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8-29-2006

### CMLTI 2006-NC2 12R Mortgage releases

Morgan Stanley

UBS Investment Bank

Citigroup Global Markets Realty Corp.

Bear Stearns: Mortgage Capital Corporation

Deutsche Bank National Trust Company

*See next page for additional authors*

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**Author/Creator**

Morgan Stanley, UBS Investment Bank, Citigroup Global Markets Realty Corp., Bear Stearns: Mortgage Capital Corporation, Deutsche Bank National Trust Company, and New Century: NC Capital Corporation



**MORGAN STANLEY**

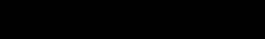
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Morgan Stanley Mortgage Capital, Inc.  
1633 Broadway, 25th Floor  
New York, NY 10019

**RELEASE LETTER**

August 29, 2006


Deutsche Bank National Trust Company  
1761 East St. Andrew Place  
Santa Ana, California 92705



Re: MASTER LOAN AND SECURITY AGREEMENT, dated as of March 2, 2005 (as amended, restated, supplemented or otherwise modified and in effect from time to time, this "Loan Agreement"), by and among NC CAPITAL CORPORATION, a California corporation ("NC Capital"), NEW CENTURY MORTGAGE CORPORATION, a California corporation ("New Century"), NC RESIDUAL II CORPORATION, a Delaware corporation ("NC Residual"), NEW CENTURY CREDIT CORPORATION, a California corporation ("NC Credit"), together with NC Capital, New Century and NC Residual, collectively, the "Borrowers", each, a "Borrower"), CONCORD MINUTEMEN CAPITAL COMPANY, LLC, a Delaware limited liability company ("Concord"), MORGAN STANLEY BANK, a Utah industrial loan corporation ("MSB"), together with Concord, collectively, the "Lenders", each, a "Lender", and MORGAN STANLEY MORTGAGE CAPITAL INC., a New York corporation, as agent for the Lenders (in such capacity, the "Agent").



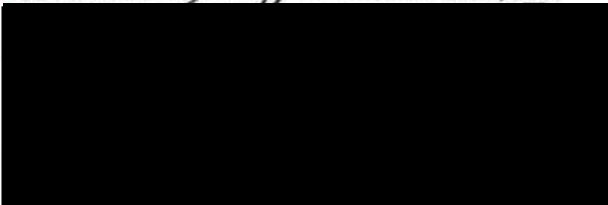
The undersigned hereby releases all right, interest, lien or claim of any kind with respect to the mortgage loan(s) described in the attached Schedule A, such release to be effective automatically without any further action by any party, upon receipt of in immediately available funds of **\$423,551,814.19** (the "Proceeds") before 3 PM EST in accordance with the following wire instructions:

Citibank, N.A.  
NY, NY  
  
MSMCI  
F/F/C: New Century

The Proceeds listed above are contingent upon receipt of payment on August 29, 2006 (the "Release Date").

Very truly yours,

MORGAN STANLEY MORTGAGE CAPITAL, INC.



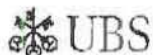
Wise Lenders  
Releases

**Morgan Stanley Collateral Report**

08/29/2006 09:25:23

Release

Securitization Name	Reverse Trade Id	Total Balance Funded	Total Collateral Value	Total Balance Original	Total Count
nc0829citi	16956	617,771.36	620,186.834	624,250.00	2
	17067	419,517.86	421,157.888	424,000.00	1
	17174	2,324,933.94	2,333,870.080	2,350,250.00	5
	17316	1,417,849.24	1,423,026.574	1,433,000.00	5
	17435	490,852.40	492,771.621	496,000.00	1
	17603	1,205,557.22	1,210,270.916	1,218,200.00	2
	17667	1,572,076.60	1,578,094.769	1,589,100.00	4
	18069	3,613,501.29	3,627,270.635	3,651,600.00	10
	18170	5,072,143.28	5,091,704.241	5,126,840.00	13
	18384	11,906,722.46	11,949,250.263	12,034,753.00	49
	18554	4,343,939.64	4,359,430.342	4,390,158.00	26
	18653	3,330,838.91	3,342,730.888	3,365,465.00	17
	18711	11,030,708.54	11,069,649.392	11,145,806.00	83
	18802	20,716,299.79	20,792,044.460	20,931,461.99	93
	18876	45,194,275.05	45,357,559.024	45,664,832.00	200
	18946	154,486,706.91	154,783,231.352	155,811,615.99	688
	19087	126,232,668.84	126,623,119.248	127,456,861.00	585
19209	29,575,650.85	29,402,309.247	29,595,370.33	138	
		<b>423,551,614.19</b>	<b>424,477,677.574</b>	<b>427,309,563.31</b>	<b>1,902</b>



WAREHOUSE LENDER'S RELEASE LETTER

August 29, 2006

[Redacted]  
Citigroup Global Markets Realty Corp.  
390 Greenwich Street, 4<sup>th</sup> Floor  
New York, New York 10013

Re: Sale of New Century Loans to Citigroup

The undersigned hereby releases all right, interest or claim of any kind with respect to the 158 mortgage loans, totaling \$29,573,007.20 in original principal balance (Attached as Exhibit A). Such release to be effective automatically without any further action by any party, upon receipt by UBS Warburg Real Estate Securities, Inc. of \$29,562,889.41 in immediately available funds to the following account on August 29, 2006 by 4:30 PM Eastern Time:

Chase Manhattan Bank  
New York, NY  
[Redacted]  
UBS Warburg Conduit Funding,

Until such payment is received by the "Warehouse Lender", the Warehouse Lender's interest in the mortgage loans shall remain in full force and effect, and you will hold possession of the Collateral File evidencing the mortgage loans as bailee for the warehouse lender.

Very truly yours,

UBS Real Estate Securities Inc.

[Redacted Signature]

Loan Finance  
Payoff Report

Aug 29, 2006 01:35 PM

New Century - CITIGROUP - 08/29/2006

Citigroup

29-Aug-2006 12:44pm From-UBS WARBURG LLC 201 272 7270 T-442 P.002/003 F-202

LOAN NBR	NAME	Batch Name	TRUST REC	WET / DRY	ORIGINAL W/H DATE	UBS W/H DATE	PAYOFF DATE	COUPON	ORIG LTV	ORIG BAL	CURR BAL	FUND BAL
1009059261		WET 3	101	D	07/24/2006	07/24/2006	08/29/2006	8.85	95.00	106,400.00	106,400.00	0.00
1009060883		WET 2	101	D	07/25/2006	07/25/2006	08/29/2006	8.78	80.00	120,800.00	120,800.00	0.00
1009063041		WET 2	101	D	08/01/2006	08/01/2006	08/29/2006	10.45	95.00	294,500.00	294,500.00	0.00
1009090725		WET 2	101	D	07/18/2006	07/18/2006	08/29/2006	8.58	95.00	216,600.00	216,600.00	0.00
1009093642		WET 1	101 - IO	D	07/24/2006	07/24/2006	08/29/2006	9.38	80.00	187,120.00	187,120.00	0.00
1009094348		WET 1	101	D	07/21/2006	07/21/2006	08/29/2006	9.05	95.00	68,400.00	68,400.00	0.00
1009104238		WET 1	101	D	07/18/2006	07/18/2006	08/29/2006	8.68	80.00	244,000.00	244,000.00	0.00
1009107860		WET 3	101	D	07/24/2006	07/24/2006	08/29/2006	8.48	80.00	268,000.00	268,000.00	0.00
1009120257		WET 2	101	D	07/25/2006	07/25/2006	08/29/2006	8.23	80.00	230,720.00	230,720.00	0.00
1009127553		WET 1	101	D	07/21/2006	07/21/2006	08/29/2006	10.55	95.00	50,350.00	50,350.00	0.00
1009130442		WET 3	101	D	07/24/2006	07/24/2006	08/29/2006	8.50	80.00	165,600.00	165,600.00	0.00
1009137702		WET 3	101	D	07/20/2006	07/20/2006	08/29/2006	8.30	80.00	322,400.00	322,400.00	0.00
1009178454		WET 4	101	D	07/21/2006	07/21/2006	08/29/2006	7.50	79.70	281,400.00	281,400.00	0.00
						LOAN TOTAL:				2,351,670.00	2,351,670.00	0.00

Seller: NC Capital Corp  
 Investor (Buyer) Citigroup Global Markets Inc.  
 Close Date: 8/29/2006

FINAL POPULATION

loan_id	loan_amt	Warehouse Lender	Alt Loan ID
1009060883	\$ 100,000.00	UBS	
1009063041	\$ 204,500.00	UBS	
1009090725	\$ 208,000.00	UBS	
1009093642	\$ 100,000.00	UBS	
1009094348	\$ 60,000.00	UBS	
1009104239	\$ 204,000.00	UBS	
1009107860	\$ 200,000.00	UBS	
1009120257	\$ 200,000.00	UBS	
1009127553	\$ 50,000.00	UBS	
1009130442	\$ 100,000.00	UBS	
1009137702	\$ 200,000.00	UBS	
1009178454	\$ 200,000.00	UBS	
<b>158</b>	<b>\$ 2,000,000.00</b>		

Removed

1009072665	\$ 100,000.00	UBS	
1007775160	\$ 100,000.00	UBS	
1007796165	\$ 400,000.00	UBS	
1007932623	\$ 200,000.00	UBS	
1008105141	\$ 200,000.00	UBS	
1008183896	\$ 200,000.00	UBS	
1008399707	\$ 200,000.00	UBS	
1008560470	\$ 200,000.00	UBS	
1008718140	\$ 200,000.00	UBS	





BARCLAYS BANK PLC



Cc: Deutsche Bank National Trust Company as Trustee for New Century Home  
Equity Loan Trust, Series 2006-2



**WAREHOUSE LENDER'S RELEASE LETTER**

August 29, 2006

[REDACTED]  
Citigroup Global Markets Realty Corp.  
390 Greenwich Street, 4<sup>th</sup> Floor  
New York, New York 10013  
[REDACTED]

Re: Certain Mortgage Loans Identified on Schedule A  
hereto and owned by NC Capital Corporation

The undersigned hereby releases all right, interest, lien or claim of any kind with respect to the mortgage loan(s) described in the attached Schedule A, such release to be effective automatically without any further action by any party upon payment in one or more installments, in immediately available funds of \$147,390,016.33 (42 loans) in accordance with the following wire instructions:

Bank of America, Dallas

[REDACTED]

Ref: New Century Repo [REDACTED] [REDACTED]

Very truly yours,

Bank of America

[REDACTED]

Seller: NC Capital Corp  
Investor (Buyer) Citigroup Global Markets Inc.  
Close Date: 8/29/2006

FINAL POPULATION				
loan_id	borr1_last_name	loan_amount	Warehouse Lender	Alt_Loan ID
1009128570		\$ 459,000.00	Bank of America	
1009129551		\$ 85,000.00	Bank of America	
1009142359		\$ 200,000.00	Bank of America	
1009149726		\$ 108,000.00	Bank of America	
1009153435		\$ 199,392.00	Bank of America	
1009177473		\$ 388,000.00	Bank of America	
1009202677		\$ 356,250.00	Bank of America	
<b>742</b>		<b>\$ 147,390,016.80</b>		

**BEAR STEARNS MORTGAGE CAPITAL CORPORATION**  
**Acknowledgment and Release**

August 29, 2006

[REDACTED]  
Citigroup Global Markets Realty Corp.  
390 Greenwich Street, 4th Floor  
New York, New York 10013  
[REDACTED]

Gentlemen:

Bear Stearns Mortgage Capital Corporation (lender), as Lender to NC Capital Corporation, NC Residual II Corporation and New Century Credit Corporation in the amount of \$64,383,488.51 the owner of or has a perfected first lien interest in certain mortgage loans described in the Master Repurchase Agreement dated as of October 31, 2003 and from time to time amended. Upon receipt of funds by Bear Stearns in the amount of \$64,383,488.51 lender releases all right, title and interest in such mortgage loans listed on the electronic file sent via e-mail, without any further action.

Funds should be wired to:

JP Morgan Chase / Bear Stearns MBS  
[REDACTED]

Bear Stearns Mortgage Capital Corporation  
[REDACTED]

Seller: NC Capital Corp  
Investor (Buyer) Citigroup Global Markets Inc.  
Close Date: 8/29/2006

FINAL POPULATION				
loan_id	borr1_last_name	loan_amount	Warehouse Lender	Alt_Loan ID
1009128623	[REDACTED]	\$ 270,000.00	Bear Stearns	
1009153453	[REDACTED]	\$ 138,400.00	Bear Stearns	
<b>345</b>		<b>\$ 66,368,107.00</b>		

**WAREHOUSE LENDER'S RELEASE LETTER**

August 29, 2006

Citigroup Global Markets Realty Corp.  
390 Greenwich Street, 4<sup>th</sup> Floor  
New York, NY 10013

[Redacted]

Re: Certain Mortgage Loans Identified on Schedule A hereto and owned by NC Capital Corporation

The undersigned hereby releases all right, interest, lien or claim of any kind with respect to the 51 mortgage loans described in the attached Schedule A, such release to be effective automatically without any further action by any party upon payment in one or more installments, in immediately available funds of **\$12,841,106.82** in accordance with the following wire instructions:

**Bank:** Bank of New York  
**City:** New York, NY

[Redacted]

Very truly yours,

IXIS Real Estate Capital, Inc.

[Redacted]

LOAN #	SCHEDULE A BORROWER	ORIG BAL
1008008210		299,250.00
1008052634		97,000.00
1008054829		63,000.00
1008079474		93,750.00
1008089800		30,477.00
1008100752		68,000.00
1008141717		62,265.00
1008192074		389,500.00
1008219901		388,000.00
1008508876		440,000.00
1008509928		110,000.00
1008577532		95,000.00
1008616973		30,480.00
1008620815		144,000.00
1008792345		268,000.00
1008813769		416,800.00
1008843665		572,000.00
1008858961		243,000.00
1008865365		270,000.00
1008874890		202,500.00
1008942656		700,000.00
1008943281		545,600.00
1008950648		310,400.00
1008952341		464,000.00
1008969119		462,400.00
1008975120		196,000.00
1008984496		139,750.00
1009005355		200,000.00
1009014078		201,520.00
1009018582		155,200.00
1009019849		289,800.00
1009034993		132,000.00
1009035965		66,320.00
1009036553		140,000.00
1009038445		480,400.00
1009042243		297,600.00
1009051722		188,000.00
1009054426		72,000.00
1009059350		188,000.00
1009063238		91,200.00
1009070015		450,000.00
1009074486		240,800.00
1009075564		494,000.00
1009084518		158,000.00
1009108725		130,000.00
1009120532		224,800.00
1009131192		420,000.00
1009151696		476,000.00
1009153088		468,000.00
1009163665		236,000.00
1009169053		91,920.00
51		12,992,732.00

**I. Release of Security Interest**


The financial institution named below upon receipt of \$38,421,261.59 to the wire instructions indicated below in immediately available funds, relinquishes any and all right, title and interest it may have in those mortgage loans (the "Mortgage Loans") listed on Exhibit A hereto to be purchased by Citigroup Global Markets Realty Corp. from NC Capital Corp., from the Company named below pursuant to that certain Mortgage Loan Purchase and Warranties Agreement, and has instructed the custodian that all notes, mortgages, assignments and other documents in its possession relating to such Mortgage Loans should be delivered and released to the Company named below or its designees, as of the date and time of the sale of such Mortgage Loans to Citigroup Global Markets Realty Corp.

  
**Financial Institution:**

Credit Suisse First Boston  
302 Carnegie Center, Suite 200  
Princeton NJ 08540

**Wiring Instructions:**

Citibank  
New York, NY

  
Account Name: CSFB Buyer/ New Century Seller – Inbound



Seller: NC Capital Corp  
Investor (Buyer): Citigroup Global Markets Inc.  
Close Date: 8/29/2006



				collateral value
1008970321		\$	215,000.00 CSFB Whse	209,881.70
1009014602		\$	250,000.00 CSFB Whse	295,923.25
1009092304		\$	110,000.00 CSFB Whse	111,903.75
1009116958		\$	210,000.00 CSFB Whse	219,868.49
<b>166</b>		<b>\$</b>	<b>38,625,979.20</b>	<b>38,421,261.59</b>

**WAREHOUSE LENDER'S RELEASE LETTER**

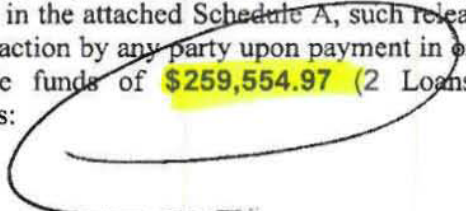
August 29, 2006

Citigroup Global Markets Realty Corp.  
390 Greenwich Street, 4th Floor  
New York, NY 10013



Re: Certain Mortgage Loans Identified on Schedule A  
hereto and owned by NC Capital Corporation

The undersigned hereby releases all right, interest, lien or claim of any kind with respect to the mortgage loan(s) described in the attached Schedule A, such release to be effective automatically without any further action by any party upon payment in one or more installments, in immediately available funds of **\$259,554.97** (2 Loans) in accordance with the following wire instructions:



**Bank: Chase Manhattan Bank**

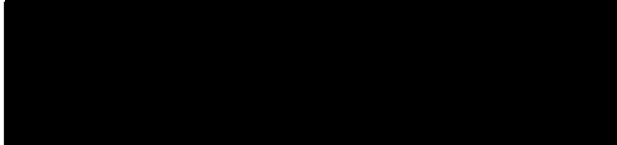


**Ref: New Century Repo**

**Attn: Citigroup Global Markets Realty Corp.**

Very truly yours,

SALOMON BROTHERS REALTY CORP.



Seller: NC Capital Corp  
Investor (Buyer) Citigroup Global Markets Inc.  
Close Date: 8/29/2006

FINAL POPULATION					
loan id	borrower last name		loan amount	Warehouse Lender	Alt Loan ID
1007240666		\$	106,500.00	Salomon Brothers	
1007599306		\$	172,500.00	Salomon Brothers	
<b>2</b>		<b>\$</b>	<b>279,000.00</b>		

Deutsche Bank



1761 East St. Andrew Place  
Santa Ana, CA 92705-4934



August 29, 2006

NC Capital Corporation  
18400 Von Karman, Suite 1000  
Irvine, CA 92612



**Citigroup Global Markets Realty Corp.**

390 Greenwich Street, 4<sup>th</sup> Floor  
New York, NY 10013



Re: Purchase of Mortgage Loans from Von Karman Funding LLC

Ladies and Gentlemen:

Attached please find those Mortgage Notes, Mortgages and Assignments of Mortgages listed separately on the attached schedule, which Mortgage Notes, Mortgages and Assignments of Mortgages relate to Mortgage Loans owned by Von Karman Funding LLC (the "LLC") and are being delivered to NC Capital Corporation in connection with your proposed purchase of such Mortgage Loans, and subsequent sale to, with funds therefore being provided by Credit Suisse First Boston.

The Mortgage Loans constitute a portion of the Assigned Collateral (as defined in the Security Agreement) under the Security Agreement (as amended, supplemented or otherwise modified from time to time, the "Security Agreement"), dated as of September 5, 2003, by and between the LLC and Deutsche Bank Trust Company Americas, as collateral agent (the "Collateral Agent"). Each of the Mortgage Notes, Mortgages and Assignments of Mortgages is subject to a security interest in favor of the Collateral Agent for the benefit of the Secured Parties (as defined in the Security Agreement). The funds of \$2,942,628.32 related to your purchase should be wired to the Collateral Agent to the Collateral Account (as defined in the Security Agreement) maintained by it as:

Deutsche Bank Trust Company Americas



Acct Name: Corporate Trust & Agency Services



Ref: Von Karman Funding LLC

In the event that you take possession of any Assigned Collateral in advance of your purchase, you agree that pending your purchase of each Mortgage Loan and until payment therefore is received, the aforesaid

security interest therein will remain in full force and effect, and you shall hold possession of such Assigned Collateral and the documentation evidencing same in trust and as custodian, agent, and bailee for and on behalf of the Secured Parties. On payment in full as indicated above, the security interest in favor of the Collateral Agent for the benefit of the Secured Parties under the Security Agreement shall be automatically released. In the event that any Mortgage Loan is unacceptable for purchase, return the rejected items directly to the undersigned at the address set forth below. In no event shall any Mortgage Note, Mortgage and Assignment of Mortgage be returned or sales proceeds remitted to the LLC. The Mortgage Note, Mortgage and Assignment of Mortgage must be so returned or sales proceeds remitted in full no later than seven (7) Business Days from the date hereof. If you are unable to comply with the above instructions, please so advise the undersigned immediately.

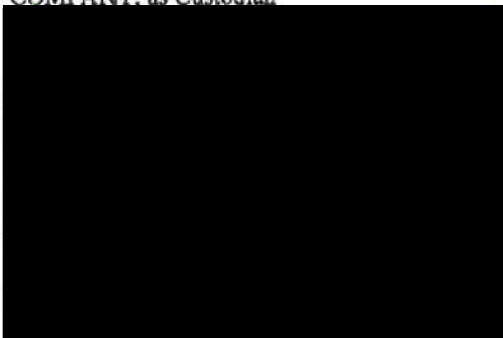
**NOTE: BY ACCEPTING THE MORTGAGE NOTES, MORTGAGES AND ASSIGNMENTS OF MORTGAGES DELIVERED TO YOU WITH THIS LETTER, YOU CONSENT TO HOLD THE MORTGAGE NOTES, MORTGAGES AND ASSIGNMENTS OF MORTGAGES IN TRUST AND TO BE THE CUSTODIAN, AGENT, AND BAILEE FOR THE SECURED PARTIES ON THE TERMS DESCRIBED IN THIS LETTER. THE UNDERSIGNED REQUESTS THAT YOU ACKNOWLEDGE RECEIPT OF THE ENCLOSED MORTGAGE NOTES, MORTGAGES AND ASSIGNMENTS OF MORTGAGES AND THIS LETTER BY SIGNING AND RETURNING THE ENCLOSED COPY OF THIS LETTER TO THE UNDERSIGNED AT THE FOLLOWING ADDRESS:**

Deutsche Bank National Trust Company  
1761 E. St. Andrew Place  
Santa Ana, CA 92705

**HOWEVER, YOUR FAILURE TO DO SO DOES NOT NULLIFY SUCH CONSENT.**

Sincerely,



DEUTSCHE BANK NATIONAL TRUST  
COMPANY, as Custodian



By: \_\_\_\_\_  
Name:  
Title:

**WAREHOUSE LENDER'S RELEASE LETTER**

August 29, 2006

  
Citigroup Global Markets Realty Corp.  
390 Greenwich Street, 4<sup>th</sup> Floor  
New York, New York 10013  


Re: Certain Mortgage Loans Identified on Schedule A  
hereto and owned by NC Capital Corporation

The undersigned hereby releases all right, interest, lien or claim of any kind with respect to the mortgage loan(s) described in the attached Schedule A, such release to be effective automatically without any further action by any party upon payment in one or more installments, in immediately available funds of **\$879,150.00** (5 loan) in accordance with the following wire instructions:

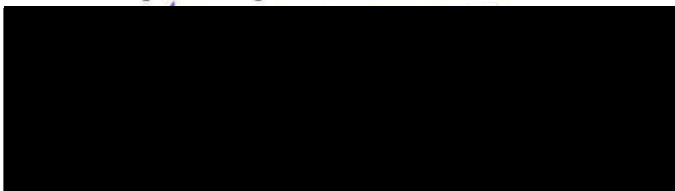
Bank Name:





New Century Mortgage Corp.

Very truly yours,

NC Capital Corp  


Seller: **NC Capital Corp**  
Investor (Buyer) **Citigroup Global Markets Inc.**  
Close Date: **8/29/2006**

FINAL POPULATION				
loan_id	borr1_last_name	loan_amount	Warehouse Lender	Alt_Loan ID
1007527330		\$ 167,350.00	New Century Bi-Party	
1007770236		\$ 155,000.00	New Century Bi-Party	
1007823607		\$ 228,600.00	New Century Bi-Party	
1008569480		\$ 69,000.00	New Century Bi-Party	
1008661021		\$ 259,200.00	New Century Bi-Party	
<b>5</b>		<b>\$ 879,150.00</b>		

**Deutsche Bank**1761 East St. Andrew Place  
Santa Ana, CA 92705-4934

Tel: 714 247 6000

Fax: 714 247 6009

August 29, 2006

## TRUST RECEIPT AND CERTIFICATION

## CITIGROUP GLOBAL MARKETS REALTY CORP.

Re: Two Party Custodial Agreement, dated as of November 6, 2002, between New Century Mortgage Corporation, as the Owner, and Deutsche Bank National Trust Company, as the Custodian (the "Custodial Agreement")

Ladies and Gentlemen:

In accordance with the provisions of Section 3 of the above referenced Custodial Agreement, the undersigned, as the Custodian, hereby certifies that as to each Mortgage Loan listed on the Mortgage Loan Schedule (other than any Mortgage Loan paid in full or any Mortgage Loan listed on the attachment hereto) it has reviewed the Custodial Files and has determined that (except for the exceptions, if any, set forth on the attached exception report) (i) all documents required to be delivered to it pursuant to Sections 2(a), (b), (d), (g) are in its possession; (ii) such documents have been reviewed by it and appear regular on their face and related to such Mortgage Loan; and (iii) each Mortgage Note has been endorsed as provided in Section 2(a) of the Custodial Agreement and each Mortgage has been assigned in accordance with Section 2(b) of the Custodial Agreement. The Custodian makes no representations as to (i) the validity, legality, enforceability, recordability, sufficiency, due authorization or genuineness of any of the documents contained in each Custodial File or of any of the Mortgage Loans or (ii) the collectability, insurability, effectiveness or suitability of any such Mortgage Loan.

The Custodian hereby confirms that it is holding each such Custodial File as agent and bailee of, and custodian for the exclusive use and benefit, and subject to the sole direction, of Owner pursuant to the terms and conditions of the Custodial Agreement.

This Trust Receipt and Certification is not divisible or negotiable. However, you or an affiliate may transfer this Trust Receipt and Certification by special endorsement to no more than one other party as collateral for a loan or pursuant to a repurchase transaction. Any party that takes this Trust Receipt and Certification from you or your affiliate by special endorsement may only transfer it by a second endorsement in your or your affiliate's favor.

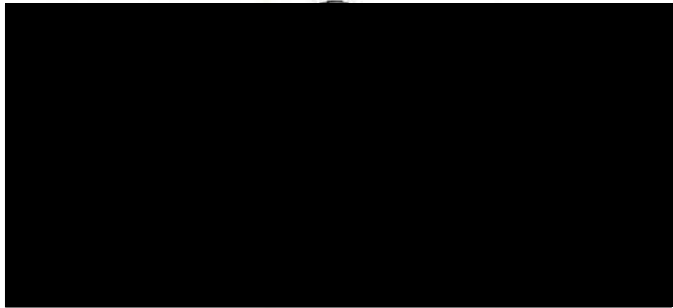
The Custodian will accept and act on written instructions with respect to the Mortgage



Loans subject hereto upon surrender of this Trust Receipt and Certification at its office at 1761 East St. Andrew Place, Santa Ana, California 92705-4934 Attention: Mortgage Custody NC025C. If this Trust Receipt and Certification has been endorsed as provided above and is held by other than you or one of your affiliates, we will accept and act on instructions from the endorsee only if the Certification of Default set forth below is executed and delivered to the Custodian.

Capitalized terms used herein shall have the meaning ascribed to them in the Custodial Agreement.

DEUTSCHE BANK NATIONAL TRUST  
COMPANY, as Custodian



Loan Number	Name	Loan Amount
072-10442876		\$386,550.00
072-10446809		\$171,000.00
075-10474025		\$495,804.00
113-10484563		\$220,000.00
115-10474577		\$380,777.00
115-10484424		\$247,400.00
116-10443081		\$372,291.00
122-10442213		\$453,000.00
122-10465147		\$504,000.00
136-10481581		\$283,960.00
142-10451329		\$307,200.00
157-10438596		\$570,000.00
170-10474558		\$70,400.00
213-10438112		\$64,000.00
220-10443299		\$141,600.00
273-10437309		\$55,800.00
273-10449707		\$197,100.00
275-10437582		\$105,000.00
393-10476228		\$138,800.00
4,507		\$949,178,991.41