

Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

24-Apr-2009 1:35:56PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
R	ABF06OP2R	03/31/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-1	00075XAA5	04/24/2009	0.66188 %	115,097,056.38	69,832.07	1,706,668.07	0.00	113,390,388.31	1,776,500.14	0.00
A-2	00075XAB3	04/24/2009	0.66188 %	101,919,516.53	61,836.95	1,369,955.88	0.00	100,549,560.65	1,431,792.83	0.00
A-3-A	00075XAC1	04/24/2009	0.58188 %	14,625,888.06	7,801.30	2,588,007.54	0.00	12,037,880.52	2,595,808.84	0.00
A-3-B	00075XAD9	04/24/2009	0.63188 %	52,911,000.00	30,647.29	0.00	0.00	52,911,000.00	30,647.29	0.00
A-3-C	00075XAE7	04/24/2009	0.67188 %	96,963,000.00	59,718.54	0.00	0.00	96,963,000.00	59,718.54	0.00
A-3-D	00075XAF4	04/24/2009	0.74188 %	45,929,000.00	31,234.32	0.00	0.00	45,929,000.00	31,234.32	0.00
M-1	00075XAG2	04/24/2009	0.77188 %	49,466,000.00	35,000.00	0.00	0.00	49,466,000.00	35,000.00	0.00
M-2	00075XAH0	04/24/2009	0.81188 %	30,622,000.00	22,789.61	0.00	0.00	30,622,000.00	22,789.61	0.00
M-3	00075XAJ6	04/24/2009	0.87188 %	21,593,000.00	17,257.63	0.00	0.00	21,593,000.00	17,257.63	0.00
M-4	00075XAK3	04/24/2009	0.89188 %	19,237,000.00	15,727.34	0.00	0.00	19,237,000.00	15,727.34	0.00
M-5	00075XAL1	04/24/2009	0.92188 %	19,237,000.00	16,256.36	0.00	0.00	19,237,000.00	16,256.36	0.00
M-6	00075XAM9	04/24/2009	0.97188 %	18,687,000.00	16,648.06	0.00	0.00	18,687,000.00	16,648.06	0.00
M-7	00075XAN7	04/24/2009	1.30188 %	17,039,000.00	20,334.17	0.00	0.00	17,039,000.00	20,334.17	0.00
M-8	00075XAP2	04/24/2009	1.52188 %	10,443,000.00	14,568.58	0.00	0.00	10,443,000.00	14,568.58	0.00
M-9	00075XAQ0	04/24/2009	2.42188 %	8,794,000.00	19,523.18	0.00	3,687,219.07	5,106,780.93	19,523.18	3,687,219.07
B	00075XAR8	04/24/2009	3.02188 %	1,973,921.91	5,467.88	0.00	1,973,921.91	0.00	5,467.88	10,992,999.99
CE	ABF6OP2CE	03/31/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	ABFC06OPT2P	03/31/2009	0.00000 %	100.00	0.00	0.00	0.00	100.00	0.00	0.00
R-X	ABFC06OPT2R	03/31/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals				624,537,482.88	444,643.28	5,664,631.49	5,661,140.98	613,211,710.41	6,109,274.77	14,680,219.06

This report has been compiled from information provided to Wells Fargo Bank, N.A. by various third parties, which may include the Servicer, Master Servicer, Special Servicer and others. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of information received from these third parties and assumes no duty to do so. Wells Fargo Bank, N.A. expressly disclaims any responsibility for the accuracy or completeness of information furnished by third parties.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
A-1	232,459,000.00	115,097,056.38	0.00	1,706,668.07	0.00	0.00	1,706,668.07	113,390,388.31	0.48778661	1,706,668.07
A-2	232,465,000.00	101,919,516.53	0.00	1,369,955.88	0.00	0.00	1,369,955.88	100,549,560.65	0.43253634	1,369,955.88
A-3-A	205,493,000.00	14,625,888.06	0.00	2,588,007.54	0.00	0.00	2,588,007.54	12,037,880.52	0.05858049	2,588,007.54
A-3-B	52,911,000.00	52,911,000.00	0.00	0.00	0.00	0.00	0.00	52,911,000.00	1.00000000	0.00
A-3-C	96,963,000.00	96,963,000.00	0.00	0.00	0.00	0.00	0.00	96,963,000.00	1.00000000	0.00
A-3-D	45,929,000.00	45,929,000.00	0.00	0.00	0.00	0.00	0.00	45,929,000.00	1.00000000	0.00
M-1	49,466,000.00	49,466,000.00	0.00	0.00	0.00	0.00	0.00	49,466,000.00	1.00000000	0.00
M-2	30,622,000.00	30,622,000.00	0.00	0.00	0.00	0.00	0.00	30,622,000.00	1.00000000	0.00
M-3	21,593,000.00	21,593,000.00	0.00	0.00	0.00	0.00	0.00	21,593,000.00	1.00000000	0.00
M-4	19,237,000.00	19,237,000.00	0.00	0.00	0.00	0.00	0.00	19,237,000.00	1.00000000	0.00
M-5	19,237,000.00	19,237,000.00	0.00	0.00	0.00	0.00	0.00	19,237,000.00	1.00000000	0.00
M-6	18,687,000.00	18,687,000.00	0.00	0.00	0.00	0.00	0.00	18,687,000.00	1.00000000	0.00
M-7	17,039,000.00	17,039,000.00	0.00	0.00	0.00	0.00	0.00	17,039,000.00	1.00000000	0.00
M-8	10,443,000.00	10,443,000.00	0.00	0.00	0.00	0.00	0.00	10,443,000.00	1.00000000	0.00
M-9	8,794,000.00	8,794,000.00	0.00	0.00	0.00	3,687,219.07	3,687,219.07	5,106,780.93	0.58071195	0.00
B	10,993,000.00	1,973,921.91	0.00	0.00	0.00	1,973,921.91	1,973,921.91	0.00	0.00000000	0.00
CE	26,932,982.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
P	100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00	1.00000000	0.00
R-X	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	1,099,264,082.00	624,537,482.88	0.00	5,664,631.49	0.00	5,661,140.98	11,325,772.47	613,211,710.41	0.55783839	5,664,631.49

NOTE: Accretion amount also includes Net Negative Amortization, if applicable.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
R	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
A-1	232,459,000.00	495.12841568	0.00000000	7.34180251	0.00000000	0.00000000	7.34180251	487.78661317	0.48778661	7.34180251
A-2	232,465,000.00	438.42951210	0.00000000	5.89317050	0.00000000	0.00000000	5.89317050	432.53634160	0.43253634	5.89317050
A-3-A	205,493,000.00	71.17462911	0.00000000	12.59413965	0.00000000	0.00000000	12.59413965	58.58048946	0.05858049	12.59413965
A-3-B	52,911,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-3-C	96,963,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-3-D	45,929,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-1	49,466,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2	30,622,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-3	21,593,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-4	19,237,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-5	19,237,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-6	18,687,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-7	17,039,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-8	10,443,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-9	8,794,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	419.28804526	419.28804526	580.71195474	0.58071195	0.00000000
B	10,993,000.00	179.56171291	0.00000000	0.00000000	0.00000000	179.56171291	179.56171291	0.00000000	0.00000000	0.00000000
CE	26,932,982.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
P	100.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
R-X	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

NOTE: Accretion amount also includes Net Negative Amortization, if applicable.

NOTE: All classes per \$1,000 denomination.

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
R	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-1	03/25/09 - 04/26/09	33	0.66188 %	115,097,056.38	69,832.07	0.00	0.00	0.00	69,832.07	0.00	113,390,388.31
A-2	03/25/09 - 04/26/09	33	0.66188 %	101,919,516.53	61,836.95	0.00	0.00	0.00	61,836.95	0.00	100,549,560.65
A-3-A	03/25/09 - 04/26/09	33	0.58188 %	14,625,888.06	7,801.30	0.00	0.00	0.00	7,801.30	0.00	12,037,880.52
A-3-B	03/25/09 - 04/26/09	33	0.63188 %	52,911,000.00	30,647.29	0.00	0.00	0.00	30,647.29	0.00	52,911,000.00
A-3-C	03/25/09 - 04/26/09	33	0.67188 %	96,963,000.00	59,718.54	0.00	0.00	0.00	59,718.54	0.00	96,963,000.00
A-3-D	03/25/09 - 04/26/09	33	0.74188 %	45,929,000.00	31,234.32	0.00	0.00	0.00	31,234.32	0.00	45,929,000.00
M-1	03/25/09 - 04/26/09	33	0.77188 %	49,466,000.00	35,000.00	0.00	0.00	0.00	35,000.00	0.00	49,466,000.00
M-2	03/25/09 - 04/26/09	33	0.81188 %	30,622,000.00	22,789.61	0.00	0.00	0.00	22,789.61	0.00	30,622,000.00
M-3	03/25/09 - 04/26/09	33	0.87188 %	21,593,000.00	17,257.63	0.00	0.00	0.00	17,257.63	0.00	21,593,000.00
M-4	03/25/09 - 04/26/09	33	0.89188 %	19,237,000.00	15,727.34	0.00	0.00	0.00	15,727.34	0.00	19,237,000.00
M-5	03/25/09 - 04/26/09	33	0.92188 %	19,237,000.00	16,256.36	0.00	0.00	0.00	16,256.36	0.00	19,237,000.00
M-6	03/25/09 - 04/26/09	33	0.97188 %	18,687,000.00	16,648.06	0.00	0.00	0.00	16,648.06	0.00	18,687,000.00
M-7	03/25/09 - 04/26/09	33	1.30188 %	17,039,000.00	20,334.17	0.00	0.00	0.00	20,334.17	0.00	17,039,000.00
M-8	03/25/09 - 04/26/09	33	1.52188 %	10,443,000.00	14,568.58	0.00	0.00	0.00	14,568.58	0.00	10,443,000.00
M-9	03/25/09 - 04/26/09	33	2.42188 %	8,794,000.00	19,523.18	0.00	0.00	0.00	19,523.18	0.00	5,106,780.93
B	03/25/09 - 04/26/09	33	3.02188 %	1,973,921.91	5,467.88	0.00	0.00	0.00	5,467.88	0.00	0.00
CE	N/A	N/A	0.00000 %	624,537,382.89	0.00	0.00	0.00	0.00	0.00	0.00	613,211,610.41
P	N/A	N/A	0.00000 %	100.00	0.00	0.00	0.00	0.00	0.00	0.00	100.00
R-X	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals					444,643.28	0.00	0.00	0.00	444,643.28	0.00	

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
R	0.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
A-1	232,459,000.00	0.66188 %	495.12841568	0.30040596	0.00000000	0.00000000	0.00000000	0.30040596	0.00000000	487.78661317
A-2	232,465,000.00	0.66188 %	438.42951210	0.26600542	0.00000000	0.00000000	0.00000000	0.26600542	0.00000000	432.53634160
A-3-A	205,493,000.00	0.58188 %	71.17462911	0.03796382	0.00000000	0.00000000	0.00000000	0.03796382	0.00000000	58.58048946
A-3-B	52,911,000.00	0.63188 %	1000.00000000	0.57922341	0.00000000	0.00000000	0.00000000	0.57922341	0.00000000	1000.00000000
A-3-C	96,963,000.00	0.67188 %	1000.00000000	0.61588998	0.00000000	0.00000000	0.00000000	0.61588998	0.00000000	1000.00000000
A-3-D	45,929,000.00	0.74188 %	1000.00000000	0.68005661	0.00000000	0.00000000	0.00000000	0.68005661	0.00000000	1000.00000000
M-1	49,466,000.00	0.77188 %	1000.00000000	0.70755671	0.00000000	0.00000000	0.00000000	0.70755671	0.00000000	1000.00000000
M-2	30,622,000.00	0.81188 %	1000.00000000	0.74422343	0.00000000	0.00000000	0.00000000	0.74422343	0.00000000	1000.00000000
M-3	21,593,000.00	0.87188 %	1000.00000000	0.79922336	0.00000000	0.00000000	0.00000000	0.79922336	0.00000000	1000.00000000
M-4	19,237,000.00	0.89188 %	1000.00000000	0.81755679	0.00000000	0.00000000	0.00000000	0.81755679	0.00000000	1000.00000000
M-5	19,237,000.00	0.92188 %	1000.00000000	0.84505692	0.00000000	0.00000000	0.00000000	0.84505692	0.00000000	1000.00000000
M-6	18,687,000.00	0.97188 %	1000.00000000	0.89088992	0.00000000	0.00000000	0.00000000	0.89088992	0.00000000	1000.00000000
M-7	17,039,000.00	1.30188 %	1000.00000000	1.19338987	0.00000000	0.00000000	0.00000000	1.19338987	0.00000000	1000.00000000
M-8	10,443,000.00	1.52188 %	1000.00000000	1.39505698	0.00000000	0.00000000	0.00000000	1.39505698	0.00000000	1000.00000000
M-9	8,794,000.00	2.42188 %	1000.00000000	2.22005686	0.00000000	0.00000000	0.00000000	2.22005686	0.00000000	580.71195474
B	10,993,000.00	3.02188 %	179.56171291	0.49739653	0.00000000	0.00000000	0.00000000	0.49739653	0.00000000	0.00000000
CE	26,932,982.00	0.00000 %	23188.57165129	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	22768.05481138
P	100.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
R-X	0.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	15,295,189.70
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Servicer Advances	1,961,816.81
Gains & Subsequent Recoveries (Realized Losses)	(8,201,149.75)
Prepayment Penalties	0.00
Swap/Cap Payments	0.00
Total Deposits	9,055,856.76
Withdrawals	
Swap Payments	464,703.59
Reserve Funds and Credit Enhancements	0.00
Reimbursement for Servicer Advances	2,155,601.45
Total Administration Fees	326,276.95
Payment of Interest and Principal	6,109,274.77
Total Withdrawals (Pool Distribution Amount)	9,055,856.76
Ending Balance	0.00

Servicer Advances are calculated as delinquent scheduled principal and interest.

NOTE: Please see Additional Reporting Page for information related to SWAP and CAP payments.

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	318,470.24
Credit Risk Manager Fee - Clayton Fixed Income Svcs Inc	7,806.71
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	326,276.95

*Servicer Payees include: AMERICAN HOME MORTGAGE SERVICING, INC.

Reserve and Guaranty Funds				
Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
Cap Carryover Reserve Account	0.00	0.00	0.00	0.00
Swap Account - Bank of America	0.00	464,703.58	464,703.58	0.00
Hedge Funds				
Account Name		Funds In (A)	Funds Out (B)	Net Amount (A - B)
Bank Of America Interest Rate Swap Agreement		59,435.33	524,138.92	(464,703.59)

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Collateral Statement

Group	Loan Group 1	Loan Group 1	Loan Group 2	Loan Group 2	Loan Group 3	Loan Group 3
Collateral Description	Fixed 15/30 & ARM	Fixed 15/30 & ARM	Fixed 15/30 & ARM	Fixed 15/30 & ARM	Fixed 15/30 & ARM	Fixed 15/30 & ARM
Weighted Average Coupon Rate	7.948203	7.198520	7.725076	7.237752	7.389940	7.175782
Weighted Average Net Rate	7.345872	6.594038	7.107278	6.636994	6.748187	6.561662
Weighted Average Pass-Through Rate	7.330872	6.579038	7.092278	6.621994	6.733127	6.546662
Weighted Average Remaining Term	322	329	323	329	325	329
Principal and Interest Constant	167,638.14	941,912.22	168,010.59	872,149.19	503,894.83	1,466,361.96
Beginning Loan Count	173	762	180	684	240	730
Loans Paid in Full	3	13	3	12	3	18
Ending Loan Count	170	749	177	672	237	712
Beginning Scheduled Balance	23,266,616.83	145,016,792.28	23,572,701.09	132,868,772.36	71,799,530.43	228,012,969.90
Ending Scheduled Balance	22,967,097.58	142,555,533.74	23,383,584.70	130,472,612.02	71,702,645.67	222,130,136.70
Actual Ending Collateral Balance	23,010,633.84	142,751,554.31	23,418,635.09	130,773,596.20	71,893,098.32	222,641,650.92
Scheduled Principal	13,531.64	71,990.33	16,259.83	70,756.46	61,733.00	102,885.82
Unscheduled Principal	285,987.61	2,389,268.21	172,856.56	2,325,403.88	35,151.76	5,779,947.38
Negative Amortized Principal	0.00	0.00	0.00	0.00	0.00	0.00
Scheduled Interest	154,106.50	869,921.89	151,750.76	801,392.73	442,161.83	1,363,476.14
Servicing Fees	11,678.50	73,050.07	12,135.97	66,518.36	38,397.95	116,689.39
Master Servicing Fees	0.00	0.00	0.00	0.00	0.00	0.00
Trustee Fee	0.00	0.00	0.00	0.00	0.00	0.00
FRY Amount	0.00	0.00	0.00	0.00	0.00	0.00
Special Hazard Fee	0.00	0.00	0.00	0.00	0.00	0.00
Other Fee	290.83	1,812.71	294.66	1,660.86	897.49	2,850.16
Pool Insurance Fee	0.00	0.00	0.00	0.00	0.00	0.00
Spread 1	0.00	0.00	0.00	0.00	0.00	0.00
Spread 2	0.00	0.00	0.00	0.00	0.00	0.00
Spread 3	0.00	0.00	0.00	0.00	0.00	0.00
Net Interest	142,137.17	795,059.11	139,320.13	733,213.51	402,866.39	1,243,936.59
Realized Loss Amount	255,325.47	1,554,660.83	73,258.58	1,735,963.63	150,908.55	4,431,032.69
Cumulative Realized Loss	3,052,549.31	18,333,630.56	1,524,145.99	17,717,694.34	6,233,561.94	33,828,609.38
Percentage of Cumulative Losses	7.9056	7.1508	3.9851	6.9005	6.1357	8.2982
Prepayment Penalty Waived Amount	0.00	0.00	0.00	0.00	0.00	0.00
Prepayment Penalty Waived Count	0	0	0	0	0	0
Prepayment Penalty Paid Amount	0.00	0.00	0.00	0.00	0.00	0.00
Prepayment Penalty Paid Count	0	0	0	0	0	0
Special Servicing Fee	0.00	0.00	0.00	0.00	0.00	0.00

Asset Backed Funding Corporation
 Asset-Backed Certificates
 Distribution Date: 27-Apr-2009

Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

Contact: Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 Securities Administration Services
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526
 Fax: 240-586-8675

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Collateral Statement

Group	Total
Collateral Description	Fixed & Mixed ARM
Weighted Average Coupon Rate	7.268375
Weighted Average Net Rate	6.656459
Weighted Average Pass-Through Rate	6.641459
Weighted Average Remaining Term	328
Principal and Interest Constant	4,119,966.93
Beginning Loan Count	2,769
Loans Paid in Full	52
Ending Loan Count	2,717
Beginning Scheduled Balance	624,537,382.89
Ending Scheduled Balance	613,211,610.41
Actual Ending Collateral Balance	614,489,168.68
Scheduled Principal	337,157.08
Unscheduled Principal	10,988,615.40
Negative Amortized Principal	0.00
Scheduled Interest	3,782,809.85
Servicing Fees	318,470.24
Master Servicing Fees	0.00
Trustee Fee	0.00
FRY Amount	0.00
Special Hazard Fee	0.00
Other Fee	7,806.71
Pool Insurance Fee	0.00
Spread 1	0.00
Spread 2	0.00
Spread 3	0.00
Net Interest	3,456,532.90
Realized Loss Amount	8,201,149.75
Cumulative Realized Loss	80,690,191.52
Percentage of Cumulative Losses	7.3404
Prepayment Penalty Waived Amount	0.00
Prepayment Penalty Waived Count	0
Prepayment Penalty Paid Amount	0.00
Prepayment Penalty Paid Count	0
Special Servicing Fee	0.00

Asset Backed Funding Corporation
 Asset-Backed Certificates
 Distribution Date: 27-Apr-2009

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Additional Reporting - Deal Level

Cash Reporting	
Excess Cash	0.00
Swap Payment In	59,435.33
Swap Payment Out	524,138.92
Informational Reporting	
One-Month LIBOR	0.521880%
Rolling 3 Month Delinquency Average	36.471818%
Structural Reporting	
Extra Principal Distribution	0.00
Overcollateralization Increase Amount	0.00
Overcollateralization Amount	0.00
Overcollateralization Deficiency Amount	26,932,982.03
Overcollateralization Release Amount	0.00
Targeted Overcollateralization Amount	26,932,982.03
Trigger Event Reporting	
Optional Termination Date	NO
Stepdown Date	NO
Delinquency Trigger	
Trigger Result	Fail
Threshold Value	12.129987%
Calculated Value	36.471818%
Cumulative Loss Trigger	
Trigger Result	Fail
Threshold Value	2.125000%
Calculated Value	7.288829%
Step Up Trigger	
Trigger Result	Fail

Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

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Delinquency Status - OTS Delinquency Calculation Method

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance	
			0-29 Days	10	2,465,592.37	0-29 Days	2	669,418.92	0-29 Days	0	0.00	0-29 Days	12	3,135,011.29
30 Days	169	40,040,800.57	30 Days	2	136,432.36	30 Days	0	0.00	30 Days	0	0.00	30 Days	171	40,177,232.93
60 Days	72	19,320,721.43	60 Days	6	972,063.90	60 Days	29	7,518,243.87	60 Days	0	0.00	60 Days	107	27,811,029.20
90 Days	43	9,986,134.34	90 Days	11	1,821,285.09	90 Days	34	8,337,881.63	90 Days	0	0.00	90 Days	88	20,145,301.06
120 Days	36	9,584,127.56	120 Days	8	1,148,568.76	120 Days	35	8,661,457.63	120 Days	2	170,526.99	120 Days	81	19,564,680.94
150 Days	27	5,792,311.33	150 Days	7	1,070,435.18	150 Days	30	7,961,276.23	150 Days	3	466,420.05	150 Days	67	15,290,442.79
180+ Days	45	12,178,916.50	180+ Days	59	11,502,766.21	180+ Days	282	76,374,436.26	180+ Days	157	41,170,846.56	180+ Days	543	141,226,965.53
	392	96,903,011.73		103	19,117,143.87		412	109,522,714.54		162	41,807,793.60		1,069	267,350,663.74
No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance	
			0-29 Days	0.368053 %	0.401243 %	0-29 Days	0.073611 %	0.108939 %	0-29 Days	0.000000 %	0.000000 %	0-29 Days	0.441664 %	0.510182 %
30 Days	6.220096 %	6.516112 %	30 Days	0.073611 %	0.022203 %	30 Days	0.000000 %	0.000000 %	30 Days	0.000000 %	0.000000 %	30 Days	6.293706 %	6.538314 %
60 Days	2.649982 %	3.144192 %	60 Days	0.220832 %	0.158191 %	60 Days	1.067354 %	1.223495 %	60 Days	0.000000 %	0.000000 %	60 Days	3.938167 %	4.525878 %
90 Days	1.582628 %	1.625112 %	90 Days	0.404858 %	0.296390 %	90 Days	1.251380 %	1.356880 %	90 Days	0.000000 %	0.000000 %	90 Days	3.238866 %	3.278382 %
120 Days	1.324991 %	1.559690 %	120 Days	0.294442 %	0.186914 %	120 Days	1.288185 %	1.409538 %	120 Days	0.073611 %	0.027751 %	120 Days	2.981229 %	3.183894 %
150 Days	0.993743 %	0.942622 %	150 Days	0.257637 %	0.174199 %	150 Days	1.104159 %	1.295593 %	150 Days	0.110416 %	0.075904 %	150 Days	2.465955 %	2.488318 %
180+ Days	1.656238 %	1.981958 %	180+ Days	2.171513 %	1.871923 %	180+ Days	10.379095 %	12.428931 %	180+ Days	5.778432 %	6.700012 %	180+ Days	19.985278 %	22.982824 %
	14.427678 %	15.769686 %		3.790946 %	3.111063 %		15.163784 %	17.823376 %		5.962459 %	6.803666 %		39.344866 %	43.507791 %

Please refer to CTSLink.com for a list of delinquency code descriptions.

Current Period Class A Insufficient Funds 0.00 Principal Balance of Contaminated Properties 0.00 Periodic Advance 1,961,816.81

Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

Contact: Customer Service - CTSLink
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 8480 Stagecoach Circle
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Delinquency Status By Group

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 1 - OTS														
No of Loans		Actual Bal	No of Loans		Actual Balance	No of Loans		Actual Balance	No of Loans		Actual Balance	No of Loans		Actual Balance
30 Days	10	1,456,334.52	0-29 Days	1	113,094.84	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	1	113,094.84
60 Days	4	485,793.46	30 Days	0	0.00	30 Days	0	0.00	30 Days	0	0.00	30 Days	10	1,456,334.52
90 Days	4	847,979.07	60 Days	0	0.00	60 Days	0	0.00	60 Days	0	0.00	60 Days	4	485,793.46
120 Days	0	0.00	90 Days	2	67,370.34	90 Days	2	608,669.31	90 Days	0	0.00	90 Days	8	1,524,018.72
150 Days	1	277,727.47	120 Days	0	0.00	120 Days	0	0.00	120 Days	1	81,721.80	120 Days	1	81,721.80
180+ Days	1	90,891.53	150 Days	1	61,490.84	150 Days	2	296,644.42	150 Days	0	0.00	150 Days	4	635,862.73
			180+ Days	4	291,525.78	180+ Days	12	2,024,363.87	180+ Days	5	785,496.91	180+ Days	22	3,192,278.09
	20	3,158,726.05		8	533,481.80		16	2,929,677.60		6	867,218.71		50	7,489,104.16
30 Days	5.882353%	6.328963%	0-29 Days	0.588235%	0.491489%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.588235%	0.491489%
60 Days	2.352941%	2.111169%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	5.882353%	6.328963%
90 Days	2.352941%	3.685162%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	2.352941%	2.111169%
120 Days	0.000000%	0.000000%	90 Days	1.176471%	0.292779%	90 Days	1.176471%	2.645165%	90 Days	0.000000%	0.000000%	90 Days	4.705882%	6.623106%
150 Days	0.588235%	1.206953%	120 Days	0.000000%	0.000000%	120 Days	0.000000%	0.000000%	120 Days	0.588235%	0.355148%	120 Days	0.588235%	0.355148%
180+ Days	0.588235%	0.394998%	150 Days	0.588235%	0.267228%	150 Days	1.176471%	1.289162%	150 Days	0.000000%	0.000000%	150 Days	2.352941%	2.763343%
	11.764706%	13.727245%	180+ Days	2.352941%	1.266918%	180+ Days	7.058824%	8.797515%	180+ Days	2.941176%	3.413626%	180+ Days	12.941176%	13.873056%
				4.705882%	2.318414%		9.411765%	12.731842%		3.529412%	3.768774%		29.411765%	32.546275%

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 1 - OTS														
No of Loans		Actual Bal	No of Loans		Actual Balance	No of Loans		Actual Balance	No of Loans		Actual Balance	No of Loans		Actual Balance
30 Days	44	7,529,336.20	0-29 Days	2	556,981.13	0-29 Days	1	172,196.84	0-29 Days	0	0.00	0-29 Days	3	729,177.97
60 Days	19	3,921,748.09	30 Days	0	0.00	30 Days	0	0.00	30 Days	0	0.00	30 Days	44	7,529,336.20
90 Days	14	3,008,395.39	60 Days	2	325,964.96	60 Days	9	2,135,210.49	60 Days	0	0.00	60 Days	30	6,382,923.54
120 Days	9	2,185,871.94	90 Days	3	917,651.13	90 Days	14	2,476,870.41	90 Days	0	0.00	90 Days	31	6,402,916.93
150 Days	8	1,664,563.78	120 Days	4	632,742.74	120 Days	8	1,840,118.32	120 Days	0	0.00	120 Days	21	4,658,733.00
180+ Days	15	3,051,876.65	150 Days	3	296,818.22	150 Days	5	1,137,004.36	150 Days	0	0.00	150 Days	16	3,098,386.36
			180+ Days	19	3,408,796.35	180+ Days	92	19,538,348.78	180+ Days	48	9,839,443.99	180+ Days	174	35,838,465.77
	109	21,361,792.05		33	6,138,954.53		129	27,299,749.20		48	9,839,443.99		319	64,639,939.77
30 Days	5.874499%	5.274434%	0-29 Days	0.267023%	0.390175%	0-29 Days	0.133511%	0.120627%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.400534%	0.510802%
60 Days	2.536716%	2.747254%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	5.874499%	5.274434%
90 Days	1.869159%	2.107434%	60 Days	0.267023%	0.228344%	60 Days	1.201602%	1.495753%	60 Days	0.000000%	0.000000%	60 Days	4.005340%	4.471351%
120 Days	1.201602%	1.531242%	90 Days	0.400534%	0.642831%	90 Days	1.869159%	1.735092%	90 Days	0.000000%	0.000000%	90 Days	4.138852%	4.485357%
150 Days	1.068091%	1.166057%	120 Days	0.534045%	0.443248%	120 Days	1.068091%	1.289036%	120 Days	0.000000%	0.000000%	120 Days	2.803738%	3.263525%
180+ Days	2.002670%	2.137894%	150 Days	0.400534%	0.207926%	150 Days	0.667557%	0.796492%	150 Days	0.000000%	0.000000%	150 Days	2.136182%	2.170475%
	14.552737%	14.964315%	180+ Days	2.536716%	2.387922%	180+ Days	12.283044%	13.686960%	180+ Days	6.408545%	6.892705%	180+ Days	23.230975%	25.105482%
				4.405874%	4.300447%		17.222964%	19.123959%		6.408545%	6.892705%		42.590120%	45.281426%

Please refer to CTSLink.com for a list of delinquency code descriptions.

Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

Contact: Customer Service - CTSLink
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Delinquency Status By Group

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 2 - OTS														
No of Loans	Actual Bal		No of Loans	Actual Balance		No of Loans	Actual Balance		No of Loans	Actual Balance		No of Loans	Actual Balance	
30 Days	7	1,095,500.57	0-29 Days	1	236,571.80	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	1	236,571.80
60 Days	4	153,827.69	30 Days	0	0.00	30 Days	0	0.00	30 Days	0	0.00	30 Days	7	1,095,500.57
90 Days	4	312,695.28	60 Days	0	0.00	60 Days	0	0.00	60 Days	0	0.00	60 Days	4	153,827.69
120 Days	3	330,638.88	90 Days	2	222,235.72	90 Days	0	0.00	90 Days	0	0.00	90 Days	6	534,931.00
150 Days	4	180,802.50	120 Days	0	0.00	120 Days	2	290,233.37	120 Days	0	0.00	120 Days	5	620,872.25
180+ Days	2	41,965.44	150 Days	0	0.00	150 Days	1	213,386.64	150 Days	0	0.00	150 Days	5	394,189.14
			180+ Days	3	507,942.31	180+ Days	5	978,248.82	180+ Days	4	670,437.58	180+ Days	14	2,198,594.15
	24	2,115,430.36		6	966,749.83		8	1,481,868.83		4	670,437.58		42	5,234,486.60
30 Days	3.954802%	4.677901%	0-29 Days	0.564972%	1.010186%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.564972%	1.010186%
60 Days	2.259887%	0.656860%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	3.954802%	4.677901%
90 Days	2.259887%	1.335241%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	2.259887%	0.656860%
120 Days	1.694915%	1.411862%	90 Days	1.129944%	0.948970%	90 Days	0.000000%	0.000000%	90 Days	0.000000%	0.000000%	90 Days	3.389831%	2.284211%
150 Days	2.259887%	0.772045%	120 Days	0.000000%	0.000000%	120 Days	1.129944%	1.239327%	120 Days	0.000000%	0.000000%	120 Days	2.824859%	2.651189%
180+ Days	1.129944%	0.179197%	150 Days	0.000000%	0.000000%	150 Days	0.564972%	0.911183%	150 Days	0.000000%	0.000000%	150 Days	2.824859%	1.683228%
	13.559322%	9.033107%	180+ Days	1.694915%	2.168966%	180+ Days	2.824859%	4.177224%	180+ Days	2.259887%	2.862838%	180+ Days	7.909605%	9.388225%
				3.389831%	4.128122%		4.519774%	6.327734%		2.259887%	2.862838%		23.728814%	22.351801%

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 2 - OTS														
No of Loans	Actual Bal		No of Loans	Actual Balance		No of Loans	Actual Balance		No of Loans	Actual Balance		No of Loans	Actual Balance	
30 Days	44	7,938,808.51	0-29 Days	2	652,027.24	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	2	652,027.24
60 Days	22	5,055,215.85	30 Days	1	105,344.26	30 Days	0	0.00	30 Days	0	0.00	30 Days	45	8,044,152.77
90 Days	7	1,778,922.92	60 Days	2	291,350.66	60 Days	9	2,093,688.32	60 Days	0	0.00	60 Days	33	7,440,254.83
120 Days	6	1,846,024.02	90 Days	0	0.00	90 Days	8	1,064,098.49	90 Days	0	0.00	90 Days	15	2,843,021.41
150 Days	7	1,372,933.83	120 Days	2	379,960.10	120 Days	9	1,679,209.88	120 Days	1	88,805.19	120 Days	18	3,993,999.19
180+ Days	12	2,740,313.61	150 Days	0	0.00	150 Days	5	928,594.37	150 Days	0	0.00	150 Days	12	2,301,528.20
	98	20,732,218.74	180+ Days	13	2,050,573.52	180+ Days	63	13,193,663.40	180+ Days	52	10,543,549.62	180+ Days	140	28,528,100.15
				20	3,479,255.78		94	18,959,254.46		53	10,632,354.81		265	53,803,083.79
30 Days	6.547619%	6.070651%	0-29 Days	0.297619%	0.498592%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.297619%	0.498592%
60 Days	3.273810%	3.865624%	30 Days	0.148810%	0.080555%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	6.696429%	6.151206%
90 Days	1.041667%	1.360307%	60 Days	0.297619%	0.222790%	60 Days	1.339286%	1.601002%	60 Days	0.000000%	0.000000%	60 Days	4.910714%	5.689417%
120 Days	0.892857%	1.411618%	90 Days	0.000000%	0.000000%	90 Days	1.190476%	0.813695%	90 Days	0.000000%	0.000000%	90 Days	2.232143%	2.174003%
150 Days	1.041667%	1.049856%	120 Days	0.297619%	0.290548%	120 Days	1.339286%	1.284059%	120 Days	0.148810%	0.067908%	120 Days	2.678571%	3.054133%
180+ Days	1.785714%	2.095464%	150 Days	0.000000%	0.000000%	150 Days	0.744048%	0.710078%	150 Days	0.000000%	0.000000%	150 Days	1.785714%	1.759933%
	14.583333%	15.853520%	180+ Days	1.934524%	1.568033%	180+ Days	9.375000%	10.088935%	180+ Days	7.738095%	8.062445%	180+ Days	20.833333%	21.814878%
				2.976190%	2.660519%		13.988095%	14.497769%		7.886905%	8.130353%		39.434524%	41.142161%

Please refer to CTSLink.com for a list of delinquency code descriptions.

Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

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Delinquency Status By Group

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 3 - OTS			No of		Actual	No of		Actual	No of		Actual	No of		Actual
No of Loans	Actual Bal		Loans	Balance		Loans	Balance		Loans	Balance		Loans	Balance	
			0-29 Days	0	0.00	0-29 Days	1	497,222.08	0-29 Days	0	0.00	0-29 Days	1	497,222.08
30 Days	21	5,863,907.21	30 Days	1	31,088.10	30 Days	0	0.00	30 Days	0	0.00	30 Days	22	5,894,995.31
60 Days	4	1,147,673.22	60 Days	0	0.00	60 Days	2	794,721.83	60 Days	0	0.00	60 Days	6	1,942,395.05
90 Days	3	747,859.07	90 Days	1	16,851.23	90 Days	1	452,895.79	90 Days	0	0.00	90 Days	5	1,217,606.09
120 Days	6	1,274,653.78	120 Days	1	27,457.55	120 Days	2	872,396.60	120 Days	0	0.00	120 Days	9	2,174,507.93
150 Days	2	475,454.27	150 Days	0	0.00	150 Days	2	827,921.83	150 Days	0	0.00	150 Days	4	1,303,376.10
180+ Days	2	610,074.86	180+ Days	4	1,829,807.42	180+ Days	13	4,990,307.79	180+ Days	5	2,511,695.89	180+ Days	24	9,941,885.96
	38	10,119,622.41		7	1,905,204.30		21	8,435,465.92		5	2,511,695.89		71	22,971,988.52
			0-29 Days	0.000000%	0.000000%	0-29 Days	0.421941%	0.691613%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.421941%	0.691613%
30 Days	8.860759%	8.156426%	30 Days	0.421941%	0.043242%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	9.282700%	8.199668%
60 Days	1.687764%	1.596361%	60 Days	0.000000%	0.000000%	60 Days	0.843882%	1.105422%	60 Days	0.000000%	0.000000%	60 Days	2.531646%	2.701782%
90 Days	1.265823%	1.040238%	90 Days	0.421941%	0.023439%	90 Days	0.421941%	0.629957%	90 Days	0.000000%	0.000000%	90 Days	2.109705%	1.693634%
120 Days	2.531646%	1.772985%	120 Days	0.421941%	0.038192%	120 Days	0.843882%	1.213464%	120 Days	0.000000%	0.000000%	120 Days	3.797468%	3.024641%
150 Days	0.843882%	0.661335%	150 Days	0.000000%	0.000000%	150 Days	0.843882%	1.151601%	150 Days	0.000000%	0.000000%	150 Days	1.687764%	1.812936%
180+ Days	0.843882%	0.848586%	180+ Days	1.687764%	2.545178%	180+ Days	5.485232%	6.941289%	180+ Days	2.109705%	3.493654%	180+ Days	10.126582%	13.828707%
	16.033755%	14.075930%		2.953586%	2.650052%		8.860759%	11.733346%		2.109705%	3.493654%		29.957806%	31.952982%

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 3 - OTS			No of		Actual	No of		Actual	No of		Actual	No of		Actual
No of Loans	Actual Bal		Loans	Balance		Loans	Balance		Loans	Balance		Loans	Balance	
			0-29 Days	4	906,917.36	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	4	906,917.36
30 Days	43	16,156,913.56	30 Days	0	0.00	30 Days	0	0.00	30 Days	0	0.00	30 Days	43	16,156,913.56
60 Days	19	8,556,463.12	60 Days	2	354,748.28	60 Days	9	2,494,623.23	60 Days	0	0.00	60 Days	30	11,405,834.63
90 Days	11	3,290,282.61	90 Days	3	597,176.67	90 Days	9	3,735,347.63	90 Days	0	0.00	90 Days	23	7,622,806.91
120 Days	12	3,946,938.94	120 Days	1	108,408.37	120 Days	14	3,979,499.46	120 Days	0	0.00	120 Days	27	8,034,846.77
150 Days	5	1,820,829.48	150 Days	3	712,126.12	150 Days	15	4,557,724.61	150 Days	3	466,420.05	150 Days	26	7,557,100.26
180+ Days	13	5,643,794.41	180+ Days	16	3,414,120.83	180+ Days	97	35,649,503.60	180+ Days	43	16,820,222.57	180+ Days	169	61,527,641.41
	103	39,415,222.12		29	6,093,497.63		144	50,416,698.53		46	17,286,642.62		322	113,212,060.90
			0-29 Days	0.561798%	0.407344%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.561798%	0.407344%
30 Days	6.039326%	7.256914%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	6.039326%	7.256914%
60 Days	2.668539%	3.843155%	60 Days	0.280899%	0.159336%	60 Days	1.264045%	1.120466%	60 Days	0.000000%	0.000000%	60 Days	4.213483%	5.122956%
90 Days	1.544944%	1.477838%	90 Days	0.421348%	0.268223%	90 Days	1.264045%	1.677740%	90 Days	0.000000%	0.000000%	90 Days	3.230337%	3.423801%
120 Days	1.685393%	1.772777%	120 Days	0.140449%	0.048692%	120 Days	1.966292%	1.787401%	120 Days	0.000000%	0.000000%	120 Days	3.792135%	3.608870%
150 Days	0.702247%	0.817830%	150 Days	0.421348%	0.319853%	150 Days	2.106742%	2.047112%	150 Days	0.421348%	0.209494%	150 Days	3.651685%	3.394289%
180+ Days	1.825843%	2.534923%	180+ Days	2.247191%	1.533460%	180+ Days	13.623596%	16.012055%	180+ Days	6.039326%	7.554841%	180+ Days	23.735955%	27.635279%
	14.466292%	17.703436%		4.073034%	2.736908%		20.224719%	22.644774%		6.460674%	7.764335%		45.224719%	50.849453%

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Series 2006-OPT2

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180+ Delinquency Summary

Days Delinquent	Summary			Loan Group 1			Loan Group 1		
	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)
180 - 209	49	14,222,898.97	2.315	2	137,381.51	0.597	12	3,033,709.17	2.125
210 - 239	47	11,797,904.06	1.920	0	0.00	0.000	15	3,054,071.10	2.139
240 - 269	49	9,550,354.32	1.554	2	242,419.09	1.054	21	3,554,515.26	2.490
270 - 299	39	9,428,957.64	1.534	1	210,676.25	0.916	13	3,024,236.87	2.119
300 - 329	31	7,326,469.56	1.192	4	935,860.27	4.067	5	1,106,344.44	0.775
330 - 359	38	9,904,071.68	1.612	0	0.00	0.000	14	3,064,413.48	2.147
360 - 389	33	7,420,021.58	1.208	1	25,748.29	0.112	11	1,952,299.62	1.368
390 - 419	25	6,101,872.84	0.993	2	229,199.63	0.996	6	1,320,963.03	0.925
420 - 449	17	6,903,513.02	1.123	0	0.00	0.000	5	1,226,679.24	0.859
450 - 479	20	6,214,290.02	1.011	1	156,613.02	0.681	7	1,500,238.18	1.051
480 - 509	25	5,805,739.99	0.945	0	0.00	0.000	7	1,666,574.76	1.167
510 - 539	25	6,832,126.38	1.112	2	169,424.79	0.736	10	2,098,744.24	1.470
540 - 569	23	5,454,883.25	0.888	1	60,638.21	0.264	8	1,518,464.47	1.064
570 - 599	20	5,930,544.08	0.965	0	0.00	0.000	8	1,909,820.87	1.338
600 - 629	18	5,521,516.71	0.899	1	90,891.53	0.395	6	1,483,488.48	1.039
630 - 659	19	5,670,677.14	0.923	2	422,927.03	1.838	6	1,401,127.77	0.982
660 - 689	16	3,581,422.90	0.583	0	0.00	0.000	6	1,013,383.26	0.710
690 - 719	12	2,437,382.49	0.397	0	0.00	0.000	6	773,754.92	0.542
720 - 749	8	1,884,367.43	0.307	0	0.00	0.000	3	434,395.62	0.304
750 - 779	7	1,674,475.55	0.272	1	80,082.28	0.348	2	348,383.34	0.244
780 - 809	7	3,504,338.37	0.570	0	0.00	0.000	2	225,611.50	0.158
810 - 839	9	2,368,012.00	0.385	2	430,416.19	1.871	1	127,246.15	0.089
840 - 869	6	1,691,125.55	0.275	0	0.00	0.000	0	0.00	0.000
Total	543	141,226,965.53	22.983	22	3,192,278.09	13.875	174	35,838,465.77	25.105

Days Delinquent	Loan Group 2			Loan Group 2			Loan Group 3		
	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)
180 - 209	2	271,619.16	1.160	12	2,172,366.92	1.661	3	1,147,352.57	1.596
210 - 239	2	393,152.61	1.679	15	3,650,379.35	2.791	1	457,324.23	0.636
240 - 269	1	19,766.86	0.084	11	2,228,133.64	1.704	3	371,648.78	0.517
270 - 299	3	708,857.39	3.027	6	949,206.05	0.726	0	0.00	0.000
300 - 329	0	0.00	0.000	12	2,134,919.13	1.633	1	529,903.79	0.737
330 - 359	3	203,624.50	0.869	6	1,029,869.36	0.788	4	1,760,930.45	2.449
360 - 389	0	0.00	0.000	10	2,147,002.43	1.642	0	0.00	0.000
390 - 419	1	279,565.81	1.194	9	1,842,826.60	1.409	0	0.00	0.000

Asset Backed Funding Corporation
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180+ Delinquency Summary

	Loan Group 2			Loan Group 2			Loan Group 3		
	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)
420 - 449	1	196,765.15	0.840	3	549,754.81	0.420	2	1,763,063.90	2.452
450 - 479	1	125,242.67	0.535	7	1,622,693.29	1.241	1	297,134.49	0.413
480 - 509	0	0.00	0.000	7	897,295.67	0.686	3	843,097.46	1.173
510 - 539	0	0.00	0.000	5	1,161,216.93	0.888	2	1,070,899.18	1.490
540 - 569	0	0.00	0.000	8	1,718,804.00	1.314	0	0.00	0.000
570 - 599	0	0.00	0.000	5	1,146,057.94	0.876	2	1,033,304.76	1.437
600 - 629	0	0.00	0.000	5	1,412,936.69	1.080	1	56,803.51	0.079
630 - 659	0	0.00	0.000	5	997,855.25	0.763	0	0.00	0.000
660 - 689	0	0.00	0.000	4	661,717.56	0.506	0	0.00	0.000
690 - 719	0	0.00	0.000	3	657,096.20	0.502	0	0.00	0.000
720 - 749	0	0.00	0.000	0	0.00	0.000	0	0.00	0.000
750 - 779	0	0.00	0.000	1	157,768.75	0.121	0	0.00	0.000
780 - 809	0	0.00	0.000	1	264,789.84	0.202	0	0.00	0.000
810 - 839	0	0.00	0.000	4	1,002,213.58	0.766	1	610,422.84	0.849
840 - 869	0	0.00	0.000	1	123,196.16	0.094	0	0.00	0.000
Total	14	2,198,594.15	9.388	140	28,528,100.15	21.813	24	9,941,885.96	13.828

Days Delinquent	Loan Group 3		
	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)
180 - 209	18	7,460,469.64	3.351
210 - 239	14	4,242,976.77	1.906
240 - 269	11	3,133,870.69	1.408
270 - 299	16	4,535,981.08	2.037
300 - 329	9	2,619,441.93	1.177
330 - 359	11	3,845,233.89	1.727
360 - 389	11	3,294,971.24	1.480
390 - 419	7	2,429,317.77	1.091
420 - 449	6	3,167,249.92	1.423
450 - 479	3	2,512,368.37	1.128
480 - 509	8	2,398,772.10	1.077
510 - 539	6	2,331,841.24	1.047
540 - 569	6	2,156,976.57	0.969
570 - 599	5	1,841,360.51	0.827
600 - 629	5	2,477,396.50	1.113
630 - 659	6	2,848,767.09	1.280
660 - 689	6	1,906,322.08	0.856
690 - 719	3	1,006,531.37	0.452

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180+ Delinquency Summary

Loan Group 3			
	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)
720 - 749	5	1,449,971.81	0.651
750 - 779	3	1,088,241.18	0.489
780 - 809	4	3,013,937.03	1.354
810 - 839	1	197,713.24	0.089
840 - 869	5	1,567,929.39	0.704
Total	169	61,527,641.41	27.636

This report includes all loans greater than 180 days delinquent regardless of status (REO, Foreclosure, Bankruptcy)

Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

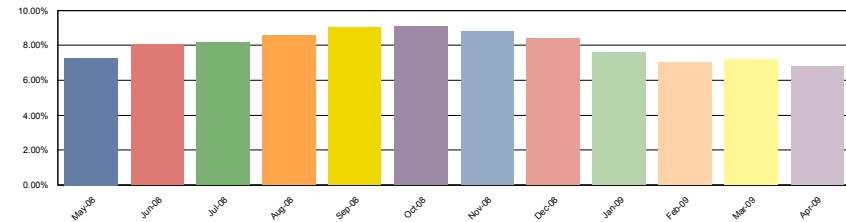
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REO Detail - All Mortgage Loans in REO during Current Period

Summary

New REO Loans	
Loans in REO	28
Original Principal Balance	5,711,890.00
Current Actual Balance	5,674,714.91
Current REO Total	
Loans in REO	162
Original Principal Balance	42,021,115.00
Current Actual Balance	41,807,793.60

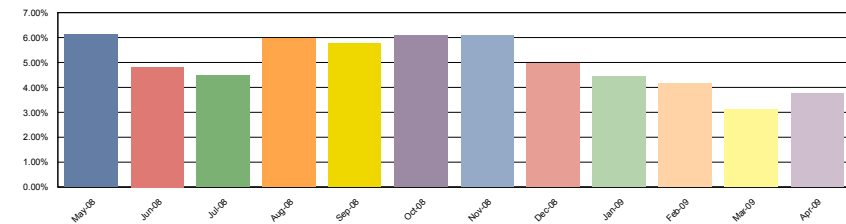
12 Month REO History



Loan Group 1

New REO Loans	
Loans in REO	2
Original Principal Balance	284,800.00
Current Actual Balance	292,398.05
Current REO Total	
Loans in REO	6
Original Principal Balance	862,075.00
Current Actual Balance	867,218.71

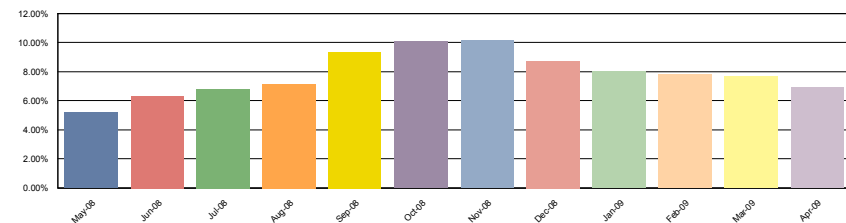
12 Month REO History



Loan Group 1

New REO Loans	
Loans in REO	8
Original Principal Balance	1,431,300.00
Current Actual Balance	1,419,774.45
Current REO Total	
Loans in REO	48
Original Principal Balance	9,888,875.00
Current Actual Balance	9,839,443.99

12 Month REO History



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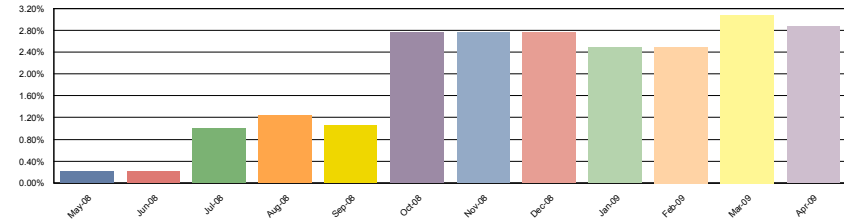
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REO Detail - All Mortgage Loans in REO during Current Period

Loan Group 2

New REO Loans	
Loans in REO	0
Original Principal Balance	0.00
Current Actual Balance	0.00
Current REO Total	
Loans in REO	4
Original Principal Balance	675,500.00
Current Actual Balance	670,437.58

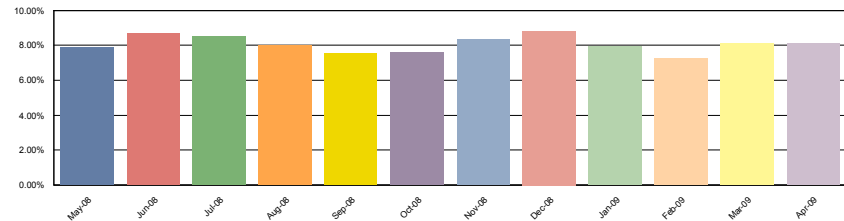
12 Month REO History



Loan Group 2

New REO Loans	
Loans in REO	10
Original Principal Balance	1,565,570.00
Current Actual Balance	1,554,464.75
Current REO Total	
Loans in REO	53
Original Principal Balance	10,685,815.00
Current Actual Balance	10,632,354.81

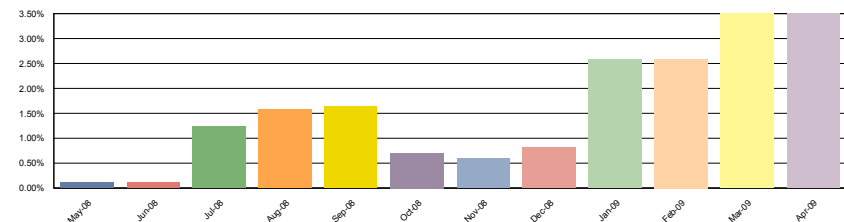
12 Month REO History



Loan Group 3

New REO Loans	
Loans in REO	0
Original Principal Balance	0.00
Current Actual Balance	0.00
Current REO Total	
Loans in REO	5
Original Principal Balance	2,538,750.00
Current Actual Balance	2,511,695.89

12 Month REO History



Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

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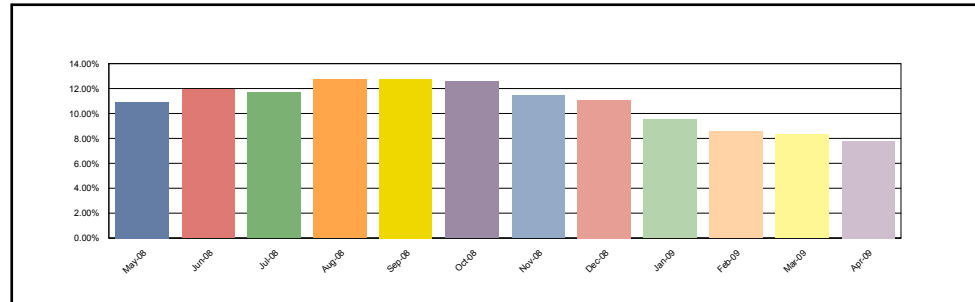
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REO Detail - All Mortgage Loans in REO during Current Period

Loan Group 3

New REO Loans	
Loans in REO	8
Original Principal Balance	2,430,220.00
Current Actual Balance	2,408,077.66
Current REO Total	
Loans in REO	46
Original Principal Balance	17,370,100.00
Current Actual Balance	17,286,642.62

12 Month REO History



REO Loan Detail - All Mortgage Loans in REO during Current Period

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1	0101058654	Apr-2009	01-Aug-2006	TN	80.00	72,800.00	81,721.80	01-Oct-2008	4	11.975%	4,704.51
Loan Group 1	0621017332	Jan-2009	01-Sep-2006	FL	61.33	184,000.00	183,086.80	01-May-2007	21	9.100%	20,712.81
Loan Group 1	0681012232	Dec-2008	01-Aug-2006	NH	75.00	105,000.00	104,122.91	01-Jun-2008	8	11.400%	9,504.94
Loan Group 1	0701003868	Aug-2008	01-Aug-2006	ID	95.00	80,275.00	80,082.28	01-Jan-2007	25	11.950%	16,788.37
Loan Group 1	0831065504	Oct-2008	01-Jul-2006	NY	65.00	208,000.00	207,528.67	01-Nov-2006	27	10.990%	47,264.66
Loan Group 1	0831065708	Apr-2009	01-Aug-2006	OR	80.00	212,000.00	210,676.25	01-May-2008	9	12.650%	23,574.95
Loan Group 1	0051065085	Sep-2007	01-Jun-2006	GA	80.00	113,600.00	113,070.05	01-Feb-2007	24	10.125%	14,039.33
Loan Group 1	0051068693	Apr-2009	01-Oct-2006	GA	80.00	101,600.00	101,294.14	01-Mar-2007	23	9.500%	19,089.83
Loan Group 1	0051069187	Feb-2009	01-Oct-2006	GA	80.00	261,600.00	259,798.06	01-Nov-2007	15	9.750%	34,207.87
Loan Group 1	0051069227	Apr-2009	01-Oct-2006	GA	80.00	85,200.00	84,124.48	01-Jun-2008	8	8.900%	5,965.44
Loan Group 1	0101060610	Oct-2008	01-Oct-2006	TX	80.00	112,400.00	111,280.12	01-Feb-2008	12	8.950%	11,196.71
Loan Group 1	0101061060	Mar-2009	01-Oct-2006	TX	80.00	95,920.00	95,217.92	01-Mar-2008	11	10.750%	10,627.06
Loan Group 1	0121048574	Dec-2008	01-Sep-2006	MN	84.85	112,002.00	111,391.44	01-Aug-2007	18	10.100%	14,182.17
Loan Group 1	0151035926	Oct-2008	01-Sep-2006	NJ	80.00	124,000.00	123,648.12	01-Apr-2007	22	11.250%	20,968.41
Loan Group 1	0171033703	Mar-2008	01-Oct-2006	NV	88.20	220,500.00	220,082.01	01-May-2007	21	8.990%	26,377.10
Loan Group 1	0171033949	Dec-2007	01-Oct-2006	AZ	85.00	293,250.00	293,250.00	01-May-2007	21	8.250%	41,556.06
Loan Group 1	0171033976	Sep-2008	01-Sep-2006	NV	80.00	160,340.00	159,807.62	01-Aug-2007	18	8.250%	15,747.93
Loan Group 1	0171033984	Sep-2008	01-Sep-2006	AZ	80.00	180,000.00	178,542.14	01-Dec-2007	14	9.700%	16,278.66
Loan Group 1	0171034106	Sep-2008	01-Sep-2006	AZ	80.00	177,600.00	176,830.96	01-Jan-2008	13	8.600%	13,383.42
Loan Group 1	0171034194	Mar-2009	01-Oct-2006	AZ	80.00	147,200.00	145,549.51	01-Feb-2008	12	8.950%	13,376.62
Loan Group 1	0211046291	Dec-2008	01-Sep-2006	VA	85.90	134,000.00	133,318.78	01-Jun-2008	8	9.200%	9,771.59
Loan Group 1	0231083868	Mar-2009	01-Oct-2006	NH	95.00	332,500.00	328,272.93	01-May-2008	9	8.600%	25,585.96
Loan Group 1	0271029186	Apr-2009	01-Sep-2006	CA	67.30	387,000.00	383,620.50	01-Jul-2008	7	8.625%	25,036.58

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REO Loan Detail - All Mortgage Loans in REO during Current Period

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1	0271029472	Jan-2009	01-Sep-2006	NH	71.92	104,000.00	102,673.50	01-Jun-2008	8	9.100%	6,249.93
Loan Group 1	0321036265	Jun-2008	01-Oct-2006	CO	85.00	299,625.00	297,573.61	01-Oct-2007	16	9.400%	37,596.96
Loan Group 1	0321036521	Dec-2008	01-Oct-2006	CO	100.00	184,000.00	183,334.43	01-Mar-2008	11	9.430%	16,434.08
Loan Group 1	0371034158	Nov-2008	01-Jul-2006	FL	85.00	255,000.00	252,019.23	01-Jul-2007	19	9.500%	31,187.25
Loan Group 1	0371035969	Apr-2009	01-Sep-2006	FL	100.00	197,000.00	194,236.92	01-Aug-2008	6	8.250%	11,095.88
Loan Group 1	0371036170	Sep-2008	01-Sep-2006	FL	80.00	176,000.00	174,856.10	01-Jul-2007	19	8.800%	16,689.26
Loan Group 1	0371036458	Dec-2008	01-Oct-2006	FL	80.00	158,400.00	157,226.45	01-Sep-2007	17	8.600%	14,852.11
Loan Group 1	0371037189	Jun-2008	01-Oct-2006	FL	95.00	185,250.00	184,285.94	01-Jul-2007	19	9.400%	15,947.39
Loan Group 1	0401009485	Nov-2008	01-Oct-2006	CT	64.44	174,000.00	172,866.88	01-Jul-2007	19	8.300%	23,693.35
Loan Group 1	0511049808	Feb-2009	01-Oct-2006	CA	77.52	300,000.00	298,315.59	01-Mar-2008	11	8.125%	23,745.18
Loan Group 1	0521041318	Oct-2008	01-Oct-2006	IL	80.00	136,000.00	135,570.91	01-Apr-2007	22	10.030%	21,483.32
Loan Group 1	0521042113	Nov-2008	01-Oct-2006	IL	85.00	174,250.00	173,702.69	01-Nov-2007	15	9.000%	19,785.65
Loan Group 1	0551018043	Apr-2009	01-Oct-2006	TX	80.00	69,600.00	69,059.97	01-Apr-2008	10	10.750%	5,883.93
Loan Group 1	0551019017	Mar-2009	01-Oct-2006	TX	80.00	132,000.00	131,614.91	01-Apr-2007	22	10.400%	5,791.59
Loan Group 1	0551019148	Feb-2009	01-Oct-2006	TX	80.00	69,600.00	77,754.10	01-Jun-2008	8	10.500%	6,365.75
Loan Group 1	0581011250	Sep-2008	01-Sep-2006	CA	90.00	306,000.00	306,000.00	01-Jan-2008	13	8.250%	27,795.00
Loan Group 1	0581011618	Jun-2008	01-Oct-2006	CA	85.00	276,250.00	276,250.00	01-Oct-2007	16	8.000%	19,982.09
Loan Group 1	0621017964	Apr-2009	01-Oct-2006	FL	75.00	262,500.00	261,235.72	01-Apr-2008	10	8.650%	22,248.33
Loan Group 1	0661016834	Jun-2008	01-Aug-2006	CA	95.58	313,500.00	313,500.00	01-Oct-2007	16	8.750%	20,573.47
Loan Group 1	0661017549	Oct-2008	01-Sep-2006	CA	85.00	361,250.00	360,122.46	01-Jul-2007	19	8.250%	42,965.13
Loan Group 1	0661017714	Jan-2009	01-Sep-2006	FL	72.94	372,000.00	372,000.00	01-Mar-2008	11	8.375%	33,418.00
Loan Group 1	0661017768	Oct-2008	01-Sep-2006	CA	74.70	310,000.00	306,512.21	01-Sep-2007	17	8.250%	35,469.26
Loan Group 1	0661017797	Mar-2009	01-Sep-2006	CA	85.00	510,000.00	507,549.01	01-Mar-2008	11	8.650%	42,799.17
Loan Group 1	0661018077	Feb-2009	01-Oct-2006	CA	100.00	315,000.00	313,115.66	01-Jan-2008	13	8.250%	23,062.51
Loan Group 1	0701004306	Feb-2009	01-Sep-2006	CA	78.95	150,000.00	148,225.70	01-Feb-2008	12	8.750%	13,578.28
Loan Group 1	0831065993	May-2008	01-Aug-2006	CA	80.00	388,000.00	383,523.43	01-Sep-2007	17	9.000%	43,347.24
Loan Group 1	0831066155	May-2008	01-Aug-2006	CT	80.00	148,000.00	147,420.01	01-Feb-2007	24	9.625%	21,046.88
Loan Group 1	0831066271	Mar-2009	01-Aug-2006	PA	63.75	127,500.00	127,246.15	01-Nov-2006	27	10.500%	22,263.14
Loan Group 1	0841016946	Apr-2009	01-Sep-2006	MI	80.00	158,400.00	157,007.64	01-Mar-2008	11	10.150%	15,176.13
Loan Group 1	0841017000	Mar-2009	01-Sep-2006	MI	80.00	67,038.00	66,350.91	01-Mar-2008	11	9.400%	5,914.39
Loan Group 1	0841017532	Apr-2009	01-Sep-2006	MI	85.00	170,000.00	169,195.08	01-Apr-2008	10	8.900%	13,319.80
Loan Group 2	0061069097	Oct-2008	01-Aug-2006	PA	75.00	126,000.00	125,242.67	01-Nov-2007	15	11.850%	20,228.40
Loan Group 2	0101058512	Jan-2009	01-Aug-2006	TX	71.23	130,000.00	128,846.68	01-Mar-2008	11	10.375%	9,422.35
Loan Group 2	0401008528	Oct-2008	01-Aug-2006	CA	86.71	281,800.00	279,565.81	01-Jan-2008	13	6.650%	20,167.35
Loan Group 2	0551016524	Mar-2009	01-Sep-2006	TX	90.00	137,700.00	136,782.42	01-May-2008	9	11.990%	14,476.98
Loan Group 2	0031044128	Oct-2008	01-Sep-2006	CA	65.00	178,750.00	178,232.86	01-May-2007	21	11.650%	27,963.81
Loan Group 2	0051064987	Mar-2008	01-Jun-2006	AL	100.00	87,000.00	86,565.47	01-Apr-2007	22	10.125%	16,673.78
Loan Group 2	0051068857	Apr-2009	01-Sep-2006	TN	80.00	86,400.00	88,805.19	01-Oct-2008	4	10.050%	4,260.41
Loan Group 2	0061069381	Nov-2008	01-Sep-2006	KY	90.00	140,400.00	139,269.02	01-Sep-2007	17	8.600%	15,355.37
Loan Group 2	0061069484	Dec-2008	01-Oct-2006	OH	80.00	118,400.00	117,893.26	01-Oct-2007	16	8.250%	13,757.00

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Loan Group 2	0071073398	Mar-2009	01-Sep-2006	FL	56.00	142,240.00	141,664.53	01-Apr-2007	22	9.625%	22,958.33
Loan Group 2	0071073538	Apr-2009	01-Oct-2006	FL	85.00	208,250.00	207,677.81	01-Jul-2007	19	8.500%	23,367.95
Loan Group 2	0101060276	Apr-2009	01-Sep-2006	TX	90.00	111,600.00	110,182.34	01-Jun-2008	8	9.200%	8,061.50
Loan Group 2	0101060572	Mar-2009	01-Sep-2006	NV	75.00	517,500.00	509,917.34	01-Jun-2008	8	8.875%	37,943.28
Loan Group 2	0111002004	Dec-2008	01-Sep-2006	HI	90.00	284,400.00	281,418.11	01-Feb-2008	12	9.000%	26,251.37
Loan Group 2	0121048395	Dec-2008	01-Sep-2006	WI	80.00	51,600.00	51,320.81	01-Oct-2007	16	11.950%	8,853.47
Loan Group 2	0161048842	Sep-2008	01-Jun-2006	FL	85.00	323,000.00	319,730.02	01-Sep-2007	17	10.000%	41,188.42
Loan Group 2	0161050073	Nov-2008	01-Oct-2006	CT	75.00	356,250.00	354,610.12	01-Jul-2007	19	9.990%	59,135.63
Loan Group 2	0161050179	Apr-2009	01-Sep-2006	NH	80.00	107,200.00	106,328.75	01-Jan-2008	13	9.950%	12,623.24
Loan Group 2	0211046629	Feb-2009	01-Sep-2006	TN	80.00	96,000.00	94,801.58	01-Jul-2008	7	9.450%	6,399.22
Loan Group 2	0231084007	Mar-2009	01-Oct-2006	RI	79.66	188,800.00	186,509.64	01-Jul-2008	7	9.350%	12,449.70
Loan Group 2	0231084413	Apr-2009	01-Sep-2006	NY	80.00	125,520.00	124,409.62	01-Jan-2008	13	10.100%	15,003.11
Loan Group 2	0261057566	Apr-2009	01-Oct-2006	FL	84.32	156,000.00	154,614.18	01-Nov-2007	15	8.500%	13,465.33
Loan Group 2	0291006632	Jul-2008	01-Oct-2006	FL	97.33	292,000.00	290,590.04	01-Sep-2007	17	8.630%	23,142.55
Loan Group 2	0291007008	Aug-2008	01-Oct-2006	FL	64.84	185,450.00	184,586.61	01-Oct-2007	16	8.000%	11,270.03
Loan Group 2	0341033780	Jun-2008	01-Sep-2006	NC	90.00	123,300.00	123,196.16	01-Oct-2006	28	10.250%	20,841.05
Loan Group 2	0371035877	Feb-2009	01-Sep-2006	AL	80.00	78,400.00	77,771.25	01-Dec-2007	14	9.700%	9,586.94
Loan Group 2	0371036192	Dec-2008	01-Sep-2006	FL	90.00	135,000.00	134,225.67	01-Aug-2007	18	9.850%	14,453.92
Loan Group 2	0381028440	Dec-2008	01-Aug-2006	RI	90.00	241,200.00	253,260.98	01-Jun-2008	8	8.850%	17,725.97
Loan Group 2	0381028616	Jan-2008	01-Sep-2006	RI	75.00	225,000.00	223,702.39	01-Jun-2007	20	8.900%	23,184.68
Loan Group 2	0401009302	Oct-2007	01-Sep-2006	CA	74.79	158,250.00	157,768.75	01-Jan-2007	25	8.550%	21,039.31
Loan Group 2	0401009503	Apr-2009	01-Oct-2006	AZ	83.33	260,000.00	258,486.32	01-Apr-2008	10	8.000%	18,912.46
Loan Group 2	0511049271	Jan-2008	01-Sep-2006	CA	90.00	288,000.00	287,911.80	01-Mar-2007	23	8.250%	29,835.39
Loan Group 2	0521042007	Dec-2008	01-Sep-2006	MO	75.00	110,925.00	109,884.26	01-Jan-2008	13	9.250%	12,080.78
Loan Group 2	0521042253	Nov-2008	01-Oct-2006	IL	85.00	335,750.00	334,081.62	01-Aug-2007	18	10.100%	50,891.20
Loan Group 2	0551015794	Aug-2008	01-Aug-2006	IN	90.00	109,800.00	109,145.45	01-Oct-2007	16	10.800%	12,060.51
Loan Group 2	0551017710	Jan-2009	01-Oct-2006	TX	80.00	156,000.00	154,569.97	01-Jan-2008	13	9.300%	17,090.70
Loan Group 2	0581010188	Mar-2009	01-Aug-2006	MT	80.00	215,120.00	212,325.29	01-Jun-2008	8	9.250%	15,569.91
Loan Group 2	0581010776	Aug-2008	01-Sep-2006	CA	85.00	306,000.00	306,000.00	01-Aug-2007	18	8.250%	37,676.25
Loan Group 2	0581010941	Aug-2008	01-Sep-2006	CA	70.00	189,000.00	188,266.10	01-Aug-2007	18	8.250%	21,836.49
Loan Group 2	0581011305	Jun-2008	01-Oct-2006	CA	67.00	251,250.00	249,736.88	01-Jun-2007	20	8.500%	34,969.77
Loan Group 2	0581011536	Jan-2009	01-Oct-2006	CA	75.00	281,250.00	278,997.05	01-Nov-2007	15	10.000%	35,412.72
Loan Group 2	0621017766	Mar-2009	01-Oct-2006	FL	80.00	208,800.00	207,925.38	01-Nov-2007	15	8.250%	19,009.88
Loan Group 2	0661017803	Nov-2008	01-Oct-2006	CA	80.00	224,000.00	223,221.04	01-Dec-2007	14	8.900%	18,937.69
Loan Group 2	0671013914	Nov-2008	01-Sep-2006	CA	90.00	215,910.00	213,952.55	01-Mar-2008	11	10.000%	11,491.78
Loan Group 2	0671013944	Jun-2008	01-Sep-2006	CA	71.43	200,000.00	198,771.37	01-Nov-2007	15	8.500%	20,262.82
Loan Group 2	0671013994	Jun-2008	01-Sep-2006	CA	85.00	620,500.00	617,203.42	01-Jun-2007	20	9.300%	100,010.77
Loan Group 2	0671014299	Mar-2009	01-Oct-2006	CA	99.32	362,500.00	362,500.00	01-Jan-2008	13	8.250%	30,042.21
Loan Group 2	0681013390	Oct-2008	01-Sep-2006	VT	75.00	210,000.00	209,588.80	01-May-2007	21	9.040%	26,861.27
Loan Group 2	0691009456	May-2008	01-Sep-2006	DC	70.00	168,000.00	167,173.26	01-Jul-2007	19	10.150%	28,347.24

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Loan Group 2	0701004068	Aug-2008	01-Sep-2006	ID	82.19	180,000.00	179,228.92	01-Aug-2007	18	7.350%	19,555.46
Loan Group 2	0741017084	Mar-2009	01-Sep-2006	KY	80.00	148,000.00	146,673.68	01-Apr-2008	10	8.400%	11,178.25
Loan Group 2	0791007043	Apr-2009	01-Sep-2006	MI	80.00	177,600.00	175,457.61	01-Apr-2008	10	8.950%	13,643.53
Loan Group 2	0831066501	Apr-2008	01-Sep-2006	NV	85.00	168,300.00	167,875.85	01-May-2007	21	7.625%	15,878.21
Loan Group 2	0831066547	Oct-2008	01-Sep-2006	CT	82.51	164,200.00	162,372.13	01-Mar-2008	11	9.125%	13,522.15
Loan Group 2	0841016673	Apr-2009	01-Oct-2006	MI	88.52	270,000.00	265,634.90	01-Aug-2008	6	8.700%	15,338.38
Loan Group 2	0841017229	Jan-2009	01-Oct-2006	MI	70.00	84,000.00	83,450.63	01-Nov-2007	15	10.000%	5,064.70
Loan Group 2	0841017869	Apr-2009	01-Oct-2006	MI	87.50	63,000.00	62,868.03	01-Feb-2008	12	11.200%	6,729.52
Loan Group 3	0031044091	Jan-2009	01-Aug-2006	CA	85.00	607,750.00	602,718.10	01-Mar-2008	11	6.900%	38,746.47
Loan Group 3	0271028719	Mar-2009	01-Aug-2006	NY	67.02	630,000.00	622,731.30	01-Sep-2007	17	7.170%	66,082.23
Loan Group 3	0511047685	Mar-2009	01-May-2006	CA	80.00	448,000.00	444,063.52	01-Jul-2007	19	6.800%	49,407.96
Loan Group 3	0581010541	Jan-2009	01-Sep-2006	CA	90.00	688,500.00	679,418.91	01-Dec-2007	14	7.200%	61,043.36
Loan Group 3	0681012231	Dec-2008	01-Aug-2006	NH	70.00	164,500.00	162,764.06	01-Jun-2008	8	10.275%	13,328.76
Loan Group 3	0031044310	Jun-2008	01-Oct-2006	CA	80.00	260,000.00	257,975.99	01-Aug-2007	18	8.250%	20,215.87
Loan Group 3	0031044630	Nov-2007	01-Oct-2006	CA	100.00	249,900.00	249,900.00	01-Jan-2007	25	8.730%	34,184.16
Loan Group 3	0071073428	Dec-2008	01-Oct-2006	FL	80.00	89,600.00	89,138.49	01-Jul-2007	19	9.450%	9,152.64
Loan Group 3	0101056511	Dec-2008	01-Jun-2006	TX	100.00	124,900.00	123,324.61	01-Jun-2008	8	10.250%	9,866.05
Loan Group 3	0101060494	Mar-2009	01-Sep-2006	MO	100.00	111,900.00	110,429.86	01-Sep-2008	5	9.650%	5,925.01
Loan Group 3	0151035558	Aug-2008	01-Sep-2006	PA	80.00	227,920.00	226,628.17	01-Jun-2007	20	8.990%	35,721.65
Loan Group 3	0171033644	Jun-2008	01-Sep-2006	AZ	80.00	183,920.00	183,336.85	01-Sep-2007	17	8.700%	23,092.72
Loan Group 3	0171034062	Mar-2009	01-Sep-2006	AZ	80.00	244,720.00	239,980.01	01-Jul-2008	7	7.200%	12,143.57
Loan Group 3	0171034110	Feb-2009	01-Sep-2006	AZ	80.00	196,792.00	196,757.23	01-Jul-2008	7	8.000%	11,829.99
Loan Group 3	0171034254	Oct-2008	01-Oct-2006	AZ	65.00	131,300.00	130,105.71	01-Feb-2008	12	9.400%	13,889.54
Loan Group 3	0171034525	Apr-2009	01-Oct-2006	AZ	80.00	236,000.00	232,366.42	01-Mar-2008	11	8.050%	18,611.10
Loan Group 3	0211046077	Sep-2008	01-Sep-2006	DC	90.00	440,100.00	439,637.11	01-Oct-2006	28	9.200%	92,923.25
Loan Group 3	0351037875	Apr-2009	01-Oct-2006	TX	80.00	116,000.00	114,223.15	01-Sep-2008	5	9.400%	5,961.84
Loan Group 3	0351038164	Apr-2009	01-Oct-2006	TX	100.00	174,500.00	172,865.06	01-Jun-2008	8	10.725%	14,805.96
Loan Group 3	0371036434	Oct-2007	01-Oct-2006	FL	80.00	188,000.00	187,908.50	01-Oct-2006	28	9.550%	30,957.00
Loan Group 3	0371036654	Mar-2009	01-Sep-2006	FL	85.00	212,075.00	211,126.02	01-Oct-2007	16	11.800%	29,755.95
Loan Group 3	0371036936	Jan-2009	01-Oct-2006	FL	80.00	197,964.00	197,713.24	01-Nov-2006	27	8.300%	28,070.29
Loan Group 3	0401009285	Nov-2008	01-Sep-2006	CA	90.00	553,500.00	550,361.77	01-Jan-2008	13	8.250%	50,354.61
Loan Group 3	0511048198	Feb-2009	01-Sep-2006	FL	80.00	135,680.00	135,223.84	01-May-2007	21	8.550%	17,534.59
Loan Group 3	0511048787	Mar-2009	01-Sep-2006	CA	80.00	476,000.00	470,326.90	01-Jan-2008	13	8.250%	44,003.13
Loan Group 3	0511049038	Jan-2008	01-Sep-2006	CA	90.00	447,300.00	447,300.00	01-Apr-2007	22	9.350%	59,174.00
Loan Group 3	0511049097	Nov-2008	01-Sep-2006	CA	100.00	332,670.00	332,670.00	01-Mar-2008	11	8.250%	20,875.02
Loan Group 3	0511049578	Jan-2009	01-Oct-2006	AL	80.00	123,920.00	123,271.02	01-Jul-2008	7	8.900%	8,040.50
Loan Group 3	0551018879	Feb-2009	01-Oct-2006	TX	80.00	164,582.00	163,234.16	01-Sep-2007	17	8.250%	20,685.86
Loan Group 3	0581010159	Jun-2008	01-Sep-2006	CA	80.00	325,683.00	325,683.00	01-Sep-2007	17	7.875%	34,052.60
Loan Group 3	0581011174	Aug-2008	01-Oct-2006	CA	80.00	505,600.00	503,216.41	01-Dec-2007	14	8.600%	52,562.42
Loan Group 3	0581011571	Jan-2009	01-Oct-2006	CA	89.52	555,000.00	555,000.00	01-Oct-2007	16	8.250%	49,834.41

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REO Loan Detail - All Mortgage Loans in REO during Current Period

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 3	0581011829	Feb-2008	01-Oct-2006	CA	89.91	525,974.00	524,314.95	01-May-2007	21	8.000%	44,409.60
Loan Group 3	0611024546	Sep-2008	01-Oct-2006	NY	80.00	328,000.00	327,661.95	01-Jan-2007	25	8.400%	57,737.47
Loan Group 3	0621017735	Dec-2008	01-Sep-2006	FL	80.00	520,000.00	518,076.10	01-Feb-2007	24	8.500%	88,253.35
Loan Group 3	0621017756	Nov-2008	01-Sep-2006	FL	80.00	140,000.00	139,531.54	01-Feb-2007	24	8.990%	19,675.90
Loan Group 3	0661017198	Feb-2009	01-Aug-2006	CA	90.00	535,500.00	535,500.00	01-Feb-2008	12	8.750%	46,198.06
Loan Group 3	0661017741	Apr-2009	01-Sep-2006	CA	90.00	639,000.00	639,000.00	01-Jul-2008	7	7.750%	37,221.79
Loan Group 3	0671010129	Oct-2008	01-Mar-2006	CA	94.80	611,430.00	599,697.40	01-Feb-2008	12	8.875%	61,871.78
Loan Group 3	0671012009	Dec-2008	01-Jun-2006	CA	78.70	1,275,000.00	1,268,515.69	01-Nov-2007	15	9.750%	151,537.05
Loan Group 3	0671013845	Apr-2009	01-Sep-2006	CA	80.00	480,000.00	473,195.32	01-Jan-2008	13	8.250%	41,901.38
Loan Group 3	0671013858	Nov-2008	01-Sep-2006	CA	70.00	1,190,000.00	1,189,991.72	01-Dec-2007	14	8.250%	110,768.47
Loan Group 3	0671014014	Jun-2008	01-Oct-2006	CA	80.00	820,000.00	818,334.86	01-May-2007	21	8.500%	129,177.50
Loan Group 3	0671014309	Sep-2007	01-Oct-2006	CA	80.00	496,000.00	495,538.94	01-Dec-2006	26	8.125%	77,527.16
Loan Group 3	0681013429	Apr-2009	01-Oct-2006	NH	80.00	248,720.00	241,767.04	01-Sep-2008	5	8.250%	12,206.76
Loan Group 3	0691009605	Apr-2009	01-Oct-2006	MD	80.00	380,000.00	379,247.31	01-Jul-2007	19	8.550%	52,415.07
Loan Group 3	0831064214	Oct-2007	01-Jul-2006	CA	90.00	522,000.00	519,365.28	01-Feb-2007	24	9.250%	65,573.98
Loan Group 3	0831066177	Jan-2009	01-Aug-2006	FL	80.00	150,400.00	149,974.33	01-Aug-2007	18	10.375%	18,145.85
Loan Group 3	0861001856	May-2008	01-Jun-2006	FL	90.00	1,150,650.00	1,145,913.31	01-Dec-2006	26	9.750%	164,174.88
Loan Group 3	0861003251	Feb-2009	01-Sep-2006	FL	100.00	195,900.00	195,900.00	01-Jul-2007	19	8.250%	23,222.27
Loan Group 3	0861003333	Apr-2009	01-Oct-2006	FL	80.00	156,000.00	155,413.36	01-May-2007	21	9.850%	26,718.16

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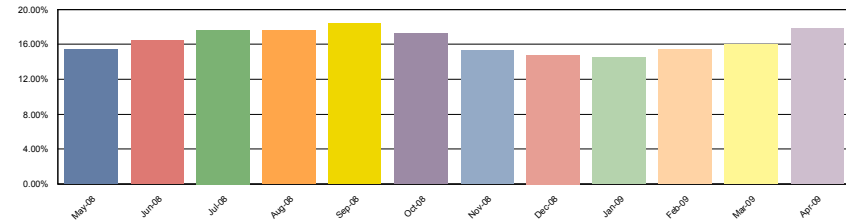
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Summary

New Foreclosure Loans	
Loans in Foreclosure	72
Original Principal Balance	21,828,822.40
Current Actual Balance	21,917,680.21
Current Foreclosure Total	
Loans in Foreclosure	412
Original Principal Balance	109,464,657.48
Current Actual Balance	109,522,714.54

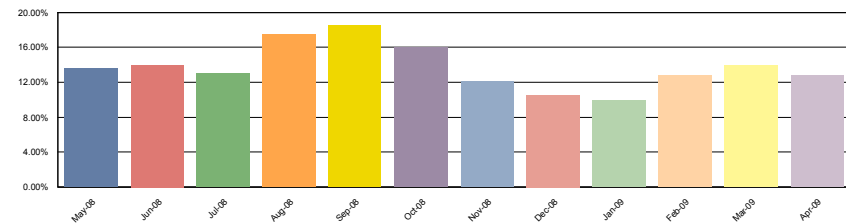
12 Month Foreclosure History



Loan Group 1

New Foreclosure Loans	
Loans in Foreclosure	2
Original Principal Balance	435,800.00
Current Actual Balance	429,380.32
Current Foreclosure Total	
Loans in Foreclosure	16
Original Principal Balance	2,940,350.00
Current Actual Balance	2,929,677.60

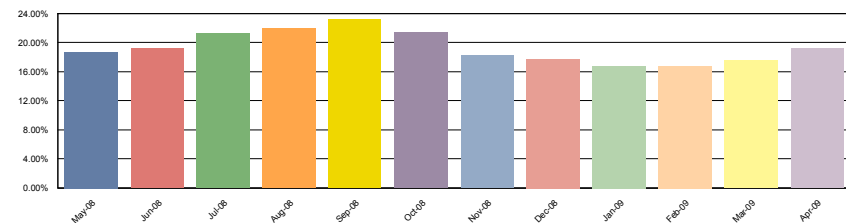
12 Month Foreclosure History



Loan Group 1

New Foreclosure Loans	
Loans in Foreclosure	20
Original Principal Balance	4,692,780.00
Current Actual Balance	4,765,212.59
Current Foreclosure Total	
Loans in Foreclosure	129
Original Principal Balance	27,247,324.00
Current Actual Balance	27,299,749.20

12 Month Foreclosure History



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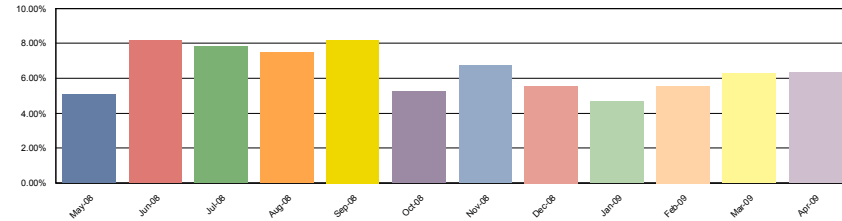
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Loan Group 2

New Foreclosure Loans	
Loans in Foreclosure	0
Original Principal Balance	0.00
Current Actual Balance	0.00
Current Foreclosure Total	
Loans in Foreclosure	8
Original Principal Balance	1,488,558.08
Current Actual Balance	1,481,868.83

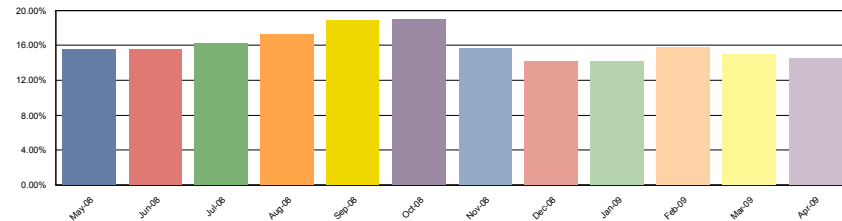
12 Month Foreclosure History



Loan Group 2

New Foreclosure Loans	
Loans in Foreclosure	14
Original Principal Balance	2,899,386.40
Current Actual Balance	2,922,151.35
Current Foreclosure Total	
Loans in Foreclosure	94
Original Principal Balance	18,926,563.40
Current Actual Balance	18,959,254.46

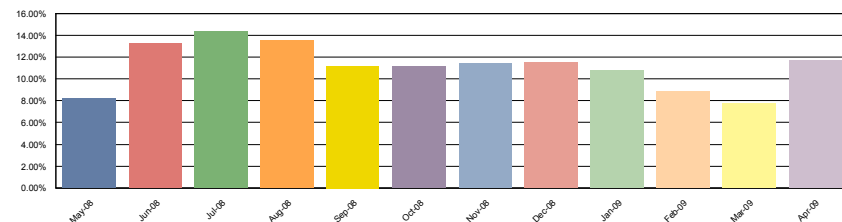
12 Month Foreclosure History



Loan Group 3

New Foreclosure Loans	
Loans in Foreclosure	6
Original Principal Balance	2,909,960.00
Current Actual Balance	2,888,643.91
Current Foreclosure Total	
Loans in Foreclosure	21
Original Principal Balance	8,405,560.00
Current Actual Balance	8,435,465.92

12 Month Foreclosure History



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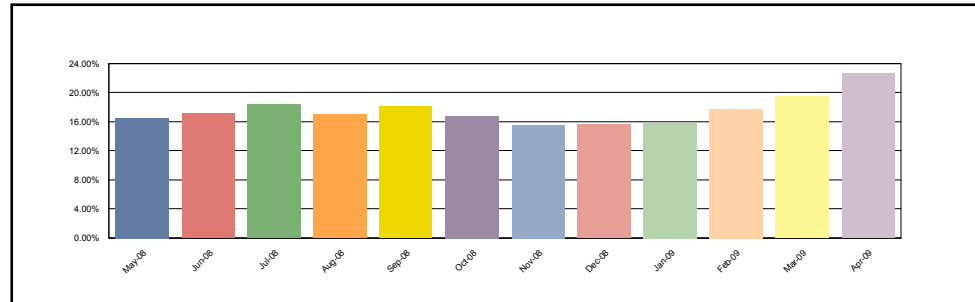
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Loan Group 3

New Foreclosure Loans	
Loans in Foreclosure	30
Original Principal Balance	10,890,896.00
Current Actual Balance	10,912,292.04
Current Foreclosure Total	
Loans in Foreclosure	144
Original Principal Balance	50,456,302.00
Current Actual Balance	50,416,698.53

12 Month Foreclosure History



Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1	0101059488	Dec-2008	01-Sep-2006	FL	80.00	120,000.00	118,530.43	01-Aug-2008	6	9.775%	7,368.52
Loan Group 1	0121048412	Jan-2008	01-Sep-2006	WI	80.00	92,000.00	91,501.59	01-Sep-2007	17	12.000%	10,361.97
Loan Group 1	0121048625	Nov-2007	01-Sep-2006	WI	100.00	241,000.00	239,840.23	01-May-2007	21	9.250%	38,579.59
Loan Group 1	0151034107	Nov-2008	01-Aug-2006	PA	85.00	140,250.00	138,296.18	01-Jun-2008	8	8.900%	9,737.22
Loan Group 1	0211044822	Dec-2007	01-Aug-2006	FL	55.45	61,000.00	60,638.21	01-Aug-2007	18	10.600%	8,124.88
Loan Group 1	0331047683	Aug-2008	01-Aug-2006	NY	80.00	400,000.00	396,848.60	01-Apr-2008	10	11.200%	42,675.66
Loan Group 1	0371035431	Feb-2009	01-Aug-2006	FL	75.00	180,000.00	177,157.29	01-Sep-2008	5	9.050%	8,884.12
Loan Group 1	0371035787	Feb-2008	01-Sep-2006	FL	100.00	223,000.00	222,887.52	01-Nov-2006	27	9.825%	39,841.95
Loan Group 1	0381028425	Aug-2008	01-Aug-2006	RI	84.92	267,500.00	283,028.52	01-Apr-2008	10	9.990%	24,507.69
Loan Group 1	0381028759	Mar-2009	01-Sep-2006	RI	75.00	303,000.00	298,776.12	01-Nov-2008	3	9.950%	11,813.02
Loan Group 1	0511048295	Feb-2009	01-Aug-2006	FL	70.00	78,400.00	77,923.20	01-Sep-2007	17	10.350%	9,539.65
Loan Group 1	0551015861	Nov-2008	01-Aug-2006	TX	80.00	143,200.00	141,947.38	01-Apr-2008	10	10.700%	14,552.83
Loan Group 1	0611023913	Apr-2009	01-Aug-2006	NY	70.00	315,000.00	309,893.19	01-Nov-2008	3	9.225%	11,315.57
Loan Group 1	0611023989	Jan-2009	01-Aug-2006	VA	90.00	115,200.00	114,035.77	01-Apr-2008	10	10.000%	10,890.88
Loan Group 1	0831064473	Apr-2009	01-Jul-2006	NY	80.00	120,800.00	119,487.13	01-Sep-2008	5	11.000%	7,353.09
Loan Group 1	0861002355	May-2008	01-Aug-2006	FL	66.67	140,000.00	138,886.24	01-Jan-2008	13	10.350%	15,992.10
Loan Group 1	0031044314	Mar-2009	01-Sep-2006	CA	65.00	178,750.00	177,178.69	01-Aug-2008	6	8.250%	10,112.88
Loan Group 1	0051068224	Oct-2008	01-Sep-2006	AL	80.00	136,000.00	133,817.07	01-Jul-2008	7	8.350%	8,530.54
Loan Group 1	0051068274	Apr-2009	01-Oct-2006	GA	80.00	124,000.00	122,473.80	01-Sep-2008	5	9.750%	6,642.84
Loan Group 1	0061069416	Mar-2009	01-Oct-2006	OH	80.00	74,000.00	73,262.40	01-Oct-2008	4	11.000%	3,863.22
Loan Group 1	0061069447	Feb-2009	01-Sep-2006	OH	80.00	80,000.00	79,531.58	01-Aug-2007	18	9.750%	745.85
Loan Group 1	0061070610	Sep-2008	01-Oct-2006	OH	80.00	116,800.00	116,070.04	01-Feb-2008	12	8.250%	10,517.01
Loan Group 1	0071073653	Jun-2008	01-Oct-2006	FL	80.00	136,000.00	134,971.95	01-Feb-2008	12	10.300%	13,205.87
Loan Group 1	0101056062	Nov-2008	01-Jun-2006	KY	90.00	131,400.00	137,200.62	01-Jul-2008	7	11.550%	11,426.99

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1	0101059506	Oct-2008	01-Sep-2006	TX	80.00	97,600.00	96,439.47	01-Jun-2008	8	9.450%	7,317.74
Loan Group 1	0101059628	Dec-2007	01-Sep-2006	TX	80.00	160,000.00	159,276.36	01-May-2007	21	9.550%	26,500.63
Loan Group 1	0101059897	May-2008	01-Sep-2006	TN	80.00	65,600.00	65,185.82	01-Nov-2007	15	10.550%	8,754.17
Loan Group 1	0101060191	Apr-2009	01-Sep-2006	TX	80.00	184,000.00	182,315.76	01-Oct-2007	16	8.625%	22,810.49
Loan Group 1	0101060492	Apr-2009	01-Sep-2006	TX	80.00	113,633.00	112,006.63	01-Dec-2008	2	9.850%	3,501.82
Loan Group 1	0101060618	May-2008	01-Oct-2006	FL	72.99	100,000.00	98,989.45	01-Nov-2007	15	8.125%	9,602.09
Loan Group 1	0101060711	Feb-2009	01-Sep-2006	LA	80.00	103,200.00	110,140.96	01-Oct-2008	4	5.000%	2,836.02
Loan Group 1	0121048646	Mar-2009	01-Oct-2006	IL	80.00	288,000.00	299,000.47	01-Nov-2008	3	5.000%	5,668.56
Loan Group 1	0121048818	Jan-2008	01-Oct-2006	WI	80.00	76,000.00	75,824.70	01-Sep-2007	17	9.500%	10,888.49
Loan Group 1	0121048885	Mar-2009	01-Sep-2006	WI	80.00	116,000.00	114,911.37	01-Nov-2008	3	7.625%	3,432.76
Loan Group 1	0121048989	Sep-2008	01-Oct-2006	MN	80.00	146,400.00	144,593.45	01-May-2008	9	8.750%	10,249.79
Loan Group 1	0141055990	Jan-2009	01-Oct-2006	CT	80.00	165,600.00	169,118.45	01-Sep-2008	5	5.000%	5,066.50
Loan Group 1	0141056141	Mar-2009	01-Oct-2006	NY	85.00	344,250.00	344,250.00	01-Oct-2008	4	6.850%	11,030.32
Loan Group 1	0141056185	Mar-2008	01-Oct-2006	FL	85.00	187,000.00	186,998.49	01-Nov-2007	15	8.100%	19,798.52
Loan Group 1	0151035655	Apr-2009	01-Sep-2006	NJ	80.00	252,000.00	269,221.74	01-Nov-2008	3	5.000%	5,104.01
Loan Group 1	0151035841	Jun-2008	01-Oct-2006	PA	80.00	136,000.00	135,205.69	01-Jun-2007	20	8.300%	20,056.96
Loan Group 1	0161047655	May-2008	01-Mar-2006	MA	80.00	308,000.00	305,653.85	01-Jan-2008	13	8.750%	36,117.50
Loan Group 1	0161050482	Nov-2007	01-Oct-2006	MA	80.00	232,000.00	230,775.56	01-Jun-2007	20	8.800%	34,026.21
Loan Group 1	0171033706	Apr-2009	01-Oct-2006	AZ	80.00	141,247.00	152,272.26	01-Dec-2008	2	5.750%	2,712.08
Loan Group 1	0171034070	Dec-2008	01-Sep-2006	NV	80.00	256,000.00	255,997.91	01-Aug-2008	6	8.250%	14,623.92
Loan Group 1	0191032432	Dec-2008	01-Sep-2006	OR	80.00	175,200.00	172,196.84	01-Apr-2009	(1)	9.700%	1,299.45
Loan Group 1	0191032705	Jul-2008	01-Oct-2006	WA	80.00	121,600.00	121,175.32	01-Mar-2008	11	9.550%	11,970.78
Loan Group 1	0211046329	Jul-2008	01-Sep-2006	FL	90.00	148,500.00	148,114.88	01-Mar-2007	23	10.950%	20,349.27
Loan Group 1	0211046719	Apr-2009	01-Sep-2006	VA	80.00	328,000.00	323,967.98	01-Dec-2008	2	10.600%	10,939.15
Loan Group 1	0231083569	Feb-2009	01-Sep-2006	MA	80.00	300,000.00	298,607.45	01-Jun-2007	20	9.950%	44,611.69
Loan Group 1	0231083982	Jan-2008	01-Oct-2006	MA	74.26	176,000.00	175,113.37	01-Sep-2007	17	10.750%	26,985.78
Loan Group 1	0231084594	Sep-2008	01-Oct-2006	CT	85.00	382,500.00	378,912.93	01-Feb-2008	12	9.250%	38,888.05
Loan Group 1	0261057876	Feb-2008	01-Sep-2006	FL	69.70	115,000.00	114,623.58	01-Aug-2007	18	8.650%	15,040.08
Loan Group 1	0271029232	Feb-2008	01-Oct-2006	NY	90.00	495,000.00	493,123.68	01-Nov-2007	15	8.350%	56,904.47
Loan Group 1	0271029235	Aug-2008	01-Sep-2006	CA	85.00	195,500.00	206,353.67	01-Apr-2008	10	8.050%	11,569.07
Loan Group 1	0271029525	Mar-2009	01-Sep-2006	CA	61.86	193,000.00	190,923.42	01-Sep-2008	5	6.810%	7,089.18
Loan Group 1	0291003346	Jun-2008	01-Feb-2006	MA	100.00	380,000.00	377,796.80	01-Aug-2007	18	9.875%	55,875.47
Loan Group 1	0321035745	Jan-2009	01-Sep-2006	CO	85.00	161,119.00	165,270.92	01-Oct-2008	4	5.000%	3,766.81
Loan Group 1	0321036144	Mar-2009	01-Oct-2006	UT	80.00	84,800.00	83,501.67	01-Nov-2008	3	9.100%	3,005.55
Loan Group 1	0331048420	Jan-2009	01-Sep-2006	NJ	72.94	310,000.00	305,468.69	01-Sep-2008	5	9.100%	15,918.89
Loan Group 1	0331048440	Sep-2008	01-Oct-2006	NY	67.50	270,000.00	266,091.40	01-May-2008	9	8.250%	18,072.91
Loan Group 1	0331048716	Apr-2009	01-Oct-2006	NY	75.54	525,000.00	525,000.00	01-Aug-2008	6	8.900%	29,640.62
Loan Group 1	0351037867	Apr-2009	01-Sep-2006	TX	80.00	87,920.00	87,679.43	01-Mar-2007	23	10.700%	13,384.67
Loan Group 1	0351038081	Mar-2009	01-Oct-2006	TX	83.86	173,600.00	172,009.95	01-Jun-2008	8	10.500%	14,409.71
Loan Group 1	0351038253	Mar-2009	01-Oct-2006	TX	80.00	82,800.00	82,342.84	01-Nov-2008	3	9.350%	3,052.10

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Loan Group 1	0371035510	Apr-2009	01-Sep-2006	FL	77.00	250,250.00	301,175.64	01-Dec-2008	2	5.000%	4,545.83
Loan Group 1	0371035708	Nov-2008	01-Sep-2006	FL	80.00	160,000.00	158,042.91	01-Jul-2008	7	9.550%	10,786.80
Loan Group 1	0371035869	Nov-2007	01-Sep-2006	FL	75.00	99,750.00	99,384.84	01-Apr-2007	22	9.990%	17,318.29
Loan Group 1	0371036142	Dec-2007	01-Sep-2006	FL	75.00	253,500.00	252,207.68	01-Jun-2007	20	9.500%	39,817.92
Loan Group 1	0371036155	Mar-2009	01-Sep-2006	FL	80.00	324,800.00	327,710.59	01-Nov-2008	3	5.000%	6,212.83
Loan Group 1	0371036184	Feb-2008	01-Sep-2006	FL	80.00	148,000.00	147,485.39	01-Oct-2007	16	8.650%	18,620.50
Loan Group 1	0371036202	Nov-2008	01-Sep-2006	FL	80.00	130,320.00	129,395.40	01-Jul-2008	7	8.250%	8,202.56
Loan Group 1	0371036234	Jul-2008	01-Sep-2006	FL	75.00	126,000.00	123,783.89	01-Mar-2008	11	8.250%	6,786.03
Loan Group 1	0371036274	Aug-2008	01-Sep-2006	FL	80.00	90,160.00	89,197.88	01-Mar-2008	11	9.200%	5,749.65
Loan Group 1	0371036287	Jun-2008	01-Oct-2006	FL	85.00	245,650.00	243,040.92	01-Feb-2008	12	8.950%	22,968.63
Loan Group 1	0371036293	Dec-2007	01-Sep-2006	FL	59.93	175,000.00	173,892.72	01-May-2007	21	8.250%	24,720.14
Loan Group 1	0371037050	Mar-2008	01-Oct-2006	FL	90.00	360,000.00	358,965.12	01-Dec-2007	14	9.550%	35,103.00
Loan Group 1	0371037088	Mar-2008	01-Oct-2006	FL	90.00	180,000.00	180,000.00	01-Oct-2007	16	10.050%	19,987.50
Loan Group 1	0371037178	Oct-2007	01-Oct-2006	FL	75.00	195,000.00	193,697.26	01-Dec-2007	14	10.250%	23,657.32
Loan Group 1	0381027536	Mar-2008	01-Jun-2006	RI	75.90	269,450.00	269,450.00	01-Oct-2007	16	9.750%	28,763.72
Loan Group 1	0381028017	Jun-2008	01-Aug-2006	MA	90.00	174,150.00	173,905.56	01-Feb-2007	24	9.990%	23,109.10
Loan Group 1	0381028620	Dec-2007	01-Sep-2006	MA	85.00	225,250.00	224,387.58	01-Aug-2007	18	8.250%	25,960.63
Loan Group 1	0381028825	Apr-2008	01-Oct-2006	CT	86.75	360,000.00	358,780.34	01-Dec-2007	14	8.990%	38,648.34
Loan Group 1	0381029039	Dec-2007	01-Oct-2006	MA	90.00	292,500.00	291,120.34	01-Jul-2007	19	9.900%	45,704.14
Loan Group 1	0401008453	Mar-2009	01-Sep-2006	MO	87.99	149,575.00	148,636.54	01-Nov-2008	3	9.100%	5,354.35
Loan Group 1	0401009101	Feb-2009	01-Sep-2006	NJ	75.00	225,000.00	223,525.81	01-Nov-2008	3	8.900%	7,865.71
Loan Group 1	0401009424	Apr-2009	01-Sep-2006	CA	71.36	299,000.00	303,910.33	01-Dec-2008	2	5.000%	4,596.64
Loan Group 1	0521040963	Apr-2008	01-Sep-2006	IL	80.00	224,000.00	222,439.99	01-Nov-2007	15	10.050%	30,236.69
Loan Group 1	0521041255	Mar-2009	01-Sep-2006	NV	80.00	119,200.00	118,267.69	01-Nov-2008	3	8.300%	3,330.06
Loan Group 1	0521043628	Jul-2008	01-Oct-2006	IL	100.00	137,000.00	136,694.38	01-Dec-2007	14	10.400%	15,810.38
Loan Group 1	0551017953	Sep-2008	01-Oct-2006	TX	80.00	132,880.00	131,953.45	01-Sep-2007	17	8.900%	17,858.87
Loan Group 1	0551018352	Mar-2009	01-Sep-2006	TX	80.00	73,520.00	72,625.43	01-Nov-2008	3	10.450%	3,022.93
Loan Group 1	0551018363	Jul-2008	01-Oct-2006	TX	80.00	100,000.00	98,973.16	01-Feb-2008	12	8.800%	9,048.40
Loan Group 1	0581005775	Nov-2008	01-Feb-2006	NV	80.00	212,000.00	209,210.21	01-Aug-2008	6	6.950%	9,076.92
Loan Group 1	0581011329	Sep-2008	01-Sep-2006	NV	90.00	400,500.00	400,500.00	01-Apr-2008	10	8.400%	33,658.70
Loan Group 1	0581011490	Apr-2009	01-Sep-2006	WA	100.00	237,000.00	235,688.10	01-Nov-2008	3	9.830%	9,207.63
Loan Group 1	0581011674	Apr-2009	01-Oct-2006	CA	78.43	349,020.00	349,020.00	01-Sep-2008	5	8.000%	17,145.61
Loan Group 1	0581011875	Dec-2008	01-Oct-2006	CA	85.00	340,000.00	337,534.01	01-Jul-2008	7	8.000%	20,690.89
Loan Group 1	0611024428	Apr-2009	01-Sep-2006	NY	80.92	352,000.00	350,834.42	01-Sep-2007	17	8.550%	43,617.54
Loan Group 1	0611024573	Jul-2007	01-Oct-2006	NY	43.14	220,000.00	219,657.02	01-Jan-2007	25	6.950%	32,261.47
Loan Group 1	0621017119	Nov-2008	01-Sep-2006	FL	75.71	530,000.00	521,444.62	01-Jul-2008	7	8.250%	33,066.80
Loan Group 1	0621017487	Apr-2009	01-Sep-2006	FL	66.94	207,500.00	203,438.36	01-Nov-2008	3	8.875%	7,641.46
Loan Group 1	0621017550	Sep-2008	01-Sep-2006	FL	66.26	328,000.00	372,137.75	01-May-2008	9	9.300%	27,268.13
Loan Group 1	0621017685	Oct-2008	01-Sep-2006	FL	80.00	176,000.00	174,792.85	01-Jun-2008	8	8.250%	12,169.03
Loan Group 1	0621017913	Apr-2009	01-Oct-2006	FL	84.40	237,150.00	234,927.06	01-Aug-2008	6	6.990%	10,256.25

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1	0621017963	Jun-2008	01-Oct-2006	FL	80.00	237,600.00	235,438.58	01-Feb-2008	12	9.400%	22,740.87
Loan Group 1	0621018061	Oct-2008	01-Oct-2006	FL	80.00	156,000.00	154,770.94	01-Jun-2008	8	11.200%	12,431.51
Loan Group 1	0631014004	Jan-2009	01-Sep-2006	CA	80.00	152,800.00	151,001.28	01-Jul-2008	7	8.250%	9,565.54
Loan Group 1	0631014229	Feb-2009	01-Sep-2006	CA	74.97	188,250.00	188,249.56	01-Jun-2008	8	7.900%	12,040.10
Loan Group 1	0651018749	Jul-2007	01-Sep-2006	MA	46.07	129,000.00	128,726.32	01-Jan-2007	25	10.275%	28,464.83
Loan Group 1	0651019579	Apr-2009	01-Sep-2006	GA	85.00	134,300.00	144,687.23	01-Dec-2008	2	10.750%	4,957.88
Loan Group 1	0651020800	May-2007	01-Sep-2006	OH	80.00	65,120.00	65,005.79	01-Dec-2006	26	10.100%	14,641.57
Loan Group 1	0661017214	Apr-2009	01-Sep-2006	GA	50.00	67,000.00	66,092.28	01-Dec-2008	2	10.350%	2,176.55
Loan Group 1	0661017330	Sep-2008	01-Sep-2006	CA	85.00	284,750.00	282,626.19	01-May-2008	9	8.625%	19,549.61
Loan Group 1	0661017610	Mar-2009	01-Sep-2006	CA	85.00	395,250.00	391,084.61	01-Aug-2008	6	8.250%	22,322.04
Loan Group 1	0661017710	Aug-2008	01-Sep-2006	HI	76.00	399,000.00	393,543.15	01-Mar-2008	11	8.375%	31,972.42
Loan Group 1	0661017736	Sep-2008	01-Sep-2006	OR	85.00	261,800.00	260,390.83	01-Feb-2008	12	8.250%	24,785.27
Loan Group 1	0661017790	Mar-2009	01-Sep-2006	CA	90.00	328,500.00	328,500.00	01-Aug-2008	6	9.000%	19,176.20
Loan Group 1	0661017883	Mar-2009	01-Oct-2006	CA	69.21	206,250.00	208,444.31	01-Oct-2008	4	5.000%	4,750.81
Loan Group 1	0671013795	Mar-2009	01-Sep-2006	CA	80.00	320,000.00	317,391.01	01-Jul-2008	7	8.250%	19,986.72
Loan Group 1	0671014037	Dec-2008	01-Oct-2006	ID	100.00	140,000.00	139,272.38	01-Jun-2008	8	9.150%	10,114.99
Loan Group 1	0671014213	Apr-2009	01-Oct-2006	CA	74.26	375,000.00	376,905.95	01-Dec-2008	2	5.000%	5,700.68
Loan Group 1	0681013211	Jun-2008	01-Sep-2006	ME	65.00	94,250.00	93,108.44	01-Jan-2008	13	8.550%	9,744.17
Loan Group 1	0681013337	Dec-2007	01-Sep-2006	ME	80.00	100,000.00	99,708.28	01-Mar-2007	23	10.400%	19,813.40
Loan Group 1	0691009517	Mar-2009	01-Sep-2006	MD	80.00	318,400.00	312,444.95	01-Oct-2008	4	8.550%	13,374.69
Loan Group 1	0721011296	Sep-2008	01-Sep-2006	CA	75.00	367,500.00	361,797.45	01-May-2008	9	8.500%	25,053.63
Loan Group 1	0741017091	Sep-2007	01-Sep-2006	FL	96.67	290,000.00	289,546.61	01-Apr-2007	22	9.390%	45,178.37
Loan Group 1	0831065913	Jul-2008	01-Aug-2006	CA	89.75	324,000.00	324,000.00	01-Mar-2008	11	8.750%	25,974.00
Loan Group 1	0831066156	Mar-2009	01-Aug-2006	RI	63.85	166,000.00	163,099.80	01-Nov-2008	3	9.625%	6,295.75
Loan Group 1	0831066218	Apr-2009	01-Sep-2006	NY	67.74	359,000.00	354,192.19	01-Dec-2008	2	10.250%	11,546.19
Loan Group 1	0831066293	Feb-2009	01-Sep-2006	FL	80.00	254,400.00	254,400.00	01-Jun-2008	8	9.125%	19,355.60
Loan Group 1	0831066513	Aug-2008	01-Aug-2006	OR	75.00	158,250.00	156,937.74	01-Mar-2008	11	10.700%	17,429.36
Loan Group 1	0841017398	Dec-2008	01-Oct-2006	MI	80.00	59,200.00	58,556.86	01-Jul-2008	7	11.250%	2,006.83
Loan Group 1	0841017568	Apr-2009	01-Oct-2006	MI	80.00	69,760.00	69,403.43	01-Sep-2007	17	10.400%	147.83
Loan Group 1	0841017911	Oct-2008	01-Oct-2006	MI	80.00	132,800.00	131,289.80	01-Jun-2008	8	9.420%	8,789.45
Loan Group 1	0861002841	Feb-2009	01-Sep-2006	FL	80.00	132,000.00	148,736.55	01-Oct-2008	4	5.000%	3,389.97
Loan Group 1	0861002929	May-2008	01-Sep-2006	FL	80.00	127,200.00	126,254.12	01-Jan-2008	13	10.550%	14,833.38
Loan Group 1	0861003043	Sep-2008	01-Sep-2006	FL	73.33	88,000.00	93,683.44	01-May-2008	9	8.450%	5,556.20
Loan Group 1	0861003054	Nov-2008	01-Oct-2006	FL	75.00	255,000.00	264,744.44	01-Jul-2008	7	8.000%	14,987.26
Loan Group 1	0861003120	Jan-2009	01-Oct-2006	FL	85.00	205,700.00	205,087.19	01-Mar-2007	23	9.550%	32,416.66
Loan Group 1	0861003158	Mar-2009	01-Sep-2006	FL	100.00	134,900.00	134,900.00	01-Nov-2008	3	8.950%	4,794.56
Loan Group 1	0861003210	Sep-2008	01-Sep-2006	FL	85.00	289,000.00	288,216.43	01-Aug-2007	18	8.950%	28,213.35
Loan Group 1	0861003371	Nov-2008	01-Oct-2006	FL	80.00	159,200.00	158,265.03	01-Jul-2008	7	8.500%	9,966.35
Loan Group 1	0871005478	Feb-2008	01-Sep-2006	NY	90.00	337,500.00	335,265.34	01-Jun-2007	20	8.990%	50,283.00
Loan Group 1	0871005609	Feb-2009	01-Sep-2006	NJ	89.17	486,000.00	477,568.23	01-Oct-2008	4	8.400%	20,324.01

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Loan Group 1	0871005699	Feb-2008	01-Sep-2006	NJ	70.00	234,500.00	233,617.87	01-Apr-2007	22	9.850%	43,899.89
Loan Group 2	0071073371	Dec-2008	01-Sep-2006	FL	66.13	185,173.08	180,442.24	01-Aug-2008	6	5.950%	6,611.67
Loan Group 2	0101058491	Nov-2008	01-Aug-2006	VT	85.00	233,750.00	231,080.97	01-May-2008	9	9.650%	19,488.19
Loan Group 2	0111001903	Nov-2008	01-Aug-2006	HI	52.42	325,000.00	317,381.22	01-Jul-2008	7	6.650%	14,749.47
Loan Group 2	0231082948	Feb-2009	01-Aug-2006	ME	79.75	189,000.00	199,806.81	01-Oct-2008	4	5.000%	4,501.32
Loan Group 2	0291006498	Jan-2009	01-Aug-2006	VA	75.00	198,750.00	196,765.15	01-Dec-2007	14	9.500%	22,177.91
Loan Group 2	0351036804	Mar-2009	01-Aug-2006	TX	80.00	88,000.00	90,426.56	01-Oct-2008	4	5.000%	2,044.31
Loan Group 2	0371034288	Jul-2008	01-Aug-2006	OH	90.00	52,885.00	52,579.24	01-Mar-2008	11	12.400%	6,810.62
Loan Group 2	0621016975	Mar-2009	01-Aug-2006	FL	90.00	216,000.00	213,386.64	01-Sep-2008	5	10.300%	12,259.21
Loan Group 2	0051068721	Mar-2009	01-Sep-2006	FL	85.00	158,950.00	164,175.31	01-Nov-2008	3	5.000%	3,088.77
Loan Group 2	0061065965	Nov-2008	01-Jun-2006	OH	89.88	151,000.00	148,865.43	01-Jun-2008	8	9.750%	10,938.15
Loan Group 2	0061066332	Nov-2008	01-Jun-2006	PA	100.00	110,000.00	108,284.78	01-Jun-2008	8	9.850%	8,028.57
Loan Group 2	0061069590	Aug-2008	01-Oct-2006	OH	77.61	52,000.00	51,631.60	01-Apr-2008	10	11.250%	5,578.44
Loan Group 2	0071073250	Aug-2008	01-Aug-2006	FL	94.74	171,000.00	168,862.86	01-Apr-2008	10	8.950%	10,717.36
Loan Group 2	0101054996	Feb-2009	01-Jun-2006	TX	80.00	92,000.00	91,493.67	01-Jun-2007	20	10.450%	15,971.01
Loan Group 2	0101056604	Mar-2009	01-Jun-2006	TX	100.00	115,000.00	114,592.01	01-Mar-2007	23	11.225%	18,293.72
Loan Group 2	0101059992	Mar-2009	01-Sep-2006	TX	81.78	133,300.00	130,731.02	01-Nov-2008	3	8.250%	4,570.19
Loan Group 2	0101060140	Apr-2009	01-Sep-2006	TX	80.00	61,600.00	60,887.99	01-Dec-2008	2	10.900%	2,116.88
Loan Group 2	0101060291	Apr-2009	01-Sep-2006	TX	80.00	140,000.00	137,773.02	01-Nov-2008	3	9.100%	5,010.75
Loan Group 2	0101061186	Mar-2009	01-Oct-2006	TX	80.00	132,800.00	131,085.63	01-Nov-2008	3	9.950%	5,182.93
Loan Group 2	0121048665	Nov-2008	01-Sep-2006	WI	72.00	108,000.00	106,563.54	01-Jul-2008	7	9.150%	7,006.37
Loan Group 2	0121048770	Feb-2008	01-Oct-2006	MN	80.00	218,400.00	217,396.75	01-Jul-2007	19	10.000%	23,720.78
Loan Group 2	0121048875	Jan-2009	01-Oct-2006	MN	76.19	159,999.00	157,687.32	01-Sep-2008	5	8.950%	8,052.99
Loan Group 2	0141056102	Mar-2008	01-Oct-2006	CT	80.00	228,000.00	227,507.87	01-Sep-2007	17	11.400%	39,530.82
Loan Group 2	0141056110	Jun-2008	01-Oct-2006	NY	58.44	225,000.00	222,155.13	01-Feb-2008	12	8.375%	20,815.52
Loan Group 2	0151035252	Nov-2008	01-Sep-2006	NJ	79.75	319,000.00	319,000.00	01-May-2008	9	8.500%	24,975.08
Loan Group 2	0151035334	Jul-2008	01-Sep-2006	NJ	70.00	343,000.00	341,214.88	01-Feb-2008	12	12.350%	47,397.15
Loan Group 2	0151035567	Feb-2009	01-Sep-2006	NJ	62.00	310,000.00	308,092.55	01-Oct-2008	4	8.950%	13,406.68
Loan Group 2	0161049989	Aug-2008	01-Sep-2006	MA	67.62	355,000.00	354,360.17	01-Nov-2006	27	8.575%	67,039.09
Loan Group 2	0161050034	Sep-2007	01-Sep-2006	MA	90.00	71,100.00	70,822.42	01-May-2007	21	11.550%	13,717.49
Loan Group 2	0161050277	May-2008	01-Sep-2006	MA	85.00	265,200.00	262,510.62	01-Nov-2007	15	8.200%	27,873.37
Loan Group 2	0161050459	Dec-2007	01-Oct-2006	MA	80.00	300,800.00	298,701.99	01-Aug-2007	18	8.450%	38,347.01
Loan Group 2	0171034149	Feb-2009	01-Oct-2006	AZ	70.00	150,500.00	147,832.06	01-Sep-2008	5	8.100%	7,260.22
Loan Group 2	0191031262	Mar-2009	01-Sep-2006	ID	74.09	81,500.00	80,169.00	01-Nov-2008	3	8.950%	2,895.71
Loan Group 2	0191032006	Dec-2007	01-Sep-2006	FL	80.00	212,000.00	210,623.79	01-Aug-2007	18	9.250%	19,591.07
Loan Group 2	0191032505	Feb-2009	01-Sep-2006	WA	90.00	87,210.00	85,747.61	01-Oct-2008	4	9.090%	3,747.57
Loan Group 2	0191032884	Nov-2008	01-Oct-2006	OR	80.00	160,000.00	156,782.57	01-Aug-2008	6	8.900%	8,908.80
Loan Group 2	0211045437	Mar-2009	01-Sep-2006	VA	48.46	157,000.00	154,049.79	01-Aug-2008	6	8.500%	9,037.87
Loan Group 2	0211046007	Apr-2009	01-Oct-2006	VA	80.00	162,880.00	162,880.00	01-Dec-2008	2	9.000%	4,737.09
Loan Group 2	0211047025	Sep-2008	01-Oct-2006	FL	80.00	126,400.00	124,660.65	01-Apr-2008	10	9.500%	10,296.70

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Loan Group 2	0211047199	Apr-2009	01-Oct-2006	PA	80.00	85,106.40	84,833.29	01-Apr-2007	22	9.950%	16,112.73
Loan Group 2	0231084032	Nov-2008	01-Oct-2006	PA	80.00	232,000.00	230,800.33	01-Jun-2007	20	8.900%	36,101.23
Loan Group 2	0231084621	Jul-2008	01-Oct-2006	NJ	80.00	252,000.00	249,436.45	01-Mar-2008	11	9.150%	23,503.46
Loan Group 2	0261057787	Jun-2008	01-Oct-2006	LA	80.00	160,000.00	159,879.51	01-Nov-2006	27	9.650%	31,878.24
Loan Group 2	0261057840	Mar-2008	01-Oct-2006	MS	80.00	68,000.00	67,675.91	01-Aug-2007	18	10.750%	11,008.31
Loan Group 2	0271029364	Aug-2008	01-Sep-2006	NY	49.17	295,000.00	292,777.71	01-Aug-2008	6	7.950%	14,657.69
Loan Group 2	0271029387	Mar-2009	01-Oct-2006	IN	80.00	88,000.00	95,527.02	01-Nov-2008	3	6.000%	2,203.94
Loan Group 2	0271029660	Aug-2008	01-Oct-2006	NJ	65.00	83,850.00	83,323.27	01-Apr-2008	10	11.750%	9,420.24
Loan Group 2	0321034158	Oct-2007	01-Sep-2006	UT	75.00	255,000.00	254,592.39	01-Mar-2007	23	8.850%	45,224.97
Loan Group 2	0341033455	Nov-2008	01-Oct-2006	NC	80.00	132,000.00	130,596.53	01-Jul-2008	7	10.000%	9,355.27
Loan Group 2	0341034418	Dec-2008	01-Sep-2006	SC	65.00	58,500.00	58,094.07	01-Aug-2008	6	12.500%	4,668.65
Loan Group 2	0371035928	Feb-2009	01-Sep-2006	FL	83.94	141,015.00	142,250.05	01-Sep-2008	5	5.000%	2,591.17
Loan Group 2	0371036262	Dec-2008	01-Sep-2006	FL	85.00	314,500.00	311,118.60	01-Aug-2008	6	8.250%	17,757.80
Loan Group 2	0371036403	Jul-2008	01-Oct-2006	FL	83.33	275,000.00	271,513.41	01-Feb-2008	12	8.250%	17,959.18
Loan Group 2	0371036489	Jul-2008	01-Oct-2006	FL	100.00	274,900.00	271,931.30	01-Jan-2008	13	8.250%	25,714.91
Loan Group 2	0371036706	Feb-2009	01-Oct-2006	FL	85.63	114,750.00	133,478.71	01-Oct-2008	4	5.000%	2,968.22
Loan Group 2	0371037048	Jun-2008	01-Oct-2006	FL	65.00	338,000.00	332,730.04	01-Feb-2008	12	8.250%	26,524.79
Loan Group 2	0371037159	Aug-2008	01-Oct-2006	FL	78.13	275,000.00	272,370.51	01-Apr-2008	10	9.750%	16,524.13
Loan Group 2	0381028304	Apr-2009	01-Aug-2006	RI	79.55	214,000.00	212,120.38	01-Dec-2008	2	8.750%	5,923.73
Loan Group 2	0381028857	Mar-2009	01-Sep-2006	CT	80.00	372,000.00	371,335.32	01-May-2007	21	9.350%	52,348.94
Loan Group 2	0401009234	Dec-2008	01-Sep-2006	CA	79.77	272,000.00	270,470.69	01-Jun-2008	8	8.675%	19,350.09
Loan Group 2	0511047824	Aug-2008	01-Sep-2006	FL	75.00	177,750.00	175,674.01	01-Mar-2008	11	8.750%	14,880.62
Loan Group 2	0511049133	Feb-2009	01-Sep-2006	CA	90.00	269,100.00	265,873.48	01-Jul-2008	7	9.650%	18,346.28
Loan Group 2	0511049521	Jul-2008	01-Sep-2006	AZ	100.00	155,000.00	152,892.67	01-Mar-2008	11	8.250%	12,329.49
Loan Group 2	0521039539	Apr-2009	01-Sep-2006	FL	85.00	170,000.00	172,538.28	01-Dec-2008	2	9.250%	5,048.99
Loan Group 2	0521042157	Apr-2009	01-Oct-2006	MO	80.00	76,000.00	75,541.55	01-Mar-2008	11	12.000%	9,456.88
Loan Group 2	0521042571	Dec-2008	01-Oct-2006	OH	80.00	212,000.00	210,213.80	01-Oct-2007	16	10.700%	30,440.40
Loan Group 2	0521042794	Mar-2009	01-Oct-2006	IL	80.00	126,244.00	124,917.86	01-Oct-2008	4	5.000%	2,866.02
Loan Group 2	0551017146	Feb-2009	01-Oct-2006	TX	80.00	102,400.00	121,381.79	01-Oct-2008	4	5.000%	2,754.76
Loan Group 2	0581011018	Apr-2009	01-Sep-2006	CA	75.00	405,000.00	401,473.22	01-Dec-2008	2	8.250%	11,086.57
Loan Group 2	0581011056	Jan-2009	01-Sep-2006	CA	69.89	332,000.00	326,845.93	01-Jul-2008	7	8.350%	20,835.77
Loan Group 2	0611024558	Dec-2007	01-Oct-2006	NY	74.47	350,009.00	348,654.27	01-Apr-2007	22	9.050%	58,141.24
Loan Group 2	0611024664	Apr-2009	01-Oct-2006	NY	54.85	390,000.00	380,827.55	01-Dec-2008	2	8.250%	10,827.52
Loan Group 2	0611024868	Mar-2009	01-Oct-2006	NY	80.00	372,000.00	371,770.20	01-Nov-2006	27	8.500%	69,364.68
Loan Group 2	0621017140	Feb-2009	01-Aug-2006	FL	90.00	162,000.00	159,335.41	01-Oct-2008	4	8.925%	6,826.73
Loan Group 2	0621017317	Feb-2009	01-Sep-2006	FL	95.00	132,990.00	145,424.30	01-Oct-2008	4	5.000%	2,656.24
Loan Group 2	0621017433	Jul-2008	01-Sep-2006	FL	90.00	193,500.00	192,339.74	01-Jan-2008	13	11.400%	24,511.74
Loan Group 2	0621018022	Mar-2009	01-Oct-2006	FL	86.61	207,000.00	203,230.44	01-Nov-2008	3	8.150%	7,086.75
Loan Group 2	0631013774	Feb-2009	01-Aug-2006	FL	80.00	204,000.00	215,769.12	01-Aug-2008	6	8.375%	11,395.14
Loan Group 2	0661017552	Apr-2009	01-Sep-2006	WA	80.00	185,600.00	208,729.55	01-Dec-2008	2	5.000%	3,155.68

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2	0661017713	Dec-2008	01-Sep-2006	CA	74.49	365,000.00	361,373.54	01-Jul-2008	7	8.250%	22,528.82
Loan Group 2	0661018005	Aug-2008	01-Sep-2006	CA	86.86	324,000.00	324,000.00	01-Apr-2008	10	8.137%	23,293.44
Loan Group 2	0671013901	Jan-2009	01-Sep-2006	CA	85.00	384,200.00	384,199.69	01-Jan-2008	13	8.400%	37,283.35
Loan Group 2	0681013113	Jun-2008	01-Aug-2006	ME	90.00	224,100.00	221,460.64	01-Feb-2008	12	9.200%	22,596.73
Loan Group 2	0681013439	Sep-2008	01-Sep-2006	VT	80.00	84,800.00	84,381.63	01-Apr-2008	10	8.750%	5,352.19
Loan Group 2	0701004219	Jan-2009	01-Sep-2006	CA	73.64	162,000.00	159,571.30	01-Jun-2008	8	8.500%	10,178.44
Loan Group 2	0711010851	Apr-2009	01-Sep-2006	CT	85.00	178,500.00	176,507.00	01-Sep-2008	5	10.450%	10,295.16
Loan Group 2	0741016839	Mar-2009	01-Oct-2006	FL	83.00	122,840.00	121,407.05	01-Nov-2008	3	10.450%	3,998.36
Loan Group 2	0741017130	Jun-2007	01-Sep-2006	FL	75.00	116,250.00	116,203.70	01-Nov-2006	27	10.600%	25,571.45
Loan Group 2	0761016842	Oct-2008	01-Sep-2006	IL	65.00	67,600.00	66,216.94	01-May-2008	9	10.650%	2,678.98
Loan Group 2	0791006883	Sep-2008	01-Sep-2006	OK	56.89	144,500.00	142,746.69	01-May-2008	9	9.250%	11,514.17
Loan Group 2	0831065709	Apr-2009	01-Aug-2006	NV	65.00	110,500.00	108,823.16	01-Dec-2008	2	10.625%	3,706.32
Loan Group 2	0831065978	Jan-2009	01-Sep-2006	FL	72.86	306,000.00	304,317.94	01-Sep-2008	5	10.125%	18,460.42
Loan Group 2	0831066341	Apr-2009	01-Sep-2006	NY	74.95	341,000.00	353,808.17	01-Oct-2008	4	5.000%	7,998.43
Loan Group 2	0831067043	Oct-2008	01-Sep-2006	FL	80.00	220,000.00	236,259.32	01-Jun-2008	8	8.490%	15,831.29
Loan Group 2	0861001775	Jun-2008	01-Jun-2006	FL	80.00	193,920.00	193,920.00	01-Feb-2008	12	10.000%	15,125.76
Loan Group 2	0861001908	May-2008	01-Sep-2006	FL	80.00	137,600.00	136,663.27	01-Jan-2008	13	10.800%	14,011.89
Loan Group 2	0861003067	Mar-2008	01-Oct-2006	FL	70.00	119,000.00	118,106.26	01-Oct-2007	16	8.950%	14,497.22
Loan Group 2	0861003228	Aug-2008	01-Oct-2006	FL	75.00	348,750.00	385,435.96	01-Apr-2008	10	10.350%	38,284.96
Loan Group 2	0861003229	Mar-2009	01-Oct-2006	FL	79.58	265,000.00	264,789.84	01-Dec-2006	26	8.300%	47,826.39
Loan Group 2	0861003323	Jan-2008	01-Oct-2006	FL	80.00	199,200.00	199,200.00	01-Jul-2007	19	8.600%	27,655.60
Loan Group 2	0861003375	Apr-2009	01-Oct-2006	FL	80.00	379,200.00	385,408.19	01-Dec-2008	2	5.000%	5,817.26
Loan Group 2	0871005153	Feb-2009	01-Sep-2006	NJ	85.00	250,750.00	247,023.48	01-Oct-2008	4	9.250%	10,861.76
Loan Group 3	0031043830	Apr-2009	01-Aug-2006	CA	61.18	465,000.00	452,895.79	01-Nov-2008	3	6.750%	11,863.98
Loan Group 3	0051067178	Apr-2009	01-Sep-2006	GA	65.00	325,000.00	351,163.59	01-Sep-2008	5	11.450%	22,533.91
Loan Group 3	0141055503	Nov-2007	01-Aug-2006	NY	95.00	57,000.00	56,803.51	01-Jun-2007	20	12.100%	8,719.37
Loan Group 3	0151032449	Mar-2009	01-Aug-2006	PA	80.00	60,000.00	59,292.14	01-Oct-2008	4	10.600%	3,007.79
Loan Group 3	0151034331	Feb-2008	01-Aug-2006	NJ	90.00	450,000.00	448,167.88	01-Sep-2007	17	8.100%	51,376.80
Loan Group 3	0151034579	Aug-2008	01-Aug-2006	PA	70.00	115,500.00	114,369.05	01-Mar-2008	11	9.900%	11,707.66
Loan Group 3	0151035203	Mar-2008	01-Sep-2006	PA	80.00	112,000.00	111,326.25	01-Oct-2007	16	10.400%	15,648.15
Loan Group 3	0231083092	Dec-2007	01-Aug-2006	MA	77.78	595,000.00	589,241.24	01-Jul-2007	19	7.250%	66,380.10
Loan Group 3	0331047319	Apr-2007	01-Aug-2006	NY	90.00	612,000.00	610,422.84	01-Nov-2006	27	8.250%	110,821.11
Loan Group 3	0331047426	Jul-2008	01-Aug-2006	NY	80.00	440,000.00	432,898.18	01-Mar-2008	11	7.375%	29,802.08
Loan Group 3	0381028801	Mar-2008	01-Sep-2006	MA	78.95	300,000.00	297,134.49	01-Nov-2007	15	8.500%	33,842.82
Loan Group 3	0511048358	Apr-2009	01-Aug-2006	CA	85.00	714,000.00	699,721.13	01-Dec-2008	2	8.350%	18,375.40
Loan Group 3	0551016568	Apr-2009	01-Sep-2006	TX	80.00	95,960.00	95,000.70	01-Dec-2008	2	11.600%	3,524.72
Loan Group 3	0571010811	Jul-2008	01-Sep-2006	FL	80.00	220,000.00	217,787.60	01-Oct-2007	16	7.875%	22,795.14
Loan Group 3	0611023226	Apr-2009	01-Sep-2006	NJ	68.66	487,500.00	476,758.24	01-Sep-2008	5	6.990%	18,174.74
Loan Group 3	0621016552	Apr-2008	01-Jul-2006	FL	80.00	520,000.00	513,983.61	01-Oct-2007	16	7.875%	53,791.82
Loan Group 3	0621017137	Jul-2008	01-Sep-2006	FL	80.00	624,000.00	610,945.12	01-Mar-2008	11	7.400%	42,203.40

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Loan Group 3	0631014061	Apr-2009	01-Aug-2006	CA	78.33	822,500.00	813,104.46	01-Oct-2008	4	6.990%	26,592.15
Loan Group 3	0631014185	Nov-2008	01-Sep-2006	CA	83.67	535,500.00	529,903.79	01-Apr-2008	10	6.950%	34,510.99
Loan Group 3	0661017649	Mar-2009	01-Sep-2006	CA	69.92	437,000.00	457,324.23	01-Jul-2008	7	5.650%	17,825.58
Loan Group 3	0831065491	Nov-2007	01-Aug-2006	NY	80.00	417,600.00	497,222.08	01-Apr-2009	(1)	7.990%	2,518.14
Loan Group 3	0031044215	Sep-2008	01-Oct-2006	CA	80.00	362,400.00	362,329.00	01-Oct-2006	28	9.290%	80,855.16
Loan Group 3	0031044345	Apr-2009	01-Sep-2006	CA	83.33	1,250,000.00	1,241,336.88	01-Aug-2008	6	8.450%	71,265.34
Loan Group 3	0031044484	Apr-2009	01-Sep-2006	CA	69.06	549,000.00	538,960.23	01-Dec-2008	2	8.875%	15,997.78
Loan Group 3	0031044598	Nov-2008	01-Sep-2006	CA	74.89	674,000.00	671,123.82	01-Jun-2007	20	10.350%	121,729.78
Loan Group 3	0031044637	Apr-2009	01-Oct-2006	CA	85.00	531,250.00	549,747.87	01-Nov-2008	3	5.000%	16,314.10
Loan Group 3	0031044698	Feb-2008	01-Oct-2006	CA	80.00	447,200.00	447,200.00	01-Aug-2007	18	8.250%	55,266.38
Loan Group 3	0051067941	Apr-2009	01-Sep-2006	LA	80.00	112,000.00	110,895.09	01-Sep-2008	5	11.050%	6,856.91
Loan Group 3	0051068735	Apr-2009	01-Sep-2006	GA	100.00	339,790.00	364,590.16	01-Aug-2008	6	5.000%	11,051.53
Loan Group 3	0051068921	Mar-2009	01-Sep-2006	GA	80.00	103,920.00	102,375.65	01-Oct-2008	4	9.250%	4,501.51
Loan Group 3	0061070011	Feb-2009	01-Sep-2006	OH	80.00	125,600.00	136,256.05	01-Oct-2008	4	5.000%	3,055.72
Loan Group 3	0061070496	Apr-2007	01-Oct-2006	OH	80.00	106,400.00	106,345.78	01-Oct-2006	28	9.990%	19,257.50
Loan Group 3	0071072130	Nov-2007	01-Jun-2006	FL	80.00	242,400.00	240,143.59	01-May-2007	21	9.750%	34,233.63
Loan Group 3	0071073128	Mar-2008	01-Aug-2006	FL	90.00	189,810.00	187,997.05	01-Oct-2007	16	8.750%	20,657.71
Loan Group 3	0071073478	Apr-2009	01-Sep-2006	FL	66.91	182,000.00	178,536.57	01-Nov-2008	3	8.200%	5,756.14
Loan Group 3	0071073633	Apr-2009	01-Oct-2006	FL	80.00	199,200.00	217,100.91	01-Dec-2008	2	6.250%	3,645.76
Loan Group 3	0071073642	Apr-2009	01-Sep-2006	FL	80.00	168,000.00	166,850.93	01-Oct-2008	4	8.550%	7,149.39
Loan Group 3	0101059280	Apr-2009	01-Sep-2006	TX	85.00	55,250.00	54,553.29	01-Dec-2008	2	10.475%	1,819.30
Loan Group 3	0101060217	Sep-2008	01-Sep-2006	TX	80.00	121,591.00	120,387.19	01-May-2008	9	10.100%	10,650.84
Loan Group 3	0101060466	Apr-2009	01-Sep-2006	TX	80.00	96,000.00	94,878.71	01-Dec-2008	2	10.850%	3,282.81
Loan Group 3	0101061105	Feb-2009	01-Oct-2006	TX	80.00	151,200.00	148,593.72	01-Oct-2008	4	8.250%	6,255.34
Loan Group 3	0101061136	Feb-2009	01-Oct-2006	TX	80.00	407,200.00	403,467.28	01-Oct-2008	4	7.400%	14,023.21
Loan Group 3	0101061300	Nov-2008	01-Oct-2006	TX	80.00	188,000.00	185,873.95	01-Apr-2008	10	9.400%	16,634.01
Loan Group 3	0111002042	Jan-2009	01-Sep-2006	HI	80.00	777,600.00	777,600.00	01-Sep-2008	5	6.825%	28,981.80
Loan Group 3	0121048630	Dec-2008	01-Sep-2006	MN	80.00	160,800.00	159,735.54	01-Aug-2008	6	8.650%	9,223.61
Loan Group 3	0141055827	Feb-2009	01-Oct-2006	CT	80.00	220,000.00	228,865.29	01-Sep-2008	5	5.000%	6,764.91
Loan Group 3	0141055992	Oct-2007	01-Sep-2006	NY	80.00	632,000.00	629,096.95	01-Jun-2007	20	10.000%	104,850.59
Loan Group 3	0141056012	Jul-2007	01-Sep-2006	NY	80.00	304,000.00	302,422.31	01-Mar-2007	23	8.250%	45,458.86
Loan Group 3	0151035956	Feb-2009	01-Sep-2006	NJ	85.00	646,000.00	642,706.21	01-Sep-2008	5	9.500%	33,959.92
Loan Group 3	0151036087	May-2008	01-Oct-2006	NJ	80.00	400,000.00	398,328.76	01-Jul-2007	19	10.450%	69,647.97
Loan Group 3	0161047594	Dec-2007	01-Mar-2006	MA	80.00	342,000.00	339,467.39	01-Oct-2007	16	8.750%	43,670.17
Loan Group 3	0171034037	Jul-2008	01-Sep-2006	NV	80.00	254,400.00	252,319.08	01-Mar-2008	11	10.500%	23,079.76
Loan Group 3	0171034407	Apr-2009	01-Oct-2006	NV	80.00	300,800.00	298,801.82	01-May-2008	9	8.000%	21,913.18
Loan Group 3	0191031686	Mar-2009	01-Aug-2006	OR	80.00	668,000.00	659,214.95	01-Feb-2008	12	8.750%	58,381.51
Loan Group 3	0191032259	Apr-2009	01-Sep-2006	WA	85.00	459,000.00	449,975.24	01-Dec-2008	2	8.875%	13,356.47
Loan Group 3	0211046725	Apr-2009	01-Sep-2006	FL	90.00	178,200.00	191,767.45	01-Dec-2008	2	5.000%	2,900.49
Loan Group 3	0231082955	Feb-2009	01-Aug-2006	NJ	90.00	364,500.00	363,875.22	01-Apr-2007	22	9.490%	66,007.99

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Loan Group 3	0231083329	Apr-2009	01-Oct-2006	NY	62.50	243,750.00	239,853.25	01-Nov-2008	3	8.850%	8,703.55
Loan Group 3	0231083339	Jan-2009	01-Aug-2006	ME	90.00	395,100.00	387,312.44	01-Sep-2008	5	8.750%	19,230.53
Loan Group 3	0231083399	Dec-2008	01-Oct-2006	MA	73.21	798,000.00	795,812.17	01-Aug-2007	18	8.600%	104,784.48
Loan Group 3	0231083495	Apr-2009	20-Sep-2006	NY	90.00	504,900.00	499,219.79	20-Aug-2008	6	8.350%	28,584.12
Loan Group 3	0231084059	Apr-2009	01-Sep-2006	NJ	80.00	374,000.00	373,675.87	01-Dec-2006	26	8.990%	75,268.24
Loan Group 3	0231084377	Apr-2009	01-Oct-2006	CT	90.00	522,000.00	510,768.67	01-Nov-2008	3	8.250%	18,279.53
Loan Group 3	0231084838	Nov-2007	01-Oct-2006	NY	80.00	80,800.00	79,842.30	01-Oct-2007	16	9.200%	10,465.17
Loan Group 3	0291005515	Mar-2009	01-Jul-2006	MD	77.74	618,000.00	668,330.41	01-Oct-2008	4	5.000%	15,013.05
Loan Group 3	0291006679	Dec-2007	01-Sep-2006	MD	80.00	547,600.00	545,709.06	01-Mar-2007	23	9.600%	100,000.31
Loan Group 3	0291006769	Feb-2009	01-Sep-2006	MS	70.59	60,000.00	59,265.71	01-Sep-2008	5	10.000%	3,301.02
Loan Group 3	0291007038	Sep-2008	01-Sep-2006	MI	70.00	120,400.00	119,368.59	01-May-2008	9	10.800%	11,328.55
Loan Group 3	0321035850	Jun-2008	01-Sep-2006	WY	80.00	132,800.00	132,214.72	01-Feb-2008	12	8.750%	13,160.48
Loan Group 3	0321035856	Feb-2009	01-Oct-2006	CO	80.00	222,800.00	261,002.15	01-Oct-2008	4	5.000%	4,724.43
Loan Group 3	0321036272	Nov-2008	01-Oct-2006	CO	80.00	168,448.00	167,173.04	01-May-2008	9	8.000%	12,035.60
Loan Group 3	0331043517	Jan-2009	01-Feb-2006	NJ	80.00	184,000.00	181,643.21	01-Sep-2008	5	8.000%	8,607.25
Loan Group 3	0331046337	Feb-2008	01-Jun-2006	FL	65.00	845,000.00	832,739.76	01-Sep-2007	17	9.750%	95,125.37
Loan Group 3	0331048063	Oct-2007	01-Oct-2006	FL	70.00	217,000.00	216,237.80	01-Mar-2008	11	9.530%	16,174.28
Loan Group 3	0331048070	Jun-2008	01-Sep-2006	NY	76.19	400,000.00	397,561.12	01-Feb-2008	12	8.250%	34,084.34
Loan Group 3	0331048306	Apr-2009	01-Aug-2006	NJ	90.00	172,800.00	171,916.80	01-Nov-2008	3	9.900%	6,766.43
Loan Group 3	0331048315	Apr-2009	01-Oct-2006	NY	80.00	352,000.00	346,075.93	01-Nov-2008	3	8.900%	12,572.45
Loan Group 3	0331048334	Nov-2007	01-Sep-2006	FL	65.00	780,000.00	778,745.95	01-Jul-2007	19	10.400%	135,896.81
Loan Group 3	0331048410	Dec-2007	01-Oct-2006	FL	80.00	128,000.00	127,753.52	01-Aug-2007	18	9.800%	15,792.05
Loan Group 3	0331048589	May-2008	01-Sep-2006	NY	80.00	464,000.00	461,369.22	01-Jan-2008	13	8.000%	44,990.16
Loan Group 3	0331048755	Apr-2008	01-Oct-2006	NY	95.00	712,500.00	706,563.98	01-Oct-2007	16	8.716%	83,230.19
Loan Group 3	0341032056	Mar-2009	01-Jun-2006	MD	80.00	311,920.00	308,219.77	01-Oct-2008	4	9.750%	14,079.55
Loan Group 3	0341034798	Feb-2008	01-Oct-2006	NC	85.00	399,500.00	398,463.39	01-Sep-2007	17	9.100%	54,986.70
Loan Group 3	0341034816	Jan-2009	01-Sep-2006	NC	80.00	140,800.00	140,248.90	01-Feb-2008	12	9.160%	14,344.94
Loan Group 3	0351037759	Mar-2009	01-Oct-2006	TX	80.00	176,800.00	174,417.71	01-Sep-2008	5	9.300%	9,001.77
Loan Group 3	0351038089	Apr-2009	01-Sep-2006	TX	80.00	204,800.00	201,902.31	01-Sep-2008	5	9.250%	10,993.93
Loan Group 3	0351038158	Apr-2009	01-Sep-2006	TX	80.00	120,800.00	118,992.25	01-Nov-2008	3	9.425%	4,444.22
Loan Group 3	0351038159	Jun-2008	01-Sep-2006	TX	80.00	213,600.00	211,778.55	01-Dec-2007	14	9.400%	23,607.09
Loan Group 3	0371034869	Apr-2009	01-Aug-2006	NC	80.00	133,960.00	131,502.28	01-Dec-2008	2	8.850%	3,702.93
Loan Group 3	0371035785	Aug-2007	01-Sep-2006	FL	23.08	75,000.00	74,845.31	01-Feb-2007	24	11.275%	16,173.68
Loan Group 3	0371036264	Feb-2009	01-Sep-2006	FL	80.00	164,000.00	161,202.19	01-Oct-2008	4	8.550%	6,523.39
Loan Group 3	0371036384	Jan-2009	01-Sep-2006	FL	80.00	117,600.00	115,774.32	01-Jul-2008	7	8.500%	7,554.25
Loan Group 3	0371036853	Dec-2008	01-Oct-2006	FL	80.00	193,600.00	190,705.15	01-Aug-2008	6	8.550%	10,964.13
Loan Group 3	0371037182	Nov-2007	01-Oct-2006	FL	80.00	93,600.00	93,485.45	01-Apr-2007	22	9.750%	16,690.21
Loan Group 3	0371037404	Jun-2008	01-Oct-2006	FL	80.00	188,000.00	187,057.85	01-Jan-2008	13	8.500%	18,124.73
Loan Group 3	0371037461	Jun-2008	01-Oct-2006	FL	80.00	159,920.00	159,207.37	01-Feb-2008	12	8.500%	15,580.57
Loan Group 3	0381029132	Feb-2009	01-Oct-2006	RI	80.00	240,000.00	239,960.40	01-Sep-2008	5	8.625%	12,662.88

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 3	0401009009	Sep-2007	01-Sep-2006	NJ	89.50	511,312.00	510,679.23	01-Jan-2007	25	8.550%	88,021.81
Loan Group 3	0401009193	Sep-2008	01-Sep-2006	PA	75.00	540,000.00	540,000.00	01-Mar-2008	11	7.000%	38,497.50
Loan Group 3	0511048375	Sep-2008	01-Sep-2006	CA	100.00	321,990.00	321,969.94	01-Apr-2008	10	8.250%	22,983.29
Loan Group 3	0511048833	Feb-2009	01-Sep-2006	CA	80.00	560,000.00	555,601.54	01-Aug-2008	6	7.800%	27,259.49
Loan Group 3	0511048841	Apr-2009	01-Sep-2006	CA	93.76	511,000.00	508,080.74	01-Sep-2008	5	9.250%	26,104.74
Loan Group 3	0511049076	Apr-2009	01-Sep-2006	FL	85.00	535,500.00	552,155.85	01-Dec-2008	2	5.000%	8,351.37
Loan Group 3	0511049092	Feb-2009	01-Sep-2006	NV	80.00	184,000.00	183,998.33	01-Sep-2008	5	8.250%	9,153.94
Loan Group 3	0511049116	Nov-2008	01-Sep-2006	CA	70.00	423,500.00	423,343.48	01-Jun-2008	8	8.250%	29,051.98
Loan Group 3	0511049312	Sep-2008	01-Sep-2006	CA	100.00	378,104.00	377,972.30	01-May-2008	9	6.800%	19,953.77
Loan Group 3	0511049601	Feb-2009	01-Oct-2006	CA	80.00	383,200.00	378,265.68	01-Jun-2008	8	8.800%	26,696.86
Loan Group 3	0511049789	Apr-2009	01-Oct-2006	NV	80.00	295,996.00	290,445.72	01-Oct-2008	4	7.875%	11,984.87
Loan Group 3	0521041515	Apr-2008	01-Aug-2006	IL	96.15	124,900.00	137,405.17	01-Mar-2008	11	7.500%	9,631.32
Loan Group 3	0521042704	Oct-2008	01-Sep-2006	MO	80.00	79,920.00	78,969.47	01-May-2008	9	9.200%	6,353.35
Loan Group 3	0521043263	Sep-2008	01-Oct-2006	IL	80.00	269,600.00	302,476.92	01-May-2008	9	8.100%	21,835.04
Loan Group 3	0551016039	Mar-2009	01-Sep-2006	TX	80.00	177,148.00	204,635.61	01-Sep-2008	5	5.000%	5,425.94
Loan Group 3	0551018185	Apr-2009	01-Sep-2006	TX	80.00	268,400.00	263,729.27	01-Dec-2008	2	8.800%	7,519.94
Loan Group 3	0581011003	Apr-2009	01-Sep-2006	CA	85.00	476,000.00	502,523.81	01-Oct-2008	4	5.000%	11,413.87
Loan Group 3	0581011017	Dec-2008	01-Sep-2006	CA	79.01	320,000.00	320,000.00	01-Jul-2008	7	8.250%	20,026.66
Loan Group 3	0581011129	Sep-2008	01-Oct-2006	CA	80.00	422,000.00	422,000.00	01-Apr-2008	10	8.250%	33,390.72
Loan Group 3	0581011173	Jan-2009	01-Sep-2006	CA	80.00	444,000.00	439,996.69	01-Aug-2008	6	8.250%	25,113.79
Loan Group 3	0611024269	Mar-2009	01-Sep-2006	NY	90.00	661,500.00	654,535.65	01-May-2008	9	9.800%	56,103.63
Loan Group 3	0611024494	Apr-2009	01-Sep-2006	NY	75.00	468,750.00	479,958.26	01-Oct-2008	4	5.000%	10,939.05
Loan Group 3	0611024720	Sep-2008	01-Oct-2006	NY	90.00	432,000.00	428,384.08	01-Sep-2007	17	8.250%	50,540.77
Loan Group 3	0621016953	Mar-2009	01-Aug-2006	FL	95.00	261,250.00	257,400.17	01-Jul-2008	7	8.850%	16,569.55
Loan Group 3	0621017278	Dec-2008	01-Sep-2006	FL	90.00	162,000.00	162,000.00	01-Jul-2008	7	8.600%	8,133.75
Loan Group 3	0621017434	Mar-2009	01-Oct-2006	FL	80.00	580,000.00	574,828.98	01-Jul-2008	7	8.250%	35,352.29
Loan Group 3	0621017713	May-2008	01-Oct-2006	FL	80.00	168,000.00	166,923.56	01-Dec-2007	14	10.450%	22,252.78
Loan Group 3	0621017728	Aug-2007	01-Oct-2006	FL	80.00	356,000.00	354,462.78	01-Apr-2007	22	9.100%	58,827.14
Loan Group 3	0621017798	Oct-2007	01-Sep-2006	FL	80.00	158,400.00	158,400.00	01-Mar-2007	23	8.250%	21,984.60
Loan Group 3	0621017824	Feb-2009	01-Oct-2006	FL	80.00	187,920.00	194,912.57	01-Oct-2008	4	5.000%	4,415.60
Loan Group 3	0621017870	Jan-2009	01-Sep-2006	FL	80.00	200,000.00	222,213.55	01-Sep-2008	5	5.000%	5,826.93
Loan Group 3	0621017959	Mar-2009	01-Oct-2006	FL	89.40	268,200.00	263,995.47	01-Aug-2008	6	8.500%	15,441.80
Loan Group 3	0621018198	Nov-2008	01-Oct-2006	FL	80.00	408,000.00	407,922.88	01-Jul-2008	7	8.500%	26,701.99
Loan Group 3	0631014483	Feb-2009	01-Oct-2006	CA	98.65	440,000.00	436,045.49	01-Aug-2008	6	8.250%	24,484.34
Loan Group 3	0661015800	Aug-2008	01-Sep-2006	CA	80.00	240,000.00	239,759.26	01-Apr-2008	10	8.250%	17,441.95
Loan Group 3	0661017080	Jul-2008	01-Aug-2006	CA	70.00	357,000.00	355,069.23	01-Mar-2008	11	8.450%	28,340.69
Loan Group 3	0661017365	Jan-2009	01-Sep-2006	CA	89.94	429,000.00	429,000.00	01-Aug-2008	6	8.250%	24,506.66
Loan Group 3	0661017516	Sep-2008	01-Sep-2006	CA	80.00	271,132.00	271,127.28	01-May-2008	9	8.500%	18,775.49
Loan Group 3	0661017650	Mar-2009	01-Sep-2006	CA	84.27	434,000.00	430,789.80	01-May-2008	9	7.500%	25,206.27
Loan Group 3	0671013247	Jan-2009	01-Sep-2006	CA	99.69	636,000.00	627,897.29	01-Aug-2008	6	8.250%	35,838.64

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Series 2006-OPT2

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 3	0671014198	Sep-2008	01-Sep-2006	CA	80.00	275,480.00	280,388.03	01-May-2008	9	7.400%	16,131.90
Loan Group 3	0681012259	Jan-2009	01-Jun-2006	ME	90.00	184,500.00	181,886.53	01-May-2008	9	10.050%	15,091.48
Loan Group 3	0681013314	Dec-2008	01-Sep-2006	ME	70.00	252,000.00	247,982.39	01-Aug-2008	6	8.450%	14,217.24
Loan Group 3	0691009082	Oct-2008	01-Sep-2006	MD	67.76	515,000.00	511,424.09	01-Mar-2008	11	8.250%	44,145.91
Loan Group 3	0691009385	Nov-2008	01-Sep-2006	MD	90.00	693,000.00	688,806.16	01-May-2008	9	8.350%	53,079.62
Loan Group 3	0691009500	Jan-2009	01-Oct-2006	MD	80.00	540,000.00	535,002.52	01-Apr-2008	10	9.900%	50,561.24
Loan Group 3	0831065534	Jul-2008	01-Aug-2006	CA	90.00	382,500.00	376,460.86	01-Mar-2008	11	9.625%	34,447.66
Loan Group 3	0831066151	Dec-2008	01-Sep-2006	NJ	56.91	350,000.00	344,971.29	01-Jun-2008	8	9.125%	26,302.62
Loan Group 3	0831066234	Apr-2009	01-Aug-2006	NY	85.00	845,750.00	829,268.08	01-Aug-2008	6	7.640%	39,731.93
Loan Group 3	0831066351	Apr-2009	01-Sep-2006	NY	80.00	440,000.00	434,228.01	01-Sep-2008	5	10.125%	26,317.40
Loan Group 3	0831066503	Mar-2009	01-Sep-2006	CA	94.90	688,000.00	675,588.54	01-Mar-2008	11	6.500%	40,594.26
Loan Group 3	0831066623	Jul-2007	01-Sep-2006	CO	80.00	1,000,000.00	998,808.91	01-Dec-2006	26	9.000%	186,667.77
Loan Group 3	0831067528	May-2008	01-Sep-2006	FL	80.00	540,000.00	534,158.70	01-Apr-2008	10	10.500%	49,286.74
Loan Group 3	0841014485	Dec-2008	01-Oct-2006	MI	80.00	100,800.00	99,395.75	01-Aug-2008	6	8.900%	4,864.76
Loan Group 3	0841017500	Feb-2009	01-Sep-2006	MI	80.00	156,800.00	155,360.95	01-Oct-2008	4	7.550%	5,516.41
Loan Group 3	0841017611	Oct-2008	01-Sep-2006	MI	80.00	138,340.00	136,913.59	01-Jun-2008	8	10.150%	11,069.17
Loan Group 3	0841018619	Oct-2008	01-Oct-2006	MI	82.52	425,000.00	418,444.89	01-Jun-2008	8	8.250%	28,761.19
Loan Group 3	0841018824	Dec-2008	01-Oct-2006	MI	80.00	172,000.00	169,209.90	01-Aug-2008	6	8.125%	8,655.23
Loan Group 3	0861002972	Feb-2009	01-Oct-2006	FL	80.00	137,600.00	136,314.50	01-Jan-2008	13	8.950%	13,633.53
Loan Group 3	0861003187	May-2008	01-Sep-2006	FL	85.00	422,450.00	420,339.68	01-Dec-2007	14	8.000%	40,054.90
Loan Group 3	0861003202	Mar-2008	01-Sep-2006	FL	80.00	460,000.00	455,051.45	01-Nov-2007	15	8.000%	50,517.87
Loan Group 3	0861003265	Jun-2008	01-Sep-2006	FL	85.00	145,350.00	143,795.08	01-Feb-2008	12	8.900%	13,167.52
Loan Group 3	0861003354	Sep-2008	01-Oct-2006	FL	80.00	163,579.00	161,687.54	01-Apr-2008	10	8.800%	12,451.33
Loan Group 3	0861003486	Jun-2007	01-Oct-2006	FL	80.00	198,392.00	198,153.58	01-Feb-2007	24	8.650%	34,213.24
Loan Group 3	0861003506	Jul-2008	01-Oct-2006	FL	80.00	268,000.00	267,086.58	01-Oct-2007	16	8.450%	30,853.62
Loan Group 3	0871005197	Mar-2009	01-Sep-2006	NJ	72.50	1,160,000.00	1,133,967.34	01-Nov-2008	3	8.500%	40,820.29
Loan Group 3	0871005237	Mar-2009	01-Sep-2006	NJ	97.00	493,730.00	485,488.95	01-Nov-2008	3	8.825%	17,434.87
Loan Group 3	0871005376	May-2008	01-Sep-2006	CT	90.00	675,000.00	675,000.00	01-Dec-2007	14	8.850%	77,259.38

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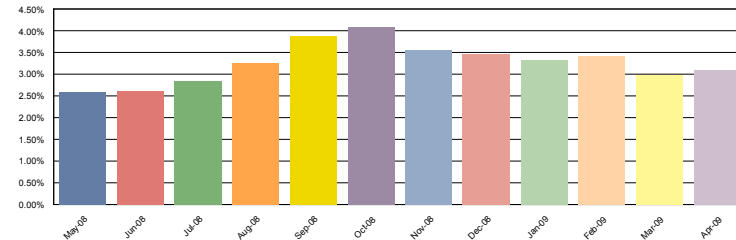
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Summary

New Bankruptcy Loans	
Loans in Bankruptcy	13
Original Principal Balance	2,302,462.00
Current Actual Balance	2,348,567.62
Current Bankruptcy Total	
Loans in Bankruptcy	103
Original Principal Balance	19,036,291.20
Current Actual Balance	19,117,143.87

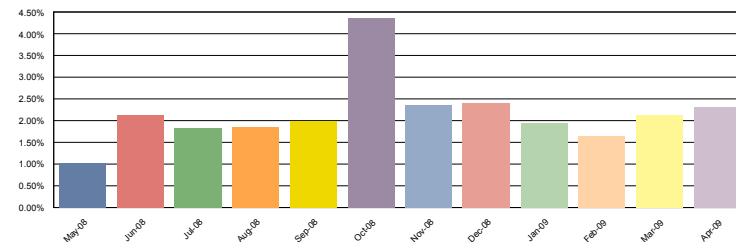
12 Month Bankruptcy History



Loan Group 1

New Bankruptcy Loans	
Loans in Bankruptcy	1
Original Principal Balance	38,583.00
Current Actual Balance	38,142.02
Current Bankruptcy Total	
Loans in Bankruptcy	8
Original Principal Balance	539,805.00
Current Actual Balance	533,481.80

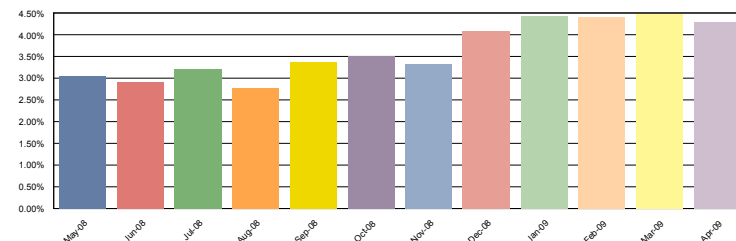
12 Month Bankruptcy History



Loan Group 1

New Bankruptcy Loans	
Loans in Bankruptcy	1
Original Principal Balance	229,500.00
Current Actual Balance	227,710.38
Current Bankruptcy Total	
Loans in Bankruptcy	33
Original Principal Balance	6,115,350.20
Current Actual Balance	6,138,954.53

12 Month Bankruptcy History



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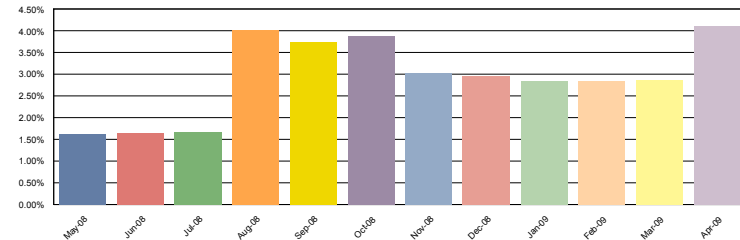
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Loan Group 2

New Bankruptcy Loans	
Loans in Bankruptcy	2
Original Principal Balance	259,979.00
Current Actual Balance	290,786.66
Current Bankruptcy Total	
Loans in Bankruptcy	6
Original Principal Balance	943,479.00
Current Actual Balance	966,749.83

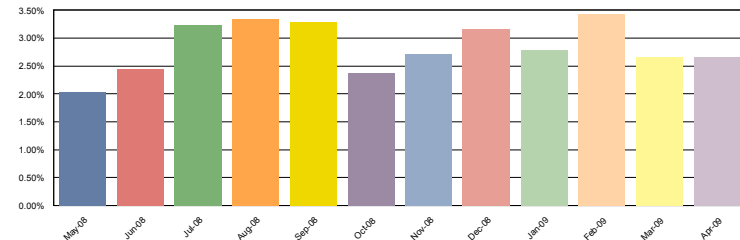
12 Month Bankruptcy History



Loan Group 2

New Bankruptcy Loans	
Loans in Bankruptcy	4
Original Principal Balance	594,800.00
Current Actual Balance	589,508.87
Current Bankruptcy Total	
Loans in Bankruptcy	20
Original Principal Balance	3,458,911.00
Current Actual Balance	3,479,255.78

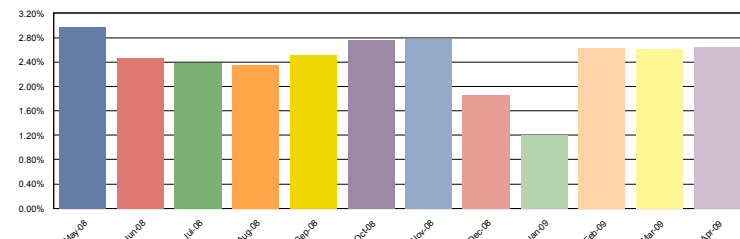
12 Month Bankruptcy History



Loan Group 3

New Bankruptcy Loans	
Loans in Bankruptcy	1
Original Principal Balance	31,600.00
Current Actual Balance	31,088.10
Current Bankruptcy Total	
Loans in Bankruptcy	7
Original Principal Balance	1,919,100.00
Current Actual Balance	1,905,204.30

12 Month Bankruptcy History



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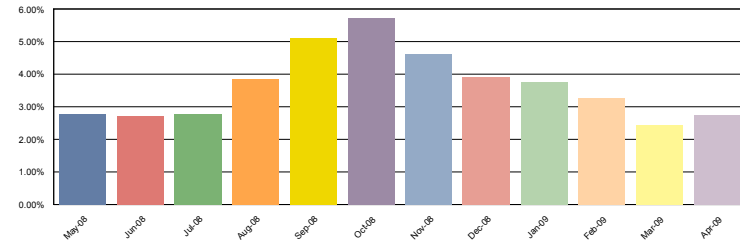
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Loan Group 3

New Bankruptcy Loans	
Loans in Bankruptcy	4
Original Principal Balance	1,148,000.00
Current Actual Balance	1,171,331.59
Current Bankruptcy Total	
Loans in Bankruptcy	29
Original Principal Balance	6,059,646.00
Current Actual Balance	6,093,497.63

12 Month Bankruptcy History



Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1	0101059072	Oct-2008	01-Sep-2006	TX	75.00	115,500.00	113,094.84	01-Feb-2009	0	8.950%	1,587.47
Loan Group 1	0131038869	Mar-2008	01-May-2006	KY	20.00	19,000.00	18,851.08	01-Aug-2008	6	12.750%	146.11
Loan Group 1	0141055809	Jun-2008	01-Sep-2006	NY	95.00	157,700.00	156,613.02	01-Nov-2007	15	10.100%	21,400.10
Loan Group 1	0211047342	Apr-2009	01-Oct-2006	GA	20.00	38,583.00	38,142.02	01-Nov-2008	3	10.550%	599.03
Loan Group 1	0231082822	Mar-2009	01-Aug-2006	NY	70.00	91,000.00	90,313.39	01-Jan-2008	13	11.500%	11,615.77
Loan Group 1	0511046679	Jun-2008	01-Aug-2006	TN	80.00	62,400.00	61,490.84	01-Sep-2008	5	12.200%	4,214.32
Loan Group 1	0551014627	May-2008	01-Jul-2006	TX	20.00	25,998.00	25,748.29	01-Feb-2008	12	9.990%	514.85
Loan Group 1	0551017265	Mar-2009	01-Sep-2006	TX	20.00	29,624.00	29,228.32	01-Nov-2008	3	9.990%	188.91
Loan Group 1	0031044421	Mar-2009	01-Sep-2006	CA	61.95	350,000.00	368,703.96	01-Sep-2007	17	8.950%	50,256.46
Loan Group 1	0051068316	Dec-2008	01-Sep-2006	GA	80.00	111,600.00	109,816.37	01-Oct-2008	4	9.000%	4,783.04
Loan Group 1	0051068460	Jun-2008	01-Oct-2006	TN	80.00	83,960.00	83,076.41	01-Jul-2008	7	10.050%	5,982.40
Loan Group 1	0061070007	Oct-2008	01-Oct-2006	OH	80.00	81,520.00	87,476.40	01-Sep-2008	5	5.000%	4,307.58
Loan Group 1	0101057761	Feb-2008	01-Aug-2006	TX	75.00	232,500.00	231,426.76	01-Jun-2007	20	10.450%	42,401.13
Loan Group 1	0101059694	Oct-2008	01-Sep-2006	TX	80.00	109,187.00	113,114.54	01-Jul-2008	7	7.500%	5,978.64
Loan Group 1	0101061269	Feb-2008	01-Oct-2006	TX	80.00	97,784.00	96,500.99	01-Aug-2008	6	9.200%	5,628.65
Loan Group 1	0121048849	Mar-2009	01-Oct-2006	MN	80.00	162,385.60	161,370.71	01-Aug-2008	6	8.450%	9,263.80
Loan Group 1	0151035249	Jun-2008	01-Sep-2006	DE	80.00	112,000.00	110,947.25	01-Jun-2008	8	10.600%	9,386.81
Loan Group 1	0171034198	Sep-2008	01-Oct-2006	CA	84.13	387,000.00	384,273.11	01-Jun-2008	8	7.675%	20,723.96
Loan Group 1	0171034301	Sep-2008	01-Sep-2006	TX	80.00	111,192.00	109,341.04	01-Oct-2008	4	8.650%	4,607.35
Loan Group 1	0271029495	Apr-2009	01-Sep-2006	NY	85.00	229,500.00	227,710.38	01-Dec-2008	2	8.500%	6,097.96
Loan Group 1	0341034781	Feb-2009	01-Sep-2006	NC	85.00	139,315.00	138,504.54	01-Oct-2008	4	9.410%	6,207.08
Loan Group 1	0351038239	Jan-2009	01-Oct-2006	TX	80.00	108,000.00	106,866.40	01-Jul-2008	7	10.300%	7,896.23
Loan Group 1	0351038314	Sep-2007	01-Oct-2006	TX	80.00	111,920.00	110,334.91	01-Sep-2008	5	9.050%	5,533.32
Loan Group 1	0351038517	Mar-2009	01-Oct-2006	TX	80.00	128,800.00	127,158.01	01-Jun-2008	8	8.850%	8,995.72

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1	0511048829	Jan-2009	01-Sep-2006	FL	80.00	320,000.00	318,043.92	01-Jul-2007	19	9.100%	36,252.00
Loan Group 1	0521038833	Aug-2008	01-Oct-2006	MO	80.00	88,000.00	87,427.54	01-May-2008	9	11.850%	9,140.98
Loan Group 1	0551015504	Mar-2009	01-Oct-2006	TX	80.00	80,000.00	79,445.88	01-Feb-2008	12	10.800%	9,594.53
Loan Group 1	0551017205	Mar-2009	01-Sep-2006	TX	80.00	118,493.60	116,982.31	01-Jun-2008	8	9.100%	8,520.00
Loan Group 1	0551017918	Oct-2007	01-Sep-2006	TX	80.00	100,000.00	98,254.58	01-Dec-2008	2	8.850%	2,744.13
Loan Group 1	0561005875	Dec-2008	01-Jun-2006	FL	85.00	321,300.00	353,638.85	01-Nov-2008	3	5.000%	6,685.52
Loan Group 1	0611024488	Dec-2008	01-Sep-2006	NY	97.62	410,000.00	415,178.97	01-Nov-2008	3	5.000%	7,871.10
Loan Group 1	0631014317	Nov-2008	01-Sep-2006	CA	90.00	328,500.00	326,205.08	01-Jun-2008	8	8.250%	20,171.36
Loan Group 1	0661017886	Oct-2008	01-Sep-2006	NV	77.27	255,000.00	253,525.60	01-May-2007	21	8.375%	36,135.64
Loan Group 1	0661018079	Mar-2009	01-Oct-2006	CA	79.38	384,993.00	374,322.38	01-Mar-2009	0	6.838%	3,940.55
Loan Group 1	0681013289	Jun-2008	01-Sep-2006	VT	58.82	80,000.00	79,648.82	01-Sep-2007	17	11.550%	13,235.49
Loan Group 1	0681013405	Jul-2007	01-Sep-2006	ME	84.63	228,500.00	225,661.52	01-Jun-2008	8	10.200%	18,337.83
Loan Group 1	0691009532	Feb-2008	01-Sep-2006	DC	52.43	277,500.00	275,080.79	01-Oct-2008	4	7.875%	11,133.33
Loan Group 1	0741017065	Oct-2007	01-Sep-2006	AL	80.00	100,000.00	99,006.91	01-Sep-2008	5	11.100%	6,150.77
Loan Group 1	0761017065	Feb-2009	01-Sep-2006	IL	68.65	178,500.00	182,658.75	01-Feb-2009	0	5.000%	1,332.10
Loan Group 1	0841017643	Oct-2008	01-Oct-2006	MI	84.51	147,900.00	148,833.31	01-Nov-2008	3	5.000%	2,813.88
Loan Group 1	0861002700	Jul-2008	01-Sep-2006	FL	80.00	140,000.00	138,417.54	01-Jun-2008	8	9.700%	10,670.61
Loan Group 2	0101059709	May-2007	01-Sep-2006	TX	80.00	92,000.00	91,176.92	01-Aug-2008	6	11.300%	6,596.61
Loan Group 2	0231081761	Apr-2009	01-Aug-2006	NY	20.00	54,579.00	54,214.86	01-Nov-2008	3	13.500%	1,727.64
Loan Group 2	0341032936	Nov-2007	01-Aug-2006	NC	85.00	76,500.00	75,771.39	01-Jul-2008	7	11.000%	5,997.07
Loan Group 2	0371034980	Aug-2008	01-Aug-2006	AL	80.00	344,000.00	340,994.00	01-May-2008	9	10.950%	23,534.77
Loan Group 2	0711010663	Apr-2009	01-Aug-2006	PA	65.00	205,400.00	236,571.80	01-Feb-2009	0	5.000%	1,763.21
Loan Group 2	0831063713	Sep-2008	01-Jun-2006	AZ	53.44	171,000.00	168,020.86	01-Nov-2008	3	9.250%	6,152.56
Loan Group 2	0051069659	Jan-2008	01-Oct-2006	TN	80.00	107,920.00	107,456.48	01-Aug-2008	6	9.750%	6,670.84
Loan Group 2	0101059767	Jun-2008	01-Sep-2006	TX	80.00	99,200.00	97,730.59	01-May-2008	9	8.250%	7,437.51
Loan Group 2	0101060637	Aug-2008	01-Sep-2006	TX	80.00	96,672.00	95,601.18	01-May-2008	9	9.550%	7,974.92
Loan Group 2	0121048421	Jan-2009	01-Sep-2006	WI	70.00	157,500.00	155,960.10	01-Oct-2008	4	11.550%	8,653.34
Loan Group 2	0171033747	Sep-2007	01-Sep-2006	NV	80.00	249,600.00	281,224.35	01-Feb-2009	0	3.430%	1,274.21
Loan Group 2	0191032252	Oct-2008	01-Sep-2006	WA	77.40	250,002.00	248,762.52	01-Dec-2007	14	8.250%	26,584.03
Loan Group 2	0211046792	Mar-2009	01-Oct-2006	VA	80.00	360,800.00	370,802.89	01-Feb-2009	0	5.000%	2,763.68
Loan Group 2	0291007201	Jul-2008	01-Oct-2006	PA	66.67	70,000.00	68,967.76	01-Aug-2008	6	9.100%	3,981.18
Loan Group 2	0371036335	Feb-2008	01-Sep-2006	FL	51.94	147,000.00	145,563.98	01-Feb-2008	12	9.350%	15,763.85
Loan Group 2	0401008460	Jun-2008	01-Sep-2006	NJ	75.00	106,500.00	106,029.48	01-Oct-2007	16	11.850%	17,092.49
Loan Group 2	0511048341	May-2008	01-Oct-2006	FL	80.00	80,000.00	79,630.37	01-Jun-2008	8	9.900%	2,345.16
Loan Group 2	0511049202	Feb-2009	01-Sep-2006	CA	64.71	440,000.00	436,424.06	01-Nov-2007	15	9.300%	56,738.27
Loan Group 2	0551016838	Apr-2009	01-Sep-2006	AR	77.08	111,000.00	109,411.48	01-Dec-2008	2	9.850%	3,420.68
Loan Group 2	0551017882	Sep-2008	01-Oct-2006	TX	80.00	107,467.00	105,344.26	01-Jan-2009	1	8.250%	2,219.63
Loan Group 2	0661017857	Feb-2008	01-Sep-2006	NV	85.00	140,250.00	139,365.80	01-Jun-2008	8	8.625%	10,121.30
Loan Group 2	0691009514	Apr-2009	01-Sep-2006	VA	80.00	224,000.00	224,000.00	01-Oct-2008	4	8.250%	9,492.00
Loan Group 2	0701004044	Feb-2009	01-Sep-2006	GA	74.94	63,700.00	63,383.09	01-Aug-2008	6	10.550%	3,716.62

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2	0831066270	Apr-2009	01-Aug-2006	PA	63.03	75,000.00	74,158.21	01-Feb-2008	12	10.000%	8,072.41
Loan Group 2	0841012639	Mar-2008	01-Jun-2006	MI	73.81	387,500.00	387,500.00	01-Jul-2008	7	10.000%	26,527.59
Loan Group 2	0841016017	Apr-2009	01-Sep-2006	MI	80.00	184,800.00	181,939.18	01-Dec-2008	2	9.450%	5,460.65
Loan Group 3	0031043808	Feb-2009	01-Aug-2006	CA	80.74	1,090,000.00	1,083,644.99	01-Dec-2007	14	7.550%	95,996.79
Loan Group 3	0051064415	Apr-2008	01-Jul-2006	LA	20.00	70,500.00	70,146.98	01-Jun-2008	8	14.000%	3,841.69
Loan Group 3	0071073349	Oct-2008	01-Sep-2006	FL	80.00	142,200.00	138,914.75	01-Aug-2008	6	6.500%	4,848.49
Loan Group 3	0351036438	Apr-2009	01-Jul-2006	TX	20.00	31,600.00	31,088.10	01-Jan-2009	1	9.990%	738.43
Loan Group 3	0551018466	Sep-2008	01-Oct-2006	TX	20.00	27,800.00	27,457.55	01-Oct-2008	4	9.990%	624.33
Loan Group 3	0641017186	Aug-2008	01-Jun-2006	TX	20.00	17,000.00	16,851.23	01-Nov-2008	3	12.750%	505.36
Loan Group 3	0671013396	Apr-2008	01-Aug-2006	CA	90.00	540,000.00	537,100.70	01-Aug-2008	6	9.300%	27,568.71
Loan Group 3	0051068649	Sep-2008	01-Oct-2006	LA	80.00	216,000.00	213,864.99	01-Feb-2008	12	8.990%	21,309.24
Loan Group 3	0101056433	Dec-2008	01-Jun-2006	TX	100.00	162,150.00	160,032.70	01-Jun-2008	8	10.125%	12,605.42
Loan Group 3	0151035509	Jul-2008	01-Oct-2006	PA	80.00	60,000.00	59,223.53	01-Dec-2008	2	10.150%	1,410.69
Loan Group 3	0151035627	Jul-2008	01-Oct-2006	PA	78.79	52,000.00	51,688.78	01-Oct-2007	16	10.050%	7,009.59
Loan Group 3	0151035979	Oct-2008	01-Sep-2006	NJ	80.00	287,920.00	287,198.63	01-Apr-2007	22	11.750%	53,778.94
Loan Group 3	0211046345	Apr-2008	01-Sep-2006	FL	80.00	143,244.00	141,476.43	01-Apr-2008	10	8.750%	12,093.03
Loan Group 3	0211046835	Apr-2009	01-Sep-2006	TN	80.00	218,400.00	215,692.70	01-Mar-2008	11	8.450%	19,276.53
Loan Group 3	0291006733	Oct-2008	01-Sep-2006	MD	97.50	300,300.00	295,524.75	01-Dec-2008	2	9.325%	8,721.87
Loan Group 3	0321036135	Apr-2009	01-Sep-2006	CO	80.00	236,000.00	238,536.28	01-Mar-2009	0	5.000%	1,779.08
Loan Group 3	0341034941	Apr-2009	01-Oct-2006	NC	80.00	379,200.00	378,260.56	01-Aug-2007	18	8.950%	54,263.75
Loan Group 3	0351038046	Feb-2008	01-Sep-2006	TX	80.00	120,000.00	118,499.61	01-Jun-2008	8	9.200%	8,640.38
Loan Group 3	0351038303	Mar-2009	01-Oct-2006	TX	80.00	152,000.00	149,863.67	01-Sep-2008	5	9.300%	7,937.98
Loan Group 3	0371036207	Nov-2008	01-Sep-2006	AL	80.00	88,000.00	86,673.82	01-Sep-2008	5	8.950%	4,404.68
Loan Group 3	0521042771	Nov-2008	01-Sep-2006	MO	80.00	107,960.00	106,502.79	01-Aug-2008	6	9.350%	6,318.57
Loan Group 3	0521042915	Nov-2008	01-Oct-2006	IL	80.00	76,000.00	80,355.36	01-Apr-2009	(1)	5.000%	291.28
Loan Group 3	0521043196	Mar-2008	01-Oct-2006	MO	70.00	109,200.00	107,649.98	01-Nov-2008	3	9.990%	4,274.32
Loan Group 3	0551017243	Aug-2008	01-Sep-2006	TX	80.00	179,062.00	177,063.12	01-May-2008	9	9.900%	15,339.39
Loan Group 3	0551017795	Jul-2008	01-Sep-2006	TX	80.00	78,320.00	77,513.59	01-Apr-2008	10	9.650%	7,131.07
Loan Group 3	0551017797	Sep-2008	01-Oct-2006	TX	80.00	111,200.00	109,995.54	01-May-2008	9	9.400%	9,024.28
Loan Group 3	0551018205	Oct-2008	01-Sep-2006	TX	80.00	111,200.00	109,912.53	01-Jul-2008	7	10.100%	7,955.96
Loan Group 3	0551018600	Dec-2007	01-Oct-2006	OK	80.00	68,000.00	67,103.80	01-Nov-2008	3	9.850%	2,625.22
Loan Group 3	0551019064	Oct-2008	01-Oct-2006	TX	80.00	119,200.00	117,617.63	01-Jul-2008	7	8.900%	7,659.46
Loan Group 3	0621018072	Feb-2009	01-Oct-2006	FL	80.00	360,000.00	360,000.00	01-Apr-2007	22	9.100%	13,515.00
Loan Group 3	0651021131	Feb-2009	01-Oct-2006	GA	80.00	110,640.00	108,408.37	01-Oct-2008	4	8.000%	4,541.14
Loan Group 3	0661017737	Jan-2009	01-Oct-2006	CA	80.00	252,000.00	249,183.67	01-Mar-2009	0	7.400%	2,855.82
Loan Group 3	0671014114	Feb-2009	01-Oct-2006	CA	100.00	792,000.00	788,801.23	01-Nov-2007	15	8.650%	88,125.00
Loan Group 3	0671014223	Oct-2008	01-Oct-2006	WA	100.00	480,000.00	475,588.63	01-Sep-2008	5	7.875%	22,998.31
Loan Group 3	0831066148	Jul-2007	01-Aug-2006	NJ	95.00	375,250.00	422,422.89	01-Nov-2008	3	4.000%	6,227.93
Loan Group 3	0831066264	Apr-2009	01-Aug-2006	NJ	80.00	314,400.00	338,842.05	01-Mar-2009	0	5.000%	2,527.19

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Loan Group 1	4	471,203.41	255,325.47	1.112 %	0	0.00	0.00	0.000 %	4	471,203.41	255,325.47	1.112 %
Loan Group 1	46	8,594,296.25	1,554,660.83	1.091 %	0	0.00	0.00	0.000 %	46	8,594,296.25	1,554,660.83	1.091 %
Loan Group 2	6	317,042.59	73,258.58	0.313 %	0	0.00	0.00	0.000 %	6	317,042.59	73,258.58	0.313 %
Loan Group 2	49	8,847,914.15	1,735,963.63	1.331 %	0	0.00	0.00	0.000 %	49	8,847,914.15	1,735,963.63	1.331 %
Loan Group 3	7	1,588,413.74	150,908.55	0.210 %	0	0.00	0.00	0.000 %	7	1,588,413.74	150,908.55	0.210 %
Loan Group 3	53	17,646,831.24	4,431,032.69	1.995 %	0	0.00	0.00	0.000 %	53	17,646,831.24	4,431,032.69	1.995 %
Total	165	37,465,701.38	8,201,149.75	1.337 %	0	0.00	0.00	0.000 %	165	37,465,701.38	8,201,149.75	1.337 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Loan Group 1	0071072722	78,000.00	9.950%	FL	51.32	360	76,760.86	01/01/2009	123.15	67,247.12
Loan Group 1	0401007857	76,000.00	11.550%	IL	80.00	360	75,354.98	08/01/2008	(9.94)	94,760.36
Loan Group 1	0521041182	60,000.00	11.750%	MO	80.00	360	59,510.36	03/01/2009	55,405.89	55,405.89
Loan Group 1	0841014030	264,000.00	9.700%	IL	80.00	360	259,577.21	03/01/2009	199,806.37	199,806.37
Loan Group 1	0031043946	374,000.00	8.250%	CA	85.00	360	373,904.21	03/01/2009	226,660.24	226,660.24
Loan Group 1	0061069897	133,600.00	9.250%	KY	80.00	360	131,073.82	03/01/2009	49,853.41	49,853.41
Loan Group 1	0061070304	172,800.00	9.500%	VA	80.00	360	171,619.96	02/01/2009	240.96	125,403.98
Loan Group 1	0101059491	100,000.00	9.250%	NC	80.00	360	98,123.84	01/01/2009	43.12	36,974.06
Loan Group 1	0101059562	98,600.00	10.850%	TX	85.00	360	108,538.89	01/01/2009	16.56	72,282.30
Loan Group 1	0101059667	151,150.00	8.250%	TX	79.97	360	148,167.42	02/01/2009	(200.68)	101,843.25
Loan Group 1	0101060866	76,800.00	10.400%	TX	80.00	360	75,776.96	03/01/2009	47,936.76	47,936.76
Loan Group 1	0121048506	112,000.00	8.250%	MN	80.00	360	111,024.52	02/01/2009	89.03	56,599.92
Loan Group 1	0121048908	134,400.00	9.250%	MN	80.00	360	133,348.58	11/01/2008	96.03	137,770.25
Loan Group 1	0211046348	171,000.00	9.250%	FL	75.00	360	167,372.13	11/01/2008	16.15	98,053.22
Loan Group 1	0211046412	156,800.00	9.450%	MD	80.00	360	155,651.19	08/01/2008	8.46	55,689.77
Loan Group 1	0261057934	203,000.00	10.000%	VA	70.00	360	200,841.45	06/01/2008	(40.00)	101,435.97
Loan Group 1	0271029512	266,000.00	8.250%	NY	64.88	360	259,785.18	03/01/2009	37,734.97	37,734.97
Loan Group 1	0291007066	173,750.00	8.075%	VA	78.98	360	170,961.07	06/01/2008	(40.00)	67,308.03
Loan Group 1	0291007090	113,400.00	9.250%	GA	90.00	360	111,856.72	01/01/2009	14.32	97,241.52
Loan Group 1	0291007191	192,000.00	9.650%	MD	80.00	360	189,025.21	01/01/2009	128.50	53,586.86
Loan Group 1	0331048499	93,600.00	10.250%	FL	80.00	360	93,269.73	08/01/2008	18.86	113,543.70
Loan Group 1	0351038185	173,600.00	9.500%	TX	80.00	360	170,309.70	01/01/2009	(1,367.20)	55,714.74
Loan Group 1	0371036066	162,000.00	8.500%	FL	100.00	360	160,586.45	02/01/2009	5,612.81	190,171.30
Loan Group 1	0371036358	125,450.00	8.990%	FL	65.00	360	123,579.15	02/01/2009	178.79	107,981.73

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Loan Group 1	0371036369	204,000.00	11.200%	FL	80.00	360	201,961.76	10/01/2008	50.00	250,461.75
Loan Group 1	0371036744	343,800.00	9.400%	FL	90.00	360	339,259.18	01/01/2009	129.43	285,974.15
Loan Group 1	0381028820	254,995.00	9.625%	FL	78.46	360	250,471.43	01/01/2009	26.33	204,203.11
Loan Group 1	0381028939	212,500.00	8.600%	RI	85.00	360	208,245.46	03/01/2009	143,165.86	143,165.86
Loan Group 1	0511048063	228,000.00	8.500%	FL	80.00	360	224,400.52	07/01/2008	7.75	174,667.91
Loan Group 1	0511049252	369,000.00	8.000%	CA	90.00	360	365,356.85	02/01/2009	(311.31)	283,652.80
Loan Group 1	0521039077	180,800.00	8.650%	IL	80.00	360	179,452.33	10/01/2008	(32.14)	143,619.26
Loan Group 1	0581011815	405,000.00	8.750%	CA	90.00	360	404,999.99	01/01/2009	0.01	226,420.95
Loan Group 1	0611024882	175,000.00	9.950%	NJ	67.31	360	172,347.19	02/01/2009	(62.19)	83,405.40
Loan Group 1	0621017774	162,750.00	12.150%	FL	75.00	360	160,698.94	02/01/2009	199.84	159,067.74
Loan Group 1	0621017812	297,500.00	9.900%	FL	85.00	360	294,110.27	02/01/2009	1,078.40	276,312.78
Loan Group 1	0621017994	247,000.00	9.925%	FL	94.49	360	244,065.94	03/01/2009	254,803.73	254,803.73
Loan Group 1	0651020377	67,500.00	12.700%	IN	90.00	360	66,986.93	01/01/2009	8.67	75,845.32
Loan Group 1	0651020626	240,000.00	9.700%	NJ	77.67	360	236,031.48	03/01/2009	154,432.09	154,432.09
Loan Group 1	0661017598	265,000.00	9.500%	CA	68.83	360	259,156.42	01/01/2009	281.30	143,943.70
Loan Group 1	0661017715	284,143.00	8.900%	CA	86.63	360	281,861.01	03/01/2009	231,305.71	231,305.71
Loan Group 1	0661017752	195,000.00	9.250%	CA	68.18	360	191,739.49	01/01/2009	24.19	158,060.26
Loan Group 1	0661017829	127,500.00	9.125%	MI	85.00	360	127,430.42	01/01/2009	284.13	90,887.33
Loan Group 1	0681013164	160,800.00	11.300%	NH	80.00	360	158,600.03	12/01/2008	225.00	120,386.10
Loan Group 1	0681013730	160,000.00	10.500%	NH	80.00	360	158,310.21	01/01/2009	26.17	137,460.26
Loan Group 1	0741017049	197,300.00	9.375%	FL	89.68	360	195,925.36	12/01/2008	7.75	138,783.53
Loan Group 1	0761017126	111,000.00	10.500%	FL	75.00	360	109,773.28	11/01/2008	34.35	118,215.90
Loan Group 1	0761017182	140,061.00	8.500%	FL	69.68	360	138,864.69	03/01/2009	137,604.24	137,604.24
Loan Group 1	0791007148	101,280.00	11.800%	MO	80.00	360	100,387.58	02/01/2009	(105.04)	72,614.92
Loan Group 1	0831066001	292,000.00	10.650%	CA	80.00	360	288,730.89	03/01/2009	264,485.41	264,485.41
Loan Group 1	0841016759	81,000.00	11.550%	MI	87.10	360	80,312.42	08/01/2008	(9.94)	99,614.08
Loan Group 2	0051066020	49,000.00	13.900%	GA	20.00	360	48,851.42	12/01/2007	90.00	54,833.09
Loan Group 2	0061065510	18,580.00	12.250%	OH	20.00	360	18,370.33	03/01/2009	18,988.86	18,988.86
Loan Group 2	0061069616	52,150.00	12.500%	OH	94.99	360	51,805.33	08/01/2008	(9.94)	65,955.48
Loan Group 2	0141055238	57,000.00	11.775%	NY	95.00	360	56,481.57	03/01/2009	55,564.66	55,564.66
Loan Group 2	0161049876	41,700.00	14.100%	MA	20.00	360	41,533.94	02/01/2008	(1,500.00)	41,933.09
Loan Group 2	0341033422	100,000.00	9.450%	VA	67.57	360	100,000.00	11/01/2008	125.00	125.00
Loan Group 2	0051065126	135,000.00	9.850%	GA	90.00	360	132,753.85	01/01/2009	82.52	166,474.26
Loan Group 2	0051068144	135,200.00	8.850%	MS	80.00	360	132,452.51	03/01/2009	24,055.38	24,055.38
Loan Group 2	0061070051	131,750.00	10.650%	OH	85.00	360	129,969.37	03/01/2009	126,492.93	126,492.93
Loan Group 2	0101056557	89,000.00	10.375%	TX	100.00	360	87,667.25	02/01/2009	119.09	62,611.76
Loan Group 2	0101059504	76,000.00	11.700%	TX	80.00	360	75,253.11	02/01/2009	(34.59)	74,148.82
Loan Group 2	0101059634	145,500.00	9.250%	FL	63.26	360	143,154.46	11/01/2008	90.09	108,209.97
Loan Group 2	0121048503	139,400.00	8.550%	MN	85.00	360	137,705.83	05/01/2008	(587.65)	134,239.68
Loan Group 2	0171033538	216,000.00	9.000%	AZ	88.16	360	211,196.61	01/01/2009	121.41	141,364.47

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Loan Group 2	0171033794	267,200.00	7.900%	NV	78.59	360	264,403.91	03/01/2009	167,003.28	167,003.28
Loan Group 2	0171034447	140,000.00	9.900%	AZ	80.00	360	138,404.57	02/01/2009	(3.90)	142,603.97
Loan Group 2	0211045998	121,500.00	11.600%	VA	90.00	360	120,431.71	10/01/2008	(40.00)	122,208.63
Loan Group 2	0211046083	323,000.00	9.700%	VA	85.00	360	322,869.45	10/01/2008	(40.00)	219,042.64
Loan Group 2	0211046169	85,600.00	9.350%	GA	80.00	360	84,082.98	02/01/2009	(6.90)	54,847.78
Loan Group 2	0211046769	155,610.00	9.250%	VA	90.00	360	153,264.92	08/01/2008	(40.00)	32,215.67
Loan Group 2	0211046789	90,360.00	9.750%	VA	80.00	360	89,298.67	06/01/2008	(40.00)	44,269.79
Loan Group 2	0271029282	127,500.00	11.100%	MA	85.00	360	126,972.97	03/01/2009	70,918.21	70,918.21
Loan Group 2	0271029704	360,880.00	7.500%	CA	85.11	360	351,749.71	03/01/2009	219,459.83	219,459.83
Loan Group 2	0341035077	92,800.00	9.050%	OH	80.00	360	91,369.58	03/01/2009	83,101.24	83,101.24
Loan Group 2	0371035854	91,000.00	8.500%	FL	67.41	360	89,275.36	03/01/2009	74,618.92	74,618.92
Loan Group 2	0371035989	94,400.00	9.700%	FL	80.00	360	93,172.24	08/01/2008	(9.94)	110,951.35
Loan Group 2	0371036219	130,000.00	9.200%	FL	74.29	360	128,212.98	01/01/2009	131.36	135,510.96
Loan Group 2	0401009367	221,400.00	8.250%	NV	75.00	360	219,167.06	02/01/2009	15.19	137,644.59
Loan Group 2	0521041950	53,380.00	12.400%	NE	85.00	360	53,001.79	01/01/2009	71.21	46,637.66
Loan Group 2	0551017543	244,000.00	8.250%	FL	73.94	360	244,000.00	02/01/2009	150.00	106,328.50
Loan Group 2	0551018858	97,600.00	10.900%	TX	80.00	360	96,346.70	02/01/2009	(774.21)	(568.20)
Loan Group 2	0581010998	318,750.00	9.375%	CA	83.88	360	318,750.00	01/01/2009	106.68	281,038.55
Loan Group 2	0581011397	216,000.00	10.550%	CA	80.00	360	215,014.14	02/01/2009	(3.38)	121,261.59
Loan Group 2	0621017872	185,000.00	10.600%	FL	100.00	360	183,086.04	01/01/2009	16.81	204,662.30
Loan Group 2	0631014232	346,000.00	8.250%	CA	77.23	360	342,193.41	03/01/2009	205,823.28	205,823.28
Loan Group 2	0631014399	123,000.00	9.250%	FL	58.57	360	122,187.00	01/01/2009	9.04	130,364.91
Loan Group 2	0651020325	75,550.00	11.250%	MO	89.94	360	74,361.72	01/01/2009	(690.35)	74,851.15
Loan Group 2	0651020594	60,000.00	9.750%	MO	80.00	360	59,203.26	08/01/2008	(9.73)	65,010.72
Loan Group 2	0661016545	206,150.00	9.650%	CA	95.00	360	202,706.95	01/01/2009	48.01	162,915.17
Loan Group 2	0661017264	414,000.00	9.375%	NV	90.00	360	413,798.56	12/01/2008	132.00	215,980.16
Loan Group 2	0661017556	180,000.00	8.650%	CA	80.00	360	177,115.22	01/01/2009	14.23	158,546.71
Loan Group 2	0661017733	170,250.00	8.650%	CA	75.00	360	168,973.83	03/01/2009	118,608.64	118,608.64
Loan Group 2	0661017889	331,000.00	8.250%	CA	83.80	360	327,944.38	02/01/2009	(1,779.70)	260,008.28
Loan Group 2	0671013597	391,000.00	8.300%	CA	83.19	360	388,236.99	03/01/2009	363,285.08	363,285.08
Loan Group 2	0671013840	399,000.00	8.600%	CA	70.00	360	396,834.31	04/01/2008	(737.35)	230,442.15
Loan Group 2	0671014042	324,000.00	9.700%	CA	90.00	360	319,411.09	01/01/2009	369.52	234,421.26
Loan Group 2	0671014084	324,000.00	9.700%	CA	90.00	360	318,836.88	01/01/2009	21.05	227,206.97
Loan Group 2	0671014130	236,000.00	8.250%	CA	80.00	360	233,840.59	03/01/2009	224,155.79	224,155.79
Loan Group 2	0681013726	166,000.00	9.990%	NH	59.29	360	164,053.99	08/01/2008	64.87	197,092.01
Loan Group 2	0681013729	115,000.00	9.250%	VT	79.86	360	114,121.55	02/01/2009	(12.07)	122,468.75
Loan Group 2	0741017031	77,775.00	10.200%	KY	85.00	360	76,820.42	03/01/2009	63,038.70	63,038.70
Loan Group 2	0761017153	77,500.00	11.650%	AR	73.11	360	76,764.32	01/01/2009	13.87	51,104.42
Loan Group 2	0831066012	250,000.00	9.625%	CA	55.56	360	247,776.40	01/01/2009	26.08	88,055.87
Loan Group 2	0841017351	108,000.00	11.750%	MI	80.00	360	107,156.70	12/01/2008	(1,377.34)	110,647.76

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Loan Group 2	0841017515	83,200.00	12.150%	MI	80.00	360	82,548.81	11/01/2008	(13.57)	89,337.67
Loan Group 3	0121048634	40,200.00	10.500%	MN	20.00	360	39,672.24	03/01/2009	41,204.10	41,204.10
Loan Group 3	0161049935	52,400.00	9.750%	MA	20.00	360	56,970.27	03/01/2009	59,046.72	59,046.72
Loan Group 3	0171034105	49,998.00	11.550%	NV	20.00	360	49,493.07	03/01/2009	48,689.43	48,689.43
Loan Group 3	0371035244	430,100.00	9.902%	FL	85.00	360	428,163.34	02/01/2009	1,981.80	379,121.45
Loan Group 3	0511048890	446,500.00	7.900%	CA	94.00	360	442,770.15	09/01/2008	(63.50)	267,828.88
Loan Group 3	0611024348	458,000.00	7.250%	VA	74.47	360	450,829.48	02/01/2008	(40.00)	164,298.66
Loan Group 3	0671013288	121,000.00	13.260%	CA	20.00	360	120,515.19	02/01/2008	90.00	127,551.32
Loan Group 3	0031042936	796,000.00	9.750%	CA	80.00	360	787,023.20	11/01/2008	(3,661.68)	388,570.42
Loan Group 3	0061069812	50,001.00	11.695%	OH	80.65	360	49,568.51	10/01/2008	80.04	64,570.75
Loan Group 3	0061069866	114,960.00	9.250%	KY	80.00	360	114,960.00	01/01/2009	45.44	54,119.64
Loan Group 3	0061070538	299,900.00	9.475%	OH	100.00	360	295,456.82	03/01/2009	186,726.80	186,726.80
Loan Group 3	0071073399	360,000.00	8.750%	NY	90.00	360	360,000.00	03/01/2009	298,653.92	298,653.92
Loan Group 3	0071073453	121,000.00	10.825%	FL	100.00	360	121,000.00	02/01/2009	183.67	135,102.61
Loan Group 3	0071073719	194,000.00	9.250%	FL	80.00	360	192,525.45	01/01/2009	23.10	154,258.00
Loan Group 3	0121048450	214,500.00	9.050%	WI	89.75	360	210,830.47	03/01/2009	142,411.21	142,411.21
Loan Group 3	0161049677	323,100.00	10.000%	NH	90.00	360	318,251.30	12/01/2008	462.50	206,004.03
Loan Group 3	0171031992	303,606.00	10.375%	AZ	85.00	360	301,259.87	03/01/2009	249,512.83	249,512.83
Loan Group 3	0171034102	199,992.00	8.000%	NV	80.00	360	198,060.98	02/01/2009	(865.95)	121,847.08
Loan Group 3	0171034201	315,000.00	9.900%	AZ	75.00	360	310,357.66	01/01/2009	60.95	213,500.85
Loan Group 3	0191031665	306,400.00	8.500%	CA	80.00	360	303,440.31	03/01/2009	255,713.80	255,713.80
Loan Group 3	0211046371	193,880.00	9.250%	GA	80.00	360	193,880.00	01/01/2009	(33.48)	98,972.53
Loan Group 3	0211046435	677,700.00	9.450%	VA	90.00	360	673,358.49	02/01/2009	(43.68)	199,124.79
Loan Group 3	0231084031	50,000.00	11.150%	VT	53.19	360	49,472.99	12/01/2008	105.00	64,681.80
Loan Group 3	0271029415	512,000.00	9.150%	NY	80.00	360	503,575.22	11/01/2008	114.60	265,076.71
Loan Group 3	0321036016	251,105.00	9.000%	CO	80.00	360	249,040.74	01/01/2009	122.69	63,866.24
Loan Group 3	0341034081	107,000.00	10.375%	NC	99.53	360	105,500.80	01/01/2009	41.58	73,682.40
Loan Group 3	0351038037	109,156.00	10.250%	TX	80.00	360	107,519.90	03/01/2009	125,033.54	125,033.54
Loan Group 3	0351038496	90,000.00	9.750%	TX	80.00	360	88,633.09	01/01/2009	199.45	52,572.18
Loan Group 3	0371035971	251,750.00	8.250%	FL	95.00	360	249,297.22	03/01/2009	276,915.00	276,915.00
Loan Group 3	0371036193	173,600.00	12.150%	FL	80.00	360	172,116.88	03/01/2009	133,201.10	133,201.10
Loan Group 3	0371036378	132,000.00	9.250%	FL	80.00	360	129,487.38	01/01/2009	49.49	77,450.06
Loan Group 3	0371036391	159,200.00	9.250%	FL	80.00	360	158,205.77	01/01/2009	150.54	117,258.74
Loan Group 3	0401009299	433,500.00	9.250%	VA	85.00	360	429,735.77	10/01/2008	(40.00)	214,659.33
Loan Group 3	0511043031	190,000.00	8.625%	AZ	80.00	360	188,188.70	03/01/2009	169,348.88	169,348.88
Loan Group 3	0511048994	560,000.00	7.475%	CA	80.00	360	553,169.49	03/01/2009	292,283.49	292,283.49
Loan Group 3	0511049207	198,000.00	8.600%	CA	73.33	360	196,786.99	06/01/2008	(359.28)	97,964.53
Loan Group 3	0511049251	560,000.00	8.990%	CA	80.00	360	560,000.00	02/01/2009	(24.33)	398,560.45
Loan Group 3	0511049653	1,000,000.00	9.525%	CA	100.00	360	999,985.29	03/01/2009	621,351.27	621,351.27
Loan Group 3	0511049672	515,000.00	9.250%	CA	100.00	360	515,000.00	11/01/2008	(548.18)	359,823.42

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Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Loan Group 3	0521043121	200,000.00	9.250%	IL	80.00	360	196,964.26	11/01/2008	(5,899.76)	171,179.59
Loan Group 3	0551017101	143,900.00	9.150%	TX	79.99	360	141,257.80	02/01/2009	225.00	25,363.58
Loan Group 3	0581010534	428,800.00	7.550%	CA	80.00	360	425,190.63	08/01/2008	(424.43)	173,406.15
Loan Group 3	0581011725	514,976.00	9.250%	CA	77.44	360	508,838.90	02/01/2009	66.37	207,497.57
Loan Group 3	0621017483	172,000.00	8.850%	FL	80.00	360	169,580.07	02/01/2009	6,777.42	204,117.28
Loan Group 3	0621018074	171,200.00	9.250%	FL	80.00	360	171,200.00	03/01/2009	184,241.07	184,241.07
Loan Group 3	0621018209	249,600.00	9.000%	FL	80.00	360	249,600.00	01/01/2009	206.50	231,548.90
Loan Group 3	0631014187	658,750.00	8.500%	CA	85.00	360	658,744.37	02/01/2009	1,095.04	247,058.98
Loan Group 3	0631014343	853,200.00	9.250%	CA	90.00	360	853,200.00	12/01/2008	(417.58)	570,458.18
Loan Group 3	0631014542	387,200.00	8.575%	CA	80.00	360	383,975.97	03/01/2009	279,116.64	279,116.64
Loan Group 3	0651020591	182,400.00	9.250%	MN	80.00	360	181,306.37	08/01/2008	85.00	61,556.17
Loan Group 3	0671013419	519,650.00	8.750%	CA	95.00	360	519,650.00	03/01/2009	454,412.29	454,412.29
Loan Group 3	0671013676	930,050.00	9.250%	CA	95.00	360	923,204.20	10/01/2008	(1,297.46)	412,294.46
Loan Group 3	0671013791	416,460.00	9.350%	CA	85.00	360	414,257.68	03/01/2009	389,212.14	389,212.14
Loan Group 3	0671013941	565,000.00	6.500%	CA	98.26	360	565,000.00	03/01/2009	375,614.63	375,614.63
Loan Group 3	0671013959	500,000.00	9.875%	CA	68.49	360	496,547.88	11/01/2008	(10.27)	133,405.60
Loan Group 3	0671014246	160,000.00	9.250%	CA	64.00	360	158,870.57	12/01/2008	105.00	176,033.07
Loan Group 3	0791007069	201,856.00	8.750%	CA	74.76	360	200,697.85	06/01/2008	(287.26)	98,868.86
Loan Group 3	0831065623	444,720.00	8.875%	CA	80.00	360	444,719.92	01/01/2009	43.12	199,079.93
Loan Group 3	0841016396	128,400.00	8.400%	MI	80.00	360	126,091.45	02/01/2009	970.87	98,449.05
Loan Group 3	0841017338	174,480.00	9.550%	MI	80.00	360	172,244.03	10/01/2008	(15.95)	71,218.64

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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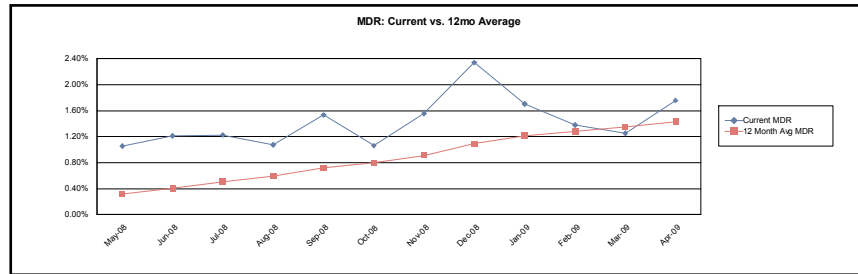
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Realized Loss Report - Collateral

Summary

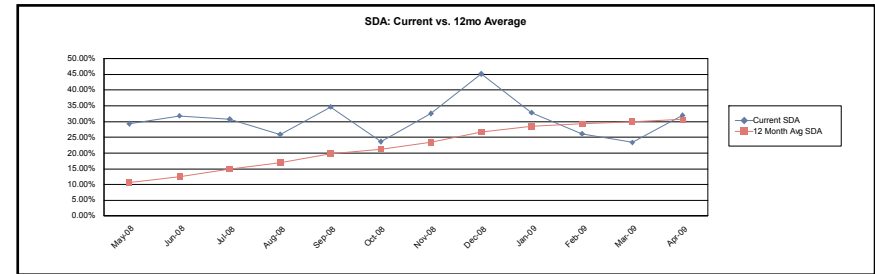
MDR

Current Month 1.757%
 3 Month Average 1.463%
 12 Month Average 1.429%



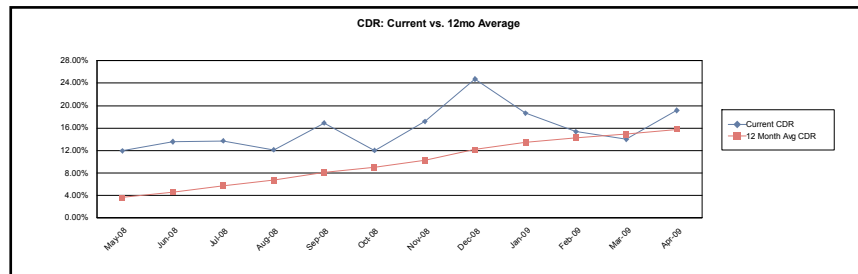
SDA

Current Month 31.932%
 3 Month Average 27.143%
 12 Month Average 30.689%



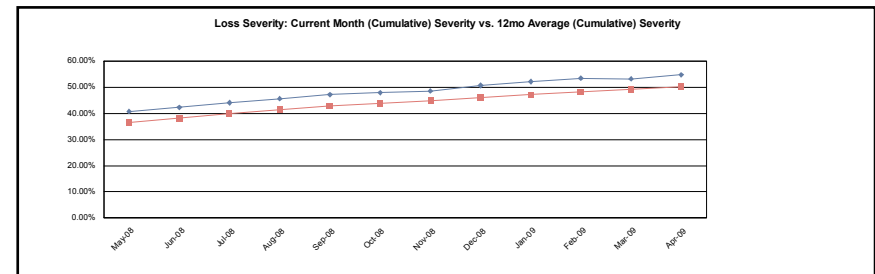
CDR

Current Month 19.159%
 3 Month Average 16.180%
 12 Month Average 15.793%



Loss Severity

Current Month (Cumulative) 54.764%
 3 Month Average (Cumulative) 53.819%
 12 Month Average (Cumulative) 48.381%



Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

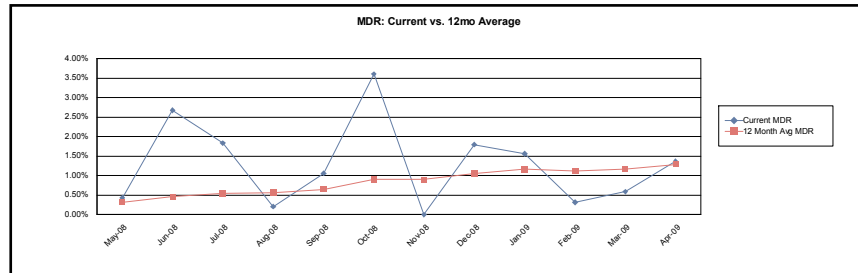
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Realized Loss Report - Collateral

Loan Group 1

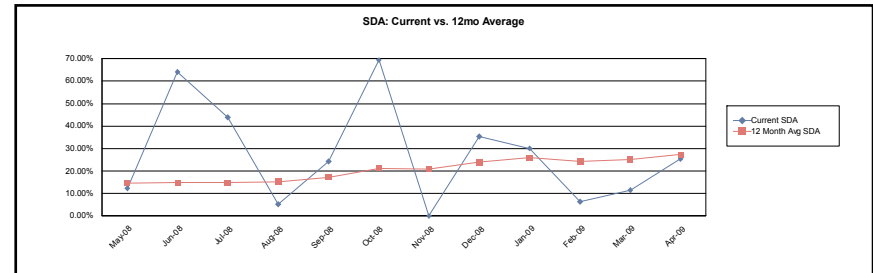
MDR

Current Month 1.371%
 3 Month Average 0.760%
 12 Month Average 1.289%



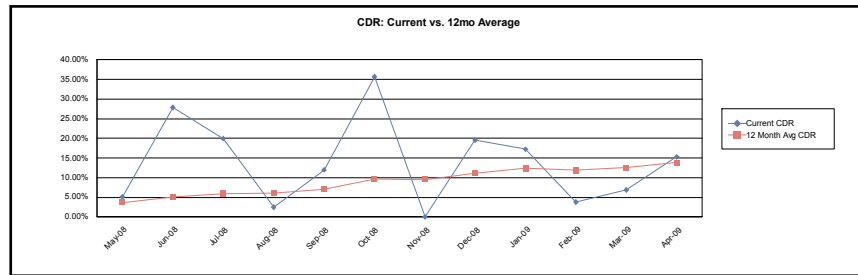
SDA

Current Month 25.452%
 3 Month Average 14.409%
 12 Month Average 27.325%



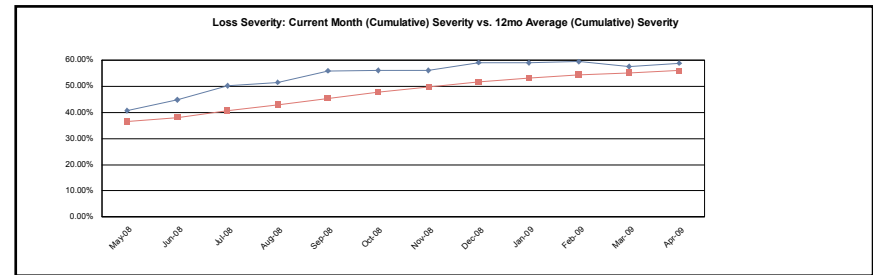
CDR

Current Month 15.271%
 3 Month Average 8.631%
 12 Month Average 13.805%



Loss Severity

Current Month (Cumulative) 58.817%
 3 Month Average (Cumulative) 58.559%
 12 Month Average (Cumulative) 54.064%



Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

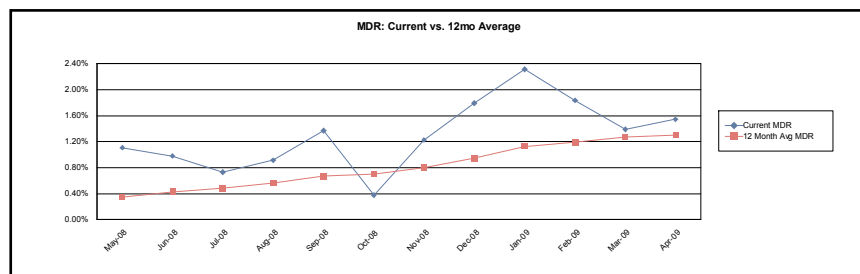
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Realized Loss Report - Collateral

Loan Group 1

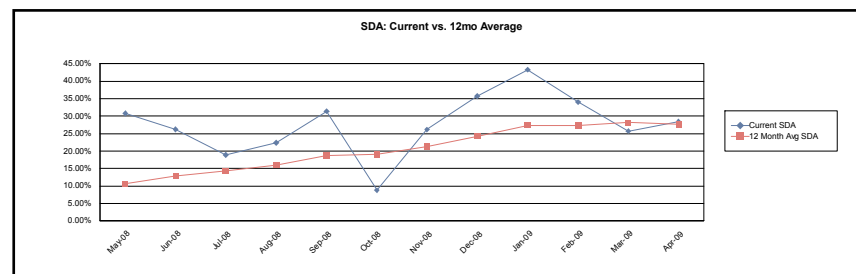
MDR

Current Month 1.544%
 3 Month Average 1.589%
 12 Month Average 1.298%



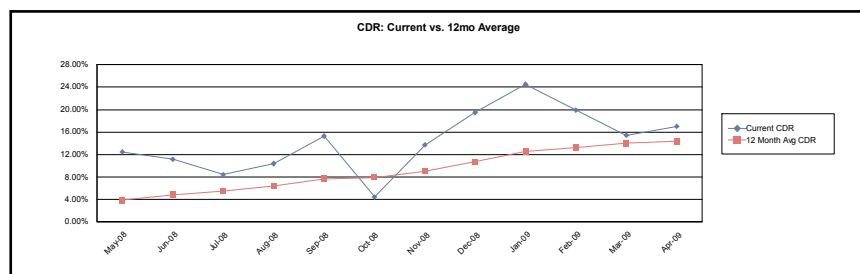
SDA

Current Month 28.387%
 3 Month Average 29.372%
 12 Month Average 27.648%



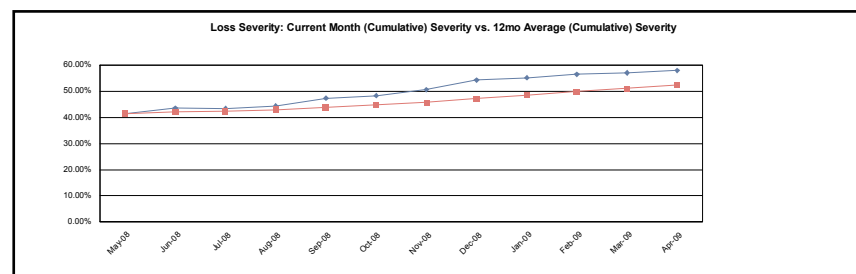
CDR

Current Month 17.032%
 3 Month Average 17.464%
 12 Month Average 14.363%



Loss Severity

Current Month (Cumulative) 57.918%
 3 Month Average (Cumulative) 57.142%
 12 Month Average (Cumulative) 49.964%



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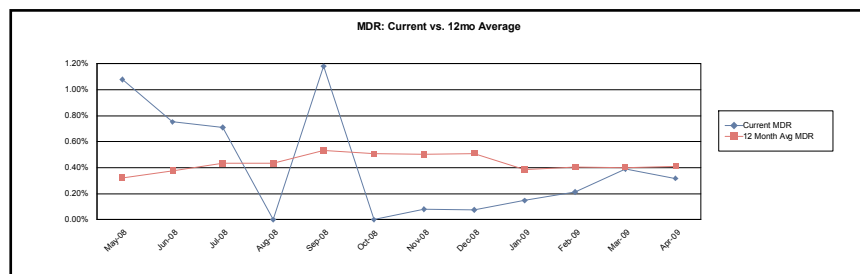
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Realized Loss Report - Collateral

Loan Group 2

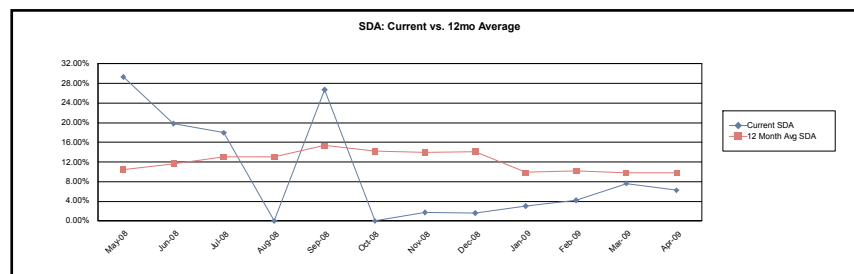
MDR

Current Month 0.318%
 3 Month Average 0.307%
 12 Month Average 0.412%



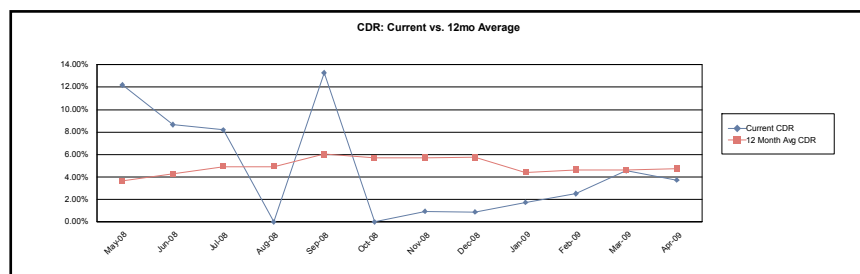
SDA

Current Month 6.241%
 3 Month Average 6.036%
 12 Month Average 9.858%



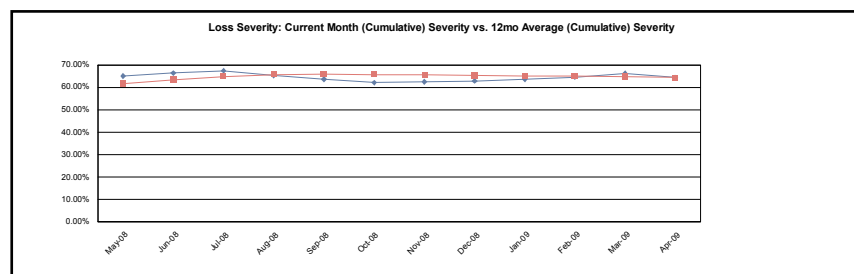
CDR

Current Month 3.745%
 3 Month Average 3.617%
 12 Month Average 4.731%



Loss Severity

Current Month (Cumulative) 64.411%
 3 Month Average (Cumulative) 65.082%
 12 Month Average (Cumulative) 64.531%



Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

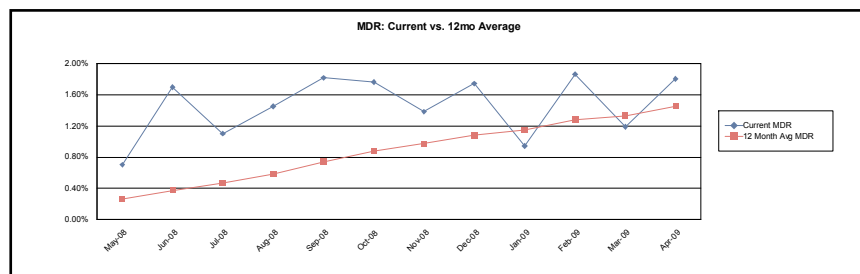
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Realized Loss Report - Collateral

Loan Group 2

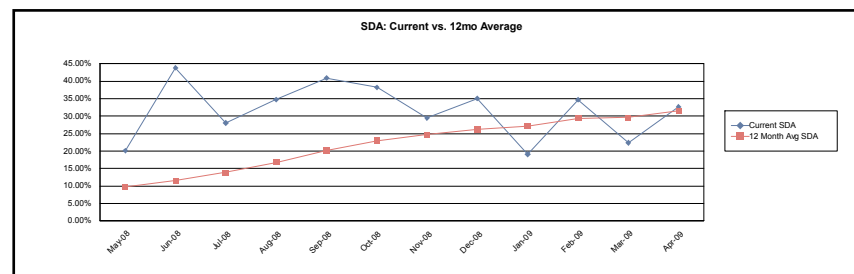
MDR

Current Month 1.804%
 3 Month Average 1.621%
 12 Month Average 1.457%



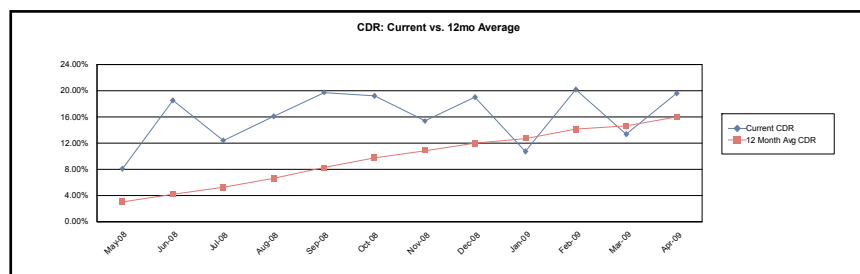
SDA

Current Month 32.706%
 3 Month Average 29.909%
 12 Month Average 31.603%



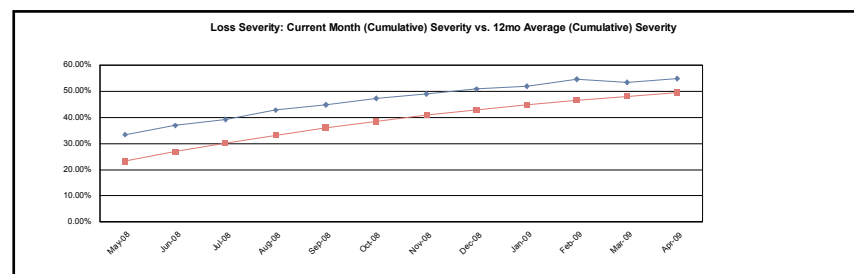
CDR

Current Month 19.624%
 3 Month Average 17.754%
 12 Month Average 16.065%



Loss Severity

Current Month (Cumulative) 54.793%
 3 Month Average (Cumulative) 54.245%
 12 Month Average (Cumulative) 46.558%



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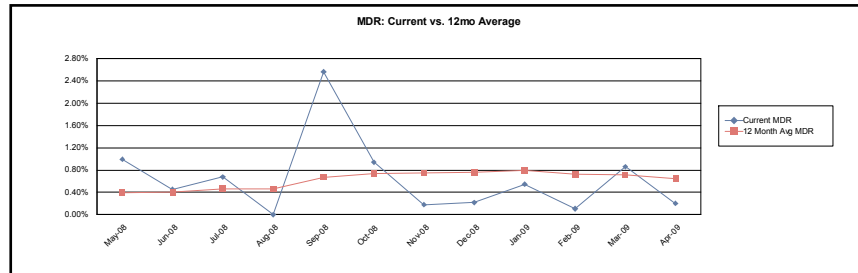
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Realized Loss Report - Collateral

Loan Group 3

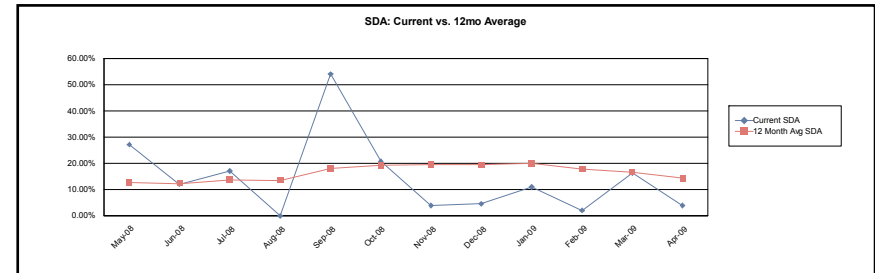
MDR

Current Month 0.204%
 3 Month Average 0.390%
 12 Month Average 0.645%



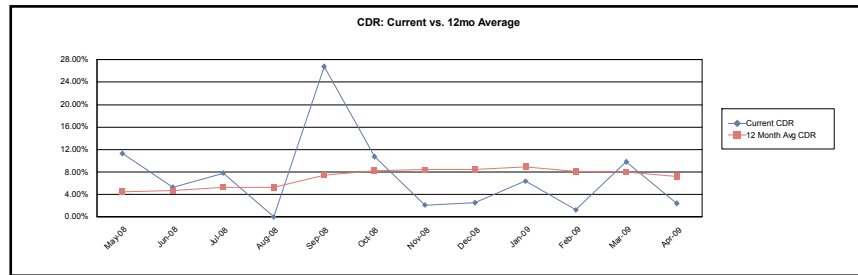
SDA

Current Month 4.025%
 3 Month Average 7.516%
 12 Month Average 14.480%



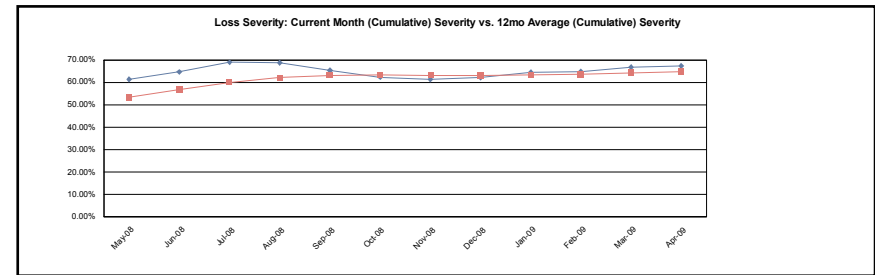
CDR

Current Month 2.415%
 3 Month Average 4.506%
 12 Month Average 7.209%



Loss Severity

Current Month (Cumulative) 67.321%
 3 Month Average (Cumulative) 66.319%
 12 Month Average (Cumulative) 64.875%



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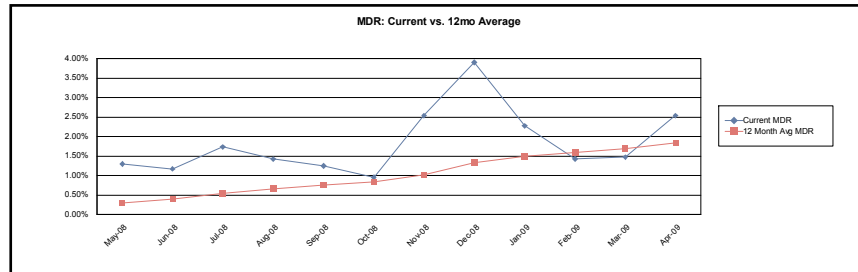
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Realized Loss Report - Collateral

Loan Group 3

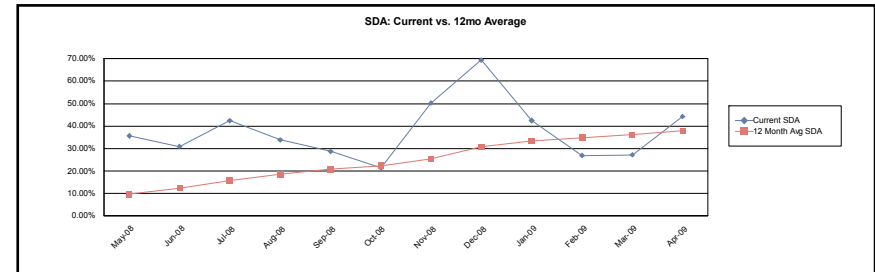
MDR

Current Month 2.542%
 3 Month Average 1.815%
 12 Month Average 1.834%



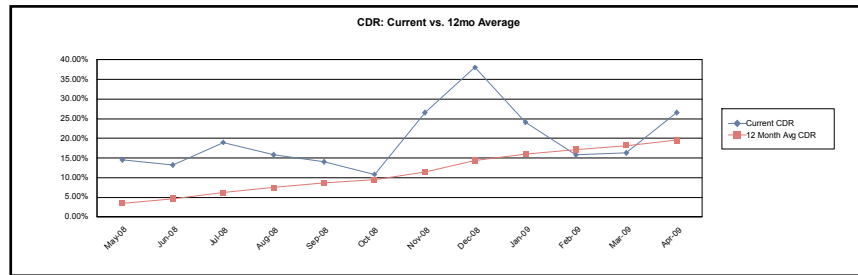
SDA

Current Month 44.299%
 3 Month Average 32.824%
 12 Month Average 37.809%



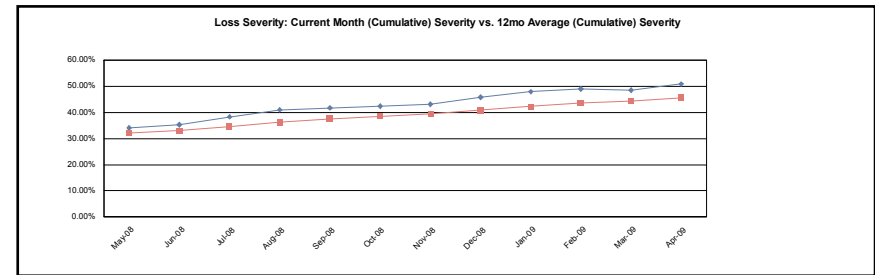
CDR

Current Month 26.580%
 3 Month Average 19.585%
 12 Month Average 19.573%



Loss Severity

Current Month (Cumulative) 50.842%
 3 Month Average (Cumulative) 49.393%
 12 Month Average (Cumulative) 43.135%



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Realized Losses}) / \text{Sum}(\text{Actual Liquidated Balance for loans that have experienced a loss})$. 3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Detail - Prepayments during Current Period

Summary													
	Loans Paid in Full			Repurchased Loans			Substitution Loans			Liquidated Loans			Curtailments
	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Curtailment Amount
Loan Group 1	1	38,160.00	37,540.60	0	0.00	0.00	0	0.00	0.00	2	324,000.00	319,087.57	(70,640.56)
Loan Group 1	3	500,450.00	496,141.55	0	0.00	0.00	0	0.00	0.00	10	2,266,104.00	2,238,936.78	(345,212.98)
Loan Group 2	1	100,000.00	98,591.76	0	0.00	0.00	0	0.00	0.00	2	75,580.00	74,851.90	(587.10)
Loan Group 2	0	0.00	0.00	0	0.00	0.00	0	0.00	0.00	12	2,427,355.00	2,396,887.58	(70,854.77)
Loan Group 3	0	0.00	0.00	0	0.00	0.00	0	0.00	0.00	3	142,598.00	146,135.58	(110,983.82)
Loan Group 3	2	274,913.00	272,915.40	0	0.00	0.00	0	0.00	0.00	16	5,828,422.00	5,795,809.56	(288,316.62)
Total	7	913,523.00	905,189.31	0	0.00	0.00	0	0.00	0.00	45	11,064,059.00	10,971,708.97	(886,595.85)

Prepayment Loan Detail - Prepayments during Current Period

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
Loan Group 1	0231082050	PA	20.00	01-Jul-2006	38,160.00	37,540.60	Loan Paid in Full	0	10.150%	360	33
Loan Group 1	0521041182	MO	80.00	01-Sep-2006	60,000.00	59,510.36	Liquidation	17	11.750%	360	31
Loan Group 1	0841014030	IL	80.00	01-Aug-2006	264,000.00	259,577.21	Liquidation	25	9.700%	360	32
Loan Group 1	0031043946	CA	85.00	01-Sep-2006	374,000.00	373,904.21	Liquidation	21	8.250%	360	31
Loan Group 1	0061069897	KY	80.00	01-Oct-2006	133,600.00	131,073.82	Liquidation	18	9.250%	360	31
Loan Group 1	0101060866	TX	80.00	01-Oct-2006	76,800.00	75,776.96	Liquidation	6	10.400%	360	31
Loan Group 1	0101060876	TX	80.00	01-Sep-2006	107,200.00	107,166.62	Loan Paid in Full	0	8.550%	360	31
Loan Group 1	0191032425	OR	65.00	01-Sep-2006	172,250.00	169,537.83	Loan Paid in Full	0	9.950%	360	31
Loan Group 1	0191032449	WA	85.00	01-Sep-2006	221,000.00	219,437.10	Loan Paid in Full	0	9.090%	360	31
Loan Group 1	0271029512	NY	64.88	01-Sep-2006	266,000.00	259,785.18	Liquidation	11	8.250%	360	31
Loan Group 1	0381028939	RI	85.00	01-Oct-2006	212,500.00	208,245.46	Liquidation	13	8.600%	360	31
Loan Group 1	0621017994	FL	94.49	01-Oct-2006	247,000.00	244,065.94	Liquidation	22	9.925%	360	31
Loan Group 1	0651020626	NJ	77.67	01-Oct-2006	240,000.00	236,031.48	Liquidation	19	9.700%	360	31
Loan Group 1	0661017715	CA	86.63	01-Sep-2006	284,143.00	281,861.01	Liquidation	11	8.900%	360	31
Loan Group 1	0761017182	FL	69.68	01-Sep-2006	140,061.00	138,864.69	Liquidation	15	8.500%	360	31
Loan Group 1	0831066001	CA	80.00	01-Aug-2006	292,000.00	288,730.89	Liquidation	21	10.650%	360	32
Loan Group 2	0061065510	OH	20.00	01-May-2006	18,580.00	18,370.33	Liquidation	5	12.250%	360	35
Loan Group 2	0141055238	NY	95.00	01-Aug-2006	57,000.00	56,481.57	Liquidation	19	11.775%	360	32
Loan Group 2	0211046253	NC	57.47	01-Sep-2006	100,000.00	98,591.76	Loan Paid in Full	0	10.500%	360	31
Loan Group 2	0051068144	MS	80.00	01-Sep-2006	135,200.00	132,452.51	Liquidation	8	8.850%	360	31
Loan Group 2	0061070051	OH	85.00	01-Sep-2006	131,750.00	129,969.37	Liquidation	23	10.650%	360	31

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Prepayment Loan Detail - Prepayments during Current Period

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
Loan Group 2	0171033794	NV	78.59	01-Sep-2006	267,200.00	264,403.91	Liquidation	8	7.900%	360	31
Loan Group 2	0271029282	MA	85.00	01-Sep-2006	127,500.00	126,972.97	Liquidation	19	11.100%	360	31
Loan Group 2	0271029704	CA	85.11	01-Oct-2006	360,880.00	351,749.71	Liquidation	8	7.500%	360	31
Loan Group 2	0341035077	OH	80.00	01-Oct-2006	92,800.00	91,369.58	Liquidation	17	9.050%	360	31
Loan Group 2	0371035854	FL	67.41	01-Oct-2006	91,000.00	89,275.36	Liquidation	3	8.500%	360	31
Loan Group 2	0631014232	CA	77.23	01-Sep-2006	346,000.00	342,193.41	Liquidation	21	8.250%	360	31
Loan Group 2	0661017733	CA	75.00	01-Sep-2006	170,250.00	168,973.83	Liquidation	16	8.650%	360	31
Loan Group 2	0671013597	CA	83.19	01-Sep-2006	391,000.00	388,236.99	Liquidation	27	8.300%	360	31
Loan Group 2	0671014130	CA	80.00	01-Sep-2006	236,000.00	233,840.59	Liquidation	12	8.250%	360	31
Loan Group 2	0741017031	KY	85.00	01-Sep-2006	77,775.00	76,820.42	Liquidation	20	10.200%	360	31
Loan Group 3	0121048634	MN	20.00	01-Sep-2006	40,200.00	39,672.24	Liquidation	5	10.500%	360	31
Loan Group 3	0161049935	MA	20.00	01-Aug-2006	52,400.00	56,970.27	Liquidation	5	9.750%	360	32
Loan Group 3	0171034105	NV	20.00	01-Sep-2006	49,998.00	49,493.07	Liquidation	5	11.550%	360	31
Loan Group 3	0051069272	GA	80.00	01-Oct-2006	150,320.00	146,737.98	Loan Paid in Full	0	9.850%	360	31
Loan Group 3	0061070538	OH	100.00	01-Oct-2006	299,900.00	295,456.82	Liquidation	25	9.475%	360	31
Loan Group 3	0071073399	NY	90.00	01-Sep-2006	360,000.00	360,000.00	Liquidation	23	8.750%	360	31
Loan Group 3	0121048450	WI	89.75	01-Sep-2006	214,500.00	210,830.47	Liquidation	22	9.050%	360	31
Loan Group 3	0171031992	AZ	85.00	01-Jun-2006	303,606.00	301,259.87	Liquidation	6	10.375%	360	34
Loan Group 3	0191031665	CA	80.00	01-Sep-2006	306,400.00	303,440.31	Liquidation	13	8.500%	360	31
Loan Group 3	0351038037	TX	80.00	01-Oct-2006	109,156.00	107,519.90	Liquidation	10	10.250%	360	31
Loan Group 3	0371035971	FL	95.00	01-Oct-2006	251,750.00	249,297.22	Liquidation	21	8.250%	360	31
Loan Group 3	0371036193	FL	80.00	01-Sep-2006	173,600.00	172,116.88	Liquidation	21	12.150%	360	31
Loan Group 3	0511043031	AZ	80.00	01-Mar-2006	190,000.00	188,188.70	Liquidation	16	8.625%	360	37
Loan Group 3	0511048994	CA	80.00	01-Sep-2006	560,000.00	553,169.49	Liquidation	11	7.475%	360	31
Loan Group 3	0511049653	CA	100.00	01-Sep-2006	1,000,000.00	999,985.29	Liquidation	16	9.525%	360	31
Loan Group 3	0551018842	TX	80.00	01-Oct-2006	124,593.00	126,177.42	Loan Paid in Full	(1)	5.000%	360	31
Loan Group 3	0621018074	FL	80.00	01-Oct-2006	171,200.00	171,200.00	Liquidation	23	9.250%	360	31
Loan Group 3	0631014542	CA	80.00	01-Sep-2006	387,200.00	383,975.97	Liquidation	16	8.575%	360	31
Loan Group 3	0671013419	CA	95.00	01-Aug-2006	519,650.00	519,650.00	Liquidation	17	8.750%	360	32
Loan Group 3	0671013791	CA	85.00	01-Sep-2006	416,460.00	414,257.68	Liquidation	21	9.350%	360	31
Loan Group 3	0671013941	CA	98.26	01-Sep-2006	565,000.00	565,000.00	Liquidation	6	6.500%	360	31

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Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period

Summary	Loan Count	Prior Balance	Prepayment Penalty Amount	Prepayment Penalty Waived
Loan Group 1	0	0.00	0.00	0.00
Loan Group 1	0	0.00	0.00	0.00
Loan Group 2	0	0.00	0.00	0.00
Loan Group 2	0	0.00	0.00	0.00
Loan Group 3	0	0.00	0.00	0.00
Loan Group 3	0	0.00	0.00	0.00
Total	0	0.00	0.00	0.00

Prepayment Penalty Loan Detail - Prepayment Penalty Paid during Current Period

Group	Loan Number	Paid In Full Date	Prior Balance	Prepayment Penalty Amount	Prepayment Penalty Waived
No Prepayment Penalties this Period					

Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

Contact: Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 Securities Administration Services
 8480 Stagecoach Circle
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 www.ctslink.com
 Telephone: 1-866-846-4526
 Fax: 240-586-8675

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Prepayment Rates

Summary

SMM

Current Month 1.760%
 3 Month Average 1.497%
 12 Month Average 2.396%

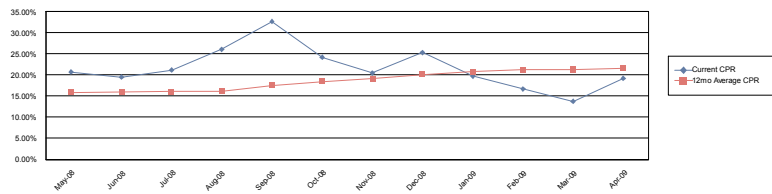
CPR

Current Month 19.195%
 3 Month Average 16.528%
 12 Month Average 21.608%

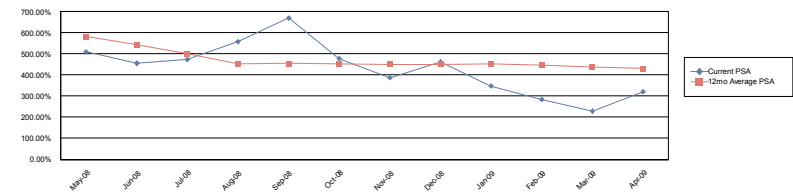
PSA

Current Month 319.919%
 3 Month Average 277.388%
 12 Month Average 430.762%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Loan Group 1

SMM

Current Month 1.230%
 3 Month Average 1.457%
 12 Month Average 2.019%

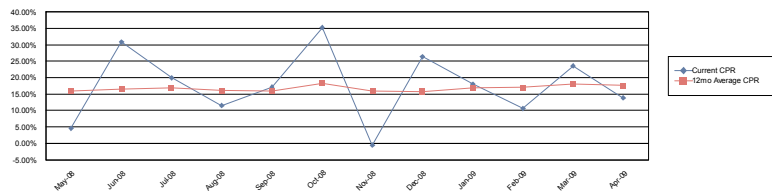
CPR

Current Month 13.800%
 3 Month Average 15.984%
 12 Month Average 17.584%

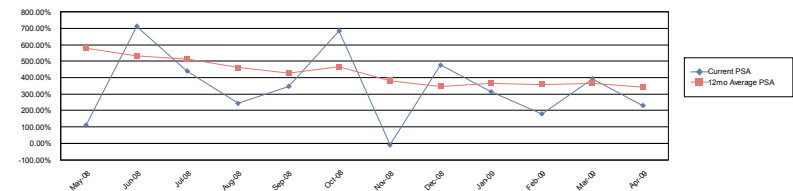
PSA

Current Month 230.003%
 3 Month Average 267.079%
 12 Month Average 343.156%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Loan Group 1

SMM

Current Month 1.648%
 3 Month Average 1.615%
 12 Month Average 2.445%

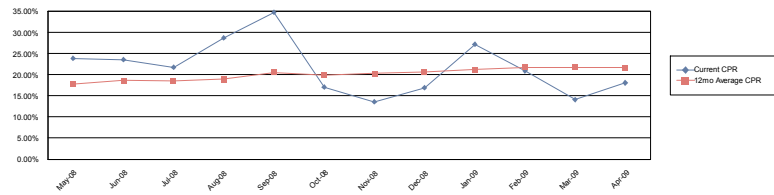
CPR

Current Month 18.082%
 3 Month Average 17.706%
 12 Month Average 21.701%

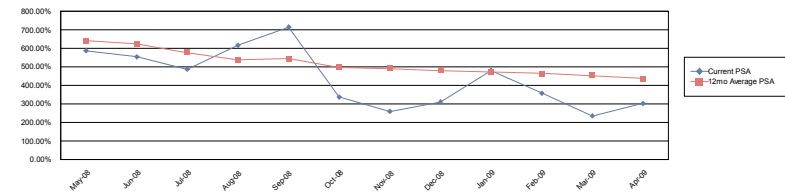
PSA

Current Month 301.373%
 3 Month Average 297.885%
 12 Month Average 436.594%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Loan Group 2

SMM

Current Month 0.734%
 3 Month Average 0.430%
 12 Month Average 0.803%

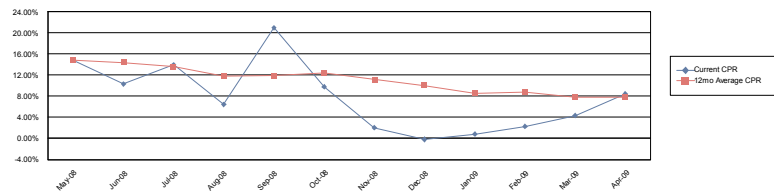
CPR

Current Month 8.459%
 3 Month Average 5.007%
 12 Month Average 7.834%

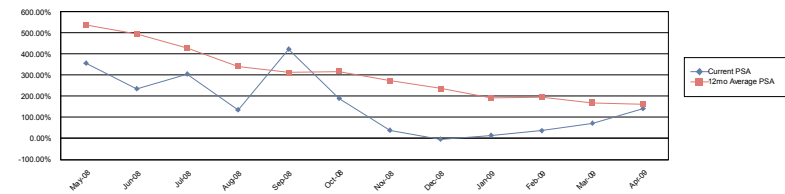
PSA

Current Month 140.979%
 3 Month Average 83.516%
 12 Month Average 162.012%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Loan Group 2

SMM

Current Month 1.751%
 3 Month Average 1.697%
 12 Month Average 2.745%

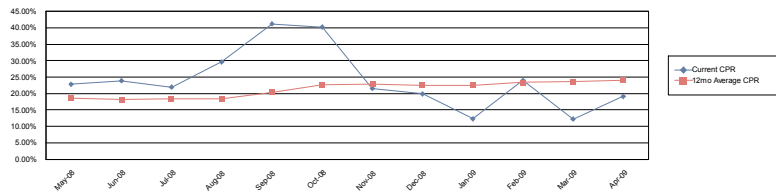
CPR

Current Month 19.103%
 3 Month Average 18.433%
 12 Month Average 24.062%

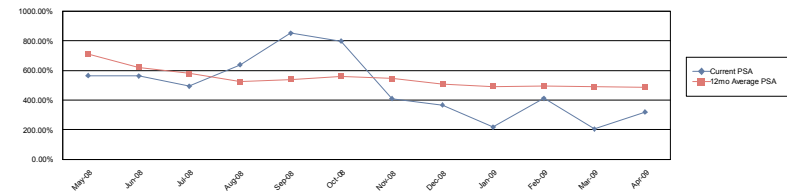
PSA

Current Month 318.381%
 3 Month Average 311.003%
 12 Month Average 486.894%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Loan Group 3

SMM

Current Month 0.049%
 3 Month Average 0.294%
 12 Month Average 0.924%

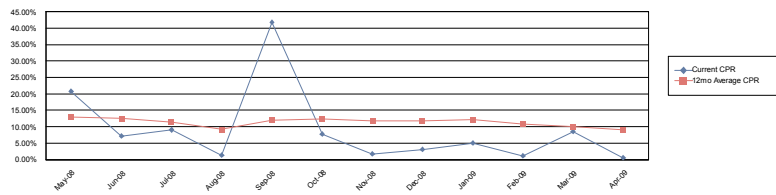
CPR

Current Month 0.586%
 3 Month Average 3.404%
 12 Month Average 8.973%

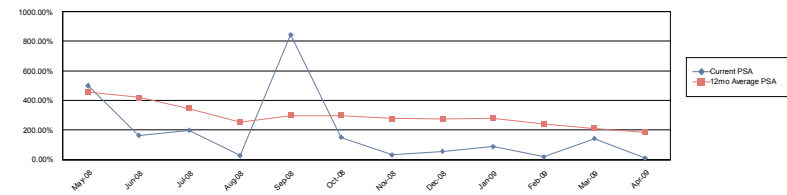
PSA

Current Month 9.774%
 3 Month Average 56.788%
 12 Month Average 185.642%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Loan Group 3

SMM

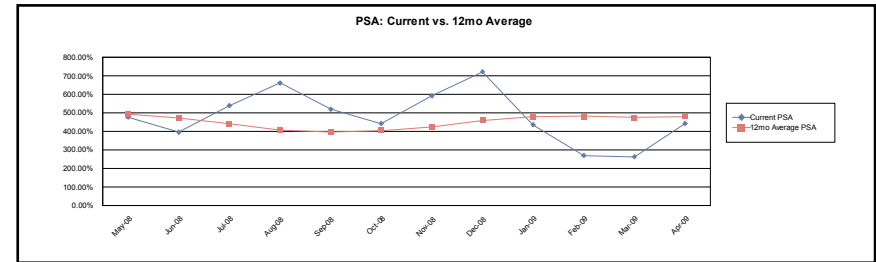
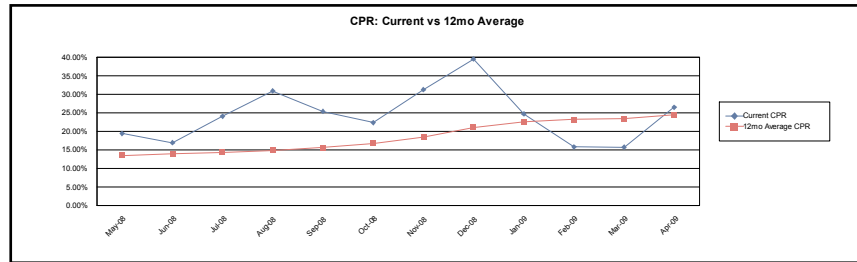
Current Month 2.536%
 3 Month Average 1.792%
 12 Month Average 2.782%

CPR

Current Month 26.527%
 3 Month Average 19.361%
 12 Month Average 24.384%

PSA

Current Month 442.118%
 3 Month Average 324.495%
 12 Month Average 479.605%



Calculation Methodology:

Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - Scheduled Principal)

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
0031043521	253,079.85	275,858.10	8.950%	8.950%	1,957.16	1,957.16
0061069184	118,927.71	127,272.23	10.425%	10.425%	1,054.69	1,054.69
0071073589	102,001.32	103,826.72	9.750%	9.750%	890.94	890.94
0101056857	15,247.73	15,391.73	12.750%	7.120%	167.35	109.79
0101058997	49,918.09	52,682.06	12.200%	5.000%	526.18	294.92
0101059292	93,282.72	104,072.24	8.700%	5.000%	745.53	596.03
0101059296	23,363.00	23,571.09	9.990%	7.000%	208.60	162.79
0101059487	78,110.15	93,901.76	9.050%	10.050%	646.15	702.55
0101059846	121,520.44	132,076.01	8.900%	2.000%	988.18	523.04
0101060104	127,916.65	141,115.35	9.500%	9.500%	1,094.42	1,094.42
0101060157	132,912.94	146,846.45	9.400%	9.400%	1,126.98	1,126.98
0101060218	104,086.23	120,879.21	10.450%	5.000%	961.91	691.92
0101060453	75,924.72	81,618.75	11.350%	5.000%	751.77	456.24
0101061126	166,726.50	183,927.34	9.350%	5.000%	1,407.76	1,030.77
0101061130	140,753.31	170,312.25	9.300%	5.000%	1,183.46	952.04
0111001993	419,219.89	427,860.79	7.500%	7.500%	2,790.22	2,790.22
0121048684	97,218.51	105,351.26	6.000%	6.000%	602.95	602.95
0141056052	341,940.80	364,605.30	9.750%	9.750%	2,853.68	2,853.68
0151034417	208,529.01	222,908.95	9.075%	5.000%	1,631.99	1,246.06
0151035514	293,715.00	308,327.03	8.500%	5.000%	2,306.67	1,726.00
0151036594	88,112.78	95,502.58	9.250%	9.150%	701.35	694.62
0191031238	25,837.67	28,864.91	14.000%	14.000%	344.51	344.51
0211046237	172,449.97	183,218.87	8.250%	5.000%	1,324.63	1,025.65
0231084238	378,485.46	403,317.34	8.200%	6.000%	2,891.94	2,501.36
0231084271	191,587.69	201,988.19	9.100%	7.500%	1,584.87	1,450.33
0261057643	106,951.66	111,954.49	10.250%	3.000%	972.27	499.60
0261057938	297,540.80	311,896.88	8.650%	8.650%	2,233.58	2,233.58
0261057939	74,130.57	77,889.12	11.450%	11.450%	739.86	739.86
0271029492	318,428.02	331,270.39	6.675%	6.675%	1,931.44	1,931.44
0271029613	322,500.00	328,879.27	8.725%	8.725%	2,344.84	2,344.84
0321034864	169,663.18	179,680.17	8.900%	8.900%	1,306.01	1,306.01
0331048104	534,987.05	541,825.03	6.990%	6.990%	3,364.22	3,364.22
0331048330	415,455.48	435,054.02	8.250%	8.250%	2,994.38	2,994.38
0341033305	153,343.34	172,079.54	11.475%	8.000%	1,533.97	1,294.60
0341034690	154,106.47	160,425.21	8.750%	5.000%	1,237.01	906.86
0351038041	106,399.58	108,744.68	9.400%	9.400%	902.76	902.76
0351038044	134,373.56	136,910.65	11.300%	8.000%	1,326.08	1,029.14
0351038265	201,357.23	231,947.84	9.100%	9.100%	1,665.68	1,665.68
0371036039	255,866.58	292,974.06	9.900%	5.000%	2,262.48	1,641.73

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
0371037318	202,358.43	218,531.29	9.250%	8.425%	1,610.70	1,484.44
0401008174	172,138.67	176,916.78	8.100%	5.000%	1,221.51	990.40
0401008965	274,140.54	286,552.46	8.250%	5.000%	2,105.74	1,604.11
0401009036	98,703.63	102,277.97	9.000%	8.550%	770.77	733.31
0511048769	245,982.01	270,864.00	10.950%	10.950%	2,363.62	2,363.62
0511049421	126,688.24	139,604.55	8.125%	8.125%	962.29	962.29
0521041994	342,900.00	360,124.90	8.500%	5.000%	2,428.87	2,015.96
0551016908	89,402.85	97,538.39	11.650%	11.650%	905.29	905.29
0551017671	106,725.60	119,996.32	9.700%	5.000%	928.37	671.73
0551018062	80,949.52	92,628.73	10.850%	10.850%	744.89	744.89
0551019438	122,891.48	159,769.46	10.800%	6.000%	1,166.68	990.88
0581010314	614,130.69	626,279.49	7.250%	7.250%	3,978.12	3,978.12
0581011936	288,000.00	306,116.01	9.000%	8.000%	2,160.00	1,920.00
0611024187	380,879.74	389,561.39	6.450%	6.450%	2,471.12	2,471.12
0611024451	180,163.95	186,693.28	9.500%	5.000%	1,468.55	1,043.61
0621017538	125,271.79	134,223.85	9.250%	5.000%	1,048.85	750.31
0631014349	375,745.24	380,535.00	6.850%	6.850%	2,144.88	2,144.88
0651020577	122,791.56	125,768.73	9.350%	9.350%	1,037.62	1,037.62
0661017203	552,970.93	559,967.12	6.975%	6.975%	3,778.78	3,778.78
0661018149	313,263.63	322,467.60	9.000%	5.000%	2,567.58	1,802.59
0671011252	792,371.38	839,719.98	10.125%	10.125%	7,147.58	7,147.58
0671014100	283,867.08	299,227.57	7.950%	3.500%	1,982.88	1,418.77
0671014183	362,245.19	372,199.83	9.000%	5.000%	2,814.36	2,080.59
0681013041	86,924.11	89,041.21	12.050%	12.050%	908.57	908.57
0681013309	98,688.52	102,568.22	10.850%	5.000%	941.01	574.17
0831065491	411,685.94	497,222.08	7.990%	7.990%	2,946.93	2,946.93
0841012785	173,041.89	201,234.18	11.050%	11.050%	1,677.96	1,677.96
0841015368	168,777.77	179,753.96	9.975%	5.000%	1,501.87	1,006.40
0841017237	50,465.14	54,493.57	11.750%	11.750%	514.80	514.80
0861002540	109,571.76	111,708.62	9.900%	9.900%	974.30	968.31

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Breaches this Period				

Repurchases Due To Other				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

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Interest Rate Stratification

Current Interest Rate Range (%)		Summary			Loan Group 1			Loan Group 1		
		Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 6.250		583	149,444,761.32	24.371	17	4,176,519.04	18.185	184	38,870,671.10	27.267
6.250	6.499	14	4,688,681.90	0.765	0	0.00	0.000	4	823,777.60	0.578
6.500	6.749	45	19,582,168.57	3.193	0	0.00	0.000	7	1,448,344.34	1.016
6.750	6.999	72	28,553,445.34	4.656	3	943,933.87	4.110	16	4,548,509.59	3.191
7.000	7.249	37	12,822,638.84	2.091	5	952,207.96	4.146	7	1,659,363.86	1.164
7.250	7.499	44	15,813,305.51	2.579	1	368,797.23	1.606	8	2,016,937.10	1.415
7.500	7.749	45	14,549,288.22	2.373	1	360,485.73	1.570	12	2,478,715.37	1.739
7.750	7.999	67	21,442,155.72	3.497	4	1,170,470.10	5.096	14	3,080,365.77	2.161
8.000	8.249	97	27,595,648.51	4.500	1	172,079.54	0.749	30	7,546,009.14	5.293
8.250	8.499	247	75,501,343.99	12.312	3	459,245.22	2.000	76	18,478,504.98	12.962
8.500	8.749	167	40,500,321.96	6.605	7	1,225,680.68	5.337	47	9,462,795.19	6.638
8.750	8.999	175	41,647,337.83	6.792	11	1,703,674.83	7.418	49	10,112,625.69	7.094
9.000	9.249	112	23,667,479.35	3.860	7	1,523,437.05	6.633	35	5,805,783.78	4.073
9.250	9.499	121	23,617,249.56	3.851	6	1,074,278.25	4.677	30	5,500,397.17	3.858
9.500	9.749	109	19,128,992.83	3.119	8	947,538.26	4.126	35	5,249,390.99	3.682
9.750	9.999	175	26,747,707.73	4.362	30	1,926,725.05	8.389	41	6,345,033.81	4.451
10.000	10.249	92	15,602,438.07	2.544	7	931,553.87	4.056	29	3,931,853.23	2.758
10.250	10.499	96	14,406,314.06	2.349	4	302,478.84	1.317	39	5,253,152.30	3.685
10.500	10.749	75	10,005,008.98	1.632	9	899,936.78	3.918	29	3,791,902.15	2.660
10.750	10.999	62	6,684,971.21	1.090	5	331,070.80	1.442	22	2,689,504.51	1.887
11.000	11.249	30	3,875,222.23	0.632	4	726,556.85	3.163	12	1,348,320.68	0.946
11.250	11.499	37	3,848,977.02	0.628	5	607,677.34	2.646	8	821,179.02	0.576
11.500	11.749	38	3,554,537.60	0.580	6	590,742.59	2.572	4	384,395.59	0.270
11.750	11.999	36	3,379,457.84	0.551	5	470,887.35	2.050	3	253,700.63	0.178
12.000	12.249	22	1,663,817.65	0.271	5	386,518.83	1.683	5	462,128.41	0.324
12.250	12.499	15	1,141,972.90	0.186	3	147,052.30	0.640	2	117,232.02	0.082
12.500	12.749	11	622,568.46	0.102	4	267,123.77	1.163	1	74,939.72	0.053
12.750	12.999	17	657,617.83	0.107	9	300,425.45	1.308	0	0.00	0.000
13.000	13.249	21	456,121.76	0.074	0	0.00	0.000	0	0.00	0.000
13.250	13.499	8	303,367.18	0.049	0	0.00	0.000	0	0.00	0.000
13.500	13.749	5	177,407.36	0.029	0	0.00	0.000	0	0.00	0.000
>= 13.750		42	1,529,283.08	0.249	0	0.00	0.000	0	0.00	0.000
Total		2,717	613,211,610.41	100.000	170	22,967,097.58	100.000	749	142,555,533.74	100.000

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Interest Rate Stratification

Current Interest Rate Range (%)	Loan Group 2			Loan Group 2			Loan Group 3		
	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 6.250	20	3,212,930.71	13.740	156	35,402,014.93	27.134	25	7,825,264.23	10.913
6.250 6.499	1	176,000.00	0.753	2	765,561.39	0.587	2	856,653.01	1.195
6.500 6.749	8	2,324,369.74	9.940	2	266,668.47	0.204	19	10,235,275.67	14.275
6.750 6.999	11	2,948,303.92	12.608	7	1,631,710.74	1.251	26	13,783,114.47	19.223
7.000 7.249	1	342,930.29	1.467	8	2,089,186.02	1.601	10	5,036,220.99	7.024
7.250 7.499	4	1,169,755.34	5.002	8	1,691,109.17	1.296	13	6,626,752.39	9.242
7.500 7.749	1	146,260.84	0.625	9	2,232,767.43	1.711	10	4,924,455.31	6.868
7.750 7.999	10	1,711,095.51	7.318	10	2,442,750.78	1.872	10	4,671,962.06	6.516
8.000 8.249	4	1,314,373.12	5.621	25	5,659,692.28	4.338	4	1,956,092.51	2.728
8.250 8.499	8	1,764,955.40	7.548	75	17,910,197.77	13.727	4	2,284,987.42	3.187
8.500 8.749	4	305,498.69	1.306	49	10,287,715.36	7.885	6	2,354,698.29	3.284
8.750 8.999	3	671,319.34	2.871	46	9,373,994.76	7.185	2	566,250.47	0.790
9.000 9.249	3	276,869.82	1.184	32	6,684,518.41	5.123	4	1,641,798.07	2.290
9.250 9.499	1	167,454.14	0.716	37	6,587,387.69	5.049	7	2,250,672.56	3.139
9.500 9.749	6	910,110.72	3.892	30	5,080,536.68	3.894	1	195,894.80	0.273
9.750 9.999	5	847,017.80	3.622	36	5,034,985.69	3.859	23	1,356,576.70	1.892
10.000 10.249	4	411,404.61	1.759	29	4,995,420.63	3.829	2	151,650.58	0.211
10.250 10.499	7	765,737.20	3.275	21	3,078,642.21	2.360	4	398,188.21	0.555
10.500 10.749	0	0.00	0.000	21	2,645,534.38	2.028	3	636,122.62	0.887
10.750 10.999	4	760,898.06	3.254	18	1,796,153.56	1.377	7	623,820.92	0.870
11.000 11.249	2	192,236.61	0.822	8	832,827.31	0.638	0	0.00	0.000
11.250 11.499	5	397,304.60	1.699	9	954,939.13	0.732	4	584,227.28	0.815
11.500 11.749	3	329,439.99	1.409	13	1,246,827.85	0.956	8	557,621.28	0.778
11.750 11.999	8	854,351.00	3.654	8	636,792.05	0.488	5	339,618.89	0.474
12.000 12.249	0	0.00	0.000	5	353,310.79	0.271	6	412,352.80	0.575
12.250 12.499	2	110,953.95	0.474	4	530,853.63	0.407	1	55,665.81	0.078
12.500 12.749	2	33,434.70	0.143	2	141,924.13	0.109	1	55,940.17	0.078
12.750 12.999	2	37,548.12	0.161	1	100,721.40	0.077	4	99,045.06	0.138
13.000 13.249	16	314,199.42	1.344	0	0.00	0.000	5	141,922.34	0.198
13.250 13.499	3	145,852.96	0.624	0	0.00	0.000	5	157,514.22	0.220
13.500 13.749	1	54,168.65	0.232	0	0.00	0.000	4	123,238.71	0.172
>= 13.750	28	686,809.45	2.937	1	17,867.38	0.014	12	799,047.83	1.114
Total	177	23,383,584.70	100.000	672	130,472,612.02	100.000	237	71,702,645.67	100.000

Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Interest Rate Stratification

Current Interest Rate Range (%)		Loan Group 3		
		Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 6.250		181	59,957,361.31	26.992
6.250	6.499	5	2,066,689.90	0.930
6.500	6.749	9	5,307,510.35	2.389
6.750	6.999	9	4,697,872.75	2.115
7.000	7.249	6	2,742,729.72	1.235
7.250	7.499	10	3,939,954.28	1.774
7.500	7.749	12	4,406,603.54	1.984
7.750	7.999	19	8,365,511.50	3.766
8.000	8.249	33	10,947,401.92	4.928
8.250	8.499	81	34,603,453.20	15.578
8.500	8.749	54	16,863,933.75	7.592
8.750	8.999	64	19,219,472.74	8.652
9.000	9.249	31	7,735,072.22	3.482
9.250	9.499	40	8,037,059.75	3.618
9.500	9.749	29	6,745,521.38	3.037
9.750	9.999	40	11,237,368.68	5.059
10.000	10.249	21	5,180,555.15	2.332
10.250	10.499	21	4,608,115.30	2.075
10.500	10.749	13	2,031,513.05	0.915
10.750	10.999	6	483,523.36	0.218
11.000	11.249	4	775,280.78	0.349
11.250	11.499	6	483,649.65	0.218
11.500	11.749	4	445,510.30	0.201
11.750	11.999	7	824,107.92	0.371
12.000	12.249	1	49,506.82	0.022
12.250	12.499	3	180,215.19	0.081
12.500	12.749	1	49,205.97	0.022
12.750	12.999	1	119,877.80	0.054
13.000	13.249	0	0.00	0.000
13.250	13.499	0	0.00	0.000
13.500	13.749	0	0.00	0.000
>= 13.750		1	25,558.42	0.012
Total		712	222,130,136.70	100.000

Asset Backed Funding Corporation
Asset-Backed Certificates
Series 2006-OPT2

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Supplemental Reporting

LIBOR Determination Date

With respect to the Offered Certificates and the Class B Certificates, (i) for the first Distribution Date, the second LIBOR Business Day preceding the Closing Date and (ii) for each subsequent Distribution Date, the second LIBOR Business Day prior to the immediately preceding Distribution Date.

Determination Date

With respect to any Distribution Date, the 15th day of the calendar month in which such Distribution Date occurs or, if such 15th day is not a Business Day, the Business Day immediately preceding such 15th day.

Distribution Date

The 25th day of any calendar month, or if such 25th day is not Business Day, the Business Day immediately following such 25th day, commencing in October 2006.

Closing Date

October 12, 2006.

Record Date

With respect to all of the Offered and Class B Certificates (other than the Private Certificates), the Business Day immediately preceding such Distribution Date; provided, however, that if any such Certificate becomes a Definitive Certificate, the Record Date for such Certificate shall be the last Business Day of the month immediately preceding the month in which the related Distribution Date occurs. With respect to the Class CE, Class P and Residual Certificates, the last Business Day of the month immediately preceding the month in which the related Distribution Date occurs.

Servicer Remittance Date

The 20th day of each month beginning in October 2006 (or, if such day is not a Business Day, the preceding Business Day).

Miscellaneous Modification Reporting Footnote

In the absence of specific guidance in the governing agreements, Wells Fargo Bank, N.A. has determined that a reduction in principal agreed to by a servicer in connection with a loan modification should be treated in a manner similar to a realized principal loss on the related loan.