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Reconciliation Date: 20-Jan-2017 which includes Permitted Policy Claims processed and paid prior to 20-Jan-2017

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	1,382,157.81	1,690.26
AB0541BE	American Business Financial Services Inc, Series 2002-1	000759CF5	A5	7,464,762.35	11,949.68
AB0351BE	American Business Financial Services Inc., Series 2000-1	000759BP4	A1	1,864,919.30	6,848.26
AB0351BE	American Business Financial Services Inc., Series 2000-1	000759BQ2	A2	213,411.01	1,030.80
AB0422BE	American Business Financial Services, Inc. 2000-4	00079CAA7	A	2,750,584.45	2,446.43
AB0896BE	American Home Mortgage Investment Trust 2005-2	02660TFM0	VA4D	6,063,980.85	0.00
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BA2	VA1	3,597,919.97	886,694.83
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BB0	VIA1	729,897.13	179,880.49
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BC8	VIIA1	3,925,817.20	967,503.97
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BD6	VIIIA1	10,587,145.04	2,609,164.75
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BE4	IXA1	12,445,435.32	3,067,134.14
AB1034BE	Bear Stearns Mortgage Funding Trust 2006-AR2	07401AAV3	IIA2	28,319,733.93	6,710,027.49
AB1047BE	Bear Stearns Mortgage Funding Trust 2006-AR4, Class A-2	07401JAB4	A2	45,741,281.72	9,647,039.61
AB1075BE(1)	Bear Stearns Second Lien Trust 2007-1, Class I-A	07401WAA7	IA	28,428,756.06	6,861,001.65
AB1075BE(2)	Bear Stearns Second Lien Trust 2007-1, Class II-A	07401WAP4	IIA	56,941,662.39	13,410,523.15
AB1075BE(3)	Bear Stearns Second Lien Trust 2007-1, Class III-A	07401WBA6	IIIA	38,451,118.23	8,882,439.74
AB0865BE	Chevy Chase Funding LLC, Series 2005-1	A11	A11	0.00	260.89
AB0865BE	Chevy Chase Funding LLC, Series 2005-1	ANA	ANA	0.00	52.44
AB0893BE	Chevy Chase Funding LLC, Series 2005-2	A11	A11	0.00	263.08
AB0893BE	Chevy Chase Funding LLC, Series 2005-2	ANA	ANA	0.00	47.49
AB0920BE	Chevy Chase Funding LLC, Series 2005-3	A11	A11	0.00	407.06
AB0920BE	Chevy Chase Funding LLC, Series 2005-3	ANA	ANA	0.00	85.34
AB0952BE	Chevy Chase Funding LLC, Series 2005-4	A11	A11	0.00	693.80
AB0952BE	Chevy Chase Funding LLC, Series 2005-4	ANA	ANA	0.00	83.34
AB0928BE	Chevy Chase Funding LLC, Series 2005-B	A11	A11	0.00	3.48
AB0928BE	Chevy Chase Funding LLC, Series 2005-B	ANA	ANA	0.00	0.49
AB0942BE	Chevy Chase Funding LLC, Series 2005-C	A11	A11	0.00	107.07
AB0942BE	Chevy Chase Funding LLC, Series 2005-C	ANA	ANA	0.00	41.15
AB0978BE	Chevy Chase Funding LLC, Series 2006-1	A11	A11	0.00	23,705.65
AB0978BE	Chevy Chase Funding LLC, Series 2006-1	ANA	ANA	0.00	3,332.74
AB1003BE	Chevy Chase Funding LLC, Series 2006-2	A11	A11	0.00	661,344.20
AB1003BE	Chevy Chase Funding LLC, Series 2006-2	ANA	ANA	0.00	0.00
AB1022BE	Chevy Chase Funding LLC, Series 2006-3	A11	A11	0.00	1,361,926.87
AB1049BE	Chevy Chase Funding LLC, Series 2006-4	A11	A11	1,629,329.94	1,809,843.26
AB1049BE	Chevy Chase Funding LLC, Series 2006-4	ANA	ANA	0.91	0.39
AB1065BE	Chevy Chase Funding LLC, Series 2007-1	A11	A11	1,284,241.14	3,441,898.44
AB1065BE	Chevy Chase Funding LLC, Series 2007-1	ANA	ANA	3,824.53	10,238.02
AB1088BE	Chevy Chase Funding LLC, Series 2007-2	A11	A11	3,954,253.68	4,330,761.28
AB1088BE	Chevy Chase Funding LLC, Series 2007-2	ANA	ANA	22,508.29	24,670.79
AB0995BE	Citigroup HELOC Trust 2006-NCB1	172978AA6	1A1	4,752,144.81	1,422,607.03
AB0995BE	Citigroup HELOC Trust 2006-NCB1	172978AC2	2A2	0.00	3,963,159.20
AB0995BE	Citigroup HELOC Trust 2006-NCB1	172978AD0	2A3	20,480,831.86	2,451,620.07
AB1045BE	Countrywide Alternative Loan Trust Series 2006-OA19, Class A-3A	12668RAC2	A3A	35,157,252.53	8,483,109.74
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	126670NV6	1AF	19,351,511.27	2,550,329.47
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	126670NX2	2AF2	5,136,152.90	995,465.79
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	126670NY0	2AF3	20,975,626.33	3,278,026.08
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	126670NZ7	2AF4	10,557,868.49	1,646,059.47
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	126670PA0	2AF5	6,265,714.37	1,105,478.63
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	126670QS0	1AF2	7,778,234.95	1,557,143.09
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	126670QT8	1AF3	34,343,808.34	5,479,217.20
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	126670QU5	1AF4	17,400,389.64	2,769,158.39
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	126670QV3	1AF5	10,796,626.95	1,938,450.27
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAB5	1AF2	1,061,862.40	254,349.63
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAC3	1AF3	16,896,837.97	2,995,081.91
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAD1	1AF4	13,935,399.05	2,288,527.43
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAE9	1AF5	16,008,994.38	2,629,061.63
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAF6	1AF6	7,392,372.53	1,350,822.29
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAA4	1AF1	202,936.80	48,966.51
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAB2	1AF2	11,163,787.20	2,354,593.40
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAC0	1AF3	18,829,487.71	3,297,872.99
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAD8	1AF4	35,304,528.15	6,163,225.78
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAE6	1AF5	22,994,505.60	4,014,225.29
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAF3	1AF6	13,157,015.22	2,471,505.28
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	126685CZ7	A2	14,929,505.70	3,583,535.08
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	126685DA1	A3	38,385,868.42	8,141,419.49
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	126685DB9	A4	9,157,205.39	1,889,570.80
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	126685DC7	A5	16,555,098.90	3,811,016.77
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAD0	A1	1,631,027.20	393,551.14
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAE8	A2	9,706,343.53	2,342,129.09
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAF5	A3	36,192,155.57	7,606,215.15
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAG3	A4	18,344,009.01	3,378,836.03
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAH1	A5	17,178,135.86	3,162,907.35
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAJ7	A6	15,933,989.42	3,496,037.88
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	126684AA7	A1	41,011.68	9,895.66
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	126684AB5	A2	10,020,150.07	2,417,766.46
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	126684AC3	A3	37,056,158.50	7,969,529.84
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	126684AD1	A4	17,312,420.71	3,257,134.74
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	126684AE9	A5	19,089,729.05	3,590,641.89
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	126684AF6	A6	16,851,646.29	3,702,934.55
AB0959BE	Countrywide Home Loans Alternative Trust 2005-81	12668BBQ5	A3	31,019,584.93	7,488,095.33

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AB0798BE	Countrywide Revolving Home Equity Loan Trust 2004-K	126673KF8	1A	0.01	4,088.21
AB0809BE	Countrywide Revolving Home Equity Loan Trust 2004-L	126673KQ4	2A	29,175.19	229,014.75
AB0810BE	Countrywide Revolving Home Equity Loan Trust 2004-M	126673KL5	2A	149,702.71	33,263.18
AB0811BE	Countrywide Revolving Home Equity Loan Trust 2004-N	126673KN1	2A	0.00	6,753.12
AB0813BE	Countrywide Revolving Home Equity Loan Trust 2004-O	126673KR2	1A	0.00	8.16
AB0813BE	Countrywide Revolving Home Equity Loan Trust 2004-O	126673KS0	2A	732,426.39	250,477.92
AB0849BE	Countrywide Revolving Home Equity Loan Trust 2004-T	126673TN2	1A	0.00	251,510.62
AB0849BE	Countrywide Revolving Home Equity Loan Trust 2004-T	126673TP7	2A	0.00	249,021.46
AB0925BE	Countrywide Revolving Home Equity Loan Trust 2005-F	126685AJ5	1A	16,971,958.42	3,925,161.14
AB0925BE	Countrywide Revolving Home Equity Loan Trust 2005-F	126685AK2	2A	45,368,003.13	10,369,076.99
AB0979BE	Countrywide Revolving Home Equity Loan Trust 2006-B	126685CS3	2A	40,466,272.78	9,655,298.23
AB0979BE	Countrywide Revolving Home Equity Loan Trust 2006-B	126685CX2	1A	23,934,720.29	5,729,740.40
AB0985BE	Countrywide Revolving Home Equity Loan Trust 2006-C	126685DH6	1A	23,967,800.35	5,747,803.24
AB0985BE	Countrywide Revolving Home Equity Loan Trust 2006-C	126685DJ2	2A	66,922,828.05	15,916,330.12
AB1110BE	Deutsche Alt-A Securities, Inc. Re-REMIC Trust Certificates Series 2007-RS1	25152DAB0	A2	30,946,807.39	4,733,155.84
AB0999BE	Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2	251511AD3	A4	5,124,053.05	919,286.56
AB0999BE	Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2	251511AE1	A5A	5,053,581.49	909,466.39
AB0999BE	Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2	251511AG6	A6	10,259,506.56	2,528,419.46
AB0881BE	DSLA Mortgage Loan Trust 2005-AR2	23332UDE1	2A1C	3,332,177.48	515,234.28
AB1021BE	DSLA Mortgage Loan Trust 2006-AR2	23332QAB9	1A1B	18,682,028.48	6,730,093.66
AB1021BE	DSLA Mortgage Loan Trust 2006-AR2	23332QAF0	2A1C	14,114,738.18	5,336,578.50
AB1062BE	DSLA Mortgage Loan Trust 2007-AR1	23333YAB1	1A1B	26,281,891.36	5,934,151.90
AB1062BE	DSLA Mortgage Loan Trust 2007-AR1	23333YAE5	2A1C	23,865,914.19	5,902,467.68
AB0515BE	EQCC Home Equity Loan Trust 2001-1F #1	26882JAA4	A1	1,235,189.42	0.00
AB0516BE	EQCC Home Equity Loan Trust 2001-1F #2	26882JAB2	A2	712,795.75	0.00
AB0517BE	EQCC Home Equity Loan Trust 2001-1F #3	26882JAC0	A3	7,616.74	0.00
AB0518BE	EQCC Home Equity Loan Trust 2001-1F #4	26882JAD8	A4	15,002.49	0.00
AB0204BE	Equity One ABS 1998-1	294751AF9	A1	102,499.73	87.33
AB0204BE	Equity One ABS 1998-1	294751AG7	A2	88,046.81	2,833.15
AB0283BE	Equity One ABS 1999-1	294751AH5	A	557,586.08	639.38
AB0504BE	Equity One ABS 2001-3	294754AM8	AV1	156,491.23	2,328.29
AB0550BE	Equity One ABS 2002-2	294754AY2	AF4	320,140.56	0.00
AB0550BE	Equity One ABS 2002-2	294754AZ9	AV1	0.00	69.43
AB1082BE	First Franklin Mortgage Loan Trust, Series 2007-FFC	32029HAB8	A2A	45,092,940.60	9,140,123.65
AB1082BE	First Franklin Mortgage Loan Trust, Series 2007-FFC	32029HAC6	A2B	14,315,732.22	2,848,580.29
AB0927BE	GMACM Home Equity Loan Trust 2005-HE3	361856EH6	A2	6,363,891.83	1,773,274.15
AB0927BE	GMACM Home Equity Loan Trust 2005-HE3	361856EJ2	A3	5,228,495.07	1,456,900.22
AB0927BE	GMACM Home Equity Loan Trust 2005-HE3	361856EK9	A1_VPRN	3,179,989.30	886,091.84
AB0772BE	Greenpoint Home Equity Loan Trust 2004-3	395385AW7	A	0.00	46.39
AB0794BE	Greenpoint Home Equity Loan Trust 2004-4	395385AZ0	A	0.00	8,885.25
AB0936BE	Greenpoint Mortgage Funding Trust 2005-AR5	39538WEF1	IIA2	28,872,575.03	6,964,319.27
AB0936BE	Greenpoint Mortgage Funding Trust 2005-AR5	39538WEL8	IIIA2	8,607,557.13	1,891,168.69
AB0917BE	Greenpoint Mortgage Funding Trust 2005-HE3	39538WCZ9	A	2,406,378.73	798,356.83
AB0982BE	Greenpoint Mortgage Funding Trust 2006-AR2	39538WGB8	IA2	15,488,298.45	3,123,148.14
AB0982BE	Greenpoint Mortgage Funding Trust 2006-AR2	39538WGD4	IIA2	6,875,480.21	1,357,192.58
AB0990BE	Greenpoint Mortgage Funding Trust 2006-AR3	39538WHB7	IIA2	56,639,845.75	12,521,605.30
AB0733BE	GREENPOINT MORTGAGE FUNDING, SERIES 2004-1	395385AQ0	A	0.00	0.00
AB0707BE	GSAMP Mortgage Loan Trust 2003-SEA2	36228FYS9	A1	0.00	112.85
AB0918BE	Harborview Mortgage Loan Trust 2005-10	41161PTM5	1A1B	22,647,931.21	4,655,450.57
AB0918BE	Harborview Mortgage Loan Trust 2005-10	41161PTQ6	2A1C1	20,869,483.83	4,650,788.15
AB0929BE	Harborview Mortgage Loan Trust 2005-12	41161PVH3	1A1B	5,395,534.92	1,331,603.48
AB0929BE	Harborview Mortgage Loan Trust 2005-12	41161PVL4	2A1B	25,478,656.09	4,969,597.95
AB0930BE	Harborview Mortgage Loan Trust 2005-13	41161PWA7	1A1B	9,695,132.82	1,777,165.68
AB0930BE	Harborview Mortgage Loan Trust 2005-13	41161PWE9	2A1C	13,836,312.91	3,130,850.41
AB0949BE	Harborview Mortgage Loan Trust 2005-16	41161PYY9	1A1B	16,394,545.99	3,151,147.99
AB0949BE	Harborview Mortgage Loan Trust 2005-16	41161PYY3	2A1C	3,813,887.08	927,109.95
AB0949BE	Harborview Mortgage Loan Trust 2005-16	41161PZB2	3A1C	18,034,095.80	4,422,011.97
AB0949BE	Harborview Mortgage Loan Trust 2005-16	41161PZD8	4A1B	19,055,388.31	3,615,529.92
AB0877BE	Harborview Mortgage Loan Trust 2005-2, Class 2-A-1C	41161PLT8	2A1C	6,402,180.94	900,324.10
AB0913BE	Harborview Mortgage Loan Trust 2005-8	41161PQT3	1A1B	16,302,146.22	3,726,402.57
AB0913BE	Harborview Mortgage Loan Trust 2005-8	41161PQW6	1A2C	18,280,613.06	4,195,638.43
AB0913BE	Harborview Mortgage Loan Trust 2005-8	41161PRP0	2A1B	21,016,662.38	3,969,697.48
AB0913BE	Harborview Mortgage Loan Trust 2005-8	41161PRR6	2A2B	9,313,728.96	1,707,525.12
AB1057BE	Harborview Mortgage Loan Trust 2006-14, Class 2A-1C	41162NAE7	2A1C	15,406,592.54	8,714,947.67
AB1014BE	Harborview Mortgage Loan Trust 2006-7	41161VAE0	2A1C	37,316,137.84	9,839,941.51
AB1037BE	Harborview Mortgage Loan Trust 2006-9	41161XAP1	2A1C2	29,783,927.60	8,476,342.42
AB1072BE	Harborview Mortgage Loan Trust 2007-2	41164LAD1	2A1C	46,052,567.56	11,350,716.41
AB1064BE	Home Equity Mortgage Trust 2007-1	43710ABB3	A1	14,396,209.69	2,925,926.88
AB1039BE	Home Loan Mortgage Loan Trust 2006-1	43718UAB2	A2	283,140.39	274,281.07
AB0924BE	Impac CMB Trust Series 2005-7	45254NQX8	A1	3,650,331.31	1,064,870.92
AB0924BE	Impac CMB Trust Series 2005-7	45254NQY6	A2	282,016.05	82,269.47
AB0955BE	IMPAC Secured Assets Corp. 2005-2	45254TTF1	A1W	0.00	324,419.93
AB1032BE	IMPAC Secured Assets Corp. 2006-3	45255RAA5	A1	11,267,538.72	5,105,836.73
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	452570AD6	1AM	76,289,587.63	15,947,805.47
AB1069BE(B)	IMPAC Secured Assets Corp. 2007-2, 2-A	452570AE4	2A	0.00	0.00
AB1076BE	IMPAC Secured Assets Corp. 2007-3, Class AM	45257VAD8	AM	50,844,765.77	10,855,714.56
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	0.00	1,289,635.16
AB1050BE	IndyMac Home Equity Mortgage Loan Asset-Backed Trust 2006-3	43709RAA2	A	44,599,766.12	9,483,222.22
AB1006BE	IndyMac Home Equity Mortgage Loan Asset-Backed Trust 2006-HE2	45661DAA4	A	21,068,463.75	4,943,989.44
AB0921BE	IndyMac INDX Mortgage Loan Trust 2005-AR18	45660LWC9	1A3B	0.00	1,109,798.47
AB0921BE	IndyMac INDX Mortgage Loan Trust 2005-AR18	45660LWH8	2A3B	0.00	1,190,627.03
AB0973BE	IndyMac INDX Mortgage Loan Trust 2006-AR2	45661EAE4	1A3B	18,360,399.20	4,524,856.10
AB0973BE	IndyMac INDX Mortgage Loan Trust 2006-AR2	45661EAG9	2A2	22,253,802.66	4,717,585.97
AB0851BE	IndyMac Residential Asset-Backed Trust 2004-LH1	456606GK2	A	2,704,837.68	2,481,908.95



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AB0977BE	IndyMac Residential Asset-Backed Trust 2006-L1	456606LM2	A2	8,495,362.06	1,977,097.33
AB0977BE	IndyMac Residential Asset-Backed Trust 2006-L1	456606LN0	A3	20,695,789.52	4,374,426.92
AB1028BE	IndyMac Residential Asset-Backed Trust 2006-L3	45667HAB7	A2	7,135,140.82	1,750,521.04
AB1028BE	IndyMac Residential Asset-Backed Trust 2006-L3	45667HAC5	A3	15,243,066.67	3,250,885.15
AB1054BE	IndyMac Residential Mortgage-Backed Trust 2006-L4	45660AAA1	A	20,235,534.47	5,060,098.13
AB1068BE	IndyMac Residential Mortgage-Backed Trust 2007-L1	45668QAA8	A	17,789,251.55	4,032,823.52
AB1080BE(1)	Irwin HELOC Trust 2007-1, Class IA-1	46412RAA3	IA1	3,645,918.28	844,904.21
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	930,268.80	231,505.32
AB1040BE	Irwin Home Equity Loan Trust 2006-3	464125AC7	IIA2	2,823,747.18	0.00
AB1040BE	Irwin Home Equity Loan Trust 2006-3	464125AD5	IIA3	3,032,196.47	0.00
AB1040BE	Irwin Home Equity Loan Trust 2006-3	464125AE3	IIA4	416,195.60	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	1,741,358.56	445,877.51
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	46412AAC6	IIA2	0.00	0.00
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	46412AAD4	IIA3	3,883,504.45	0.00
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	46412AAE2	IIA4	947,316.79	0.00
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	46412RAB1	IIA1	0.00	172,122.74
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	46412RAC9	IIA2	13,747,136.55	0.00
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	46412RAE5	IIA4	699,434.48	0.00
AB0758BE	Lehman ABS Corporation Home Equity Loan Asset Backed Notes Series 2004-2	525170BZ8	A	390.67	50.85
AB0860BE	Lehman ABS Corporation Home Equity Loan Asset Backed Notes Series 2005-1	525170CG9	A	0.00	28,277.96
AB0931BE	Lehman XS Trust Mortgage, Series 2005-4	525221CB1	1A4	0.00	0.00
AB0931BE	Lehman XS Trust Mortgage, Series 2005-4	525221CM7	2A4	2,097,496.69	210,710.60
AB0947BE	Lehman XS Trust Mortgage, Series 2005-7N	525221EQ6	1A3	35,506,557.99	8,755,023.14
AB0947BE	Lehman XS Trust Mortgage, Series 2005-7N	525221ES2	2A2	10,831,487.11	2,667,485.57
AB0947BE	Lehman XS Trust Mortgage, Series 2005-7N	525221EU7	3A2	2,615,475.46	472,447.83
AB0967BE	Lehman XS Trust Mortgage, Series 2005-9N	525221GP6	1A3	29,042,582.80	7,157,443.30
AB0967BE	Lehman XS Trust Mortgage, Series 2005-9N	525221GR2	2A2	13,044,186.71	3,215,004.61
AB0970BE	Lehman XS Trust Mortgage, Series 2006-2N	525221HC4	1A3	34,202,680.32	8,684,404.07
AB0970BE	Lehman XS Trust Mortgage, Series 2006-2N	525221HE0	2A2A	8,393,224.02	2,131,123.72
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAG7	3A1	12,697,271.21	2,046,708.82
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAH5	3A2	5,382,113.69	804,762.83
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAK8	3A4	4,712,586.30	704,651.39
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAL6	3A5	5,189,169.00	836,596.26
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAN2	3A7	29,436,034.86	4,638,145.29
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAY8	3A31	3,477,154.49	519,922.90
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAZ5	3A32	3,921,055.91	585,042.19
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PBA9	3A33	27,735.88	5,402.47
AB1081BE	Lehman XS Trust Mortgage, Series 2007-7N	52524GAJ1	2A1B	21,019,223.72	6,855,003.07
AB1081BE	Lehman XS Trust Mortgage, Series 2007-7N	52524GAL6	2A2B	21,019,175.34	6,855,002.01
AB1094BE(1)	Lehman XS Trust Series 2007-10H, Classes I-A1-2	525237BG7	IA12	1,311,883.49	280,343.57
AB1103BE(1)	Lehman XS Trust Series 2007-14H, Class A2-2	52525LAS9	A22	38,280,085.73	7,427,558.48
AB1105BE(1)	Lehman XS Trust Series 2007-15N, Class 3-A2	52524VAN9	3A2	68,384,911.57	11,893,831.43
AB1105BE(2)	Lehman XS Trust Series 2007-15N, Class 4-A3	52524VAT6	4A3	33,233,396.04	8,129,311.90
AB1113BE	Lehman XS Trust Series 2007-17H, Class A1	52525PAA9	A1	66,459,303.59	10,998,287.80
AB0899BE	MASTR ABS NIM Trust 2005-OPT1	55265DAH8	NOTES	3,210,093.33	791,116.08
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAA4		1,655,694.68	272,025.56
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAB2		165,271.56	27,201.77
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAC0		2,997,180.62	510,551.85
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAH9		2,021,130.47	487,679.82
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAJ5		1,749,516.66	422,919.53
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAL0		2,189,000.00	356,798.27
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAN6		1,108,250.00	46,904.36
SB1080BE	NEVADA ST DEPT BUS & INDUSTRY	Surety Bond	Surety Bond	252,469.80	62,220.20
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	19,269,666.12	4,749,200.44
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	65537UAA6	A1	24,205,795.55	4,994,992.29
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	65537UAB4	A2	9,880,396.60	2,038,901.72
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	65537UAC2	A3	12,749,056.06	2,630,940.23
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	65537UAD0	A4	7,942,596.97	1,639,031.12
AB0889BE	Option One Mortgage Loan Trust 2005-2	68389CBH3	NOTES	3,163,822.93	779,713.24
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAA0	IA1	7,846,457.29	418,130.09
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAB8	IIA1	7,303,209.75	426,220.44
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAC6	IIIA1	242.65	376.33
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAD4	IIIA2	0.00	44,594.46
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAE2	IIIA3	5,224,816.32	177,361.61
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAF9	IIIA4	630,585.24	180,664.96
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAG7	IIIA5	445,752.10	127,744.73
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAH5	IIIA6	1,025,054.50	83,986.37
AB1116BE	Origen Manufactured Housing Contract Trust 2007-B	68620KAA0	A	2,124,475.20	265,185.55
AB1015BE	Origen Manufacturing Housing Contract Trust Collateralized Notes 2006-A	68620BAB8	A2	1,764,038.78	64,016.70
AB1077BE	Origen Manufacturing Housing Contract Trust Collateralized Notes 2007-A	68620CAA8	A1	1,128,265.09	202,706.78
AB1077BE	Origen Manufacturing Housing Contract Trust Collateralized Notes 2007-A	68620CAB6	A2	4,160,550.66	444,599.83
AB1044BE	RALI 2006-QH1, Class A-3	75115GAC2	A3	12,876,960.63	3,351,926.68
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	126,580.66	2,632.90
AB0581BE	Residential Asset Mtge Products 2002-RS4	760985NN7	All	0.00	0.00
AB0597BE	Residential Asset Mtge Products 2002-RS5	760985NZ0	All	2,097.49	267.83
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	All	0.00	4.85
AB0649BE	Residential Asset Mtge. Products 2003-RS1	760985SD4	All	66,425.25	1,061.97
AB0653BE	Residential Asset Mtge. Products 2003-RS2	760985SU6	All	0.00	0.00

Policy Number	Deal Name	CUSIP	Tranche	Deferred Loss Amount	Accretion Amounts
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	7609854A6	AI5	1,026,791.48	121,601.52
AB0763BE	Residential Asset Mtge. Products 2004-RS5 Trust	7609854B4	AI6	124,064.05	18,556.46
AB0532BE	Residential Asset Securities Corp 2002-KS1	76110WMW3	AI5	1,113,900.79	117,841.34
AB0532BE	Residential Asset Securities Corp 2002-KS1	76110WMX1	AI6	308,797.76	42,094.88
AB0532BE	Residential Asset Securities Corp 2002-KS1	76110WMY9	AI1A	294,735.53	32,180.54
AB0532BE	Residential Asset Securities Corp 2002-KS1	76110WMZ6	AI1B	214,133.60	32,892.78
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	76110WUL8	AI5	54,440.75	547.38
AB0704BE	Residential Asset Securities Corp. 2003-KS9	76110WUM6	AI6	4,891.57	49.34
AB0704BE	Residential Asset Securities Corp. 2003-KS9	76110WUN4	AI1A	63,069.01	955.09
AB0704BE	Residential Asset Securities Corp. 2003-KS9	76110WUP9	AI1B	230,028.23	7,061.46
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXQ4	AI4	13,548.86	671.40
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXR2	AI5	259,974.77	6,836.77
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXS0	AI6	26,834.56	829.78
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXT8	AI1A	348,037.08	82,671.95
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXW1	AI1B3	433,130.52	99,385.12
AB0562BE	Residential Funding Corp 2002-KS4	76110WPC4	AI5	1,878,917.77	407,940.83
AB0562BE	Residential Funding Corp 2002-KS4	76110WPD2	AI6	868,941.73	215,018.15
AB0562BE	Residential Funding Corp 2002-KS4	76110WPF7	AI1A	561,739.64	117,403.67
AB0562BE	Residential Funding Corp 2002-KS4	76110WPG5	AI1B	450,930.61	94,908.39
AB0593BE	Residential Funding Corp 2002-KS6	749248AA8	AI1	647,988.06	161,483.99
AB0593BE	Residential Funding Corp 2002-KS6	749248AF7	AI5	693,407.11	168,906.16
AB0593BE	Residential Funding Corp 2002-KS6	749248AG5	AI6	365,869.79	99,392.45
AB0636BE	Residential Funding Corp. 2002-KS8	76110WQA7	A5	3,555,159.19	681,338.61
AB0636BE	Residential Funding Corp. 2002-KS8	76110WQB5	A6	723,603.85	140,921.95
AB0795BE	Residential Funding Corporation 2004-RS9	76112BCF5	AI4	58,510.35	15,196.33
AB0795BE	Residential Funding Corporation 2004-RS9	76112BCG3	AI5	926,206.47	125,960.23
AB0795BE	Residential Funding Corporation 2004-RS9	76112BCH1	AI6	155,802.80	29,530.47
AB0971BE	SACO I Trust 2006-2, Class I-A	785778PF2	IA	22,117,413.12	4,915,701.93
AB0972BE	SACO I Trust 2006-2, Class II-A	785778PG0	IIA	17,934,158.56	3,971,808.12
AB1020BE	SACO I Trust 2006-8, Class A Notes	785813AA4	A	21,233,673.33	4,744,411.81
AB0961BE	SACO I Trust, 2005-10	785778ND9	IA	17,796,494.95	4,012,090.47
AB0734BE	SASCO Series 2004-4XS	86359BHM6	1A6	0.00	0.00
AB0741BE	SASCO Series 2004-6XS	86359BMB4	A5B	111,875.71	11,072.21
AB0856BE	SASCO Series 2005-2XS	86359B2C4	1A2B	0.00	0.00
AB0856BE	SASCO Series 2005-2XS	86359B2D2	1A3	0.00	108.35
AB0856BE	SASCO Series 2005-2XS	86359B2E0	1A4	0.00	141.77
AB0856BE	SASCO Series 2005-2XS	86359B2G5	1A5B	0.00	36.09
AB0856BE	SASCO Series 2005-2XS	86359B2H3	2A1	0.00	2.01
AB0861BE	SASCO Series 2005-4XS	86359B4V0	1A4B	0.00	877.97
AB0861BE	SASCO Series 2005-4XS	86359B4W8	1A5A	0.00	109.90
AB0861BE	SASCO Series 2005-4XS	86359B5H0	3A5	0.00	248.57
AB0870BE	SASCO Series 2005-7XS	86359B7H8	1A3	0.00	1,050.98
AB0870BE	SASCO Series 2005-7XS	86359B7J4	1A4A	0.00	123.58
AB0892BE	SASCO Series 2005-9XS	86359DEM5	1A3A	0.00	0.00
AB0777BE	Sequoia HELOC Trust 2004-1	817419AA2	A	0.00	1,726.56
AB0897BE	Soundview NIM Trust 2005-OPT1	83611NAC0	NOTES	4,050,026.20	998,114.91
AB1019BE	Structured Asset Mortgage Investment Trust, Series 2006-AR7	86361HAS3	A13B	43,318,073.92	10,604,363.02
AB1043BE	Structured Asset Mortgage Investment Trust, Series 2006-AR8	86361WAK7	A6B	29,951,823.92	7,367,128.62
AB0989BE	Terwin Mortgage Trust 2006-4SL	881561W91	A1	686,964.15	134,024.42
AB0989BE	Terwin Mortgage Trust 2006-4SL	881561X25	A2	994,862.50	177,320.03
AB1011BE	Terwin Mortgage Trust 2006-6SL	8815612T0	IA1	1,755,169.49	367,077.19
AB1011BE	Terwin Mortgage Trust 2006-6SL	8815612U7	IA2	1,692,580.81	340,781.31