

CUSIP identifiers have been provided by CUSIP Global Services, managed on behalf of the American Bankers Association by Standards & Poor's Financial Services, LLC, and are not for use or dissemination in a manner that would serve as a substitute for any CUSIP service. The CUSIP Database, © 2010 American Bankers Association. "CUSIP" is a registered trademark of the American Bankers Association.

Reconciliation Date: 20-Jan-2016 which includes Permitted Policy Claims processed and paid prior to 20-Jan-2016

Policy Number	Deal Name	CUSIP	Tranche	Deferred Loss Amount	Accretion Amounts
AB0572BE	Accredited Mortgage Loan Trust 2002-1	004375AE1	A1	0.00	0.00
AB0392BE	American Business Financial Services 2000-3	000759BT6	A	1,194,084.57	1,151.40
AB0541BE	American Business Financial Services Inc, Series 2002-1	000759CF5	A5	6,581,500.50	7,699.77
AB0351BE	American Business Financial Services Inc., Series 2000-1	000759BP4	A1	1,662,735.23	3,891.11
AB0351BE	American Business Financial Services Inc., Series 2000-1	000759BQ2	A2	621.17	(123.13)
AB0422BE	American Business Financial Services, Inc. 2000-4	00079CAA7	A	2,308,556.13	1,514.11
AB0896BE	American Home Mortgage Investment Trust 2005-2	02660TFM0	VAAD	4,954,182.66	0.00
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BA2	VA1	3,597,919.97	669,077.92
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BB0	VIA1	729,897.13	135,733.34
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BC8	VIIA1	3,925,817.20	730,054.52
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BD6	VIIIA1	10,587,145.04	1,968,811.06
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BE4	IXA1	12,445,435.32	2,314,383.37
AB1034BE	Bear Stearns Mortgage Funding Trust 2006-AR2	07401AA3	IIA2	28,319,733.93	5,010,200.85
AB1047BE	Bear Stearns Mortgage Funding Trust 2006-AR4, Class A-2	07401JAB4	A2	44,104,501.19	7,008,477.90
AB1075BE(1)	Bear Stearns Second Lien Trust 2007-1, Class I-A	07401WAA7	IA	28,273,856.20	5,153,271.05
AB1075BE(2)	Bear Stearns Second Lien Trust 2007-1, Class II-A	07401WAP4	IIA	55,720,712.85	10,023,545.79
AB1075BE(3)	Bear Stearns Second Lien Trust 2007-1, Class III-A	07401WBA6	IIIA	37,656,256.02	6,607,327.94
AB0865BE	Chevy Chase Funding LLC, Series 2005-1	ANA	A11	0.00	248.23
AB0865BE	Chevy Chase Funding LLC, Series 2005-1	ANA	ANA	0.00	49.89
AB0893BE	Chevy Chase Funding LLC, Series 2005-2	ANA	A11	0.00	250.32
AB0893BE	Chevy Chase Funding LLC, Series 2005-2	ANA	ANA	0.00	45.19
AB0920BE	Chevy Chase Funding LLC, Series 2005-3	ANA	A11	0.00	387.30
AB0920BE	Chevy Chase Funding LLC, Series 2005-3	ANA	ANA	0.00	81.20
AB0952BE	Chevy Chase Funding LLC, Series 2005-4	ANA	A11	0.00	660.14
AB0952BE	Chevy Chase Funding LLC, Series 2005-4	ANA	ANA	0.00	79.31
AB0928BE	Chevy Chase Funding LLC, Series 2005-B	ANA	A11	0.00	3.36
AB0928BE	Chevy Chase Funding LLC, Series 2005-B	ANA	ANA	0.00	0.49
AB0942BE	Chevy Chase Funding LLC, Series 2005-C	ANA	A11	0.00	101.88
AB0942BE	Chevy Chase Funding LLC, Series 2005-C	ANA	ANA	0.00	39.15
AB0978BE	Chevy Chase Funding LLC, Series 2006-1	ANA	A11	(0.01)	22,555.32
AB0978BE	Chevy Chase Funding LLC, Series 2006-1	ANA	ANA	0.00	3,171.01
AB1003BE	Chevy Chase Funding LLC, Series 2006-2	ANA	A11	0.00	629,252.34
AB1003BE	Chevy Chase Funding LLC, Series 2006-2	ANA	ANA	0.00	0.00
AB1022BE	Chevy Chase Funding LLC, Series 2006-3	ANA	A11	0.00	1,295,839.07
AB1049BE	Chevy Chase Funding LLC, Series 2006-4	ANA	A11	5,373,163.55	1,495,572.91
AB1049BE	Chevy Chase Funding LLC, Series 2006-4	ANA	ANA	1.54	0.29
AB1065BE	Chevy Chase Funding LLC, Series 2007-1	ANA	A11	14,260,412.31	2,795,384.53
AB1065BE	Chevy Chase Funding LLC, Series 2007-1	ANA	ANA	42,429.97	8,314.52
AB1088BE	Chevy Chase Funding LLC, Series 2007-2	ANA	A11	12,512,635.52	3,617,506.22
AB1088BE	Chevy Chase Funding LLC, Series 2007-2	ANA	ANA	71,265.81	20,608.26
AB0995BE	Citigroup HELOC Trust 2006-NCB1	172978AA6	1A1	6,950,802.18	1,039,301.04
AB0995BE	Citigroup HELOC Trust 2006-NCB1	172978AC2	2A2	0.00	3,770,846.05
AB0995BE	Citigroup HELOC Trust 2006-NCB1	172978AD0	2A3	29,593,270.25	995,475.61
AB1045BE	Countrywide Alternative Loan Trust Series 2006-OA19, Class A-3A	12668RAC2	A3A	35,157,252.53	6,365,451.85
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	126670NV6	1AF	16,079,450.06	1,570,748.52
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	126670NX2	2AF2	5,125,515.56	698,007.20
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	126670NY0	2AF3	18,756,972.81	2,155,446.16
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	126670NZ7	2AF4	9,417,488.15	1,082,204.96
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	126670PA0	2AF5	5,927,085.39	755,832.38
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	126670Q00	1AF2	7,714,327.30	1,104,730.19
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	126670QT8	1AF3	30,024,614.08	3,657,585.32
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	126670QU5	1AF4	15,172,527.04	1,848,310.53
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	126670QV3	1AF5	10,046,303.00	1,338,857.80
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAB5	1AF2	1,061,862.40	190,480.16
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAC3	1AF3	15,179,596.28	2,072,906.84
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAD1	1AF4	11,925,143.10	1,553,858.69
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAE9	1AF5	13,699,610.99	1,785,073.72
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAF6	1AF6	6,741,355.23	942,822.18
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAA4	1AF1	202,936.80	36,742.90
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAB2	1AF2	11,132,212.99	1,698,843.47
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAC0	1AF3	17,294,703.68	2,261,178.46
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAD8	1AF4	32,316,148.50	4,225,141.80
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAE6	1AF5	21,048,117.66	2,751,914.62
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAF3	1AF6	12,478,662.40	1,729,327.03
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	126685CZ7	A2	14,929,505.70	2,685,185.85
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	126685DA1	A3	37,311,642.45	5,911,878.30
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	126685DB9	A4	8,787,912.64	1,363,523.91
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	126685DC7	A5	16,453,134.59	2,825,291.51
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAD0	A1	1,631,027.20	295,308.09
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAE8	A2	9,706,343.53	1,757,474.39
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAF5	A3	33,149,276.92	5,561,315.08
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAG3	A4	14,924,247.46	2,417,954.29
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAH1	A5	13,977,156.11	2,263,082.37
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAJ7	A6	15,117,412.54	2,574,667.53
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	126684AA7	A1	41,011.68	7,425.40
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	126684AB5	A2	10,020,150.07	1,814,213.92
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	126684AC3	A3	34,986,194.95	5,835,767.11
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	126684AD1	A4	14,701,679.09	2,325,501.65
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	126684AE9	A5	16,211,538.19	2,563,376.76
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	126684AF6	A6	16,187,014.91	2,721,914.98
AB0959BE	Countrywide Home Loans Alternative Trust 2005-81	12668BBQ5	A3	31,019,584.93	5,619,501.92
AB0798BE	Countrywide Revolving Home Equity Loan Trust 2004-K	126673KF8	1A	0.01	3,889.84
AB0809BE	Countrywide Revolving Home Equity Loan Trust 2004-L	126673KQ4	2A	0.00	217,626.11
AB0810BE	Countrywide Revolving Home Equity Loan Trust 2004-M	126673KL5	2A	0.00	30,663.99
AB0811BE	Countrywide Revolving Home Equity Loan Trust 2004-N	126673KN1	2A	0.00	6,425.43
AB0813BE	Countrywide Revolving Home Equity Loan Trust 2004-O	126673KS0	2A	54.17	230,382.50
AB0849BE	Countrywide Revolving Home Equity Loan Trust 2004-T	126673TN2	1A	0.00	239,306.02
AB0849BE	Countrywide Revolving Home Equity Loan Trust 2004-T	126673TP7	2A	0.00	236,937.64

Reconciliation Date: 20-Jan-2016 which includes Permitted Policy Claims processed and paid prior to 20-Jan-2016

Policy Number	Deal Name	CUSIP	Tranche	Deferred Loss Amount	Accretion Amounts
AB0925BE	Countrywide Revolving Home Equity Loan Trust 2005-F	126685AJ5	1A	15,799,422.34	3,069,302.96
AB0925BE	Countrywide Revolving Home Equity Loan Trust 2005-F	126685AK2	2A	43,050,461.20	8,042,347.08
AB0979BE	Countrywide Revolving Home Equity Loan Trust 2006-B	126685CS3	2A	40,466,272.78	7,223,138.27
AB0979BE	Countrywide Revolving Home Equity Loan Trust 2006-B	126685CX2	1A	23,934,720.29	4,290,266.12
AB0985BE	Countrywide Revolving Home Equity Loan Trust 2006-C	126685DH6	1A	23,967,800.35	4,305,847.19
AB0985BE	Countrywide Revolving Home Equity Loan Trust 2006-C	126685DJ2	2A	66,922,828.05	11,896,542.27
AB1110BE	Deutsche Alt-A Securities, Inc. Re-REMIC Trust Certificates Series 2007-RS1	25152DAB0	A2	27,776,744.53	3,074,102.12
AB0999BE	Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2	25151AD3	A4	4,468,724.19	640,682.07
AB0999BE	Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2	25151AE1	A5A	4,410,645.46	634,481.02
AB0999BE	Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2	25151AG6	A6	10,259,506.56	1,907,882.69
AB0881BE	DSL A Mortgage Loan Trust 2005-AR2	23332UDE1	2A1C	3,087,022.01	336,051.72
AB1021BE	DSL A Mortgage Loan Trust 2006-AR2	23332QAB9	1A1B	18,765,486.26	5,493,150.31
AB1021BE	DSL A Mortgage Loan Trust 2006-AR2	23332QAF0	2A1C	14,219,116.93	4,389,057.82
AB1062BE	DSL A Mortgage Loan Trust 2007-AR1	23333YAB1	1A1B	25,905,862.88	4,377,161.82
AB1062BE	DSL A Mortgage Loan Trust 2007-AR1	23333YAE5	2A1C	23,959,757.34	4,455,649.82
AB0515BE	EQCC Home Equity Loan Trust 2001-1F #1	26882JAA4	A1	3,222,538.34	0.00
AB0516BE	EQCC Home Equity Loan Trust 2001-1F #2	26882JAB2	A2	2,174,649.85	0.00
AB0517BE	EQCC Home Equity Loan Trust 2001-1F #3	26882JAC0	A3	715,047.47	0.00
AB0518BE	EQCC Home Equity Loan Trust 2001-1F #4	26882JAD8	A4	941,289.96	0.00
AB0204BE	Equity One ABS 1998-1	294751AF9	A1	79,087.37	83.08
AB0204BE	Equity One ABS 1998-1	294751AG7	A2	80,905.88	1,493.71
AB0283BE	Equity One ABS 1999-1	294751AH5	A	343,525.58	33.49
AB0550BE	Equity One ABS 2002-2	294754AY2	AF4	76,436.98	0.00
AB0550BE	Equity One ABS 2002-2	294754AZ9	AV1	70.38	63.79
AB1082BE	First Franklin Mortgage Loan Trust, Series 2007-FFC	32029HAB8	A2A	44,015,017.64	6,789,897.84
AB1082BE	First Franklin Mortgage Loan Trust, Series 2007-FFC	32029HAC6	A2B	13,973,522.23	2,114,313.43
AB0927BE	GMACM Home Equity Loan Trust 2005-HE3	361856EH6	A2	5,875,542.56	1,393,531.21
AB0927BE	GMACM Home Equity Loan Trust 2005-HE3	361856EJ2	A3	4,827,273.38	1,144,908.11
AB0927BE	GMACM Home Equity Loan Trust 2005-HE3	361856EK9	A1_VPRN	2,935,964.86	696,337.17
AB0772BE	Greenpoint Home Equity Loan Trust 2004-3	395385AW7	A	0.00	44.14
AB0794BE	Greenpoint Home Equity Loan Trust 2004-4	395385AZ0	A	0.00	8,454.10
AB0936BE	Greenpoint Mortgage Funding Trust 2005-AR5	39538WEF1	IIA2	28,872,698.00	5,225,324.78
AB0936BE	Greenpoint Mortgage Funding Trust 2005-AR5	39538WEL8	IIIA2	8,600,176.04	1,381,840.57
AB0917BE	Greenpoint Mortgage Funding Trust 2005-HE3	39538WCZ9	A	2,596,527.96	654,357.01
AB0982BE	Greenpoint Mortgage Funding Trust 2006-AR2	39538WGB8	IA2	15,009,192.26	2,229,119.12
AB0982BE	Greenpoint Mortgage Funding Trust 2006-AR2	39538WGD4	IIA2	6,712,938.75	963,873.02
AB0990BE	Greenpoint Mortgage Funding Trust 2006-AR3	39538WHB7	IIA2	56,639,845.75	9,165,531.11
AB0733BE	GREENPOINT MORTGAGE FUNDING, SERIES 2004-1	395385AAQ0	A	0.00	0.00
AB0918BE	Harborview Mortgage Loan Trust 2005-10	41161PTM5	1A1B	22,670,972.45	3,329,521.14
AB0918BE	Harborview Mortgage Loan Trust 2005-10	41161PTQ6	2A1C1	20,869,483.83	3,412,411.50
AB0929BE	Harborview Mortgage Loan Trust 2005-12	41161PVH3	1A1B	5,407,862.39	1,005,133.76
AB0929BE	Harborview Mortgage Loan Trust 2005-12	41161PVL4	2A1B	23,736,455.74	3,524,196.33
AB0930BE	Harborview Mortgage Loan Trust 2005-13	41161PWA7	1A1B	9,488,264.24	1,230,936.34
AB0930BE	Harborview Mortgage Loan Trust 2005-13	41161PWE9	2A1C	13,804,047.86	2,307,781.61
AB0949BE	Harborview Mortgage Loan Trust 2005-16	41161PYV9	1A1B	15,619,791.46	2,219,634.60
AB0949BE	Harborview Mortgage Loan Trust 2005-16	41161PY3	2A1C	3,816,346.12	697,036.15
AB0949BE	Harborview Mortgage Loan Trust 2005-16	41161PZB2	3A1C	18,080,674.45	3,331,392.85
AB0949BE	Harborview Mortgage Loan Trust 2005-16	41161PZD8	4A1B	18,004,136.65	2,540,003.66
AB0877BE	Harborview Mortgage Loan Trust 2005-2, Class 2-A-1C	41161PLT8	2A1C	5,789,311.76	570,057.77
AB0913BE	Harborview Mortgage Loan Trust 2005-8	41161POT3	1A1B	16,322,462.61	2,754,477.93
AB0913BE	Harborview Mortgage Loan Trust 2005-8	41161PQW6	1A2C	18,280,613.06	3,104,973.49
AB0913BE	Harborview Mortgage Loan Trust 2005-8	41161PRP0	2A1B	19,876,058.29	2,779,782.98
AB0913BE	Harborview Mortgage Loan Trust 2005-8	41161PRR6	2A2B	8,461,394.71	1,190,677.47
AB1057BE	Harborview Mortgage Loan Trust 2006-14, Class 2A-1C	41162NAE7	2A1C	27,747,401.27	7,209,962.17
AB1014BE	Harborview Mortgage Loan Trust 2006-7	41161VAE0	2A1C	38,197,207.31	7,510,473.65
AB1037BE	Harborview Mortgage Loan Trust 2006-9	41161XAP1	2A1C2	34,493,927.60	6,506,706.49
AB1072BE	Harborview Mortgage Loan Trust 2007-2	41164LAD1	2A1C	46,054,595.43	8,565,160.63
AB1064BE	Home Equity Mortgage Trust 2007-1	43710ABB3	A1	13,876,479.99	2,189,106.36
AB1039BE	Home Loan Mortgage Loan Trust 2006-1	43718UAB2	A2	768,535.05	238,963.17
AB0924BE	Impac CMB Trust Series 2005-7	45254NQX8	A1	5,228,412.46	816,562.01
AB0924BE	Impac CMB Trust Series 2005-7	45254NQY6	A2	403,934.90	63,085.71
AB0955BE	IMPAC Secured Assets Corp. 2005-2	45254TTF1	A1W	0.00	308,677.39
AB1032BE	IMPAC Secured Assets Corp. 2006-3	45255RAA5	A1	16,486,396.23	4,179,586.14
AB1055BE	IMPAC Secured Assets Corp. 2006-5, Class 2-A	45257EAE4	2A	0.00	0.00
AB1069BE(A)	IMPAC Secured Assets Corp. 2007-2, 1AM	45257OAE4	1AM	76,289,587.63	11,471,966.21
AB1069BE(B)	IMPAC Secured Assets Corp. 2007-2, 2-A	45257OAE4	2A	0.00	0.00
AB1076BE	IMPAC Secured Assets Corp. 2007-3, Class AM	45257VAD8	AM	50,844,765.77	7,861,685.55
AB0601BE	IndyMac Bank Residential Asset Securitization Trust 2002-A12	45660NHW8	A4	0.00	0.00
AB0807BE	IndyMac Home Equity Loan Trust 2004-2 Certificates	45661AAD4	INHEL 2004-2 A	1,304,093.57	1,221,847.74
AB1050BE	IndyMac Home Equity Mortgage Loan Asset-Backed Trust 2006-3	43709RAA2	A	44,235,274.88	7,192,119.70
AB1006BE	IndyMac Home Equity Mortgage Loan Asset-Backed Trust 2006-HE2	45661DAA4	A	20,385,431.42	3,829,927.17
AB0921BE	IndyMac INDX Mortgage Loan Trust 2005-AR18	45660LWC9	1A3B	0.00	1,055,945.25
AB0921BE	IndyMac INDX Mortgage Loan Trust 2005-AR18	45660LWH8	2A3B	0.00	1,132,851.60
AB0973BE	IndyMac INDX Mortgage Loan Trust 2006-AR2	45661EAE4	1A3B	18,360,399.20	3,414,344.21
AB0973BE	IndyMac INDX Mortgage Loan Trust 2006-AR2	45661EAG9	2A2	20,689,833.85	3,447,347.69
AB0851BE	IndyMac Residential Asset-Backed Trust 2004-LH1	456606GK2	A	10,970,862.80	1,971,943.88
AB0977BE	IndyMac Residential Asset-Backed Trust 2006-L1	456606LM2	A2	8,495,362.06	1,533,517.85
AB0977BE	IndyMac Residential Asset-Backed Trust 2006-L1	456606LN0	A3	20,695,789.52	3,346,302.15
AB1028BE	IndyMac Residential Asset-Backed Trust 2006-L3	45667HAB7	A2	7,661,181.50	1,359,904.49
AB1028BE	IndyMac Residential Asset-Backed Trust 2006-L3	45667HAC5	A3	15,243,066.67	2,486,429.74
AB1054BE	IndyMac Residential Mortgage-Backed Trust 2006-L4	45660AAA1	A	21,142,667.65	3,956,248.16
AB1068BE	IndyMac Residential Mortgage-Backed Trust 2007-L1	45668QAA8	A	18,182,481.20	3,096,538.67
AB1080BE(1)	Irwin HELOC Trust 2007-1, Class IA-1	46412RAA3	IA1	3,661,050.95	647,798.18
AB1080BE(1)	Irwin HELOC Trust 2007-1, Class IA-1	IRH071VFN	VFN	0.00	0.00
AB1040BE	Irwin Home Equity Loan Trust 2006-3	464125AA1	IA	922,389.05	181,683.64
AB1040BE	Irwin Home Equity Loan Trust 2006-3	464125AC7	IIA2	6,176,859.41	0.00
AB1040BE	Irwin Home Equity Loan Trust 2006-3	464125AE3	IIA4	536,893.59	0.00
AB1040BE	Irwin Home Equity Loan Trust 2006-3	IRH063VFN	VFN	0.00	0.00
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	46412AAA0	IA1	1,832,050.80	348,696.59
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	46412AAC6	IIA2	0.00	0.00
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	46412AAD4	IIA3	3,283,139.84	0.00
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	46412AAE2	IIA4	1,379,583.72	0.00

Reconciliation Date: 20-Jan-2016 which includes Permitted Policy Claims processed and paid prior to 20-Jan-2016

Policy Number	Deal Name	CUSIP	Tranche	Deferred Loss Amount	Accretion Amounts
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	46412RAB1	IIA1	0.00	163,770.45
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	46412RAC9	IIA2	13,166,864.27	0.00
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	46412RAD7	IIA3	329,950.73	0.00
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	46412RAE5	IIA4	431,543.59	0.00
AB0759BE	Lehman ABS Corporation Home Equity Loan Asset Backed Notes Series 2004-2	525170BZ8	A	485.42	29.06
AB0860BE	Lehman ABS Corporation Home Equity Loan Asset Backed Notes Series 2005-1	525170CG9	A	0.00	26,905.77
AB0931BE	Lehman XS Trust Mortgage, Series 2005-4	525221CB1	1A4	0.00	0.00
AB0931BE	Lehman XS Trust Mortgage, Series 2005-4	525221CM7	2A4	1,553,831.09	121,873.73
AB0947BE	Lehman XS Trust Mortgage, Series 2005-7N	525221EQ6	1A3	35,506,557.99	6,607,220.44
AB0947BE	Lehman XS Trust Mortgage, Series 2005-7N	525221ES2	2A2	10,831,487.11	2,012,444.97
AB0947BE	Lehman XS Trust Mortgage, Series 2005-7N	525221EU7	3A2	2,615,475.46	322,605.72
AB0967BE	Lehman XS Trust Mortgage, Series 2005-9N	525221GP6	1A3	29,042,582.80	5,400,829.24
AB0967BE	Lehman XS Trust Mortgage, Series 2005-9N	525221GR2	2A2	13,045,617.20	2,425,994.52
AB0970BE	Lehman XS Trust Mortgage, Series 2006-2N	525221HC4	1A3	35,238,494.87	6,553,035.93
AB0970BE	Lehman XS Trust Mortgage, Series 2006-2N	525221HE0	2A2A	8,647,409.47	1,608,093.14
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAG7	3A1	11,188,101.39	1,375,599.23
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAH5	3A2	4,540,410.58	529,486.31
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAK8	3A4	3,975,589.68	463,618.90
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAL6	3A5	4,628,045.08	560,402.43
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAN2	3A7	25,795,301.87	3,084,450.38
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAY8	3A31	2,933,365.92	342,078.49
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAZ5	3A32	3,303,455.84	389,818.91
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PBA9	3A33	27,768.29	3,659.18
AB1081BE	Lehman XS Trust Mortgage, Series 2007-7N	52524GAJ1	2A1B	30,899,235.09	5,283,764.25
AB1081BE	Lehman XS Trust Mortgage, Series 2007-7N	52524GAL6	2A2B	30,899,163.97	5,283,766.09
AB1094BE(1)	Lehman XS Trust Series 2007-10H, Classes I-A1-2	525237BG7	IA12	1,270,030.76	204,124.31
AB1103BE(1)	Lehman XS Trust Series 2007-14H, Class A2-2	52525LAS9	A22	35,295,827.45	5,298,317.34
AB1105BE(1)	Lehman XS Trust Series 2007-15N, Class 3-A2	52524VAN9	3A2	62,620,028.13	8,172,866.39
AB1105BE(2)	Lehman XS Trust Series 2007-15N, Class 4-A3	52524VAT6	4A3	33,248,932.91	6,121,430.23
AB1113BE	Lehman XS Trust Series 2007-17H, Class A1	52525PAA9	A1	58,041,138.09	7,471,605.68
AB0899BE	MASTR ABS NIM Trust 2005-OPT1	55265DAH8	NOTES	3,210,093.33	596,956.57
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAA4		1,397,830.62	183,752.44
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAB2		139,531.56	18,388.04
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAC0		2,530,388.74	349,878.13
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAH9		2,021,130.47	365,939.21
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAJ5		1,749,516.66	317,501.50
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAL0		2,189,000.00	233,262.85
SB1080BE	NEVADA ST DEPT BUS & INDUSTRY	Surety Bond	Surety Bond	252,469.80	46,949.84
AB0703BE	New Century Home Equity Certificates, 2003-5	64352VEE7	AI6A	0.00	0.00
AB1078BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-1, Class II-AM	65538NAE3	IIAM	19,270,786.04	3,583,660.15
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	65537UAA6	A1	22,377,676.33	3,618,814.89
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	65537UAB4	A2	9,134,152.78	1,477,168.74
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	65537UAC2	A3	11,786,068.63	1,906,113.04
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	65537UAD0	A4	7,342,698.26	1,187,468.19
AB0889BE	Option One Mortgage Loan Trust 2005-2	68389CBH3	NOTES	3,163,822.93	588,352.27
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAA0	IA1	5,541,242.01	332,072.90
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAB8	IIA1	5,047,361.99	352,692.55
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAC6	IIIA1	289.80	345.17
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAD4	IIIA2	0.00	42,430.50
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAE2	IIIA3	3,887,985.49	154,241.92
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAF9	IIIA4	325,368.09	149,537.04
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAG7	IIIA5	229,805.73	105,743.66
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAH5	IIIA6	630,048.12	74,607.53
AB1116BE	Origen Manufactured Housing Contract Trust 2007-B	68620KAA0	A	1,797,975.15	192,534.00
AB1015BE	Origen Manufacturing Housing Contract Trust Collateralized Notes 2006-A	68620BAB8	A2	1,098,511.37	24,285.96
AB1077BE	Origen Manufacturing Housing Contract Trust Collateralized Notes 2007-A	68620CAA8	A1	1,077,432.37	146,908.33
AB1077BE	Origen Manufacturing Housing Contract Trust Collateralized Notes 2007-A	68620CAB6	A2	3,973,101.85	321,285.80
AB1044BE	RALI 2006-QH1, Class A-3	75115GAC2	A3	12,876,960.63	2,564,416.42
AB0450BE	Residential Asset Mtge Products 2001-RS1	760985CM1	AI4	0.00	0.00
AB0496BE	Residential Asset Mtge Products 2001-RS3	760985FA4	AI5	0.00	0.00
AB0608BE	Residential Asset Mtge Products 2002-RP2	760985PC9	A1	4,133.83	192.84
AB0581BE	Residential Asset Mtge Products 2002-RS4	760985NN7	AI1	0.00	0.00
AB0597BE	Residential Asset Mtge Products 2002-RS5	760985N20	AI1	2,097.49	153.10
AB0618BE	Residential Asset Mtge. Products 2002-RS6	760985PN5	AI5	0.00	0.00
AB0618BE	Residential Asset Mtge. Products 2002-RS6	760985PP0	AI6	0.00	0.00
AB0618BE	Residential Asset Mtge. Products 2002-RS6	760985PQ8	AI7	0.00	0.00
AB0618BE	Residential Asset Mtge. Products 2002-RS6	760985PS4	AI1	0.00	4.61
AB0649BE	Residential Asset Mtge. Products 2003-RS1	760985SD4	AI1	1,572.91	89.64
AB0653BE	Residential Asset Mtge. Products 2003-RS2	760985SU6	AI1	0.00	0.00
AB0663BE	Residential Asset Mtge. Products 2003-RS3	760985UA7	AI4	0.00	0.00
AB0663BE	Residential Asset Mtge. Products 2003-RS3	760985UB5	AI5	0.00	0.00
AB0663BE	Residential Asset Mtge. Products 2003-RS3	760985UC3	AI1	0.00	0.00
AB0674BE	Residential Asset Mtge. Products 2003-RS4	760985UR0	AI5	0.00	0.00
AB0674BE	Residential Asset Mtge. Products 2003-RS4	760985US8	AI6	0.00	0.00
AB0674BE	Residential Asset Mtge. Products 2003-RS4	760985UT6	AI1A	0.00	0.00
AB0674BE	Residential Asset Mtge. Products 2003-RS4	760985UU3	AI1B	0.00	0.00
AB0763BE	Residential Asset Mtge. Products 2004-RS5 Trust	760985AA6	AI5	778,695.41	73,938.14
AB0763BE	Residential Asset Mtge. Products 2004-RS5 Trust	760985AB4	AI6	104,923.48	12,246.67
AB0532BE	Residential Asset Securities Corp 2002-KS1	76110WMW3	AI5	724,861.95	66,782.07
AB0532BE	Residential Asset Securities Corp 2002-KS1	76110WMX1	AI6	224,763.19	26,850.17
AB0532BE	Residential Asset Securities Corp 2002-KS1	76110WMY9	AI1A	265,745.72	17,524.98
AB0532BE	Residential Asset Securities Corp 2002-KS1	76110WMZ6	AI1B	205,279.24	21,149.00
AB0678BE	Residential Asset Securities Corp. 2003-KS5	76110WSJ6	AI1A	0.00	0.00
AB0678BE	Residential Asset Securities Corp. 2003-KS5	76110WSK3	AI1B	0.00	0.00
AB0704BE	Residential Asset Securities Corp. 2003-KS9	76110WUN4	AI1A	6,830.03	0.00
AB0704BE	Residential Asset Securities Corp. 2003-KS9	76110WUP9	AI1B	0.00	0.00
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXQ4	AI4	10,120.03	79.84
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXR2	AI5	85,481.67	517.37
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXS0	AI6	11,054.80	75.80
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXT8	AI1A	312,358.55	62,895.69
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXW1	AI1B3	380,065.57	74,926.70
AB0562BE	Residential Funding Corp 2002-KS4	76110WPC4	AI5	1,699,985.36	301,666.28

Reconciliation Date: 20-Jan-2016 which includes Permitted Policy Claims processed and paid prior to 20-Jan-2016

Policy Number	Deal Name	CUSIP	Tranche	Deferred Loss Amount	Accretion Amounts
AB0562BE	Residential Funding Corp 2002-KS4	76110WPD2	A16	841,848.65	163,109.28
AB0562BE	Residential Funding Corp 2002-KS4	76110WPF7	A11A	548,327.67	84,658.67
AB0562BE	Residential Funding Corp 2002-KS4	76110WPG5	A11B	398,871.49	68,867.84
AB0593BE	Residential Funding Corp 2002-KS6	749248AA8	A11	612,990.54	123,289.83
AB0593BE	Residential Funding Corp 2002-KS6	749248AF7	A15	615,930.22	130,515.57
AB0593BE	Residential Funding Corp 2002-KS6	749248AG5	A16	355,972.33	77,256.67
AB0636BE	Residential Funding Corp. 2002-KS8	76110WQA7	A5	3,059,436.29	491,006.13
AB0636BE	Residential Funding Corp. 2002-KS8	76110WQB5	A6	644,981.07	101,301.70
AB0795BE	Residential Funding Corporation 2004-RS9	76112BCF5	A14	58,510.35	11,619.67
AB0795BE	Residential Funding Corporation 2004-RS9	76112BCG3	A15	693,000.00	81,292.91
AB0795BE	Residential Funding Corporation 2004-RS9	76112BCH1	A16	136,335.24	21,048.18
AB0971BE	SACO I Trust 2006-2, Class I-A	785778PF2	IA	21,602,490.43	3,614,244.76
AB0972BE	SACO I Trust 2006-2, Class II-A	785778PG0	IIA	17,059,023.47	2,929,132.27
AB1020BE	SACO I Trust 2006-8, Class A Notes	785813AA4	A	20,038,311.72	3,508,100.05
AB0961BE	SACO I Trust, 2005-10	785778ND9	IA	17,251,532.92	2,970,301.82
AB0734BE	SASCO Series 2004-4XS	86359BHM6	1A6	0.00	0.00
AB0741BE	SASCO Series 2004-6XS	86359BMB4	A5B	111,875.71	5,106.09
AB0856BE	SASCO Series 2005-2XS	86359B2C4	1A2B	0.00	0.00
AB0856BE	SASCO Series 2005-2XS	86359B2D2	1A3	0.00	103.09
AB0856BE	SASCO Series 2005-2XS	86359B2E0	1A4	0.00	134.90
AB0856BE	SASCO Series 2005-2XS	86359B2G5	1A5B	0.00	34.34
AB0856BE	SASCO Series 2005-2XS	86359B2H3	2A1	0.00	1.89
AB0861BE	SASCO Series 2005-4XS	86359B4V0	1A4B	0.00	800.49
AB0861BE	SASCO Series 2005-4XS	86359B4W8	1A5A	0.00	103.53
AB0861BE	SASCO Series 2005-4XS	86359B5H0	3A5	0.00	236.51
AB0870BE	SASCO Series 2005-7XS	86359B7H8	1A3	0.00	999.98
AB0870BE	SASCO Series 2005-7XS	86359B7J4	1A4A	0.00	117.59
AB0892BE	SASCO Series 2005-9XS	86359DEM5	1A3A	0.00	0.00
AB0777BE	Sequoia HELOC Trust 2004-1	817419AA2	A	0.00	1,642.79
AB0897BE	Soundview NIM Trust 2005-OPT1	83611NAC0	NOTES	4,050,026.20	753,152.76
AB1019BE	Structured Asset Mortgage Investment Trust, Series 2006-AR7	86361HAS3	A13B	43,318,073.92	7,987,765.21
AB1043BE	Structured Asset Mortgage Investment Trust, Series 2006-AR8	86361WAK7	A6B	29,951,823.92	5,556,218.48
AB0989BE	Terwin Mortgage Trust 2006-4SL	881561W91	A1	603,698.52	97,381.17
AB0989BE	Terwin Mortgage Trust 2006-4SL	881561X25	A2	821,421.62	127,087.45
AB1011BE	Terwin Mortgage Trust 2006-6SL	8815612T0	IA1	1,644,810.29	267,585.35
AB1011BE	Terwin Mortgage Trust 2006-6SL	8815612U7	IA2	1,556,672.59	246,462.70