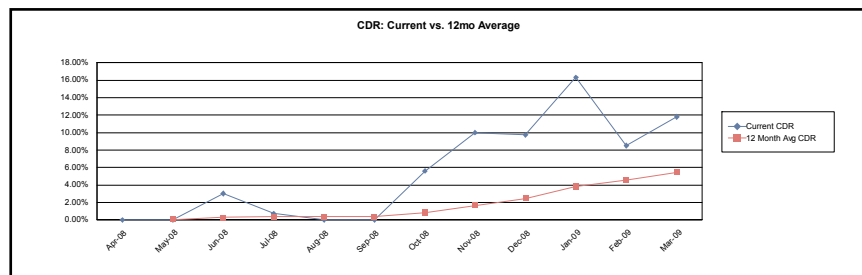
SDA

Current Month 23.091%
3 Month Average 25.028%
12 Month Average 12.070%



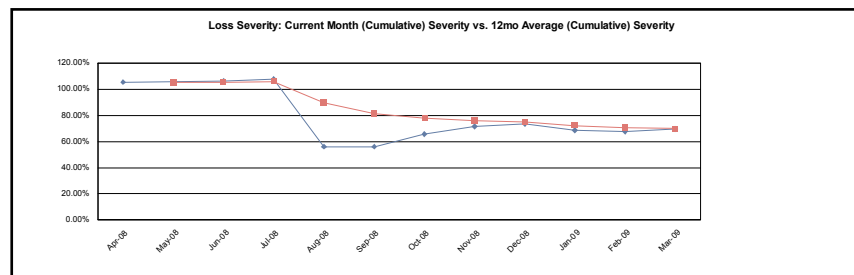
CDR

Current Month 11.794%
3 Month Average 12.206%
12 Month Average 5.477%



Loss Severity

Current Month (Cumulative) 69.498%
3 Month Average (Cumulative) 68.598%
12 Month Average (Cumulative) 79.453%



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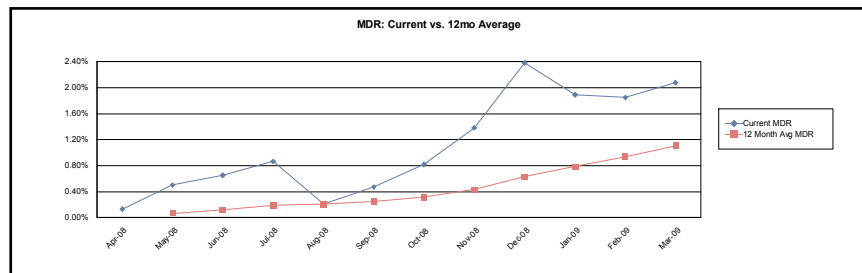
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Realized Loss Report - Collateral

Loan Group 2 ARM

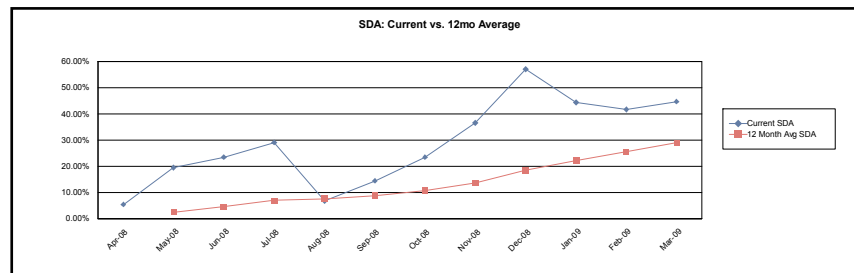
MDR

Current Month 2.080%
3 Month Average 1.940%
12 Month Average 1.103%



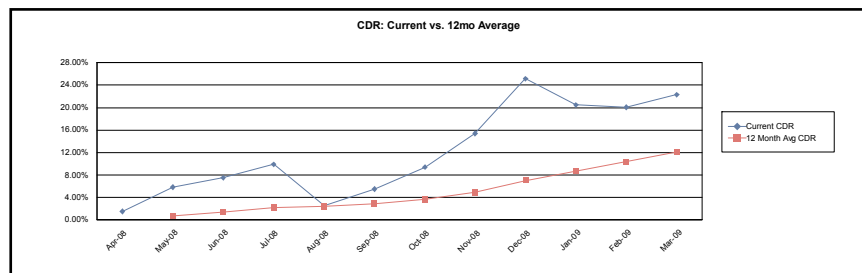
SDA

Current Month 44.827%
3 Month Average 43.697%
12 Month Average 28.990%



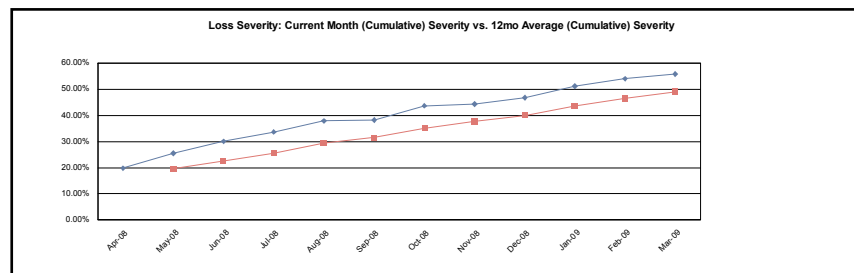
CDR

Current Month 22.296%
3 Month Average 20.942%
12 Month Average 12.135%



Loss Severity

Current Month (Cumulative) 55.760%
3 Month Average (Cumulative) 53.644%
12 Month Average (Cumulative) 40.050%



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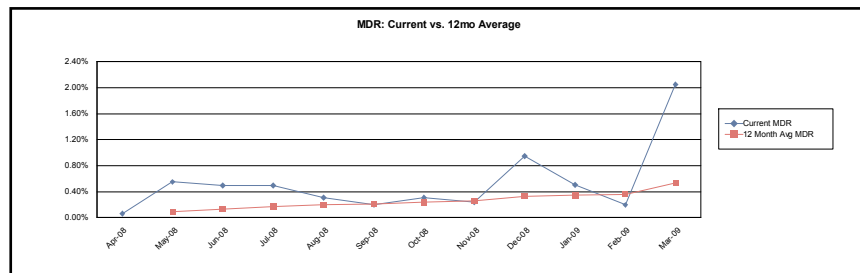
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Realized Loss Report - Collateral

Loan Group 2 Fixed

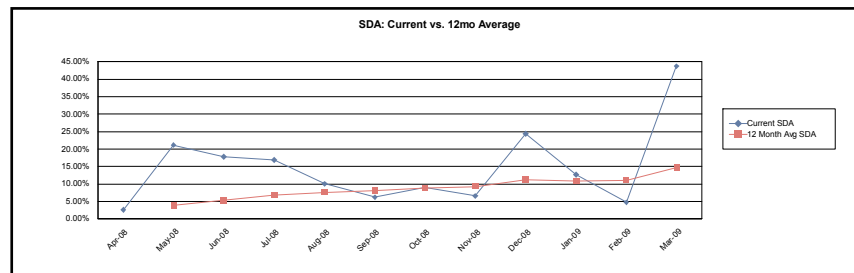
MDR

Current Month 2.049%
3 Month Average 0.916%
12 Month Average 0.529%



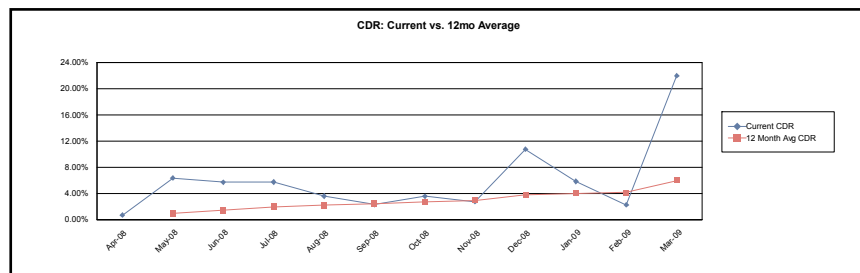
SDA

Current Month 43.688%
3 Month Average 20.395%
12 Month Average 14.659%



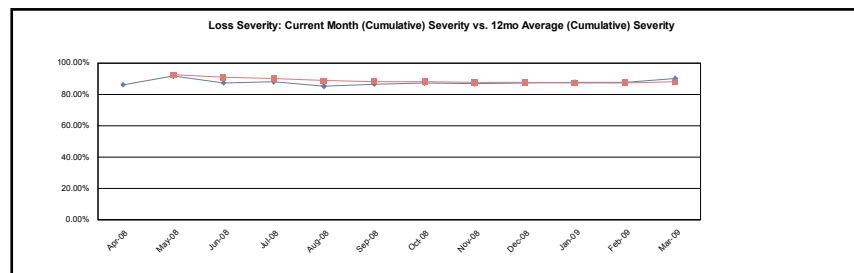
CDR

Current Month 22.002%
3 Month Average 10.068%
12 Month Average 6.015%



Loss Severity

Current Month (Cumulative) 90.221%
3 Month Average (Cumulative) 88.594%
12 Month Average (Cumulative) 87.710%



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
Loan Group 1 ARM	4	625,712.00	622,508.44	0	0.00	0.00	0	0.00	0.00	16	4,117,771.00	4,085,945.38	(4,620.78)
Loan Group 1 Fixed	1	33,318.00	32,874.42	0	0.00	0.00	0	0.00	0.00	8	574,769.00	568,134.03	3,244.41
Loan Group 2 ARM	9	1,768,001.00	1,732,365.49	0	0.00	0.00	0	0.00	0.00	41	12,380,980.00	12,308,545.97	88,586.36
Loan Group 2 Fixed	5	536,750.00	511,666.28	0	0.00	0.00	0	0.00	0.00	50	3,978,370.00	3,945,666.13	(2,227.20)
Total	19	2,963,781.00	2,899,414.63	0	0.00	0.00	0	0.00	0.00	115	21,051,890.00	20,908,291.51	84,982.79

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
Loan Group 1 ARM	1009846599	MI	85.00	01-Nov-2006	178,500.00	175,816.05	Liquidation	14	9.800%	360	28
Loan Group 1 ARM	1010570580	MS	78.95	01-Jan-2007	150,000.00	149,242.22	Liquidation	13	9.800%	360	26
Loan Group 1 ARM	1010644127	FL	80.00	01-Feb-2007	230,400.00	230,400.00	Liquidation	19	8.875%	360	25
Loan Group 1 ARM	1010778866	NH	95.00	01-Dec-2006	304,000.00	299,124.87	Liquidation	6	9.500%	360	27
Loan Group 1 ARM	1010863229	FL	95.00	01-Jan-2007	266,000.00	261,270.21	Liquidation	17	8.550%	360	26
Loan Group 1 ARM	1010876288	FL	80.00	01-Jan-2007	152,000.00	152,000.00	Liquidation	16	8.990%	360	26
Loan Group 1 ARM	1010891314	WI	90.00	01-Jan-2007	369,000.00	362,903.12	Liquidation	13	8.925%	360	26
Loan Group 1 ARM	1010937819	TX	80.00	01-Jan-2007	133,272.00	130,713.87	Loan Paid in Full	(1)	9.250%	360	26
Loan Group 1 ARM	1010959741	NY	90.00	01-Feb-2007	405,000.00	398,558.60	Liquidation	14	8.990%	360	25
Loan Group 1 ARM	1011098938	CA	84.41	01-Jan-2007	287,000.00	285,161.62	Liquidation	9	9.625%	360	26
Loan Group 1 ARM	1011120725	WA	80.00	01-Jan-2007	136,800.00	136,656.05	Liquidation	12	8.425%	360	26
Loan Group 1 ARM	1011124384	CO	80.00	01-Feb-2007	174,400.00	173,138.29	Liquidation	10	8.750%	360	25
Loan Group 1 ARM	1011181366	AK	87.48	01-Feb-2007	485,500.00	482,818.96	Liquidation	6	9.350%	360	25
Loan Group 1 ARM	1011197714	OH	90.00	01-Feb-2007	50,040.00	49,284.27	Loan Paid in Full	0	10.175%	360	25
Loan Group 1 ARM	1011225471	AZ	80.00	01-Feb-2007	179,921.00	179,905.25	Liquidation	8	8.625%	360	25
Loan Group 1 ARM	1011248937	CA	95.00	01-Feb-2007	289,750.00	289,746.64	Liquidation	17	8.625%	360	25
Loan Group 1 ARM	1011259880	FL	80.00	01-Feb-2007	208,000.00	206,397.56	Liquidation	6	8.875%	360	25
Loan Group 1 ARM	1011321250	CT	80.00	01-Feb-2007	182,400.00	182,400.00	Loan Paid in Full	0	8.500%	360	25
Loan Group 1 ARM	1011513800	HI	65.00	01-Feb-2007	260,000.00	260,000.00	Loan Paid in Full	0	8.641%	360	25
Loan Group 1 ARM	1011610955	CA	90.00	01-Feb-2007	301,500.00	301,500.00	Liquidation	21	8.750%	360	25
Loan Group 1 Fixed	1009170648	TX	20.00	01-Sep-2006	21,519.00	21,196.86	Liquidation	7	9.800%	360	30
Loan Group 1 Fixed	1010707283	CA	20.00	01-Jan-2007	52,000.00	51,577.60	Liquidation	12	10.800%	360	26
Loan Group 1 Fixed	1010937427	TX	20.00	01-Jan-2007	33,318.00	32,855.41	Loan Paid in Full	(1)	9.800%	360	26

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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
Loan Group 1 Fixed	1011092916	MN	19.62	01-Jan-2007	51,000.00	50,431.07	Liquidation	8	10.235%	360	26
Loan Group 1 Fixed	1011225809	CA	20.00	01-Jan-2007	55,400.00	54,879.90	Liquidation	18	10.100%	360	26
Loan Group 1 Fixed	1011256945	CA	20.00	01-Feb-2007	77,000.00	76,410.89	Liquidation	17	11.100%	360	25
Loan Group 1 Fixed	1011280044	CA	15.00	01-Feb-2007	62,250.00	61,708.23	Liquidation	14	10.500%	360	25
Loan Group 1 Fixed	1011298222	TN	80.00	01-Feb-2007	217,600.00	213,843.78	Liquidation	8	8.490%	360	25
Loan Group 1 Fixed	1011309078	MO	20.00	01-Feb-2007	38,000.00	37,763.68	Liquidation	13	11.800%	360	25
Loan Group 2 ARM	1009551406	NV	90.00	01-Jan-2007	437,355.00	432,407.42	Liquidation	14	9.325%	360	26
Loan Group 2 ARM	1009737216	MI	75.00	01-Nov-2006	56,175.00	55,794.23	Liquidation	22	9.125%	360	28
Loan Group 2 ARM	1010074037	CA	93.77	01-Nov-2006	482,000.00	475,146.76	Liquidation	4	8.925%	360	28
Loan Group 2 ARM	1010162478	FL	75.00	01-Dec-2006	157,500.00	156,197.12	Liquidation	19	10.150%	360	27
Loan Group 2 ARM	1010179013	GA	95.00	01-Nov-2006	413,250.00	406,113.06	Liquidation	10	9.125%	360	28
Loan Group 2 ARM	1010320565	VA	90.00	01-Dec-2006	112,500.00	112,096.90	Liquidation	19	10.675%	360	27
Loan Group 2 ARM	1010550067	CA	80.00	01-Jan-2007	532,000.00	531,999.97	Liquidation	12	7.750%	360	26
Loan Group 2 ARM	1010575530	MI	90.00	01-Dec-2006	75,600.00	74,907.58	Liquidation	16	10.000%	360	27
Loan Group 2 ARM	1010635388	MI	80.00	01-Dec-2006	128,000.00	125,995.77	Liquidation	18	10.000%	360	27
Loan Group 2 ARM	1010670204	CA	95.00	01-Dec-2006	427,500.00	427,500.00	Liquidation	11	9.225%	360	27
Loan Group 2 ARM	1010763042	FL	94.99	01-Jan-2007	355,300.00	353,036.44	Liquidation	15	9.375%	360	26
Loan Group 2 ARM	1010805453	NY	95.00	01-Jan-2007	251,750.00	247,791.52	Liquidation	18	9.375%	360	26
Loan Group 2 ARM	1010908397	CA	80.00	01-Jan-2007	356,000.00	354,447.46	Liquidation	16	8.925%	360	26
Loan Group 2 ARM	1010933948	CA	80.00	01-Feb-2007	292,000.00	289,266.19	Liquidation	13	8.875%	360	25
Loan Group 2 ARM	1011000524	AZ	62.79	01-Jan-2007	135,000.00	133,910.70	Liquidation	8	8.350%	360	26
Loan Group 2 ARM	1011024205	NE	80.00	01-Feb-2007	99,200.00	97,239.06	Loan Paid in Full	0	8.625%	360	25
Loan Group 2 ARM	1011064518	FL	80.00	01-Feb-2007	92,800.00	91,985.63	Liquidation	16	8.500%	360	25
Loan Group 2 ARM	1011090204	FL	80.00	01-Jan-2007	160,000.00	156,934.73	Loan Paid in Full	0	9.125%	360	26
Loan Group 2 ARM	1011095628	CA	80.00	01-Jan-2007	140,000.00	139,997.98	Liquidation	16	9.250%	360	26
Loan Group 2 ARM	1011133196	NY	84.44	01-Feb-2007	380,000.00	367,666.86	Loan Paid in Full	(1)	8.625%	360	25
Loan Group 2 ARM	1011146146	MO	89.34	01-Feb-2007	242,100.00	238,519.79	Loan Paid in Full	0	9.275%	360	25
Loan Group 2 ARM	1011150096	GA	85.00	01-Feb-2007	182,750.00	181,950.08	Liquidation	10	10.150%	360	25
Loan Group 2 ARM	1011183783	CA	80.00	01-Jan-2007	469,600.00	469,044.80	Liquidation	10	8.875%	360	26
Loan Group 2 ARM	1011216310	CA	80.00	01-Feb-2007	274,400.00	268,825.13	Liquidation	12	8.500%	360	25
Loan Group 2 ARM	1011264829	CA	80.00	01-Feb-2007	292,000.00	291,998.76	Liquidation	15	8.891%	360	25
Loan Group 2 ARM	1011274658	CA	80.00	01-Feb-2007	432,000.00	427,565.07	Liquidation	14	8.750%	360	25
Loan Group 2 ARM	1011281711	OR	80.00	01-Feb-2007	800,000.00	797,171.08	Liquidation	14	8.625%	360	25
Loan Group 2 ARM	1011298339	TX	80.00	01-Feb-2007	103,200.00	100,745.32	Loan Paid in Full	(1)	9.250%	360	25
Loan Group 2 ARM	1011312297	IN	70.00	01-Feb-2007	210,700.00	207,110.23	Loan Paid in Full	0	9.250%	360	25
Loan Group 2 ARM	1011313811	CA	63.33	01-Feb-2007	190,000.00	188,799.32	Liquidation	14	9.250%	360	25
Loan Group 2 ARM	1011325381	CA	80.00	01-Mar-2007	544,000.00	544,000.00	Liquidation	19	7.625%	360	24
Loan Group 2 ARM	1011325808	CA	80.00	01-Feb-2007	496,000.00	496,000.00	Liquidation	10	8.750%	360	25
Loan Group 2 ARM	1011329421	FL	80.00	01-Mar-2007	114,400.00	113,887.98	Liquidation	15	9.275%	360	24
Loan Group 2 ARM	1011366078	CA	80.00	01-Feb-2007	552,800.00	548,878.11	Liquidation	10	8.750%	360	25

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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
Loan Group 2 ARM	1011370483	VA	85.00	01-Feb-2007	123,250.00	122,701.21	Liquidation	13	10.500%	360	25
Loan Group 2 ARM	1011412198	TN	80.00	01-Feb-2007	232,800.00	229,645.45	Loan Paid in Full	0	8.920%	360	25
Loan Group 2 ARM	1011431863	IL	80.00	01-Feb-2007	164,000.00	161,021.39	Liquidation	15	8.875%	360	25
Loan Group 2 ARM	1011467227	TX	80.00	01-Feb-2007	174,000.00	170,569.13	Liquidation	8	8.750%	360	25
Loan Group 2 ARM	1011547579	OH	95.00	01-Feb-2007	184,300.00	183,527.08	Liquidation	5	8.500%	360	25
Loan Group 2 ARM	1011624753	MN	75.42	01-Mar-2007	181,000.00	179,384.99	Liquidation	15	7.750%	360	24
Loan Group 2 ARM	1011655595	CA	78.69	01-Mar-2007	480,000.00	479,995.00	Liquidation	15	8.000%	360	24
Loan Group 2 ARM	1012038993	CA	80.00	01-Apr-2007	620,000.00	620,000.00	Liquidation	9	7.100%	360	23
Loan Group 2 ARM	1012060565	MD	90.00	01-Apr-2007	183,600.00	181,187.03	Liquidation	17	9.425%	360	23
Loan Group 2 ARM	1012126647	CA	90.00	01-Apr-2007	351,000.00	349,211.97	Liquidation	18	9.325%	360	23
Loan Group 2 ARM	1012170991	CA	80.00	01-Apr-2007	292,000.00	291,999.32	Liquidation	16	7.000%	360	23
Loan Group 2 ARM	1012174675	CA	95.00	01-Apr-2007	261,250.00	260,268.62	Liquidation	9	7.500%	360	23
Loan Group 2 ARM	1012175326	CA	95.00	01-Apr-2007	348,650.00	345,715.09	Liquidation	17	7.550%	360	23
Loan Group 2 ARM	1012188349	NV	85.00	01-Apr-2007	225,250.00	223,747.01	Liquidation	15	8.450%	360	23
Loan Group 2 ARM	1012213044	UT	80.00	01-Apr-2007	240,000.00	238,192.10	Loan Paid in Full	0	7.950%	360	23
Loan Group 2 ARM	1012336938	LA	72.46	01-Apr-2007	100,001.00	95,284.13	Loan Paid in Full	0	7.700%	360	23
Loan Group 2 Fixed	1009974860	CA	20.00	01-Nov-2006	116,600.00	115,328.58	Liquidation	8	10.800%	360	28
Loan Group 2 Fixed	1010008485	SC	85.00	01-Nov-2006	79,050.00	74,750.11	Loan Paid in Full	0	9.200%	360	28
Loan Group 2 Fixed	1010045104	RI	20.00	01-Nov-2006	56,000.00	55,616.10	Liquidation	12	12.100%	360	28
Loan Group 2 Fixed	1010067624	CA	20.00	01-Dec-2006	101,000.00	100,313.71	Liquidation	13	11.900%	360	27
Loan Group 2 Fixed	1010140377	WA	20.00	01-Dec-2006	50,190.00	49,852.68	Liquidation	11	11.950%	360	27
Loan Group 2 Fixed	1010293951	CA	20.00	01-Nov-2006	86,487.00	85,799.08	Liquidation	15	11.400%	360	28
Loan Group 2 Fixed	1010324972	IL	85.00	01-Dec-2006	98,600.00	97,411.18	Liquidation	18	10.700%	360	27
Loan Group 2 Fixed	1010329753	CA	20.00	01-Dec-2006	54,000.00	53,591.93	Liquidation	14	11.400%	360	27
Loan Group 2 Fixed	1010498393	TX	20.00	01-Dec-2006	66,500.00	65,523.03	Loan Paid in Full	0	9.800%	360	27
Loan Group 2 Fixed	1010610298	FL	20.00	01-Jan-2007	58,400.00	58,024.06	Liquidation	18	11.900%	360	26
Loan Group 2 Fixed	1010614267	CA	20.00	01-Jan-2007	45,000.00	44,745.29	Liquidation	11	12.500%	360	26
Loan Group 2 Fixed	1010684985	NV	20.00	01-Dec-2006	66,200.00	65,768.94	Liquidation	13	12.100%	360	27
Loan Group 2 Fixed	1010695740	FL	20.00	01-Dec-2006	57,850.00	57,325.02	Liquidation	17	11.450%	360	27
Loan Group 2 Fixed	1010700672	CA	20.00	01-Dec-2006	120,000.00	119,137.95	Liquidation	17	11.990%	360	27
Loan Group 2 Fixed	1010706792	CA	20.00	01-Dec-2006	102,544.00	101,824.81	Liquidation	14	11.750%	360	27
Loan Group 2 Fixed	1010747043	MO	90.00	01-Jan-2007	69,300.00	67,968.80	Liquidation	8	9.250%	360	26
Loan Group 2 Fixed	1010877768	IL	95.00	01-Jan-2007	133,000.00	130,979.38	Loan Paid in Full	0	9.350%	360	26
Loan Group 2 Fixed	1010924547	NJ	20.00	01-Jan-2007	73,000.00	72,448.48	Liquidation	15	12.100%	360	26
Loan Group 2 Fixed	1010924903	NJ	80.00	01-Jan-2007	292,000.00	290,618.56	Liquidation	15	10.025%	360	26
Loan Group 2 Fixed	1010932985	CA	20.00	01-Jan-2007	111,000.00	109,785.47	Liquidation	13	9.350%	360	26
Loan Group 2 Fixed	1010952739	TN	90.00	01-Jan-2007	58,500.00	57,664.54	Liquidation	12	9.450%	360	26
Loan Group 2 Fixed	1010956691	CA	20.00	01-Jan-2007	103,600.00	102,961.21	Liquidation	11	12.100%	360	26
Loan Group 2 Fixed	1010990252	TX	66.67	01-Feb-2007	50,000.00	49,360.68	Liquidation	14	10.000%	360	25
Loan Group 2 Fixed	1011015028	CA	20.00	01-Jan-2007	64,000.00	63,435.02	Liquidation	15	10.400%	360	26

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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
Loan Group 2 Fixed	1011042551	FL	20.00	01-Feb-2007	38,400.00	38,140.02	Liquidation	20	11.400%	360	25
Loan Group 2 Fixed	1011063671	CA	20.00	01-Feb-2007	35,000.00	34,810.71	Liquidation	17	12.450%	360	25
Loan Group 2 Fixed	1011072340	FL	20.00	01-Feb-2007	62,000.00	61,388.03	Liquidation	20	10.600%	360	25
Loan Group 2 Fixed	1011076836	CA	20.00	01-Jan-2007	92,000.00	91,432.46	Liquidation	19	12.100%	360	26
Loan Group 2 Fixed	1011080279	FL	20.00	01-Jan-2007	71,980.00	71,103.83	Liquidation	(1)	10.450%	360	26
Loan Group 2 Fixed	1011092079	CA	20.00	01-Jan-2007	93,000.00	92,305.40	Liquidation	16	11.200%	360	26
Loan Group 2 Fixed	1011100355	CA	20.00	01-Jan-2007	54,000.00	53,644.75	Liquidation	16	11.800%	360	26
Loan Group 2 Fixed	1011121476	CA	20.00	01-Feb-2007	63,180.00	62,733.84	Liquidation	13	11.200%	360	25
Loan Group 2 Fixed	1011123036	CA	20.00	01-Jan-2007	93,800.00	93,022.00	Liquidation	19	10.700%	360	26
Loan Group 2 Fixed	1011126989	NV	20.00	01-Jan-2007	53,000.00	52,636.16	Liquidation	12	11.600%	360	26
Loan Group 2 Fixed	1011127764	CA	20.00	01-Jan-2007	77,799.00	77,242.74	Liquidation	15	11.500%	360	26
Loan Group 2 Fixed	1011149303	CA	20.00	01-Jan-2007	66,760.00	66,250.70	Liquidation	13	11.100%	360	26
Loan Group 2 Fixed	1011178708	IL	20.00	01-Jan-2007	34,000.00	33,740.28	Liquidation	15	12.050%	360	26
Loan Group 2 Fixed	1011182212	CA	20.00	01-Feb-2007	112,000.00	110,898.29	Liquidation	11	10.100%	360	25
Loan Group 2 Fixed	1011193692	CA	20.00	01-Feb-2007	57,900.00	57,448.60	Liquidation	14	11.100%	360	25
Loan Group 2 Fixed	1011240837	CA	20.00	01-Feb-2007	132,000.00	131,170.61	Liquidation	16	11.750%	360	25
Loan Group 2 Fixed	1011275014	CA	20.00	01-Feb-2007	108,000.00	106,966.63	Liquidation	14	10.750%	360	25
Loan Group 2 Fixed	1011286244	CA	20.00	01-Feb-2007	122,600.00	121,638.46	Liquidation	18	10.700%	360	25
Loan Group 2 Fixed	1011368860	CA	20.00	01-Feb-2007	138,200.00	137,285.92	Liquidation	10	12.500%	360	25
Loan Group 2 Fixed	1011387215	TN	20.00	01-Feb-2007	72,900.00	70,666.84	Liquidation	11	8.900%	360	25
Loan Group 2 Fixed	1011402582	CA	20.00	01-Feb-2007	47,400.00	47,008.34	Liquidation	12	10.450%	360	25
Loan Group 2 Fixed	1011412036	TN	20.00	01-Feb-2007	58,200.00	57,029.18	Loan Paid in Full	0	8.810%	360	25
Loan Group 2 Fixed	1011440238	CA	20.00	01-Feb-2007	60,600.00	60,152.33	Liquidation	9	11.750%	360	25
Loan Group 2 Fixed	1011478484	TX	20.00	01-Feb-2007	33,980.00	33,290.08	Liquidation	8	9.800%	360	25
Loan Group 2 Fixed	1011513285	FL	20.00	01-Feb-2007	44,800.00	44,506.12	Liquidation	16	11.550%	360	25
Loan Group 2 Fixed	1011532932	CA	20.00	01-Feb-2007	102,000.00	101,248.90	Liquidation	14	11.000%	360	25
Loan Group 2 Fixed	1011562604	CA	20.00	01-Mar-2007	46,600.00	46,283.13	Liquidation	13	11.100%	360	24
Loan Group 2 Fixed	1011576083	NV	20.00	01-Feb-2007	63,000.00	62,489.43	Liquidation	20	11.250%	360	25
Loan Group 2 Fixed	1011581914	NV	20.00	01-Mar-2007	43,000.00	42,805.24	Liquidation	17	12.400%	360	24
Loan Group 2 Fixed	1011681557	IA	90.00	01-Mar-2007	124,200.00	122,740.31	Liquidation	10	10.200%	360	24
Loan Group 2 Fixed	1012183923	TX	76.92	01-Apr-2007	200,000.00	182,396.09	Loan Paid in Full	0	6.450%	180	23

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Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period

Summary	Loan Count	Prior Balance	Prepayment Penalty Amount	Prepayment Penalty Waived
Loan Group 1 ARM	0	0.00	0.00	0.00
Loan Group 1 Fixed	0	0.00	0.00	0.00
Loan Group 2 ARM	0	0.00	0.00	0.00
Loan Group 2 Fixed	0	0.00	0.00	0.00
Total	0	0.00	0.00	0.00

Prepayment Penalty Loan Detail - Prepayment Penalty Paid during Current Period

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

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Prepayment Rates

Summary

SMM

Current Month 2.349%
3 Month Average 2.188%
12 Month Average 2.044%

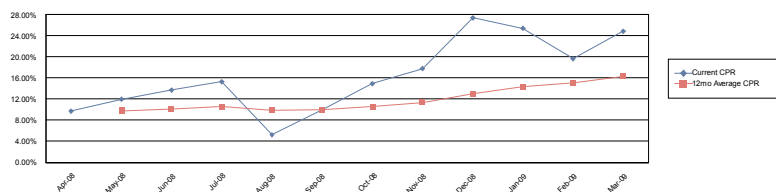
CPR

Current Month 24.820%
3 Month Average 23.281%
12 Month Average 16.313%

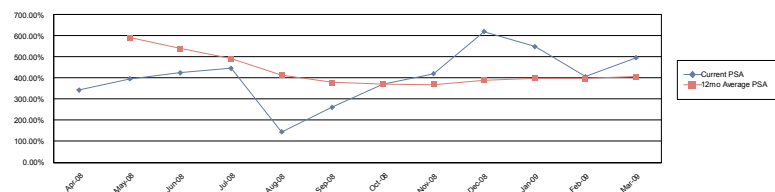
PSA

Current Month 495.027%
3 Month Average 483.302%
12 Month Average 406.244%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Loan Group 1 ARM

SMM

Current Month 2.639%
3 Month Average 2.546%
12 Month Average 2.151%

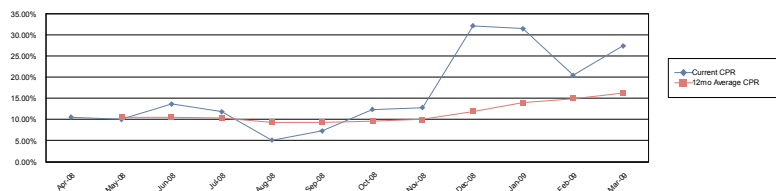
CPR

Current Month 27.454%
3 Month Average 26.487%
12 Month Average 16.269%

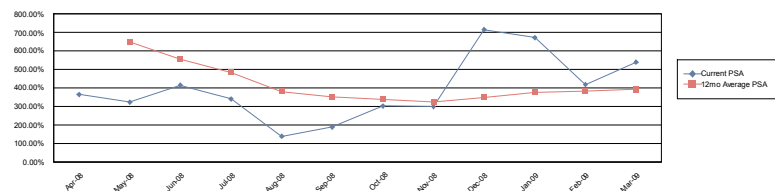
PSA

Current Month 538.957%
3 Month Average 542.934%
12 Month Average 392.499%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

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Prepayment Rates

Loan Group 1 Fixed

SMM

Current Month 1.107%
3 Month Average 1.443%
12 Month Average 1.412%

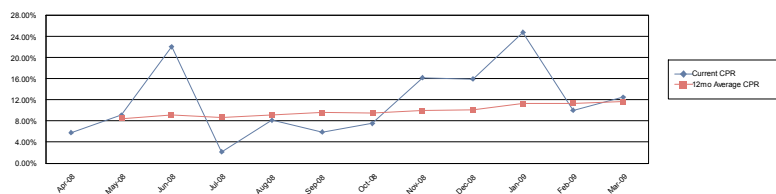
CPR

Current Month 12.500%
3 Month Average 15.767%
12 Month Average 11.676%

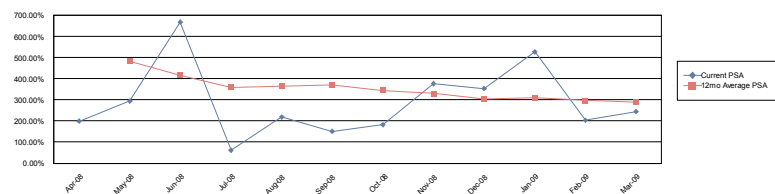
PSA

Current Month 244.733%
3 Month Average 325.099%
12 Month Average 290.036%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Loan Group 2 ARM

SMM

Current Month 2.388%
3 Month Average 2.452%
12 Month Average 2.276%

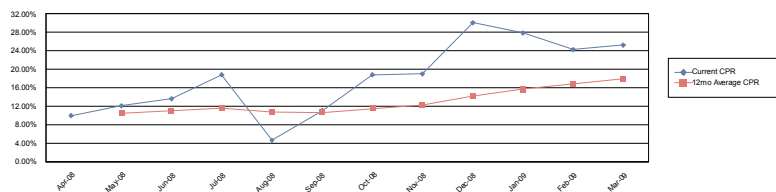
CPR

Current Month 25.178%
3 Month Average 25.748%
12 Month Average 17.911%

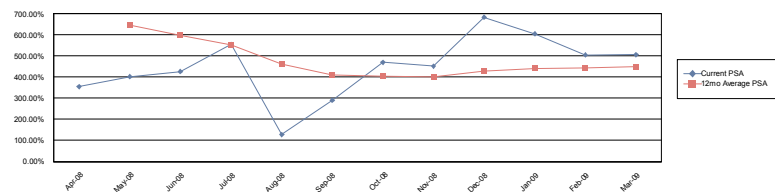
PSA

Current Month 506.208%
3 Month Average 538.583%
12 Month Average 447.939%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Morgan Stanley ABS Capital I Inc.
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Prepayment Rates

Loan Group 2 Fixed

SMM

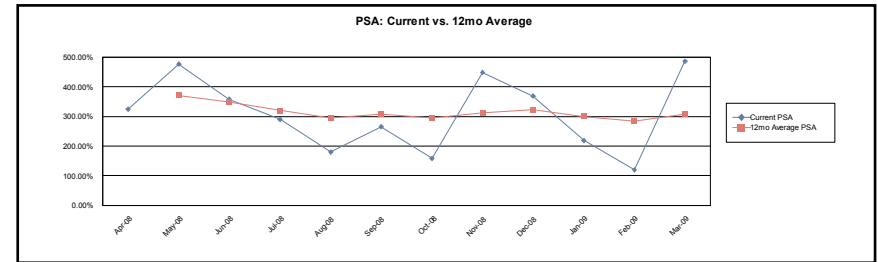
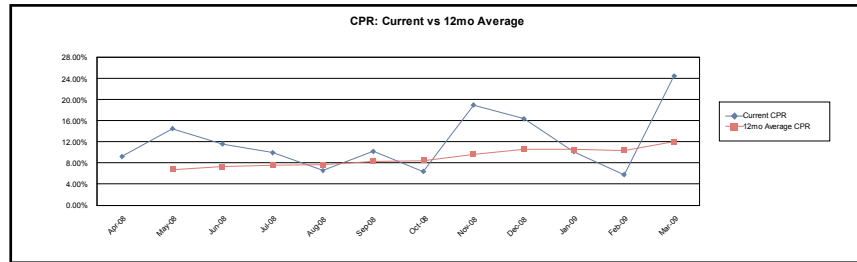
Current Month 2.314%
3 Month Average 1.232%
12 Month Average 1.383%

CPR

Current Month 24.494%
3 Month Average 13.474%
12 Month Average 12.009%

PSA

Current Month 486.368%
3 Month Average 274.970%
12 Month Average 308.108%



Calculation Methodology:

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

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

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

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

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
0010594131	255,999.95	255,999.95	10.250%	6.000%	2,186.67	1,280.00
1009497396	56,918.68	56,805.84	11.500%	5.000%	524.86	316.83
1009814720	107,466.07	107,396.37	10.725%	9.500%	1,012.97	920.47
1010235710	205,984.39	206,567.26	9.400%	8.000%	1,742.14	1,546.29
1010326827	66,179.67	66,114.21	10.250%	7.000%	600.01	451.51
1010608997	119,057.49	119,127.35	9.725%	9.725%	1,035.29	1,035.29
1010641610	40,170.94	40,123.83	13.250%	6.000%	439.06	247.96
1010677243	117,701.57	117,365.98	8.575%	6.000%	929.73	727.07
1010716647	35,022.98	34,974.50	12.100%	5.000%	348.00	194.41
1010731817	350,375.21	350,525.20	7.150%	1.760%	2,238.54	2,238.54
1010845623	53,162.92	53,083.31	12.500%	4.500%	565.65	278.97
1010916734	31,415.41	31,378.80	11.600%	6.000%	309.36	193.69
1010947719	88,939.43	88,816.31	10.400%	5.000%	816.54	493.70
1011021333	164,000.00	164,000.00	9.071%	9.071%	1,239.74	1,239.74
1011024492	99,550.15	99,580.46	10.100%	7.000%	857.01	625.77
1011042105	103,307.96	103,380.61	9.375%	1.250%	831.38	286.39
1011059089	238,729.68	238,264.41	8.625%	4.000%	1,777.82	1,020.20
1011095726	73,206.85	73,233.10	9.000%	7.000%	597.98	498.17
1011101906	79,194.24	81,321.84	10.950%	5.000%	758.84	452.04
1011213199	279,321.20	279,096.86	8.625%	6.000%	2,081.47	1,557.63
1011232980	207,024.61	207,393.45	9.450%	6.000%	1,676.85	1,157.19
1011235754	447,522.26	447,522.26	8.490%	6.000%	3,166.22	2,237.61
1011251799	109,714.72	110,464.25	8.625%	7.350%	867.31	777.77
1011251995	38,380.28	39,729.05	12.050%	6.000%	400.50	244.94
1011258328	90,288.29	90,261.60	8.500%	8.500%	666.23	666.23
1011268898	85,298.58	85,197.18	9.800%	6.000%	745.49	527.89
1011275755	89,309.04	89,309.04	11.800%	5.500%	911.92	543.29
1011307445	294,363.51	294,022.55	8.500%	6.000%	2,085.07	1,812.78
1011315169	89,740.47	89,637.16	6.000%	6.000%	552.01	552.01
1011355687	118,705.53	118,549.92	8.625%	6.870%	938.42	798.17
1011382229	631,959.31	631,953.20	8.500%	6.300%	4,476.38	3,317.79
1011401912	54,158.73	56,283.32	11.900%	5.500%	557.43	329.50
1011600779	200,585.96	200,585.96	6.275%	6.275%	1,048.90	1,048.90
1011620150	124,824.82	124,653.93	5.000%	5.000%	690.99	690.99
1011620677	228,185.73	228,037.31	5.500%	5.500%	1,194.27	1,194.27
1011640600	217,569.31	217,459.62	6.500%	6.500%	1,288.19	1,288.19
1011650251	840,000.00	840,000.00	8.425%	5.750%	5,897.50	4,025.00
1011654168	337,878.29	337,597.43	9.125%	4.500%	2,649.93	1,547.90
1011677296	298,402.80	298,311.82	6.000%	6.000%	1,799.33	1,582.99

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

**Morgan Stanley ABS Capital I Inc.
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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
1011691582	333,737.49	333,530.62	9.350%	9.350%	2,807.25	2,807.24
1011694339	217,538.08	217,428.41	6.500%	6.500%	1,288.00	1,288.00
1011704186	179,197.20	179,197.20	5.000%	5.000%	746.66	746.66
1011719429	261,360.09	261,242.14	6.925%	6.925%	1,626.22	1,626.22
1011728222	548,014.05	548,117.74	6.675%	3.000%	3,187.58	1,796.76
1011738088	437,221.18	436,726.57	6.100%	6.100%	2,717.15	2,717.15
1012108809	419,898.94	419,898.94	5.775%	5.775%	2,020.76	2,020.76
1012136538	286,986.30	286,756.01	7.950%	7.950%	2,132.42	2,131.57
1012185798	339,999.00	339,999.00	7.950%	3.000%	2,252.49	850.00
1012263917	269,975.06	269,953.35	6.350%	3.350%	1,428.62	753.68
1012312865	381,343.98	381,343.98	7.490%	6.000%	2,380.22	1,906.72
1012407745	94,018.08	95,602.10	9.625%	5.000%	1,051.79	834.66

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

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

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

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Interest Rate Stratification

Current Interest Rate Range (%)		Summary			Loan Group 1 ARM			Loan Group 1 Fixed		
		Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 5.500		43	8,773,688.25	0.884	3	635,410.79	0.366	5	248,106.34	0.460
5.500	5.999	50	15,198,798.24	1.531	14	3,887,235.33	2.241	0	0.00	0.000
6.000	6.499	178	46,766,965.98	4.711	20	5,098,211.92	2.939	24	3,914,955.19	7.254
6.500	6.999	318	92,716,677.93	9.339	36	9,389,779.41	5.413	35	8,770,005.22	16.250
7.000	7.499	268	67,021,560.81	6.751	24	5,665,915.20	3.266	29	5,882,481.47	10.900
7.500	7.999	521	127,723,917.94	12.865	63	16,134,398.05	9.300	28	6,276,304.88	11.629
8.000	8.499	364	79,415,073.27	7.999	44	10,045,129.80	5.790	29	4,303,180.51	7.973
8.500	8.999	1,036	241,098,439.43	24.285	220	53,270,804.73	30.707	43	4,624,004.67	8.568
9.000	9.499	647	133,732,120.15	13.470	163	32,329,786.59	18.636	15	1,514,365.36	2.806
9.500	9.999	579	76,826,095.17	7.738	96	19,230,563.35	11.085	84	5,585,358.72	10.349
10.000	10.499	348	41,032,929.89	4.133	62	10,394,603.63	5.992	52	2,713,853.77	5.028
10.500	10.999	327	29,072,350.88	2.928	38	5,535,181.36	3.191	68	3,674,316.76	6.808
11.000	11.499	201	13,805,622.46	1.391	11	1,519,654.53	0.876	55	2,601,236.09	4.820
11.500	11.999	193	12,416,716.16	1.251	3	275,787.76	0.159	62	2,657,857.92	4.925
12.000	12.499	108	6,157,482.80	0.620	1	67,465.77	0.039	30	1,067,087.82	1.977
12.500	12.999	17	965,112.90	0.097	0	0.00	0.000	4	137,048.39	0.254
13.000	13.499	2	58,517.56	0.006	0	0.00	0.000	0	0.00	0.000
>= 13.500		0	0.00	0.000	0	0.00	0.000	0	0.00	0.000
Total		5,200	992,782,069.82	100.000	798	173,479,928.22	100.000	563	53,970,163.11	100.000

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Interest Rate Stratification

Current Interest Rate Range (%)		Loan Group 2 ARM			Loan Group 2 Fixed		
		Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 5.500		19	5,648,765.58	0.978	16	2,241,405.54	1.193
5.500	5.999	32	10,925,755.57	1.892	4	385,807.34	0.205
6.000	6.499	74	24,465,352.97	4.237	60	13,288,445.90	7.070
6.500	6.999	128	45,040,778.97	7.801	119	29,516,114.33	15.704
7.000	7.499	120	36,701,225.65	6.357	95	18,771,938.49	9.988
7.500	7.999	280	78,935,575.11	13.671	150	26,377,639.90	14.034
8.000	8.499	193	50,258,296.58	8.705	98	14,808,466.38	7.879
8.500	8.999	639	165,274,230.04	28.625	134	17,929,399.99	9.539
9.000	9.499	375	88,794,546.98	15.379	94	11,093,421.22	5.902
9.500	9.999	220	40,032,697.97	6.934	179	11,977,475.13	6.373
10.000	10.499	136	20,820,834.43	3.606	98	7,103,638.06	3.779
10.500	10.999	59	8,054,854.63	1.395	162	11,807,998.13	6.282
11.000	11.499	14	1,738,005.47	0.301	121	7,946,726.37	4.228
11.500	11.999	5	688,015.53	0.119	123	8,795,054.95	4.679
12.000	12.499	0	0.00	0.000	77	5,022,929.21	2.672
12.500	12.999	0	0.00	0.000	13	828,064.51	0.441
13.000	13.499	0	0.00	0.000	2	58,517.56	0.031
>= 13.500		0	0.00	0.000	0	0.00	0.000
Total		2,294	577,378,935.48	100.000	1,545	187,953,043.01	100.000

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Supplemental Reporting

Closing Date

May 31, 2007

Determination Date

With respect to each Distribution Date, the 18th day (or if such day is not a Business Day, the immediately preceding Business Day) in the case of Countrywide Servicing, and the 15th day (or if such day is not a Business Day, the immediately preceding Business Day) in the case of Saxon, of the calendar month in which such Distribution Date occurs

Distribution Date

The 25th day of each calendar month, or if such day is not a Business Day, the next succeeding Business Day, commencing in June 2007

LIBOR Determination Date

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

Record Date

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

Remittance Date

With respect to any Distribution Date, the second Business Day immediately preceding such Distribution Date with respect to Countrywide Servicing and the 21st day (or if such day is a Saturday, then the first Business Day immediately preceding that day, or if such day is a Sunday or otherwise not a Business Day, then the immediately following Business Day) of the month of each related Distribution Date with respect to Saxon

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.