

Whole Loan Testing

MTM State		#N/A
99		
AK		
AL		
AR		
AZ		#N/A
BC		
BS		
CA		#N/A
CO		
CT		
DC		
DE		
FL	-	
GA		
HI		
IA		
ID		
IL		#N/A
IN		
JA		
KS		
KY		
LA		
MA		#N/A
MD		
ME		
MI		
MN		
MO		
MS		
MT		
NA		
NC		
ND		
NE		
NH		
NJ		
NM		
NV		
NY		
OH		
OK		
OR		
PA		
PR		
QR		
RI		

SC
SD
SI
SO
TN
TX
UT
VA
VT
WA
WI
WV
WY
YU
(blank)

Grand Total	-	#N/A
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Mortgage Capital Division	International Resort Home Lending
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#N/A

#N/A

1,164,913
730,180

#N/A

#N/A

#N/A

#N/A

#N/A

#N/A

#N/A

#N/A

277,529

#N/A

#N/A

334,578

#N/A

#N/A

#N/A

#N/A

297,275

473,479
4,310,638

#N/A

101,019

#N/A

7,689,612

(blank) Grand Total

2,134
2,353,416
#N/A
3,338,823
#N/A
1,164,913
730,180
#N/A
#N/A
#N/A
11,289,468
5,531,586
#N/A
#N/A
#N/A
2,365,792
8,300,388
#N/A
#N/A
277,529
4,032,837
4,491,105
13,470,694
#N/A
80,716,487
6,081,686
#N/A
#N/A
14,381,485
5,566,446
2,638,708
334,578
31,766,338
317,316
2,134,131
6,520,421
#N/A
9,648,186
67,584,247
#N/A
#N/A
5,705,945
29,979,245
#N/A
2,819
297,275
10,357,709

16,666,200
258,100
473,479
4,310,638
12,675,351
68,972,227
39,866,407
#N/A
2,359,724
67,514,751
10,810,733
3,419,631
1,060,912
101,019
121,948



#N/A

Whole Loan Testing

MTM Collateral Type	Vintage		
	Prior to 2005	2005	2006
High LTV	521,691	1,186,285	297,510
HOME EXPRESS	595,988		52,151
Neg Am	13,747	209,011	14,594,603
International Resort Home Lending			
PRIME FIXED	3,814,178	1,428,804	10,372,561
Prime Hybrid Arms	2,735,902	2,235,886	26,692,364
Reverse Mortgages		17,645,708	131,751,419
Scratch & Dent	4,215,065	4,565,644	12,126,804
Subprime	3,676,524	17,171,821	47,117,991
Subprime 2nds	645,919	2,124,205	82,964,996
Grand Total	16,219,015	46,567,364	325,970,400

MTM State	Collateral Type		
	High LTV	HOME EXPRESS	Neg Am
99			
AK			
AL			
AR			
AZ	174,249		9,980,748
BC			
BS			
CA	2,412,791		83,870,394
CO	833,288	179,748	2,059,249
CT	294,695		4,013,855
DC	184,439		280,211
DE			158,084
FL	277,283	52,151	30,193,902
GA	1,116,101	205,764	5,176,364
HI			1,526,334
IA			
ID	162,531		1,123,231
IL	251,693	89,885	1,063,529
IN	336,067		
JA			

KS			
KY			
LA	352,142		132,456
MA	302,541		1,718,770
MD	357,669	160	4,530,494
ME			306,440
MI	79,721		3,636,733
MN	258,658		1,239,378
MO	210,736		526,295
MS	148,948		119,438
MT			1,455,197
NA			
NC	289,155	104,563	1,464,686
ND			89,100
NE			
NH			308,277
NJ	908,949		1,905,359
NM	143,679		377,398
NV	102,528		2,670,513
NY	1,779,126	173,206	8,624,783
OH	333,979	40,625	269,846
OK		47,475	
OR			3,259,371
PA	252,712	5,950	977,015
PR			
QR			
RI			
SC	188,515		
SD			
SI			
SO			
TN	489,925		448,422
TX	978,017	51,971	1,332,532
UT	555,101		2,707,875
VA	764,714	128,728	2,461,432
VT			666,618
WA	798,897		6,823,867
WI			215,640
WV			
WY			
YU			
(blank)			
Grand Total	15,336,849	1,060,227	187,713,836

2007	2008	Grand Total
	13,333,364	15,338,849
391,462	40,625	1,080,227
155,367,127	17,529,347	187,713,836
	7,689,612	7,689,612
257,347,007	52,417,813	325,380,364
482,879,763	148,870,763	663,414,678
421,863,898	77,053,589	648,314,615
210,261,083	252,342	231,420,939
38,688,812	2,224,149	108,879,297
411,307,397	318,781	497,361,299
1,978,106,550	319,730,386	2,686,593,716

PRIME FIXED me Hybrid Arms rerse Mortgages	Scratch & Dent
	2,134
653,241	5,806
1,013,130	1,535,999
788,007	290,271
11,733,556	3,515,370
68,246,240	31,220,793
6,410,343	3,345,231
4,860,089	2,799,811
752,342	1,383,046
714,866	959,980
37,492,547	24,881,503
10,157,005	7,562,121
1,882,437	2,075,026
357,739	647,941
1,618,266	914,492
14,008,415	7,492,905
2,880,841	2,916,042

964,461	597,090	472,353	308,939
1,079,507	921,455	112,938	798,706
2,885,754	3,684,414	115,016	4,045,465
7,727,909	9,573,017	20,826,825	9,937,435
13,688,560	21,582,305	6,346,608	9,626,814
1,314,020	887,518	1,220,828	1,086,846
4,789,724	5,668,372	2,931,074	3,265,342
6,420,021	9,174,275	1,360,909	2,255,174
2,052,004	3,616,026	325,545	2,101,974
599,016	504,889	40,551	2,672,893
185,588		304,005	197,320
9,286,212	8,357,020	1,365,795	3,321,595
27,623	88,119		42,803
295,456	709,429		94,420
1,384,614	1,463,338	623,875	551,480
13,651,343	15,567,037	21,357,997	14,692,976
2,287,309	2,546,632	388,722	1,194,327
4,695,416	30,634,455	4,921,652	2,702,653
26,999,769	37,236,262	98,761,617	35,851,748
5,020,776	5,820,682	437,526	5,050,463
1,330,629	1,865,927	124,842	470,971
2,838,485	4,801,483	8,102,295	1,872,479
4,611,400	4,185,359	2,578,255	5,442,582
2,113,745	2,148,776	1,853,256	2,539,053
2,776,434	5,623,368	1,444,549	1,931,869
146,320			61,069
2,273,550	2,130,067	186,361	3,291,349
14,888,419	11,917,729	2,928,340	11,725,004
5,605,002	14,756,303	1,820,518	1,434,582
8,715,844	19,017,949	8,252,190	4,469,699
285,763	169,400	872,132	
6,624,458	12,844,811	17,325,196	4,269,736
2,974,940	2,396,488	654,206	1,962,373
1,216,173	957,856	40,891	494,586
	139,992	172,704	40,851
55,055			66,892
325,380,364	663,414,678	648,314,615	231,420,939

Subprime	Subprime 2nds
571,136	587,904
1,409,272	1,148,122
85,718	1,449,241
2,728,600	30,020,342
10,525,976	159,333,840
1,990,159	16,870,528
2,206,040	3,071,681
162,253	1,726,991
523,575	475,733
12,007,313	55,353,116
6,130,889	8,940,768
1,075,541	3,172,756
252,270	526,744
287,120	1,587,197
4,137,496	12,058,097
2,107,206	1,835,435

939,976	750,018
834,724	743,776
1,121,398	1,134,050
4,582,028	7,314,988
4,654,412	19,929,465
722,297	543,738
3,013,243	4,468,231
1,843,330	4,340,817
1,578,475	3,970,430
944,775	535,936
67,418	429,179
2,222,820	5,354,492
	69,671
112,858	921,968
534,268	1,654,569
4,742,948	15,271,136
848,335	1,861,783
1,205,033	20,651,998
9,161,080	15,283,099
3,485,654	3,099,265
925,315	940,786
899,055	8,206,075
4,500,134	4,165,929
	2,819
725,982	976,896
2,134,066	2,567,400
36,064	14,647
1,344,022	2,511,655
2,252,736	22,897,479
1,215,941	11,771,085
2,787,870	16,843,726
133,878	231,932
1,708,571	17,119,216
987,580	1,619,505
218,864	491,262
193,583	513,782

108,879,297

497,361,299

International Resort Home Lending Grand Total

	2,134
	2,353,416
	6,679,587
	3,338,823
	92,713,874
1,164,913	1,164,913
730,180	730,180
	930,191,981
	53,118,210
	33,042,201
	11,289,453
	5,531,586
	302,144,627
	56,278,039
	17,554,282
	2,365,792
	8,300,388
	68,408,107
	14,052,559
277,529	277,529

	4,032,837
	4,491,105
	13,470,694
	61,983,513
	80,716,487
	6,081,686
	27,852,440
	26,892,562
	14,381,485
	5,566,446
	2,638,708
334,578	334,578
	31,766,338
	317,316
	2,134,131
	6,520,421
	88,097,745
	9,648,186
	67,584,247
	233,870,689
	23,558,817
	5,705,945
	29,979,245
	26,719,335
	2,819
297,275	297,275
	10,357,709
	16,666,200
	258,100
473,479	473,479
4,310,638	4,310,638
	12,675,351
	68,972,227
	39,866,407
	63,442,152
	2,359,724
	67,514,751
	10,810,733
	3,419,631
	1,060,912
101,019	101,019
	121,948
7,689,612	2,686,593,716

Whole Loan Testing

Collateral Type	Delinquency Data		30-59 CurBal
	0-29 CurBal	MTM	
International Resort Home Lending	7,725,397	7,689,612	
Capital Crossing	832,990,657	651,397,392	
FHA/VA	41,216,977	39,505,615	4,707,391
High LTV	14,555,569	14,825,407	265,963
HOME EXPRESS	723,107	589,269	163,142
Neg Am	196,453,776	142,656,557	16,306,023
PRIME FIXED	311,852,905	217,412,999	33,933,744
Prime Hybrid Arms	524,337,566	324,958,339	67,722,770
Reverse Mortgages	664,614,308	648,314,615	
SBF	838,484,995	732,965,086	563,710
Scratch & Dent	158,017,757	65,067,721	62,766,528
Subprime	116,589,625	48,253,498	21,367,473
Subprime 2nds	810,849,877	382,920,071	88,243,161
Grand Total	4,518,412,517	3,276,556,181	296,039,905

30-59	60-89		90-119		
	MTM	CurBal	MTM	CurBal	MTM
	4,495,831	2,719,859	2,570,285	1,829,837	1,734,389
	267,854	109,132	110,794		
	89,885	367,439	180,699		
	11,854,614	7,689,940	5,308,176	9,081,861	6,840,012
	22,808,879	19,834,785	13,171,259	17,484,660	11,506,739
	40,694,180	62,498,194	36,514,962	44,589,919	26,598,440
	254,591	429,937	182,603	182,954	82,425
	25,074,949	45,688,776	17,855,875	21,626,052	8,362,805
	8,374,285	12,141,507	4,790,611	10,582,123	3,638,598
	42,441,050	57,183,935	26,314,598	45,016,475	19,783,491
	156,356,118	208,663,503	106,999,861	150,393,681	78,546,899

120+	CurBal	MTM	Total Sum of CurBal	Total Sum of MTM
			7,725,397	7,689,612
			832,990,657	651,397,392
	69,866,196	69,101,030	120,340,261	117,407,149
	133,969	134,795	15,064,633	15,338,849
	231,517	220,374	1,485,204	1,080,227
	30,667,551	21,054,477	260,199,150	187,713,836
	84,930,471	60,480,488	468,036,566	325,380,364
	372,255,741	234,648,758	1,071,404,189	663,414,678
			664,614,308	648,314,615
	851,452	363,344	840,513,049	733,848,049
	282,717,698	115,059,589	570,816,811	231,420,939
	116,726,971	43,822,305	277,407,699	108,879,297
	190,852,427	25,902,087	1,192,145,874	497,361,299
	1,149,233,992	570,787,246	6,322,743,799	4,189,246,306

DELG STATUS	Collateral Type	CurBal	MTM	Avg. Price	PC Price	PC MTM	Variance	Comments
Performing								
	Capital Crossing	832,990,657	651,397,392	78.20	78.21	651,481,992.88	-	
	FHA/VA	48,644,227	46,571,730	95.74	95.74	46,571,730.00	(0)	Guarantee of FHA for a price of 99
	High LTV	14,930,664	15,204,055	101.83	66.31	9,900,523.46	(5,303,531)	Avg price of prime whole loan sales
	HOME EXPRESS	1,253,687	859,853	68.59	66.31	831,319.94	(28,533)	Avg price of prime whole loan sales
	Neg Am	220,449,738	159,819,347	72.50	66.31	146,180,221.32	(13,639,126)	Avg price of prime whole loan sales
	PRIME FIXED	365,621,435	253,393,137	69.30	66.31	242,443,573.73	(10,949,564)	Avg price of prime whole loan sales
	Prime Hybrid Arms	654,558,530	402,167,481	61.44	66.31	434,037,761.05	31,870,280	Avg price of prime whole loan sales
	Reverse Mortgages	664,614,308	648,314,615	97.55	97.55	648,314,615.00	0	Avg price of purchases of reverse mtgs 102.31
	SBF	839,478,642	733,402,279	87.36	84.10	706,001,537.82	(27,400,741)	Avg price of SBF whole loan sales
	Scratch & Dent	220,784,285	90,142,670	40.83	50.25	110,944,103.22	20,801,433	FASTHOLD 2008-1 sale of Scratch and Dent whole loans
	Subprime	137,957,098	56,627,784	41.05	50.25	69,323,441.71	12,695,658	FASTHOLD 2008-1 sale of Scratch and Dent whole loans
	Subprime 2nds	810,849,877	382,920,071	47.22	50.25	407,452,063.29	24,531,992	FASTHOLD 2008-1 sale of Scratch and Dent whole loans
	International Resort Home Lending	7,725,397	7,689,612	99.54	80.00	6,180,317.89	(1,509,294)	
Performing Total		4,819,858,547	3,448,510,027			3,479,663,201.32	31,068,574	
Non-Performing								
	FHA/VA	71,696,033	70,835,419	98.80	95.74	68,641,782.11	(2,193,637)	Guarantee of FHA for a price of 99
	High LTV	133,969	134,795	100.62	50.25	67,319.25	(67,475)	FASTHOLD 2008-1 sale of Scratch and Dent whole loans
	HOME EXPRESS	231,517	220,374	95.19	50.25	116,337.20	(104,036)	FASTHOLD 2008-1 sale of Scratch and Dent whole loans
	Neg Am	39,749,412	27,894,489	70.18	50.25	19,974,079.63	(7,920,409)	FASTHOLD 2008-1 sale of Scratch and Dent whole loans
	PRIME FIXED	102,415,131	71,987,226	70.29	50.25	51,463,603.37	(20,523,623)	FASTHOLD 2008-1 sale of Scratch and Dent whole loans
	Prime Hybrid Arms	416,845,660	261,247,198	62.67	50.25	209,464,943.94	(51,782,254)	FASTHOLD 2008-1 sale of Scratch and Dent whole loans
	SBF	1,034,407	445,770	43.09	50.25	519,789.36	74,020	FASTHOLD 2008-1 sale of Scratch and Dent whole loans
	Scratch & Dent	350,032,526	141,278,269	40.36	50.25	175,891,344.53	34,613,076	FASTHOLD 2008-1 sale of Scratch and Dent whole loans
	Subprime	139,450,601	52,251,513	37.47	50.25	70,073,927.03	17,822,414	FASTHOLD 2008-1 sale of Scratch and Dent whole loans
	Subprime 2nds	381,295,996	114,441,227	30.01	30.00	114,388,798.94	(52,428)	FASTHOLD 2008-1 sale of Scratch and Dent whole loans
Non-Performing Total		1,502,885,252	740,736,279	49.29		710,601,925.35	(30,134,354)	
Grand Total		6,322,743,799	4,189,246,306	66.26		4,190,265,126.67	934,220	
	Campus Door	577,497,799	516,723,730	89.476	85.54	493,991,617.26	(22,732,113)	
Total Whole Loans		6,900,241,598	4,705,970,036			4,684,256,744	(21,797,892)	

LoanId	ALoanId	Mts	OrigBal	CurBal	State	SettleDate
35920123	107258790	DLSP	55,250	53,524	GA	12/11/2002
41507831	115897548	DLSP	412,000	412,000	CA	4/29/2005
CIN1883HALL	117074146	DLSP	120,000	114,751	OH	7/22/2005
DET3534ELDE	117074831	DLSP	41,250	40,557	MI	7/22/2005
JGG1876BARL	117075150	DLSP	113,050	107,705	VA	7/22/2005
CORR4655CL/	117077263	DLSP	151,500	147,618	OH	7/22/2005
SEA1825CRAC	117077677	DLSP	120,000	118,193	WA	7/22/2005
CHI14542MIL	117074088	DLSP	181,600	174,342	IL	7/22/2005
COS2665SAB/	117074377	DLSP	29,250	27,353	LA	7/22/2005
41765488	117126722	DLSP	68,000	67,126	WA	8/30/2005
42000018	117126078	DLSP	63,750	63,750	AL	8/30/2005
41174756	118076595	DLSP	25,000	24,670	MI	10/28/2005
1684464832	118612555	DLSP	256,500	253,379	NY	11/22/2005
113826895	113826895	DLSP	340,000	330,064	CA	11/22/2005
41748302	118716703	DLSP	211,500	211,500	LA	12/21/2005
42329565	119041747	DLSP	32,000	31,699	CA	12/30/2005
41867714	119040699	DLSP	136,800	136,368	LA	12/30/2005
42018622	119041127	DLSP	252,300	251,881	PA	12/30/2005
41415761	119041358	DLSP	426,375	426,375	HI	12/30/2005
WES000368	119806149	DLSP	24,980	24,154	KY	3/30/2006
111554408	111554408	DLSP	196,800	209,985	IL	6/23/2006
HUN006059	119366169	DLSP	589,000	589,000	NY	7/11/2006
SDO007980	120216619	DLSP	224,000	224,000	GA	7/11/2006
MIN013553	117428755	DLSP	93,500	93,435	MN	8/31/2006
WIL007035	117468603	DLSP	520,000	518,562	FL	8/31/2006
33244682	33244682	DLSP	53,000	52,889	IL	9/15/2006
NPB021223	122259856	DLSP	58,000	57,893	CA	9/22/2006
HAR007637	122248644	DLSP	233,750	233,456	FL	9/22/2006
42247783	122612062	DLSP	153,000	151,944	MN	9/29/2006
33359654	33359654	DLSP	158,000	158,000	NM	10/16/2006
33499468	33499468	DLSP	44,000	43,870	FL	11/24/2006
113935985	113935985	DLSP	105,400	104,182	FL	11/30/2006
33472309	33472309	DLSP	88,000	87,892	VA	12/18/2006
120891064	120891064	DLSP	110,000	110,000	NY	12/20/2006
120892252	120892252	DLSP	528,000	528,000	NY	12/20/2006
120906672	120906672	DLSP	80,000	79,480	IL	12/20/2006
CRO009410	123252686	DLSP	86,000	85,716	CA	12/29/2006
33648247	33648247	DLSP	27,900	27,862	MD	1/3/2007
33543075	33543075	DLSP	87,680	87,532	TX	1/8/2007
4040036343	123812703	DLSP	77,400	77,188	CA	1/23/2007
CORCOS4802	122908429	DLSP	92,000	91,896	FL	1/31/2007
120893904	120893904	DLSP	200,000	198,602	MN	2/21/2007
121868632	121868632	DLSP	368,000	368,000	NY	2/21/2007
HUN011637	123887697	DLSP	102,000	102,000	NY	2/28/2007
33299983	33299983	DLSP	28,000	27,824	WI	3/21/2007
40273633	40273633	DLSP	42,600	42,529	AZ	3/27/2007
40141236	40141236	DLSP	165,000	164,966	FL	4/10/2007
115863524	115863524	DLSP	70,400	69,045	GA	4/19/2007
115862294	115862294	DLSP	64,600	64,142	PA	5/21/2007
SJO011204	124273939	DLSP	138,000	137,628	CA	6/6/2007

124272311	124272311 DLSP	74,800	74,800	CA	6/20/2007
30252977	30252977 DLSP	281,250	281,115	NY	6/20/2007
PHI005130	124784471 DLSP	192,000	191,898	RI	6/27/2007
STA003700	120913827 DLSP	410,000	409,174	NJ	7/3/2007
39729959	39729959 DLSP	124,000	123,845	IL	7/19/2007
124248105	124248105 DLSP	228,000	227,929	MD	7/19/2007
MEL003793	111926846 DLSP	245,000	244,873	NY	10/19/2007
41063595	125020446 DLSP	55,240	55,210	OH	10/19/2007
COS011576	125020131 DLSP	60,000	59,422	CA	10/19/2007
COS011570	125020222 DLSP	240,000	240,000	CA	10/19/2007
118164714	118164714 DLSP	340,000	339,750	NY	10/19/2007
118164722	118164722 DLSP	85,000	84,908	NY	10/19/2007
COV007697	125020248 DLSP	440,000	438,411	CA	10/19/2007
MIN003727	125020164 DLSP	97,750	97,703	IA	10/19/2007
40417669	125020412 DLSP	135,920	130,855	WI	10/19/2007
36951697	125020305 DLSP	297,500	296,788	NY	10/19/2007
36939577	125020347 DLSP	54,000	54,000	TX	10/19/2007
35522333	125020388 DLSP	37,500	36,027	OK	10/19/2007
40054645	125020404 DLSP	31,500	14,413	PA	10/19/2007
40072597	125020495 DLSP	467,500	466,737	HI	10/22/2007
41752007	125020545 DLSP	289,000	288,487	NY	10/22/2007
ANA014736	125137679 DLSP	376,000	376,000	CA	11/16/2007
ANA014737	125137687 DLSP	94,000	93,961	CA	11/16/2007
MIN003723	125137653 DLSP	93,500	93,455	IA	11/16/2007
CBS000085	125137596 DLSP	65,450	65,041	OH	11/16/2007
COS11307EST	125137620 DLSP	352,750	352,580	OK	11/16/2007
CHI19542EDW	125137612 DLSP	300,000	298,634	IL	11/16/2007
114152838	114152838 DLSP	373,500	373,500	NY	11/20/2007
NWR000851	124911033 DLSP	110,700	110,516	CO	2/1/2008
CHI017366	124948282 DLSP	164,000	163,744	IL	2/1/2008
ATL003454	124955097 DLSP	265,500	265,150	VA	2/1/2008
39165287	39165287 DLSP	101,600	100,904	VA	5/22/2008
39125216	39125216 DLSP	224,800	223,729	FL	5/22/2008
115216830	115216830 DLSP	130,500	129,552	IL	6/19/2008
114850522	114850522 DLSP	458,865	447,974	CA	7/21/2008

appraisal_value	Delinquency	Bankruptcy	Foreclosure	REO	DELQ_STATUS
65,000	120+	BANKRUPTCY			Non-Performing
515,000	120+		FORECLOSURE		Non-Performing
175,000	120+				Non-Performing
55,000	120+				Non-Performing
133,000	120+	BANKRUPTCY			Non-Performing
189,500	120+	BANKRUPTCY			Non-Performing
150,000	120+	BANKRUPTCY			Non-Performing
227,000	120+		FORECLOSURE		Non-Performing
32,500	120+		FORECLOSURE		Non-Performing
85,000	120+	BANKRUPTCY			Non-Performing
75,000	120+		FORECLOSURE		Non-Performing
92,000	120+	BANKRUPTCY			Non-Performing
285,000	120+		FORECLOSURE		Non-Performing
640,000	120+		FORECLOSURE		Non-Performing
-	120+		FORECLOSURE		Non-Performing
160,000	120+				Non-Performing
171,000	120+		FORECLOSURE		Non-Performing
300,000	120+		FORECLOSURE		Non-Performing
533,000	120+		FORECLOSURE		Non-Performing
126,000	120+				Non-Performing
246,000	120+				Non-Performing
620,000	120+		FORECLOSURE		Non-Performing
280,000	120+		FORECLOSURE		Non-Performing
110,000	120+		FORECLOSURE		Non-Performing
649,999	120+		FORECLOSURE		Non-Performing
266,000	120+				Non-Performing
290,000	120+	BANKRUPTCY			Non-Performing
275,000	120+		FORECLOSURE		Non-Performing
285,000	120+		FORECLOSURE		Non-Performing
198,800	120+		FORECLOSURE		Non-Performing
220,000	0-29				Performing
527,000	120+		FORECLOSURE		Non-Performing
440,000	0-29				Performing
550,000	120+				Non-Performing
660,000	120+		FORECLOSURE		Non-Performing
101,000	120+		FORECLOSURE		Non-Performing
430,000	120+				Non-Performing
280,000	120+	BANKRUPTCY			Non-Performing
440,000	120+				Non-Performing
387,000	0-29				Performing
270,000	0-29				Performing
250,000	120+		FORECLOSURE		Non-Performing
460,000	120+		FORECLOSURE		Non-Performing
510,000	120+		FORECLOSURE		Non-Performing
140,000	0-29				Performing
213,000	0-29				Performing
825,000	0-29				Performing
88,000	120+		FORECLOSURE		Non-Performing
68,000	120+		FORECLOSURE		Non-Performing
690,000	120+				Non-Performing

374,000	120+			Non-Performing
375,000	120+		FORECLOSURE	Non-Performing
240,000	120+			Non-Performing
410,000	120+		FORECLOSURE	Non-Performing
155,000	120+		FORECLOSURE	Non-Performing
285,000	120+		FORECLOSURE	Non-Performing
390,000	120+			Non-Performing
85,000	120+			Non-Performing
300,000	120+			Non-Performing
300,000	120+			Non-Performing
425,000	120+	BANKRUPTCY		Non-Performing
425,000	120+	BANKRUPTCY		Non-Performing
518,000	120+	BANKRUPTCY		Non-Performing
115,000	120+	BANKRUPTCY		Non-Performing
170,000	120+	BANKRUPTCY		Non-Performing
350,000	120+		FORECLOSURE	Non-Performing
60,000	120+		FORECLOSURE	Non-Performing
37,500	120+		FORECLOSURE	Non-Performing
40,000	120+		FORECLOSURE	Non-Performing
550,000	120+			Non-Performing
360,000	120+		FORECLOSURE	Non-Performing
470,000	120+			Non-Performing
470,000	120+			Non-Performing
110,000	120+	BANKRUPTCY		Non-Performing
77,000	120+		FORECLOSURE	Non-Performing
415,000	120+		FORECLOSURE	Non-Performing
300,000	120+		FORECLOSURE	Non-Performing
415,000	120+			Non-Performing
123,000	120+			Non-Performing
205,000	120+	BANKRUPTCY		Non-Performing
295,000	120+	BANKRUPTCY		Non-Performing
128,400	120+			Non-Performing
293,000	120+			Non-Performing
145,000	120+		REO	Non-Performing
510,000	120+		FORECLOSURE	Non-Performing

Days Aged	ed	Catego	d Catego	Collateral	Fico	document	DaysDelinquent	cur_ltv	orig_ltv
629	F					243	84.97	85	
686	S					1187		80	80
544	F					608	0	0	
476	L					911	0	0	
560	F					487		0	0
530	F					1095		0	0
518	F					1704		0	0
580	F					518		0	0
529	F					791		0	0
553	F					546		79.95	80
560	F					1064		85	85
622	F					305		99.98	27.17
604	F					1461		88.96	90
518	F					304		52.62	53.13
586	S					1126		0	90
615	F					243	0	20	
585	F					973		0	80
592	S					942		0	87
681	S					1156		0	80
651	F					457	0	20	
612	F					304	86.67	80	
656	F					911	95	95	
677	S					608	80	80	
546	F					852		84.94	85
639	S					791		79.89	80
628	S					366	20	0	
607	L					550		20	20
578	F					546	84.98	85	
519	S					608	53.59	53.68	
806	N					426	80	0	
698	S			NA		20		0	
705	S				1095			99.77	20
625	NR			NA		20		0	
715	S					761	100	20	
654	S					761	80	80	
654	S					397	79.21	79.21	
606	F					273	20	20	
675	S					397	10	0	
650	S					578	20	0	
631	F				NA			20	20
543	L				0			34.07	34.07
552	F					365	79.92	80	
634	S					699	80	80	
659	S					518	20	20	
628	UNK				NA			99.96	20
621	S				NA			20	0
641	S				NA			20	0
563	S					273		78.79	80
615	F					822		94.33	95
587	F					181	19.99	20	

764 F		457 100	20	
608 L	638		74.96	75
507 F		273 80	80	
683 S		638 88.95	89.13	
590 F		518 79.9	80	
571 F		396 80	80	
542 S	1552		62.79	62.82
508 S	1156		64.95	64.99
814 S	1064		19.81	20
814 S	1034		80	80
644 S	942		0	80
644 S	942		80	20
530 F		1095 84.79	84.94	
547 F		1491 84.96	85	
604 F		243 77.75	80	
674 S	1460		84.8	85
590 F	1582		90	90
670 S	2007		96.07	100
553 F	243		37.2	78.75
554 S	1460		84.86	85
526 F	1034		80.14	80.28
631 F	1126		0	0
631 F	1126		0	0
547 F		1491 0	0	
748 F	1521		0	0
549 F	1857		0	0
751 F	1734		0	0
581 S		1368 90	90	
603 F	243		89.85	90
618 F		181 79.94	80	
591 F		212 89.91	90	
620 F		397 79.45	80	
650 S		336 79.62	80	
693 F	911		89.35	90
645 F		518 0	89.97	

Owner	Price	MTM	Collateral Type
LEH	34.3642	18,392.94	Subprime
LEH	34.3642	141,580.50	Subprime
LEH	34.3642	39,433.24	Subprime
LEH	34.3642	13,937.12	Subprime
LEH	34.3642	37,012.04	Subprime
LEH	34.3642	50,727.60	Subprime
LEH	34.3642	40,615.99	Subprime
LEH	34.3642	59,911.07	Subprime
LEH	34.3642	9,399.72	Subprime
LEH	34.3642	23,067.36	Subprime
LEH	34.3642	21,907.18	Subprime
LEH	34.3642	8,477.75	Subprime
LEH	34.3642	87,071.64	Subprime
LEH	34.3642	113,423.99	Subprime
LEH	34.3642	72,680.28	Subprime
LEH	34.3642	10,893.14	Subprime
LEH	34.3642	46,861.60	Subprime
LEH	34.3642	86,556.81	Subprime
LEH	34.3642	146,520.36	Subprime
LEH	34.3642	8,300.19	Subprime
LEH	34.3642	72,159.80	Subprime
LEH	34.3642	202,405.14	Subprime
LEH	34.3642	76,975.81	Subprime
LEH	34.3642	32,108.30	Subprime
LEH	34.3642	178,199.55	Subprime
LEH	34.3642	18,174.97	Subprime
LEH	34.3642	19,894.37	Subprime
LEH	34.3642	80,225.45	Subprime
LEH	34.3642	52,214.31	Subprime
LEH	34.3642	54,295.44	Subprime
LEH	34.3642	15,075.41	Subprime
LEH	34.3642	35,801.20	Subprime
LEH	34.3642	30,203.48	Subprime
LEH	34.3642	37,800.62	Subprime
LEH	34.3642	181,442.98	Subprime
LEH	34.3642	27,312.57	Subprime
LEH	34.3642	29,455.62	Subprime
LEH	34.3642	9,574.47	Subprime
LEH	34.3642	30,079.57	Subprime
LEH	34.3642	26,525.00	Subprime
LEH	34.3642	31,579.17	Subprime
LEH	34.3642	68,248.07	Subprime
LEH	34.3642	126,460.26	Subprime
LEH	34.3642	35,051.48	Subprime
LEH	34.3642	9,561.65	Subprime
LEH	34.3642	14,614.83	Subprime
LEH	34.3642	56,689.36	Subprime
LEH	34.3642	23,726.75	Subprime
LEH	34.3642	22,041.74	Subprime
LEH	34.3642	47,294.75	Subprime

LEH	34.3642	25,704.42	Subprime
LEH	34.3642	96,602.77	Subprime
LEH	34.3642	65,944.18	Subprime
LEH	34.3642	140,609.39	Subprime
LEH	34.3642	42,558.45	Subprime
LEH	34.3642	78,325.98	Subprime
LEH	34.3642	84,148.54	Subprime
LEH	34.3642	18,972.41	Subprime
LEH	34.3642	20,419.98	Subprime
LEH	34.3642	82,474.08	Subprime
LEH	34.3642	116,752.26	Subprime
LEH	34.3642	29,177.78	Subprime
LEH	34.3642	150,656.56	Subprime
LEH	34.3642	33,574.83	Subprime
LEH	34.3642	44,967.23	Subprime
LEH	34.3642	101,988.94	Subprime
LEH	34.3642	18,556.67	Subprime
LEH	34.3642	12,380.51	Subprime
LEH	34.3642	4,952.97	Subprime
LEH	34.3642	160,390.57	Subprime
LEH	34.3642	99,136.13	Subprime
LEH	34.3642	129,209.39	Subprime
LEH	34.3642	32,288.80	Subprime
LEH	34.3642	32,115.05	Subprime
LEH	34.3642	22,350.76	Subprime
LEH	34.3642	121,161.33	Subprime
LEH	34.3642	102,623.10	Subprime
LEH	34.3642	128,350.29	Subprime
LEH	34.3642	37,978.03	Subprime
LEH	34.3642	56,269.39	Subprime
LEH	34.3642	91,116.67	Subprime
LEH	34.3642	34,674.89	Subprime
LEH	34.3642	76,882.75	Subprime
LEH	34.3642	44,519.61	Subprime
LEH	34.3642	153,942.62	Subprime

