

| Policy Number | Policy Name | CUSIP | TRANCHE | Pre-Record Date | Deferred Amounts | Cash Consideration | Secured Note Consideration | Surplus Note Consideration | Discount |
|-------------------|--|-----------|----------------|-----------------|------------------|--------------------|----------------------------|----------------------------|------------|
| 175488E | NEVADA ST DEPT BUS & INDUSTRY | 25457VAL0 | | | 2,683,879.88 | 1,073,551.95 | 1,100,390.00 | 335,484.00 | 174,452.19 |
| 175488E | NEVADA ST DEPT BUS & INDUSTRY | 25457VAN6 | | | 1,217,808.89 | 487,123.55 | 499,301.00 | 152,226.00 | 79,157.58 |
| 175488E, SB1080BE | NEVADA ST DEPT BUS & INDUSTRY | 25457VAA4 | | | 2,333,472.09 | 933,388.83 | 956,723.00 | 291,684.00 | 151,675.69 |
| 175488E, SB1080BE | NEVADA ST DEPT BUS & INDUSTRY | 25457VAB2 | | | 233,138.93 | 93,255.57 | 95,586.00 | 29,142.00 | 15,154.03 |
| 175488E, SB1080BE | NEVADA ST DEPT BUS & INDUSTRY | 25457VAC0 | | | 4,304,867.66 | 1,721,947.07 | 1,764,995.00 | 538,108.00 | 279,816.40 |
| 175488E, SB1080BE | NEVADA ST DEPT BUS & INDUSTRY | 25457VAH9 | | | 2,731,769.88 | 1,092,707.95 | 1,120,025.00 | 341,471.00 | 177,565.04 |
| 175488E, SB1080BE | NEVADA ST DEPT BUS & INDUSTRY | 25457VAJ5 | | | 2,371,771.05 | 948,708.42 | 972,426.00 | 296,471.00 | 154,165.12 |
| AB0204BE | Equity One ABS 1998-1 | 294751AF9 | A1 | | 101,485.91 | 40,594.38 | 41,609.00 | 12,685.00 | 6,596.58 |
| AB0204BE | Equity One ABS 1998-1 | 294751AG7 | A2 | | 107,191.80 | 42,876.73 | 43,948.00 | 13,398.00 | 6,967.47 |
| AB0283BE | Equity One ABS 1999-1 | 294751AH5 | A | | 662,272.24 | 264,909.02 | 271,531.00 | 82,784.00 | 43,047.70 |
| AB0351BE | American Business Financial Services Inc., Series 2000-1 | 000759BP4 | A1 | | 1,991,810.95 | 796,724.40 | 816,642.00 | 248,976.00 | 129,467.71 |
| AB0351BE | American Business Financial Services Inc., Series 2000-1 | 000759BQ2 | A2 | | 1,763.42 | 705.39 | 723.00 | 220.00 | 114.62 |
| AB0392BE | American Business Financial Services 2000-3 | 000759BT6 | A | | 1,554,831.89 | 621,932.85 | 637,481.00 | 194,353.00 | 101,064.07 |
| AB0422BE | American Business Financial Services, Inc. 2000-4 | 00079CA7 | A | | 3,141,578.94 | 1,256,631.75 | 1,288,047.00 | 392,697.00 | 204,202.63 |
| AB0504BE | Equity One ABS 2001-3 | 294754AL0 | AF4 | | 14,437.99 | 5,775.19 | 5,919.00 | 1,804.00 | 938.47 |
| AB0504BE | Equity One ABS 2001-3 | 294754AM8 | AV1 | | 249,385.43 | 99,754.17 | 102,248.00 | 31,173.00 | 16,210.05 |
| AB0515BE | EQCC Home Equity Loan Trust 2001-1F #1 | 26882JAA4 | A1 | | 1,665,321.39 | 666,128.76 | 682,781.00 | 208,165.00 | 108,245.89 |
| AB0516BE | EQCC Home Equity Loan Trust 2001-1F #2 | 26882JAB2 | A2 | | 903,953.80 | 361,581.76 | 370,622.00 | 112,994.00 | 58,757.00 |
| AB0517BE | EQCC Home Equity Loan Trust 2001-1F #3 | 26882JAC0 | A3 | | 41,909.01 | 16,764.16 | 17,182.00 | 5,238.00 | 2,724.09 |
| AB0532BE | Residential Asset Securities Corp 2002-KS1 | 76110WMW: | AIS | | 1,488,656.89 | 595,462.79 | 610,349.00 | 186,082.00 | 96,762.70 |
| AB0532BE | Residential Asset Securities Corp 2002-KS1 | 76110WMX1 | A16 | | 399,811.47 | 159,924.66 | 163,922.00 | 49,976.00 | 25,987.75 |
| AB0532BE | Residential Asset Securities Corp 2002-KS1 | 76110WMY9 | A1IA | | 407,409.00 | 162,963.70 | 167,037.00 | 50,926.00 | 26,481.59 |
| AB0532BE | Residential Asset Securities Corp 2002-KS1 | 76110WMZ6 | A1IB | | 279,620.65 | 111,848.52 | 114,644.00 | 34,952.00 | 18,175.34 |
| AB0538BE | Residential Asset Mtge Products 2002-RP1 | 760985JD4 | A1 | | 43.51 | 17.42 | 17.00 | 5.00 | 2.83 |
| AB0541BE | American Business Financial Services Inc, Series 2002-1 | 000759CF5 | A5 | | 8,797,959.11 | 3,519,183.66 | 3,607,163.00 | 1,099,744.00 | 571,867.34 |
| AB0550BE | Equity One ABS 2002-2 | 294754AY2 | AF4 | | 397,612.62 | 159,045.06 | 163,021.00 | 49,701.00 | 25,844.82 |
| AB0550BE | Equity One ABS 2002-2 | 294754AZ9 | AV1 | | 77.21 | 30.92 | 31.00 | 9.00 | 5.02 |
| AB0562BE | Residential Funding Corp 2002-KS4 | 76110WPCA | A15 | | 2,633,721.14 | 1,053,488.48 | 1,079,825.00 | 329,215.00 | 171,191.87 |
| AB0562BE | Residential Funding Corp 2002-KS4 | 76110WPD2 | A16 | | 1,171,805.04 | 468,722.04 | 480,440.00 | 146,475.00 | 76,167.33 |
| AB0562BE | Residential Funding Corp 2002-KS4 | 76110WPF7 | A1IA | | 739,083.29 | 295,633.97 | 303,024.00 | 92,385.00 | 48,040.41 |
| AB0562BE | Residential Funding Corp 2002-KS4 | 76110WPG5 | A1IB | | 577,459.85 | 230,984.27 | 236,758.00 | 72,182.00 | 37,534.89 |
| AB0593BE | Residential Funding Corp 2002-KS6 | 749248AA8 | A1I | | 977,800.48 | 391,120.80 | 400,898.00 | 122,225.00 | 63,557.03 |
| AB0593BE | Residential Funding Corp 2002-KS6 | 749248AF7 | A1S | | 1,104,344.54 | 441,737.81 | 452,781.00 | 138,043.00 | 71,782.40 |
| AB0593BE | Residential Funding Corp 2002-KS6 | 749248AG5 | A16 | | 512,810.26 | 205,124.10 | 210,252.00 | 64,101.00 | 33,332.67 |
| AB0608BE | Residential Asset Mtge Products 2002-RP2 | 760985PC9 | A1 | | 218,846.03 | 89,485.92 | 89,726.00 | 27,355.00 | 12,277.56 |
| AB0636BE | Residential Funding Corp. 2002-KS8 | 76110WQA7 | A5 | | 4,995,584.95 | 1,998,234.05 | 2,048,189.00 | 624,448.00 | 324,713.02 |
| AB0636BE | Residential Funding Corp. 2002-KS8 | 76110WQB5 | A6 | | 980,010.72 | 392,004.32 | 401,804.00 | 122,501.00 | 63,700.70 |
| AB0649BE | Residential Asset Mtge. Products 2003-RS1 | 760985SD4 | A1I | | 67,632.27 | 27,053.20 | 27,729.00 | 8,454.00 | 4,396.10 |
| AB0670BE | Residential Asset Securities Corp. 2003-KS4 | 76110WR57 | A1IA | | 4,232.12 | 1,897.00 | 1,735.00 | 529.00 | 70.98 |
| AB0670BE | Residential Asset Securities Corp. 2003-KS4 | 76110WR75 | A1IB | | 5,768.35 | 2,585.60 | 2,365.00 | 721.00 | 96.77 |
| AB0704BE | Residential Asset Securities Corp. 2003-KS9 | 76110WUL8 | A15 | | 302,456.92 | 130,553.14 | 124,007.00 | 37,807.00 | 10,089.32 |
| AB0704BE | Residential Asset Securities Corp. 2003-KS9 | 76110WUM6 | A16 | | 22,205.61 | 9,546.75 | 9,104.00 | 2,775.00 | 778.85 |
| AB0704BE | Residential Asset Securities Corp. 2003-KS9 | 76110WUN4 | A1IA | | 75,073.79 | 30,029.85 | 30,780.00 | 9,384.00 | 4,879.80 |
| AB0704BE | Residential Asset Securities Corp. 2003-KS9 | 76110WUP9 | A1IB | | 182,603.81 | 73,041.75 | 74,867.00 | 22,825.00 | 11,869.25 |
| AB0707BE | GSAMP Mortgage Loan Trust 2003-SEA2 | 36228FY59 | A1 | | 119.38 | 47.84 | 48.00 | 14.00 | 7.76 |
| AB0734BE | SASCO Series 2004-4XS | 86359BHM6 | 1A6 | | 8.39 | 3.36 | 3.00 | 1.00 | 0.55 |
| AB0741BE | SASCO Series 2004-6XS | 86359BMB4 | A5B | | 105,604.10 | 42,241.64 | 43,297.00 | 13,200.00 | 6,864.27 |
| AB0752BE | Residential Asset Securities Corp. 2004-KS4 | 76110WXQ4 | A14 | | 15,043.79 | 6,017.53 | 6,167.00 | 1,880.00 | 977.85 |
| AB0752BE | Residential Asset Securities Corp. 2004-KS4 | 76110WXR2 | A15 | | 389,724.71 | 156,088.67 | 159,787.00 | 48,715.00 | 25,133.33 |
| AB0752BE | Residential Asset Securities Corp. 2004-KS4 | 76110WXS0 | A16 | | 36,447.42 | 14,578.97 | 14,943.00 | 4,555.00 | 2,369.08 |
| AB0752BE | Residential Asset Securities Corp. 2004-KS4 | 76110WXT8 | A1IA | | 645,110.62 | 258,044.25 | 264,495.00 | 80,638.00 | 41,932.19 |
| AB0752BE | Residential Asset Securities Corp. 2004-KS4 | 76110WXW1 | A1IB3 | | 639,194.87 | 255,677.95 | 262,069.00 | 79,899.00 | 41,547.67 |
| AB0753BE | Deutsche Mortgage Securities, Inc. 2004-3 | 251563DW9 | IA5 | | 8.70 | 3.49 | 3.00 | 1.00 | 0.57 |
| AB0753BE | Deutsche Mortgage Securities, Inc. 2004-3 | 251563DX7 | IA6 | | 0.32 | 0.12 | - | - | 0.02 |
| AB0763BE | Residential Asset Mtge. Products 2004-RSS Trust | 760985AA6 | A15 | | 1,415,693.98 | 566,277.60 | 580,434.00 | 176,961.00 | 92,020.11 |
| AB0763BE | Residential Asset Mtge. Products 2004-RSS Trust | 760985AB4 | A16 | | 162,804.10 | 65,121.64 | 66,749.00 | 20,350.00 | 10,582.27 |
| AB0772BE | Greenpoint Home Equity Loan Trust 2004-3 | 395385AW7 | A | | 48.94 | 19.74 | 20.00 | 6.00 | 3.18 |
| AB0777BE | Sequoia HELOC Trust 2004-1 | 817419AA2 | A | | 1,820.19 | 728.25 | 746.00 | 227.00 | 118.31 |
| AB0794BE | Greenpoint Home Equity Loan Trust 2004-4 | 395385AZ0 | A | | 9,373.42 | 3,749.39 | 3,843.00 | 1,171.00 | 609.27 |
| AB0795BE | Residential Funding Corporation 2004-RS9 | 76112BCF5 | A14 | | 77,975.12 | 31,190.07 | 31,969.00 | 9,746.00 | 5,068.38 |
| AB0795BE | Residential Funding Corporation 2004-RS9 | 76112BCG3 | A15 | | 1,303,636.09 | 521,454.44 | 534,490.00 | 162,954.00 | 84,736.35 |
| AB0795BE | Residential Funding Corporation 2004-RS9 | 76112BCH1 | A16 | | 207,642.87 | 83,057.15 | 85,133.00 | 25,955.00 | 13,496.79 |
| AB0798BE | Countrywide Revolving Home Equity Loan Trust 2004-K | 126673KF8 | 1A | | 4,312.83 | 1,725.44 | 1,768.00 | 539.00 | 280.33 |
| AB0807BE | IndyMac Home Equity Loan Trust 2004-2 Certificates | 45661AAC6 | INHEL 2004-2 F | | 1,363,772.16 | 545,509.00 | 559,146.00 | 170,471.00 | 88,645.19 |
| AB0809BE | Countrywide Revolving Home Equity Loan Trust 2004-L | 126673KQ4 | 2A | | 286,604.77 | 114,642.00 | 117,507.00 | 35,825.00 | 18,629.31 |
| AB0810BE | Countrywide Revolving Home Equity Loan Trust 2004-M | 126673KL5 | 2A | | 36,480.74 | 14,592.74 | 14,957.00 | 4,560.00 | 2,371.25 |
| AB0811BE | Countrywide Revolving Home Equity Loan Trust 2004-N | 126673KN1 | 2A | | 7,124.17 | 2,850.02 | 2,920.00 | 890.00 | 463.07 |
| AB0813BE | Countrywide Revolving Home Equity Loan Trust 2004-O | 126673KR2 | 1A | | 8.58 | 3.79 | 3.00 | 1.00 | 0.56 |
| AB0813BE | Countrywide Revolving Home Equity Loan Trust 2004-O | 126673KS0 | 2A | | 549,473.25 | 219,789.62 | 225,284.00 | 68,684.00 | 35,715.76 |
| AB0849BE | Countrywide Revolving Home Equity Loan Trust 2004-T | 126673TN2 | 1A | | 265,329.41 | 106,131.80 | 108,785.00 | 33,166.00 | 17,246.41 |
| AB0849BE | Countrywide Revolving Home Equity Loan Trust 2004-T | 126673TP7 | 2A | | 262,703.49 | 105,081.46 | 107,708.00 | 32,837.00 | 17,075.73 |
| AB0851BE | IndyMac Residential Asset-Backed Trust 2004-LH1 | 456606GK2 | A | | 2,643,025.34 | 1,057,210.50 | 1,083,640.00 | 330,378.00 | 171,796.65 |
| AB0856BE | SASCO Series 2005-2XS | 86359BZD2 | 1A3 | | 114.62 | 45.84 | 46.00 | 14.00 | 7.45 |
| AB0856BE | SASCO Series 2005-2XS | 86359BZE0 | 1A4 | | 149.98 | 60.00 | 61.00 | 18.00 | 9.75 |
| AB0856BE | SASCO Series 2005-2XS | 86359BZG5 | 1A5B | | 38.18 | 15.27 | 15.00 | 4.00 | 2.48 |
| AB0856BE | SASCO Series 2005-2XS | 86359BZH3 | 2A1 | | 2.14 | 0.86 | - | - | 0.14 |
| AB0860BE | Lehman ABS Corporation Home Equity Loan Asset Backed Notes Series 2005-1 | 525170CG9 | A | | 29,915.57 | 11,966.32 | 12,265.00 | 3,739.00 | 1,944.51 |
| AB0861BE | SASCO Series 2005-4XS | 86359B4V0 | 1A4B | | 29,029.53 | 11,611.82 | 11,902.00 | 3,628.00 | 1,886.92 |
| AB0861BE | SASCO Series 2005-4XS | 86359B4W8 | 1A5A | | 715.93 | 286.37 | 293.00 | 89.00 | 46.54 |
| AB0861BE | SASCO Series 2005-4XS | 86359B5H0 | 3A5 | | 262.98 | 105.22 | 107.00 | 32.00 | 17.09 |
| AB0870BE | SASCO Series 2005-7XS | 86359B7H8 | 1A3 | | 1,111.84 | 444.74 | 455.00 | 138.00 | 72.27 |
| AB0870BE | SASCO Series 2005-7XS | 86359B7J4 | 1A4A | | 130.74 | 52.29 | 53.00 | 16.00 | 8.50 |

| Policy Number | Policy Name | CUSIP | TRANCHE | Pre-Record Date | Deferred Amounts | Cash Consideration | Secured Note Consideration | Surplus Note Consideration | Discount |
|---------------|---|-----------|---------|-----------------|------------------|--------------------|----------------------------|----------------------------|--------------|
| AB0877BE | Harborview Mortgage Loan Trust 2005-2, Class 2-A-1C | 41161PLT8 | 2A1C | | 8,416,664.20 | 3,366,665.75 | 3,450,832.00 | 1,052,083.00 | 547,083.17 |
| AB0881BE | DSLA Mortgage Loan Trust 2005-AR2 | 23332UDE1 | 2A1C | | 4,276,107.47 | 1,710,443.10 | 1,753,204.00 | 534,513.00 | 277,946.99 |
| AB0889BE | Option One Mortgage Loan Trust 2005-2 | 68389CBH3 | NOTES | | 4,171,910.44 | 1,668,764.17 | 1,710,483.00 | 521,488.00 | 271,174.18 |
| AB0893BE | Chevy Chase Funding LLC, Series 2005-2 | 16678RDK0 | A-1I | | 278.31 | 111.52 | 114.00 | 34.00 | 18.09 |
| AB0896BE | American Home Mortgage Investment Trust 2005-2 | 02660TFMO | VA4D | | 6,956,266.79 | 2,782,506.79 | 2,852,069.00 | 869,533.00 | 452,157.34 |
| AB0897BE | Soundview NIM Trust 2005-OPT1 | 83611NAC0 | NOTES | | 5,340,484.17 | 2,136,193.68 | 2,189,598.00 | 667,560.00 | 347,131.47 |
| AB0899BE | MASTR ABS NIM Trust 2005-OPT1 | 55265DAH8 | NOTES | | 4,232,923.50 | 1,693,169.40 | 1,735,498.00 | 529,115.00 | 275,140.03 |
| AB0913BE | Harborview Mortgage Loan Trust 2005-8 | 41161PQT3 | 1A1B | | 21,094,447.96 | 8,437,779.20 | 8,648,723.00 | 2,636,805.00 | 1,371,139.12 |
| AB0913BE | Harborview Mortgage Loan Trust 2005-8 | 41161PQW6 | 1A2C | | 23,677,399.78 | 9,470,959.97 | 9,707,733.00 | 2,959,674.00 | 1,539,030.99 |
| AB0913BE | Harborview Mortgage Loan Trust 2005-8 | 41161PRP0 | 2A1B | | 27,247,042.00 | 10,898,816.85 | 11,171,287.00 | 3,405,880.00 | 1,771,057.73 |
| AB0913BE | Harborview Mortgage Loan Trust 2005-8 | 41161PRR6 | 2A2B | | 11,589,072.77 | 4,635,629.10 | 4,751,519.00 | 1,448,634.00 | 753,289.73 |
| AB0917BE | Greenpoint Mortgage Funding Trust 2005-HE3 | 39538WC29 | A | | 3,308,512.10 | 1,323,404.87 | 1,356,489.00 | 413,564.00 | 215,053.29 |
| AB0918BE | Harborview Mortgage Loan Trust 2005-10 | 41161PTM5 | 1A1B | | 28,760,626.21 | 11,504,250.51 | 11,791,856.00 | 3,595,078.00 | 1,869,440.70 |
| AB0918BE | Harborview Mortgage Loan Trust 2005-10 | 41161PTQ6 | 2A1C1 | | 26,817,750.13 | 10,727,100.12 | 10,995,277.00 | 3,352,218.00 | 1,743,153.76 |
| AB0920BE | Chevy Chase Funding LLC, Series 2005-3 | 16678RD1T | A-1I | | 430.63 | 172.36 | 176.00 | 53.00 | 27.99 |
| AB0921BE | IndyMac INDX Mortgage Loan Trust 2005-AR18 | 45660LWC9 | 1A3B | | 1,174,068.05 | 469,627.28 | 481,367.00 | 146,758.00 | 76,314.42 |
| AB0921BE | IndyMac INDX Mortgage Loan Trust 2005-AR18 | 45660LWH8 | 2A3B | | 1,259,577.44 | 503,830.98 | 516,426.00 | 157,447.00 | 81,872.53 |
| AB0924BE | Impac CMB Trust Series 2005-7 | 45254NQX8 | A1 | | 4,895,407.04 | 1,958,163.06 | 2,007,116.00 | 611,925.00 | 318,201.46 |
| AB0924BE | Impac CMB Trust Series 2005-7 | 45254NQY6 | A2 | | 378,207.73 | 151,283.10 | 155,065.00 | 47,275.00 | 24,583.50 |
| AB0925BE | Countrywide Revolving Home Equity Loan Trust 2005-F | 126685AJ5 | 1A | | 20,542,805.08 | 8,217,122.62 | 8,422,550.00 | 2,567,850.00 | 1,335,282.33 |
| AB0925BE | Countrywide Revolving Home Equity Loan Trust 2005-F | 126685AK2 | 2A | | 55,673,879.25 | 22,269,551.90 | 22,826,290.00 | 6,959,234.00 | 3,618,802.15 |
| AB0927BE | GMACM Home Equity Loan Trust 2005-HE3 | 361856EH6 | A2 | | 9,095,844.23 | 3,638,337.74 | 3,729,296.00 | 1,136,980.00 | 591,229.87 |
| AB0927BE | GMACM Home Equity Loan Trust 2005-HE3 | 361856EJ2 | A3 | | 7,473,033.52 | 2,989,213.55 | 3,063,943.00 | 934,129.00 | 485,747.18 |
| AB0927BE | GMACM Home Equity Loan Trust 2005-HE3 | 361856EK9 | A1_VPRN | | 4,545,125.51 | 1,818,050.20 | 1,863,501.00 | 568,140.00 | 295,433.16 |
| AB0928BE | Chevy Chase Funding LLC, Series 2005-B | 16678REB9 | A-1I | | 3.62 | 1.52 | 1.00 | - | 0.24 |
| AB0929BE | Harborview Mortgage Loan Trust 2005-12 | 41161PVH3 | 1A1B | | 7,083,144.12 | 2,833,257.65 | 2,904,089.00 | 885,393.00 | 460,404.37 |
| AB0929BE | Harborview Mortgage Loan Trust 2005-12 | 41161PVL4 | 2A1B | | 32,679,146.38 | 13,071,658.63 | 13,398,450.00 | 4,084,893.00 | 2,124,144.51 |
| AB0930BE | Harborview Mortgage Loan Trust 2005-13 | 41161PWA7 | 1A1B | | 12,370,523.99 | 4,948,209.66 | 5,014,911.00 | 1,546,315.00 | 804,084.06 |
| AB0930BE | Harborview Mortgage Loan Trust 2005-13 | 41161PWE9 | 2A1C | | 17,866,768.51 | 7,146,707.42 | 7,325,375.00 | 2,233,346.00 | 1,161,339.95 |
| AB0931BE | Lehman XS Trust Mortgage, Series 2005-4 | 525221CM7 | 2A4 | | 2,901,706.35 | 1,160,682.56 | 1,189,699.00 | 362,713.00 | 188,610.91 |
| AB0936BE | Greenpoint Mortgage Funding Trust 2005-AR5 | 39538WEF1 | IIA2 | | 37,912,245.58 | 15,164,898.24 | 15,544,020.00 | 4,739,030.00 | 2,464,295.96 |
| AB0936BE | Greenpoint Mortgage Funding Trust 2005-AR5 | 39538WEL8 | IIA2 | | 11,325,540.18 | 4,530,216.07 | 4,643,471.00 | 1,415,692.00 | 736,160.11 |
| AB0942BE | Chevy Chase Funding LLC, Series 2005-C | 16678REK9 | A-1I | | 113.28 | 45.38 | 46.00 | 14.00 | 7.36 |
| AB0947BE | Lehman XS Trust Mortgage, Series 2005-7N | 525221EQ6 | 1A3 | | 46,762,840.21 | 18,705,136.13 | 19,172,764.00 | 5,845,355.00 | 3,039,584.61 |
| AB0947BE | Lehman XS Trust Mortgage, Series 2005-7N | 525221ES2 | 2A2 | | 14,280,712.07 | 5,712,284.83 | 5,855,091.00 | 1,785,089.00 | 928,246.28 |
| AB0947BE | Lehman XS Trust Mortgage, Series 2005-7N | 525221EU7 | 3A2 | | 3,266,748.02 | 1,306,699.23 | 1,339,366.00 | 408,343.00 | 212,338.62 |
| AB0949BE | Harborview Mortgage Loan Trust 2005-16 | 41161PYV9 | 1A1B | | 21,650,353.35 | 8,660,141.37 | 8,876,644.00 | 2,706,294.00 | 1,407,272.97 |
| AB0949BE | Harborview Mortgage Loan Trust 2005-16 | 41161PY3 | 2A1C | | 4,998,641.00 | 1,999,456.40 | 2,049,442.00 | 624,830.00 | 324,911.67 |
| AB0949BE | Harborview Mortgage Loan Trust 2005-16 | 41161PZB2 | 3A1C | | 23,677,267.19 | 9,470,906.90 | 9,707,679.00 | 2,959,658.00 | 1,539,022.37 |
| AB0949BE | Harborview Mortgage Loan Trust 2005-16 | 41161PZD8 | 4A1B | | 24,892,327.98 | 9,956,931.21 | 10,205,854.00 | 3,111,540.00 | 1,618,001.32 |
| AB0952BE | Chevy Chase Funding LLC, Series 2005-4 | 16678RET0 | A-1I | | 733.98 | 293.72 | 300.00 | 91.00 | 47.71 |
| AB0955BE | IMPAC Secured Assets Corp. 2005-2 | 45254TTF1 | A1W | | 343,207.42 | 137,283.25 | 140,715.00 | 42,900.00 | 22,308.48 |
| AB0956BE | Countrywide Asset Backed Certificates Trust 2005-16 | 126670NV6 | 1AF | | 24,478,024.54 | 9,791,209.84 | 10,035,990.00 | 3,059,753.00 | 1,591,071.60 |
| AB0956BE | Countrywide Asset Backed Certificates Trust 2005-16 | 126670NX2 | 2AF2 | | 6,486,706.94 | 2,594,682.82 | 2,659,549.00 | 810,838.00 | 421,635.95 |
| AB0956BE | Countrywide Asset Backed Certificates Trust 2005-16 | 126670NY0 | 2AF3 | | 16,549,079.40 | 10,619,631.89 | 10,885,122.00 | 3,318,634.00 | 1,725,690.16 |
| AB0956BE | Countrywide Asset Backed Certificates Trust 2005-16 | 126670NZ7 | 2AF4 | | 13,434,037.11 | 5,373,614.84 | 5,507,955.00 | 1,679,254.00 | 873,212.41 |
| AB0956BE | Countrywide Asset Backed Certificates Trust 2005-16 | 126670PA0 | 2AF5 | | 7,909,725.05 | 3,163,890.03 | 3,242,987.00 | 988,715.00 | 514,132.13 |
| AB0958BE | Countrywide Asset Backed Certificates Trust 2005-17 | 126670Q50 | 1AF2 | | 9,875,999.36 | 3,950,399.81 | 4,049,159.00 | 1,234,499.00 | 641,939.96 |
| AB0958BE | Countrywide Asset Backed Certificates Trust 2005-17 | 126670QT8 | 1AF3 | | 43,557,958.29 | 17,423,183.41 | 17,858,762.00 | 5,444,744.00 | 2,831,267.29 |
| AB0958BE | Countrywide Asset Backed Certificates Trust 2005-17 | 126670QU5 | 1AF4 | | 22,144,844.74 | 8,857,937.90 | 9,079,386.00 | 2,768,105.00 | 1,439,414.91 |
| AB0958BE | Countrywide Asset Backed Certificates Trust 2005-17 | 126670QV3 | 1AF5 | | 13,680,956.93 | 5,472,382.77 | 5,609,192.00 | 1,710,119.00 | 889,262.20 |
| AB0959BE | Countrywide Home Loans Alternative Trust 2005-81 | 126688BQ5 | A3 | | 40,737,699.48 | 16,295,079.87 | 16,702,456.00 | 5,092,212.00 | 2,647,950.47 |
| AB0961BE | SACO I Trust, 2005-10 | 785778ND9 | IA | | 23,885,532.42 | 9,554,213.14 | 9,793,068.00 | 2,985,691.00 | 1,552,559.61 |
| AB0967BE | Lehman XS Trust Mortgage, Series 2005-9N | 525221GP6 | 1A3 | | 38,296,406.80 | 15,318,562.73 | 15,701,526.00 | 4,787,050.00 | 2,489,266.44 |
| AB0967BE | Lehman XS Trust Mortgage, Series 2005-9N | 525221GR2 | 2A2 | | 17,200,777.79 | 6,880,311.11 | 7,052,318.00 | 2,150,097.00 | 1,118,050.56 |
| AB0970BE | Lehman XS Trust Mortgage, Series 2006-2N | 525221HC4 | 1A3 | | 42,181,115.63 | 16,872,446.33 | 17,294,257.00 | 5,272,639.00 | 2,741,772.52 |
| AB0970BE | Lehman XS Trust Mortgage, Series 2006-2N | 525221HE0 | 2A2A | | 10,351,105.30 | 4,140,442.15 | 4,243,953.00 | 1,293,888.00 | 672,821.84 |
| AB0971BE | SACO I Trust 2006-2, Class I-A | 785778PF2 | IA | | 28,944,719.62 | 11,577,887.89 | 11,867,335.00 | 3,618,089.00 | 1,881,406.78 |
| AB0972BE | SACO I Trust 2006-2, Class II-A | 785778PG0 | IIA | | 23,252,349.05 | 9,300,939.71 | 9,533,463.00 | 2,906,543.00 | 1,511,402.69 |
| AB0973BE | IndyMac INDX Mortgage Loan Trust 2006-AR2 | 45661EAE4 | 1A3B | | 23,920,898.99 | 9,568,359.65 | 9,807,568.00 | 2,990,112.00 | 1,554,858.43 |
| AB0973BE | IndyMac INDX Mortgage Loan Trust 2006-AR2 | 45661EAG9 | 2A2 | | 28,916,354.32 | 11,566,541.75 | 11,855,705.00 | 3,614,544.00 | 1,879,563.03 |
| AB0977BE | IndyMac Residential Asset-Backed Trust 2006-L1 | 456606LM2 | A2 | | 10,960,469.91 | 4,384,187.98 | 4,493,792.00 | 1,370,058.00 | 712,430.54 |
| AB0977BE | IndyMac Residential Asset-Backed Trust 2006-L1 | 456606LNO | A3 | | 26,200,506.21 | 10,480,202.50 | 10,742,207.00 | 3,275,063.00 | 1,703,032.90 |
| AB0978BE | Chevy Chase Funding LLC, Series 2006-1 | 16678RF88 | A-1I | | 25,078.48 | 10,031.60 | 10,282.00 | 3,134.00 | 1,630.10 |
| AB0979BE | Countrywide Revolving Home Equity Loan Trust 2006-B | 126685CS3 | 2A | | 52,875,407.54 | 21,150,163.50 | 21,678,917.00 | 6,609,425.00 | 3,436,901.49 |
| AB0979BE | Countrywide Revolving Home Equity Loan Trust 2006-B | 126685CX2 | 1A | | 31,294,319.31 | 12,517,728.00 | 12,830,670.00 | 3,911,789.00 | 2,034,130.76 |
| AB0982BE | Greenpoint Mortgage Funding Trust 2006-AR2 | 39538WG88 | IIA2 | | 21,552,521.06 | 8,621,008.42 | 8,836,533.00 | 2,694,065.00 | 1,400,913.87 |
| AB0982BE | Greenpoint Mortgage Funding Trust 2006-AR2 | 39538WGD4 | IIA2 | | 8,877,946.66 | 3,551,178.68 | 3,639,958.00 | 1,109,743.00 | 577,066.53 |
| AB0984BE | Countrywide Home Equity Loan Trust 2006-S1 | 126685CZ7 | A2 | | 19,585,149.87 | 7,834,060.04 | 8,029,911.00 | 2,448,143.00 | 1,273,034.74 |
| AB0984BE | Countrywide Home Equity Loan Trust 2006-S1 | 126685DA1 | A3 | | 49,866,741.21 | 19,946,696.48 | 20,445,363.00 | 6,233,342.00 | 3,241,338.18 |
| AB0984BE | Countrywide Home Equity Loan Trust 2006-S1 | 126685DB9 | A4 | | 11,970,894.18 | 4,788,357.69 | 4,908,066.00 | 1,496,361.00 | 778,108.12 |
| AB0984BE | Countrywide Home Equity Loan Trust 2006-S1 | 126685DC7 | A5 | | 21,587,683.18 | 8,635,073.29 | 8,850,950.00 | 2,698,460.00 | 1,403,199.41 |
| AB0985BE | Countrywide Revolving Home Equity Loan Trust 2006-C | 126685DH6 | 1A | | 31,348,272.20 | 12,539,309.12 | 12,852,791.00 | 3,918,534.00 | 2,037,637.69 |
| AB0985BE | Countrywide Revolving Home Equity Loan Trust 2006-C | 126685DJ2 | 2A | | 87,390,601.65 | 34,956,241.04 | 35,830,146.00 | 10,923,825.00 | 5,680,389.11 |
| AB0989BE | Terwin Mortgage Trust 2006-4S1 | 881561W91 | A1 | | 911,789.90 | 364,716.05 | 373,833.00 | 113,973.00 | 59,266.34 |
| AB0989BE | Terwin Mortgage Trust 2006-4S1 | 881561X25 | A2 | | 1,335,743.58 | 534,297.51 | 547,654.00 | 166,967.00 | 86,827.33 |
| AB0990BE | Greenpoint Mortgage Funding Trust 2006-AR3 | 39538WHB7 | IIA2 | | 73,137,312.03 | 29,254,924.82 | 29,986,297.00 | 9,142,164.00 | 4,753,925.28 |
| AB0995BE | Citigroup HELOC Trust 2006-NCB1 | 172978AA6 | 1A1 | | 6,448,471.32 | 2,579,388.73 | 2,643,873.00 | 806,058.00 | 419,150.64 |
| AB0995BE | Citigroup HELOC Trust 2006-NCB1 | 172978AC2 | 2A2 | | 4,180,907.59 | 1,672,363.08 | 1,714,172.00 | 522,613.00 | 271,758.99 |
| AB0995BE | Citigroup HELOC Trust 2006-NCB1 | 172978AD0 | 2A3 | | 23,905,604.37 | 9 | | | |

| Policy Number | Policy Name | CUSIP | TRANCHE | Pre-Record Date | Deferred Amounts | Cash Consideration | Secured Note Consideration | Surplus Note Consideration | Discount |
|---------------|---|-----------|---------|-----------------|------------------|--------------------|----------------------------|----------------------------|----------|
| AB0999BE | Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2 | 25151AG6 | A6 | 13,528,209.49 | 5,411,283.79 | 5,546,565.00 | 1,691,026.00 | 879,333.62 | |
| AB1003BE | Chevy Chase Funding LLC, Series 2006-2 | 16678WAA4 | A-1I | 699,643.32 | 279,857.50 | 286,853.00 | 87,455.00 | 45,476.82 | |
| AB1006BE | IndyMac Home Equity Mortgage Loan Asset-Backed Trust 2006-HE2 | 45661DA4A | A | 27,727,659.77 | 11,091,064.14 | 11,368,340.00 | 3,465,957.00 | 1,802,297.89 | |
| AB1009BE | Countrywide Asset-Backed Certificates Trust 2006-11 | 12666TAA4 | 1AF1 | 266,491.24 | 106,596.51 | 109,261.00 | 33,311.00 | 17,321.93 | |
| AB1009BE | Countrywide Asset-Backed Certificates Trust 2006-11 | 12666TAB2 | 1AF2 | 14,301,243.92 | 5,720,497.58 | 5,863,510.00 | 1,787,655.00 | 929,580.85 | |
| AB1009BE | Countrywide Asset-Backed Certificates Trust 2006-11 | 12666TAC0 | 1AF3 | 24,066,542.78 | 9,626,617.14 | 9,867,282.00 | 3,008,317.00 | 1,564,325.28 | |
| AB1009BE | Countrywide Asset-Backed Certificates Trust 2006-11 | 12666TAD8 | 1AF4 | 45,579,437.75 | 18,231,775.10 | 18,687,569.00 | 5,697,429.00 | 2,962,629.45 | |
| AB1009BE | Countrywide Asset-Backed Certificates Trust 2006-11 | 12666TAE6 | 1AF5 | 29,686,748.07 | 11,874,699.29 | 12,171,566.00 | 3,710,843.00 | 1,929,638.62 | |
| AB1009BE | Countrywide Asset-Backed Certificates Trust 2006-11 | 12666TAF3 | 1AF6 | 16,836,312.63 | 6,734,525.07 | 6,902,888.00 | 2,104,539.00 | 1,094,360.32 | |
| AB1010BE | Irwin Home Equity Loan Trust 2006-P1 | 46412AA0A | IA1 | 2,259,708.92 | 903,883.57 | 926,480.00 | 282,463.00 | 146,881.08 | |
| AB1010BE | Irwin Home Equity Loan Trust 2006-P1 | 46412AAD4 | IA3 | 4,321,122.50 | 1,728,449.00 | 1,771,660.00 | 540,140.00 | 280,872.96 | |
| AB1010BE | Irwin Home Equity Loan Trust 2006-P1 | 46412AAE2 | IA4 | 761,511.58 | 304,604.63 | 312,219.00 | 95,188.00 | 49,498.25 | |
| AB1011BE | Terwin Mortgage Trust 2006-6SL | 8815612T0 | IA1 | 2,292,193.94 | 916,877.93 | 939,799.00 | 286,524.00 | 148,992.61 | |
| AB1011BE | Terwin Mortgage Trust 2006-6SL | 8815612U7 | IA2 | 2,215,731.61 | 886,292.68 | 908,449.00 | 276,966.00 | 144,022.55 | |
| AB1013BE | Countrywide Asset Backed Certificates Trust 2006-13 | 23242EA85 | 1AF2 | 1,392,435.21 | 556,974.09 | 570,898.00 | 174,054.00 | 90,508.29 | |
| AB1013BE | Countrywide Asset Backed Certificates Trust 2006-13 | 23242EAC3 | 1AF3 | 21,911,737.30 | 8,764,694.94 | 8,983,812.00 | 2,738,967.00 | 1,424,262.92 | |
| AB1013BE | Countrywide Asset Backed Certificates Trust 2006-13 | 23242EAD1 | 1AF4 | 18,545,586.23 | 7,418,234.50 | 7,603,690.00 | 2,318,198.00 | 1,205,463.10 | |
| AB1013BE | Countrywide Asset Backed Certificates Trust 2006-13 | 23242EA99 | 1AF5 | 21,305,180.17 | 8,522,072.07 | 8,735,123.00 | 2,663,147.00 | 1,384,836.71 | |
| AB1013BE | Countrywide Asset Backed Certificates Trust 2006-13 | 23242EAF6 | 1AF6 | 9,582,039.12 | 3,832,815.64 | 3,928,636.00 | 1,197,754.00 | 622,832.54 | |
| AB1014BE | Harborview Mortgage Loan Trust 2006-7 | 41161VAE0 | 2A1C | 48,715,045.09 | 19,486,018.04 | 19,973,168.00 | 6,089,380.00 | 3,166,477.93 | |
| AB1015BE | Origen Manufacturing Housing Contract Trust Collateralized Notes 2006-A | 68620BA88 | A2 | 2,251,993.34 | 900,797.41 | 923,317.00 | 281,499.00 | 146,379.57 | |
| AB1019BE | Structured Asset Mortgage Investment Trust, Series 2006-AR7 | 86361HA53 | A13B | 57,045,140.60 | 22,818,056.25 | 23,388,507.00 | 7,130,642.00 | 3,707,934.14 | |
| AB1020BE | SACO I Trust 2006-8, Class A Notes | 785813AA4 | A | 27,698,769.90 | 11,079,508.20 | 11,356,495.00 | 3,462,346.00 | 1,800,420.04 | |
| AB1021BE | DSLA Mortgage Loan Trust 2006-AR2 | 23332QA89 | 1A1B | 26,637,720.10 | 10,655,088.16 | 10,921,465.00 | 3,329,715.00 | 1,731,451.81 | |
| AB1021BE | DSLA Mortgage Loan Trust 2006-AR2 | 23332QAF0 | 2A1C | 20,522,461.71 | 8,208,984.69 | 8,414,209.00 | 2,565,307.00 | 1,333,960.01 | |
| AB1022BE | Chevy Chase Funding LLC, Series 2006-3 | 16678YAA0 | A-1I | 1,440,797.45 | 576,319.13 | 590,726.00 | 180,099.00 | 93,651.83 | |
| AB1023BE | Countrywide Home Equity Loan Trust 2006-54 | 23243NAD0 | A1 | 2,141,823.68 | 856,729.86 | 878,147.00 | 267,727.00 | 139,218.54 | |
| AB1023BE | Countrywide Home Equity Loan Trust 2006-54 | 23243NAE8 | A2 | 12,746,212.00 | 5,098,484.81 | 5,225,946.00 | 1,593,276.00 | 828,503.78 | |
| AB1023BE | Countrywide Home Equity Loan Trust 2006-54 | 23243NAF5 | A3 | 46,929,131.91 | 18,771,652.91 | 19,240,944.00 | 5,866,141.00 | 3,050,393.57 | |
| AB1023BE | Countrywide Home Equity Loan Trust 2006-54 | 23243NAG3 | A4 | 24,225,940.46 | 9,690,376.19 | 9,932,635.00 | 3,028,242.00 | 1,574,686.13 | |
| AB1023BE | Countrywide Home Equity Loan Trust 2006-54 | 23243NAH1 | A5 | 22,683,600.27 | 9,073,440.17 | 9,300,276.00 | 2,835,450.00 | 1,474,434.02 | |
| AB1023BE | Countrywide Home Equity Loan Trust 2006-54 | 23243NAJ7 | A6 | 20,725,164.31 | 8,290,065.80 | 8,497,317.00 | 2,590,645.00 | 1,347,135.68 | |
| AB1028BE | IndyMac Residential Asset-Backed Trust 2006-L3 | 45667HAB7 | A2 | 9,015,708.36 | 3,606,283.36 | 3,696,440.00 | 1,126,963.00 | 586,021.04 | |
| AB1028BE | IndyMac Residential Asset-Backed Trust 2006-L3 | 45667HAC5 | A3 | 19,312,981.25 | 7,725,192.51 | 7,918,322.00 | 2,414,122.00 | 1,255,343.70 | |
| AB1031BE | Countrywide Home Equity Loan Trust 2006-56 | 12668AA47 | A1 | 53,855.36 | 21,542.22 | 22,080.00 | 6,731.00 | 3,500.60 | |
| AB1031BE | Countrywide Home Equity Loan Trust 2006-56 | 12668AA85 | A2 | 13,158,208.99 | 5,263,283.68 | 5,394,865.00 | 1,644,776.00 | 855,283.58 | |
| AB1031BE | Countrywide Home Equity Loan Trust 2006-56 | 12668AA43 | A3 | 48,224,979.63 | 19,289,991.88 | 19,772,241.00 | 6,028,122.00 | 3,134,623.68 | |
| AB1031BE | Countrywide Home Equity Loan Trust 2006-56 | 12668AAD1 | A4 | 23,557,048.28 | 9,422,819.34 | 9,658,389.00 | 2,944,631.00 | 1,531,208.14 | |
| AB1031BE | Countrywide Home Equity Loan Trust 2006-56 | 12668AAE9 | A5 | 25,973,112.11 | 10,389,244.87 | 10,648,975.00 | 3,246,639.00 | 1,688,252.29 | |
| AB1031BE | Countrywide Home Equity Loan Trust 2006-56 | 12668AAF6 | A6 | 21,990,445.57 | 8,796,178.27 | 9,016,082.00 | 2,748,805.00 | 1,429,378.96 | |
| AB1032BE | IMPAC Secured Assets Corp. 2006-3 | 45255RAA5 | A1 | 15,186,633.40 | 6,074,653.60 | 6,226,519.00 | 1,898,329.00 | 987,131.17 | |
| AB1034BE | Bear Stearns Mortgage Funding Trust 2006-AR2 | 07401AA3Y | IIA2 | 37,058,370.79 | 14,823,348.39 | 15,193,932.00 | 4,632,296.00 | 2,408,794.10 | |
| AB1035BE | Bear Stearns Alt-A Trust 2006-R1 | 07386BA2 | VA1 | 4,744,323.46 | 1,897,729.38 | 1,945,172.00 | 593,040.00 | 308,381.02 | |
| AB1035BE | Bear Stearns Alt-A Trust 2006-R1 | 07386BB80 | VI1A | 962,463.74 | 384,985.49 | 394,610.00 | 120,307.00 | 62,560.14 | |
| AB1035BE | Bear Stearns Alt-A Trust 2006-R1 | 07386BB8C | VI1A | 5,176,698.39 | 2,070,679.35 | 2,122,446.00 | 647,087.00 | 336,485.40 | |
| AB1035BE | Bear Stearns Alt-A Trust 2006-R1 | 07386BD06 | VIII1A | 13,960,521.57 | 5,584,208.63 | 5,723,813.00 | 1,745,065.00 | 907,433.90 | |
| AB1035BE | Bear Stearns Alt-A Trust 2006-R1 | 07386BE4E | IXA1 | 16,410,918.29 | 6,564,367.33 | 6,728,476.00 | 2,051,364.00 | 1,066,709.69 | |
| AB1037BE | Harborview Mortgage Loan Trust 2006-9 | 41161XAP1 | 2A1C2 | 39,403,530.88 | 15,761,412.39 | 16,155,447.00 | 4,925,441.00 | 2,561,229.51 | |
| AB1039BE | Home Loan Mortgage Loan Trust 2006-1 | 43718UAB2 | A2 | 294,648.11 | 117,859.27 | 120,805.00 | 36,831.00 | 19,152.13 | |
| AB1039BE | Home Loan Mortgage Loan Trust 2006-1 | 43718UAC0 | A3 | 225,678.02 | 90,271.21 | 92,527.00 | 28,209.00 | 14,669.07 | |
| AB1040BE | Irwin Home Equity Loan Trust 2006-3 | 464125AA1 | IA | 1,248,865.90 | 499,546.39 | 512,035.00 | 156,108.00 | 81,176.28 | |
| AB1040BE | Irwin Home Equity Loan Trust 2006-3 | 464125AC7 | IIA2 | 453,529.20 | 181,411.71 | 185,946.00 | 56,691.00 | 29,479.40 | |
| AB1040BE | Irwin Home Equity Loan Trust 2006-3 | 464125AD5 | IIA3 | 5,151,788.17 | 2,060,715.26 | 2,112,233.00 | 643,973.00 | 334,866.23 | |
| AB1040BE | Irwin Home Equity Loan Trust 2006-3 | 464125AE3 | IIA4 | 365,559.23 | 146,223.70 | 149,879.00 | 45,694.00 | 23,761.35 | |
| AB1043BE | Structured Asset Mortgage Investment Trust, Series 2006-AR8 | 86361WAK7 | A6B | 39,480,131.34 | 15,792,052.60 | 16,186,853.00 | 4,935,016.00 | 2,566,208.54 | |
| AB1044BE | RALI 2006-QH1, Class A-3 | 75115GAC2 | A3 | 17,168,718.83 | 6,867,487.54 | 7,039,174.00 | 2,146,089.00 | 1,115,966.72 | |
| AB1045BE | Countrywide Alternative Loan Trust Series 2006-QA19, Class A-3A | 12668RAC2 | A3A | 46,007,372.22 | 18,402,948.90 | 18,863,022.00 | 5,750,921.00 | 2,990,479.19 | |
| AB1047BE | Bear Stearns Mortgage Funding Trust 2006-AR4, Class A-2 | 07401JAB4 | A2 | 58,731,228.05 | 23,492,491.29 | 24,079,803.00 | 7,341,403.00 | 3,817,529.82 | |
| AB1049BE | Chevy Chase Funding LLC, Series 2006-4 | 16678XAA2 | A-1I | 1,940,950.61 | 776,380.25 | 795,789.00 | 242,618.00 | 126,161.79 | |
| AB1050BE | IndyMac Home Equity Mortgage Loan Asset-Backed Trust 2006-3 | 43709RAA2 | A | 56,996,902.13 | 22,798,760.92 | 23,368,729.00 | 7,124,612.00 | 3,704,798.64 | |
| AB1054BE | IndyMac Residential Mortgage-Backed Trust 2006-L4 | 45660AAA1 | A | 26,377,481.32 | 10,550,992.63 | 10,814,767.00 | 3,297,185.00 | 1,714,536.29 | |
| AB1057BE | Harborview Mortgage Loan Trust 2006-14, Class 2A-1C | 41162NAE7 | 2A1C | 20,453,207.34 | 8,181,282.99 | 8,385,815.00 | 2,556,650.00 | 1,329,458.48 | |
| AB1060BE | Option One Mortgage Loan Trust 2007-FXD1 | 68402VAA0 | IA1 | 10,083,436.88 | 4,033,374.81 | 4,134,209.00 | 1,260,429.00 | 655,423.40 | |
| AB1060BE | Option One Mortgage Loan Trust 2007-FXD1 | 68402VAB8 | IIA1 | 9,481,537.91 | 3,792,615.28 | 3,887,430.00 | 1,185,192.00 | 616,299.96 | |
| AB1060BE | Option One Mortgage Loan Trust 2007-FXD1 | 68402VAC6 | IIIA1 | 621.13 | 248.53 | 254.00 | 77.00 | 40.37 | |
| AB1060BE | Option One Mortgage Loan Trust 2007-FXD1 | 68402VAD4 | IIIA2 | 47,176.98 | 18,870.80 | 19,342.00 | 5,897.00 | 3,066.50 | |
| AB1060BE | Option One Mortgage Loan Trust 2007-FXD1 | 68402VAE2 | IIIA3 | 6,710,018.81 | 2,684,007.56 | 2,751,107.00 | 838,752.00 | 436,151.22 | |
| AB1060BE | Option One Mortgage Loan Trust 2007-FXD1 | 68402VAF9 | IIIA4 | 1,219,309.82 | 487,723.93 | 499,917.00 | 152,413.00 | 79,255.14 | |
| AB1060BE | Option One Mortgage Loan Trust 2007-FXD1 | 68402VAG7 | IIIA5 | 862,066.48 | 344,826.59 | 353,447.00 | 107,758.00 | 56,034.32 | |
| AB1060BE | Option One Mortgage Loan Trust 2007-FXD1 | 68402VAH5 | IIIA6 | 1,459,890.50 | 583,956.21 | 598,555.00 | 182,486.00 | 94,899.80 | |
| AB1062BE | DSLA Mortgage Loan Trust 2007-AR1 | 23333YAB1 | 1A1B | 33,844,567.40 | 13,537,826.96 | 13,876,272.00 | 4,230,570.00 | 2,199,896.88 | |
| AB1062BE | DSLA Mortgage Loan Trust 2007-AR1 | 23333YAE5 | 2A1C | 31,330,493.90 | 12,532,197.59 | 12,845,502.00 | 3,916,311.00 | 2,036,482.10 | |
| AB1064BE | Home Equity Mortgage Trust 2007-1 | 43710ABB3 | IA | 18,594,649.55 | 7,437,859.97 | 7,623,806.00 | 2,324,331.00 | 1,208,622.22 | |
| AB1065BE | Chevy Chase Funding LLC, Series 2007-1 | 16679AAA1 | A-1I | 3,649,442.92 | 1,459,777.21 | 1,496,271.00 | 456,180.00 | 237,213.79 | |
| AB1068BE | IndyMac Residential Mortgage-Backed Trust 2007-L1 | 45668QA8 | A | 21,316,739.20 | 8,526,695.78 | 8,739,863.00 | 2,664,592.00 | 1,385,588.05 | |
| AB1069BE(A) | IMPAC Secured Assets Corp. 2007-2, 1AM | 452570AD6 | 1AM | 97,578,955.15 | 39,031,582.22 | 40,007,371.00 | 12,197,369.00 | 6,342,632.08 | |
| AB1072BE | Harborview Mortgage Loan Trust 2007-2 | 41164LAD1 | 2A1C | 60,722,874.99 | 24,289,150.11 | 24,896,378.00 | 7,590,359.00 | 3,946,986.87 | |
| AB1075BE(1) | Bear Stearns Second Lien Trust 2007-1, Class I-A | 07401WAA7 | IA | 37,397,475.88 | 14,958,990.61 | 15,332,965.00 | 4,674,684.00 | 2,430,835.93 | |
| AB1075BE(2) | Bear Stearns Second Lien Trust 2007-1, Class II-A | 07401WAP4 | IIA | 74,682,668.40 | 29,873,067.62 | 30,619,894.00 | 9,335,333.00 | 4,854,373.45 | |
| AB1075BE(3) | Bear Stearns Second Lien Trust 2007-1, Class III-A | 07401WBA6 | IIIA | 50,547,460.52 | 20,218,984.24 | 20,724,458.00 | 6,318,432.00 | 3,285,584.93 | |
| AB1076BE | IMPAC Secured Assets Corp. 2007-3, Class AM | 45257VAD8 | AM | 65,273,618.41 | 26,109,447.36 | 26,762,183.00 | 8,159,202.00 | 4,242,785.20 | |
| AB1077BE | Origen Manufacturing Housing Contract Trust Collateralized Notes 2007-A | 68620CAA8 | A1 | 1,416,574.01 | 566,629.65 | 580,795.00 | 177,071.00 | 92,077.31 | |

| Policy Number | Policy Name | CUSIP | TRANCHE | Pre-Record Date Deferred Amounts | Cash Consideration | Secured Note Consideration | Surplus Note Consideration | Discount |
|---------------|--|-----------|---------|----------------------------------|-------------------------|----------------------------|----------------------------|-----------------------|
| AB1077BE | Origen Manufacturing Housing Contract Trust Collateralized Notes 2007-A | 68620CAB6 | A2 | 4,840,792.85 | 1,936,317.20 | 1,984,725.00 | 605,099.00 | 314,651.54 |
| AB1078BE | Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-1, Class II-AM | 65538NAE3 | IIAM | 25,409,528.32 | 10,163,811.45 | 10,417,906.00 | 3,176,191.00 | 1,651,619.34 |
| AB1079BE | Lehman XS Trust Mortgage, Series 2007-6 | 52524PAG7 | 3A1 | 16,896,852.08 | 6,758,740.92 | 6,927,709.00 | 2,112,106.00 | 1,098,295.39 |
| AB1079BE | Lehman XS Trust Mortgage, Series 2007-6 | 52524PAH5 | 3A2 | 7,406,784.84 | 2,962,713.95 | 3,036,781.00 | 925,848.00 | 481,441.01 |
| AB1079BE | Lehman XS Trust Mortgage, Series 2007-6 | 52524PAK8 | 3A4 | 6,485,391.37 | 2,594,156.55 | 2,659,010.00 | 810,673.00 | 421,550.44 |
| AB1079BE | Lehman XS Trust Mortgage, Series 2007-6 | 52524PAL6 | 3A5 | 6,851,389.62 | 2,740,555.84 | 2,809,069.00 | 856,423.00 | 445,340.33 |
| AB1079BE | Lehman XS Trust Mortgage, Series 2007-6 | 52524PAN2 | 3A7 | 36,047,450.91 | 14,418,980.40 | 14,779,454.00 | 4,505,931.00 | 2,343,084.31 |
| AB1079BE | Lehman XS Trust Mortgage, Series 2007-6 | 52524PAY8 | 3A31 | 4,785,208.21 | 1,914,083.28 | 1,961,935.00 | 598,151.00 | 311,038.53 |
| AB1079BE | Lehman XS Trust Mortgage, Series 2007-6 | 52524PAZ5 | 3A32 | 5,374,724.25 | 2,149,889.70 | 2,203,636.00 | 671,840.00 | 349,357.08 |
| AB1079BE | Lehman XS Trust Mortgage, Series 2007-6 | 52524PBA9 | 3A33 | 59,787.65 | 23,915.06 | 24,512.00 | 7,473.00 | 3,886.20 |
| AB1080BE(1) | Irwin HELOC Trust 2007-1, Class IA-1 | 46412RAA3 | IA1 | 4,765,289.01 | 1,906,115.63 | 1,953,768.00 | 595,661.00 | 309,743.79 |
| AB1080BE(2) | Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4 | 46412RAB1 | IIA1 | 182,090.54 | 72,836.29 | 74,657.00 | 22,761.00 | 11,835.89 |
| AB1080BE(2) | Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4 | 46412RAC9 | IIA2 | 13,412,506.17 | 5,365,002.48 | 5,499,127.00 | 1,676,563.00 | 871,812.90 |
| AB1080BE(2) | Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4 | 46412RAE5 | IIA4 | 632,978.28 | 253,191.31 | 259,521.00 | 79,122.00 | 41,143.59 |
| AB1081BE | Lehman XS Trust Mortgage, Series 2007-7N | 52524GAJ1 | 2A1B | 22,019,404.82 | 8,807,761.94 | 9,027,955.00 | 2,752,425.00 | 1,431,261.31 |
| AB1081BE | Lehman XS Trust Mortgage, Series 2007-7N | 52524GAL6 | 2A2B | 22,019,369.69 | 8,807,747.88 | 9,027,941.00 | 2,752,421.00 | 1,431,259.03 |
| AB1082BE | First Franklin Mortgage Loan Trust, Series 2007-FFC | 32029HAB8 | A2A | 55,173,588.20 | 22,069,435.34 | 22,621,171.00 | 6,896,698.00 | 3,586,283.23 |
| AB1082BE | First Franklin Mortgage Loan Trust, Series 2007-FFC | 32029HAC6 | A2B | 17,448,818.91 | 6,979,527.61 | 7,154,015.00 | 2,181,102.00 | 1,134,173.23 |
| AB1088BE | Chevy Chase Funding LLC, Series 2007-2 | 16679BAA9 | A-1I | 4,605,273.94 | 1,842,109.80 | 1,888,162.00 | 575,659.00 | 299,342.81 |
| AB1094BE(1) | Lehman XS Trust Series 2007-10H, Classes I-A1-2 | 525237BG7 | IA12 | 1,712,991.25 | 685,196.50 | 702,326.00 | 214,123.00 | 111,344.43 |
| AB1099BE | Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3 | 65537UAA6 | A1 | 31,661,248.78 | 12,664,499.58 | 12,981,111.00 | 3,957,656.00 | 2,057,981.17 |
| AB1099BE | Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3 | 65537UAB4 | A2 | 12,923,633.85 | 5,169,453.57 | 5,298,689.00 | 1,615,454.00 | 840,036.20 |
| AB1099BE | Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3 | 65537UAC2 | A3 | 16,675,966.47 | 6,670,386.59 | 6,837,146.00 | 2,084,495.00 | 1,083,937.82 |
| AB1099BE | Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3 | 65537UAD0 | A4 | 10,388,993.42 | 4,155,597.38 | 4,259,487.00 | 1,298,624.00 | 675,284.57 |
| AB1103BE(1) | Lehman XS Trust Series 2007-14H, Class A2-2 | 52525LAS9 | A22 | 49,888,753.55 | 19,955,501.49 | 20,454,388.00 | 6,236,094.00 | 3,242,768.98 |
| AB1105BE(1) | Lehman XS Trust Series 2007-15N, Class 3-A2 | 52524VAN9 | 3A2 | 89,854,689.30 | 35,941,875.89 | 36,840,422.00 | 11,231,836.00 | 5,840,554.80 |
| AB1105BE(2) | Lehman XS Trust Series 2007-15N, Class 4-A3 | 52524VAT6 | 4A3 | 43,757,043.64 | 17,502,817.53 | 17,940,387.00 | 5,469,630.00 | 2,844,207.84 |
| AB1110BE | Deutsche Alt-A Securities, Inc. Re-REMIC Trust Certificates Series 2007-RS1 | 25152DAB0 | A2 | 39,895,535.71 | 15,958,214.31 | 16,357,169.00 | 4,986,941.00 | 2,593,209.82 |
| AB1113BE | Lehman XS Trust Series 2007-17H, Class A1 | 52525PAA9 | A1 | 88,244,605.37 | 35,297,842.26 | 36,180,288.00 | 11,030,575.00 | 5,735,899.35 |
| AB1116BE | Origen Manufactured Housing Contract Trust 2007-B | 68620KAA0 | A | 2,437,963.75 | 975,185.57 | 999,565.00 | 304,745.00 | 158,467.64 |
| Total | | | | 3,856,992,498.13 | 1,542,809,882.89 | 1,581,366,787.00 | 482,123,934.00 | 250,691,648.99 |