

External Parties

Seller

Goldman Sachs Mortgage Securities

Servicer(s)

National City Home Loan

Underwriter(s)

Goldman Sachs Mortgage Securities

Swap Counterparty

GSMitsuiMarineDrvPrd,L.P

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Dates

Cut-Off Date:	March 01, 2006
Close Date:	March 30, 2006
First Distribution Date:	April 25, 2006
Distribution Date:	August 25, 2009
Record Date:	July 31, 2009 August 24, 2009
Determination Date:	August 18, 2009

Contacts

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<https://tss.sfs.db.com/investpublic>

In connection with the Trustee's preparation of this Statement to Certificateholders, the Trustee is conclusively relying upon, and has not independently verified, information provided to it by various third parties, including the Servicer, Master Servicer, Special Servicer and other parties to the transaction. The Trustee makes no representations as to the completeness, reliability, accuracy or suitability for any purpose of the information provided to it by such third parties.

Certificate Payment Report

Current Period Distribution -

Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-1	FLT/STEP	631,866,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2	FLT/STEP	517,371,000.00	322,323,970.26	123,333.69	8,138,879.16	8,262,212.85	0.00	0.00	314,185,091.10
A-3	FLT/STEP	67,566,000.00	67,566,000.00	30,751.91	0.00	30,751.91	0.00	0.00	67,566,000.00
M-1	FLT/STEP	54,894,000.00	54,894,000.00	28,522.01	0.00	28,522.01	0.00	0.00	54,894,000.00
M-2	FLT/STEP	49,556,000.00	49,556,000.00	26,546.87	0.00	26,546.87	0.00	0.00	49,556,000.00
M-3	FLT/STEP	29,734,000.00	29,734,000.00	16,167.86	0.00	16,167.86	0.00	0.00	29,734,000.00
M-4	FLT/STEP	25,922,000.00	25,922,000.00	15,974.43	0.00	15,974.43	0.00	0.00	25,922,000.00
M-5	FLT/STEP	24,397,000.00	23,397,070.17	14,983.87	0.00	14,983.87	7,683,036.62	0.00	15,714,033.55
M-6	FLT/STEP	22,872,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	FLT/STEP	21,348,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	FLT/STEP	18,298,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	FLT/STEP	12,961,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	FLT/STEP	15,248,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	EXE	32,783,544.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	EXE	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	RES	50.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RC	RES	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	RES	50.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	EXE	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,524,816,744.28	573,393,040.43	256,280.64	8,138,879.16	8,395,159.80	7,683,036.62	0.00	557,571,124.65

Interest Accrual Detail				Current Period Factor Information per \$1,000 of Original Face Value						
Class	Period Starting	Period Ending	Method	Cusip	Orig. Principal (with Notional) Balance	Prior Principal Balance	Interest	Principal	Total Distribution	Current Principal Balance
					(1)	(1)	(2)	(3)	(4)=(2)+(3)	(5)
A-1	07/27/09	08/24/09	A-Act/360	362334FR0	631,866,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
A-2	07/27/09	08/24/09	A-Act/360	362334FS8	517,371,000.00	623.003551	0.238385	15.731224	15.969610	607.272327
A-3	07/27/09	08/24/09	A-Act/360	362334FT6	67,566,000.00	1,000.000000	0.455139	0.000000	0.455139	1,000.000000
M-1	07/27/09	08/24/09	A-Act/360	362334FV1	54,894,000.00	1,000.000000	0.519583	0.000000	0.519583	1,000.000000
M-2	07/27/09	08/24/09	A-Act/360	362334FW9	49,556,000.00	1,000.000000	0.535694	0.000000	0.535694	1,000.000000
M-3	07/27/09	08/24/09	A-Act/360	362334FX7	29,734,000.00	1,000.000000	0.543750	0.000000	0.543750	1,000.000000
M-4	07/27/09	08/24/09	A-Act/360	362334FY5	25,922,000.00	1,000.000000	0.616250	0.000000	0.616250	1,000.000000
M-5	07/27/09	08/24/09	A-Act/360	362334FZ2	24,397,000.00	959.014230	0.614169	0.000000	0.614169	644.096961
M-6	07/27/09	08/24/09	A-Act/360	362334GA6	22,872,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-7	07/27/09	08/24/09	A-Act/360	362334GB4	21,348,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-8	07/27/09	08/24/09	A-Act/360	362334GC2	18,298,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-1	07/27/09	08/24/09	A-Act/360	362334GJ7	12,961,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-2	07/27/09	08/24/09	A-Act/360	362334GK4	15,248,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
X				362334GG3	32,783,544.28	0.000000	0.000000	0.000000	0.000000	0.000000
P				362334GH1	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R				362334GD0	50.00	0.000000	0.000000	0.000000	0.000000	0.000000
RC				362334GE8	100.00	0.000000	0.000000	0.000000	0.000000	0.000000
RX				362334GF5	50.00	0.000000	0.000000	0.000000	0.000000	0.000000
C					0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date -

Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
A-1	631,866,000.00	36,907,195.84	622,410,349.10	9,455,650.91	631,866,000.00	668,773,195.84	0.00	0.00	0.00
A-2	517,371,000.00	66,133,850.86	199,103,156.39	4,082,752.51	203,185,908.90	269,319,759.76	0.00	0.00	314,185,091.10
A-3	67,566,000.00	9,050,522.57	0.00	0.00	0.00	9,050,522.57	0.00	0.00	67,566,000.00
M-1	54,894,000.00	7,504,848.94	0.00	0.00	0.00	7,504,848.94	0.00	0.00	54,894,000.00
M-2	49,556,000.00	6,809,311.44	0.00	0.00	0.00	6,809,311.44	0.00	0.00	49,556,000.00
M-3	29,734,000.00	4,095,916.54	0.00	0.00	0.00	4,095,916.54	0.00	0.00	29,734,000.00
M-4	25,922,000.00	3,651,423.55	0.00	0.00	0.00	3,651,423.55	0.00	0.00	25,922,000.00
M-5	24,397,000.00	3,461,260.26	0.00	0.00	0.00	3,461,260.26	8,682,966.45	0.00	15,714,033.55
M-6	22,872,000.00	3,288,637.15	0.00	0.00	0.00	3,288,637.15	22,872,000.00	0.00	0.00
M-7	21,348,000.00	3,372,766.17	0.00	0.00	0.00	3,372,766.17	21,348,000.00	0.00	0.00
M-8	18,298,000.00	2,980,165.29	0.00	0.00	0.00	2,980,165.29	18,298,000.00	0.00	0.00
B-1	12,961,000.00	2,574,420.83	0.00	0.00	0.00	2,574,420.83	12,961,000.00	0.00	0.00
B-2	15,248,000.00	2,762,407.52	0.00	0.00	0.00	2,762,407.52	15,248,000.00	0.00	0.00
X	32,783,544.28	27,445,449.54	(1,529,478.37)	(14,927.98)	0.00	27,445,449.54	34,327,950.62	1,544,406.34	0.00
P	0.00	6,293,987.12	0.00	0.00	0.00	6,293,987.12	0.00	0.00	0.00
R	50.00	0.00	48.95	1.05	50.00	50.00	0.00	0.00	0.00
RC	100.00	0.00	97.90	2.10	100.00	100.00	0.00	0.00	0.00
RX	50.00	0.00	48.95	1.05	50.00	50.00	0.00	0.00	0.00
C	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	1,524,816,744.28	186,332,163.62	819,984,222.92	13,523,479.64	835,052,108.90	1,021,384,272.52	33,737,917.07	1,544,406.34	557,571,124.65

Interest Detail -

Class	Pass Through Rate	Prior Principal (with Notional) Balance	Accrued Interest	Non- Supported Interest SF	Prior Unpaid Interest	Unscheduled Interest Adjustment	Optimal Interest	Paid or Deferred Interest	Current Unpaid Interest
			(1)	(2)	(3)	(4)	(5)=(1)-(2)+(3)+(4)	(6)	(7)=(5)-(6)
A-1	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2	0.47500%	322,323,970.26	123,333.69	0.00	0.00	0.00	123,333.69	123,333.69	0.00
A-3	0.56500%	67,566,000.00	30,751.91	0.00	0.00	0.00	30,751.91	30,751.91	0.00
M-1	0.64500%	54,894,000.00	28,522.01	0.00	0.00	0.00	28,522.01	28,522.01	0.00
M-2	0.66500%	49,556,000.00	26,546.87	0.00	0.00	0.00	26,546.87	26,546.87	0.00
M-3	0.67500%	29,734,000.00	16,167.86	0.00	0.00	0.00	16,167.86	16,167.86	0.00
M-4	0.76500%	25,922,000.00	15,974.43	0.00	0.00	0.00	15,974.43	15,974.43	0.00
M-5	0.79500%	23,397,070.17	14,983.87	0.00	0.00	0.00	14,983.87	14,983.87	0.00
M-6	0.88500%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	1.38500%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	1.63500%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	3.08500%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	2.53500%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RC	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		573,393,040.43	256,280.64	0.00	0.00	0.00	256,280.64	256,280.64	0.00

Collection Account Report

SUMMARY	
	Total
Principal Collections	6,037,750.86
Principal Withdrawals	0.00
Principal Other Accounts	0.00
TOTAL NET PRINCIPAL	6,037,750.86
Interest Collections	3,163,954.33
Interest Withdrawals	-120,081.99
Interest Fees	(22,826.55)
Interest Other Accounts	(663,636.85)
TOTAL NET INTEREST	2,357,408.94
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	8,395,159.80

PRINCIPAL - COLLECTIONS	
	Total
Scheduled Principal Received	259,516.50
Curtailments	-235,688.67
Prepayments In Full	1,343,757.44
Repurchased/Substitutions	0.00
Liquidations	14,454,330.51
Insurance Principal	0.00
Other Additional Principal	0.00
Delinquent Principal	(238,182.77)
Realized Losses	(9,784,164.92)
Advanced Principal	238,182.77
TOTAL PRINCIPAL COLLECTED	6,037,750.86

PRINCIPAL - WITHDRAWALS	
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PRINCIPAL - OTHER ACCOUNTS	
	Total
TOTAL PRINCIPAL OTHER ACCOUNTS	0.00

INTEREST - COLLECTIONS	
	Total
Scheduled Interest	3,471,072.67
Repurchased/Substitution Interest	0.00
Liquidation Interest	96,968.49
Insurance Interest	0.00
Other Additional Interest	0.00
Prepayment Interest Shortfalls	(3,843.47)
Delinquent Interest	(3,257,852.33)
Compensating Interest	3,843.47
Civil Relief Act Shortfalls	0.00
Interest Realized Loss	(167,466.33)
Interest Advanced	3,021,231.83
TOTAL INTEREST COLLECTED	3,163,954.33

INTEREST - WITHDRAWALS	
	Total
Non Recoverable Advances	931.99
Modification Loss	119,150.00
TOTAL INTEREST WITHDRAWALS	120,081.99

INTEREST - OTHER ACCOUNTS	
	Total
Prepayment Charges	0.00
Net Swap Receipt	(663,636.85)
. a) Swap Payment	(700,613.68)
. b) Swap Receipt	36,976.83
. c) Swap Termination Payment	0.00
. d) Defaulted Swap Termination Payment	0.00
TOTAL INTEREST OTHER ACCOUNTS	(663,636.85)

INTEREST FEES	
	Total
Current Servicing Fees	20,902.75
Trustee Fees	1,481.27
Extraordinary Expenses	267.53
Extraordinary Expense Recovery Charge**	175.00
TOTAL INTEREST FEES	22,826.55

**Extraordinary Expense Recovery Charge ("EERC"): charge imposed to recover extraordinary costs and expenses incurred by Deutsche Bank in administering residential mortgage backed securities ("RMBS") transaction(s) under current market conditions. The EERC is based upon, and may be adjusted periodically in accordance with, Deutsche Bank's experienced level of extraordinary costs and expenses that are not allocable to specific trusts, but which arise from the administration of the portfolio of RMBS trusts administered by Deutsche Bank's Trust & Securities Services division. Costs and expenses allocable to specific trusts will continue to be charged separately to those trusts in addition to the EERC.

Credit Enhancement Report

ACCOUNTS

Excess Reserve Fund

Beginning Balance	0.00
Basis Risk Payment Deposit:	0.00
Basis Risk Carryforward Amount Withdraw :	0.00
Ending Balance	0.00

Supplemental Interest Trust

Beginning Balance	0.00
Basis Risk Payment Deposit:	36,976.83
Basis Risk Carryforward Amount Withdraw :	(700,613.68)
Net SWAP Amount	(663,636.85)
Ending Balance	0.00

INSURANCE

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STRUCTURAL FEATURES

	Total
Overcollateralized Amount - Prior Period	0.00
Current Period Principal Realized Losses	9,784,164.92
Overcollateralized Amount - After Current Losses	-9,784,164.92
Extra Principal Distribution Amount	2,101,128.30
Overcollateralization Reduction Amount	0.00
Overcollateralized Amount - Ending	0.00
Overcollateralization Deficiency Amount	32,783,560.00
Overcollateralization Excess Amount	0.00
Specified Overcollateralization Amount	32,783,560.00
Net Monthly Excess Cashflow	2,221,652.83
Net Monthly Excess Cashflow Allocated :	0.00
a) Unpaid Interest Amounts	0.00
b) Applied Realized Loss Amounts	2,101,128.30
c) Basis Risk Carryforward Amounts	0.00

Collateral Report

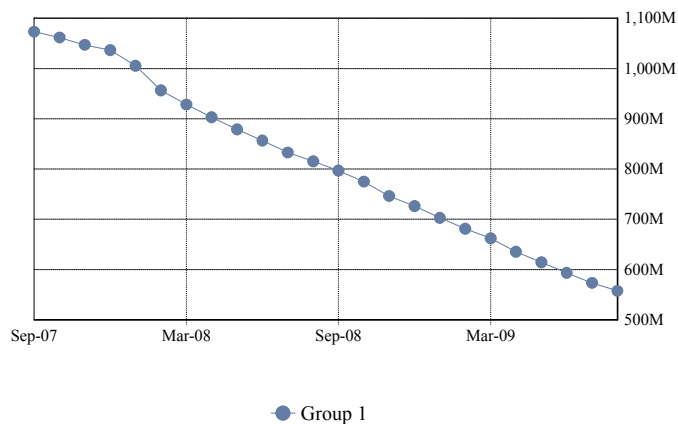
COLLATERAL

	Total
<u>Loan Count:</u>	
Original	7,376
Prior	3,063
Prefunding	0
Scheduled Paid Offs	0
Full Voluntary Prepayments	(11)
Repurchases	0
Liquidations	(63)
Current	2,989
<u>Principal Balance:</u>	
Original	1,524,816,744.28
Prior	573,393,040.43
Prefunding	0.00
Scheduled Principal	(259,516.50)
Partial Prepayments	235,688.67
Full Voluntary Prepayments	(1,343,757.44)
Repurchases	0.00
Liquidations	(14,454,330.51)
Current	557,571,124.65
Prior Forebearance	0.00
Current Forebearance	0.00

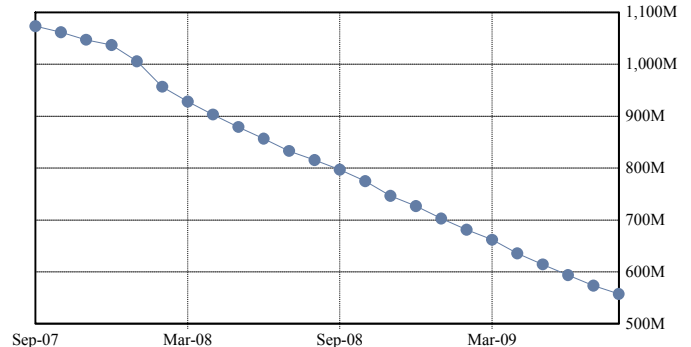
PREFUNDING

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Current Principal Balance by Groups



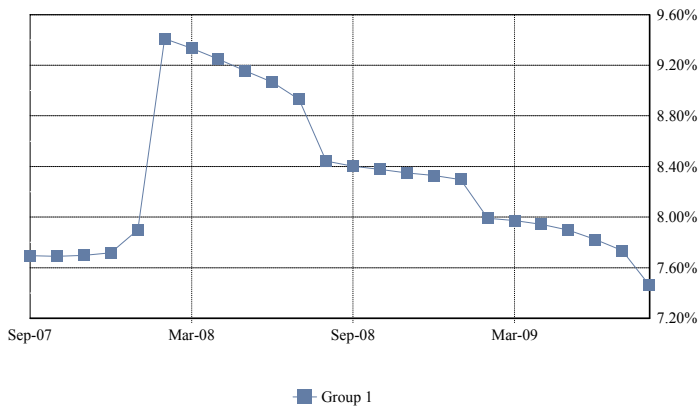
Total Current Principal Balance



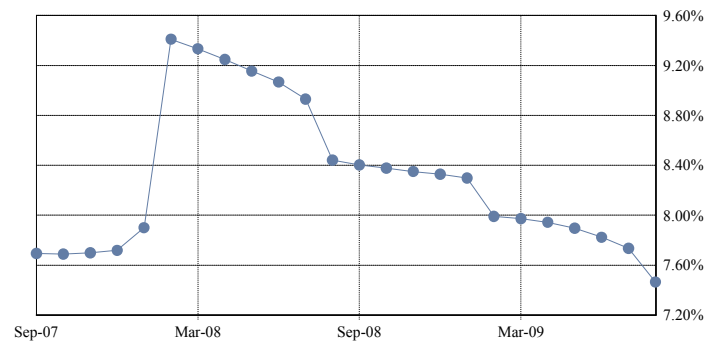
CHARACTERISTICS

	Total
Weighted Average Coupon Original	7.76570%
Weighted Average Coupon Prior	7.73447%
Weighted Average Coupon Current	7.46440%
Weighted Average Months to Maturity Original	356
Weighted Average Months to Maturity Prior	315
Weighted Average Months to Maturity Current	314
Weighted Avg Remaining Amortization Term Original	371
Weighted Avg Remaining Amortization Term Prior	329
Weighted Avg Remaining Amortization Term Current	328
Weighted Average Seasoning Original	3.22
Weighted Average Seasoning Prior	42.23
Weighted Average Seasoning Current	43.23

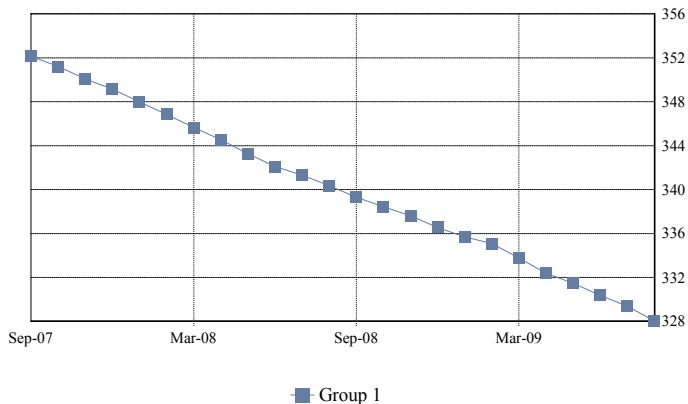
Weighted Average Coupon by Groups



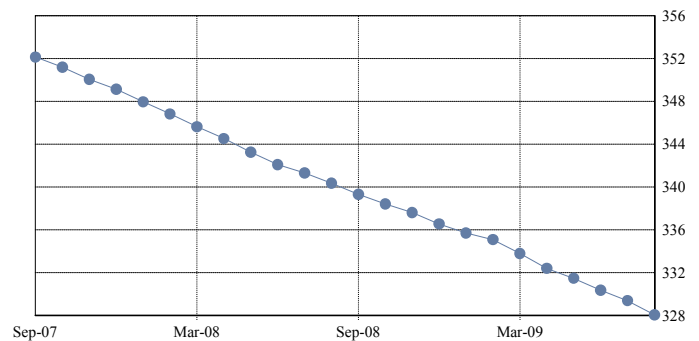
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Total
Weighted Average Margin Original	5.60117%
Weighted Average Margin Prior	5.56108%
Weighted Average Margin Current	5.56380%
Weighted Average Max Rate Original	13.73570%
Weighted Average Max Rate Prior	13.61623%
Weighted Average Max Rate Current	13.61442%
Weighted Average Min Rate Original	7.73598%
Weighted Average Min Rate Prior	7.61623%
Weighted Average Min Rate Current	7.61442%
Weighted Average Cap Up Original	1.00000%
Weighted Average Cap Up Prior	1.00000%
Weighted Average Cap Up Current	1.00000%
Weighted Average Cap Down Original	1.00000%
Weighted Average Cap Down Prior	1.00000%
Weighted Average Cap Down Current	1.00000%

SERVICING FEES & ADVANCES

	Total
Current Servicing Fees	20,902.75
Delinquent Servicing Fees	216,846.88
TOTAL SERVICING FEES	237,749.61
Total Servicing Fees	237,749.61
Compensating Interest	(3,843.47)
Delinquent Servicing Fees	(216,846.88)
COLLECTED SERVICING FEES	17,059.26
Total Advanced Interest	3,021,231.83
Total Advanced Principal	238,182.77
Aggregate P&I Advances with respect to this Distribution	3,259,414.60
Non Recoverable Advance	0.00
Servicing Advances	0.00

ADDITIONAL COLLATERAL INFORMATION

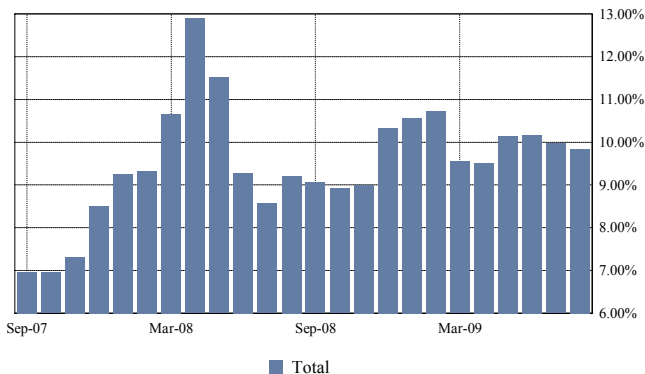
	Total
Prepayment Interest Shortfall (PPIS)	3,843.47
Compensating Interest	(3,843.47)
Net Prepayment Interest Shortfall (PPIS)	0.00
Pool Factor	0.3656643506%

Delinquency Report

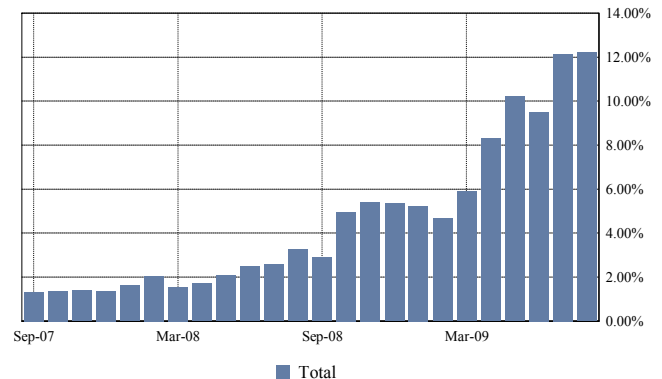
TOTAL

		0-30 Days	31-60 Days	61-90 Days	91+ Days	TOTAL
DELINQUENT	Balance		35,732,025.12	19,132,649.92	68,114,241.24	122,978,916.28
	% Balance		6.41%	3.43%	12.22%	22.06%
	# Loans		204	94	300	598
	% # Loans		6.83%	3.14%	10.04%	20.01%
FORECLOSURE	Balance	0.00	0.00	685,918.10	97,755,330.74	98,441,248.84
	% Balance	0.00%	0.00%	0.12%	17.53%	17.66%
	# Loans	0	0	2	410	412
	% # Loans	0.00%	0.00%	0.07%	13.72%	13.78%
BANKRUPTCY	Balance	3,430,100.92	1,115,149.83	686,629.47	17,098,037.36	22,329,917.58
	% Balance	0.62%	0.20%	0.12%	3.07%	4.00%
	# Loans	26	8	9	88	131
	% # Loans	0.87%	0.27%	0.30%	2.94%	4.38%
REO	Balance	0.00	0.00	0.00	28,629,550.37	28,629,550.37
	% Balance	0.00%	0.00%	0.00%	5.13%	5.13%
	# Loans	0	0	0	124	124
	% # Loans	0.00%	0.00%	0.00%	4.15%	4.15%
TOTAL	Balance	3,430,100.92	36,847,174.95	20,505,197.49	211,597,159.71	272,379,633.07
	% Balance	0.62%	6.61%	3.68%	37.95%	48.85%
	# Loans	26	212	105	922	1,265
	% # Loans	0.87%	7.09%	3.51%	30.85%	42.32%

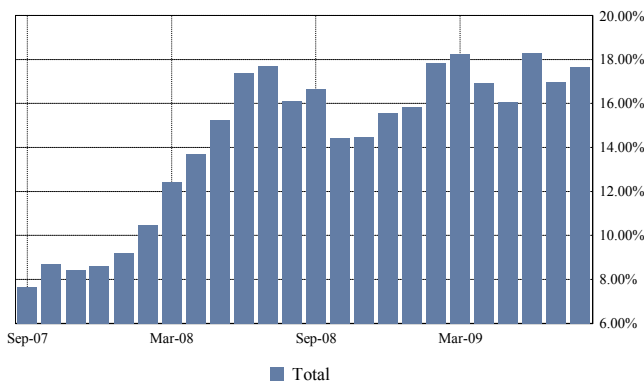
1 or 2 Payments Delinquent



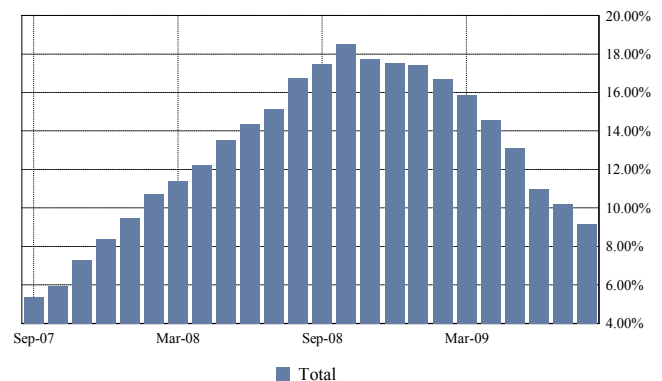
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



TOTAL	0-30 Days	31-60 Days	61-90 Days	91-120 Days	121-150 Days	151-180 Days	181-210 Days
DELINQUENT							
Balance		35,732,025.12	19,132,649.92	7,040,358.54	3,087,239.93	3,770,208.92	4,443,922.43
% Balance		6.41%	3.43%	1.26%	0.55%	0.68%	0.80%
# Loans		204	94	37	14	16	24
% # Loans		6.83%	3.14%	1.24%	0.47%	0.54%	0.80%
FORECLOSURE							
Balance	0.00	0.00	685,918.10	4,865,073.00	9,924,283.16	11,594,995.43	10,069,984.44
% Balance	0.00%	0.00%	0.12%	0.87%	1.78%	2.08%	1.81%
# Loans	0	0	2	32	44	43	38
% # Loans	0.00%	0.00%	0.07%	1.07%	1.47%	1.44%	1.27%
BANKRUPTCY							
Balance	3,430,100.92	1,115,149.83	686,629.47	1,767,326.09	2,649,521.98	555,268.55	1,511,056.06
% Balance	0.62%	0.20%	0.12%	0.32%	0.48%	0.10%	0.27%
# Loans	26	8	9	8	13	5	10
% # Loans	0.87%	0.27%	0.30%	0.27%	0.43%	0.17%	0.33%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	136,248.22	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%	0.00%
TOTAL							
Balance	3,430,100.92	36,847,174.95	20,505,197.49	13,672,757.63	15,661,045.07	16,056,721.12	16,024,962.93
% Balance	0.62%	6.61%	3.68%	2.45%	2.81%	2.88%	2.87%
# Loans	26	212	105	77	71	65	72
% # Loans	0.87%	7.09%	3.51%	2.58%	2.38%	2.17%	2.41%

TOTAL	211-240 Days	241-270 Days	271-300 Days	301-330 Days	331-360 Days	361-390 Days	391-420 Days
DELINQUENT							
Balance	3,781,927.11	9,117,839.89	6,611,966.47	3,170,788.49	5,456,057.70	3,349,733.90	4,291,663.17
% Balance	0.68%	1.64%	1.19%	0.57%	0.98%	0.60%	0.77%
# Loans	16	38	27	14	23	21	16
% # Loans	0.54%	1.27%	0.90%	0.47%	0.77%	0.70%	0.54%
FORECLOSURE							
Balance	10,019,382.40	4,304,787.93	6,738,912.85	4,233,766.68	5,244,494.15	2,499,212.67	2,945,457.36
% Balance	1.80%	0.77%	1.21%	0.76%	0.94%	0.45%	0.53%
# Loans	34	24	29	22	24	11	15
% # Loans	1.14%	0.80%	0.97%	0.74%	0.80%	0.37%	0.50%
BANKRUPTCY							
Balance	1,671,188.80	2,101,709.88	647,766.30	649,784.86	800,358.60	972,766.51	0.00
% Balance	0.30%	0.38%	0.12%	0.12%	0.14%	0.17%	0.00%
# Loans	10	11	3	2	7	3	0
% # Loans	0.33%	0.37%	0.10%	0.07%	0.23%	0.10%	0.00%
REO							
Balance	187,848.65	868,547.13	1,040,557.57	2,584,139.24	2,188,697.80	1,582,607.32	1,547,788.40
% Balance	0.03%	0.16%	0.19%	0.46%	0.39%	0.28%	0.28%
# Loans	2	5	7	6	14	7	6
% # Loans	0.07%	0.17%	0.23%	0.20%	0.47%	0.23%	0.20%
TOTAL							
Balance	15,660,346.96	16,392,884.83	15,039,203.19	10,638,479.27	13,689,608.25	8,404,320.40	8,784,908.93
% Balance	2.81%	2.94%	2.70%	1.91%	2.46%	1.51%	1.58%
# Loans	62	78	66	44	68	42	37
% # Loans	2.07%	2.61%	2.21%	1.47%	2.28%	1.41%	1.24%

TOTAL	421-450 Days	451-480 Days	481-510 Days	511-540 Days	541-570 Days	571-600 Days	601-630 Days
DELINQUENT							
Balance	2,331,552.41	2,000,494.84	2,149,122.80	1,297,729.74	634,849.00	1,174,087.82	1,436,487.11
% Balance	0.42%	0.36%	0.39%	0.23%	0.11%	0.21%	0.26%
# Loans	9	9	9	4	3	5	5
% # Loans	0.30%	0.30%	0.30%	0.13%	0.10%	0.17%	0.17%
FORECLOSURE							
Balance	2,180,210.20	1,541,619.82	1,204,643.67	2,554,633.29	3,773,733.92	2,646,682.23	3,350,063.81
% Balance	0.39%	0.28%	0.22%	0.46%	0.68%	0.47%	0.60%
# Loans	11	7	6	6	14	11	10
% # Loans	0.37%	0.23%	0.20%	0.20%	0.47%	0.37%	0.33%
BANKRUPTCY							
Balance	615,967.79	191,969.44	766,303.31	159,221.92	296,110.00	0.00	0.00
% Balance	0.11%	0.03%	0.14%	0.03%	0.05%	0.00%	0.00%
# Loans	3	2	3	1	1	0	0
% # Loans	0.10%	0.07%	0.10%	0.03%	0.03%	0.00%	0.00%
REO							
Balance	1,742,253.68	1,382,198.49	1,703,995.97	3,879,029.51	1,320,385.95	1,034,314.34	1,085,850.10
% Balance	0.31%	0.25%	0.31%	0.70%	0.24%	0.19%	0.19%
# Loans	7	8	6	12	5	7	7
% # Loans	0.23%	0.27%	0.20%	0.40%	0.17%	0.23%	0.23%
TOTAL							
Balance	6,869,984.08	5,116,282.59	5,824,065.75	7,890,614.46	6,025,078.87	4,855,084.39	5,872,401.02
% Balance	1.23%	0.92%	1.04%	1.42%	1.08%	0.87%	1.05%
# Loans	30	26	24	23	23	23	22
% # Loans	1.00%	0.87%	0.80%	0.77%	0.77%	0.77%	0.74%

TOTAL	631-660 Days	661-690 Days	691-720 Days	721-750 Days	751-780 Days	781-810 Days	811-840 Days
DELINQUENT							
Balance	389,128.97	592,770.60	0.00	175,999.87	0.00	0.00	0.00
% Balance	0.07%	0.11%	0.00%	0.03%	0.00%	0.00%	0.00%
# Loans	3	1	0	1	0	0	0
% # Loans	0.10%	0.03%	0.00%	0.03%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	2,164,407.72	1,149,857.42	155,412.15	178,154.44	772,658.16	1,103,472.23	224,000.00
% Balance	0.39%	0.21%	0.03%	0.03%	0.14%	0.20%	0.04%
# Loans	7	4	1	1	3	5	1
% # Loans	0.23%	0.13%	0.03%	0.03%	0.10%	0.17%	0.03%
BANKRUPTCY							
Balance	0.00	299,675.93	0.00	885,600.00	0.00	0.00	111,512.34
% Balance	0.00%	0.05%	0.00%	0.16%	0.00%	0.00%	0.02%
# Loans	0	1	0	2	0	0	1
% # Loans	0.00%	0.03%	0.00%	0.07%	0.00%	0.00%	0.03%
REO							
Balance	730,824.16	1,132,983.22	594,397.10	1,586,351.54	0.00	0.00	0.00
% Balance	0.13%	0.20%	0.11%	0.28%	0.00%	0.00%	0.00%
# Loans	4	6	3	3	0	0	0
% # Loans	0.13%	0.20%	0.10%	0.10%	0.00%	0.00%	0.00%
TOTAL							
Balance	3,284,360.85	3,175,287.17	749,809.25	2,826,105.85	772,658.16	1,103,472.23	335,512.34
% Balance	0.59%	0.57%	0.13%	0.51%	0.14%	0.20%	0.06%
# Loans	14	12	4	7	3	5	2
% # Loans	0.47%	0.40%	0.13%	0.23%	0.10%	0.17%	0.07%

TOTAL	841-870 Days	871-900 Days	901-930 Days	931-960 Days	961-990 Days	991-1020 Days	1021-1050 Days
DELINQUENT							
Balance	0.00	425,608.61	0.00	635,148.72	0.00	0.00	281,554.20
% Balance	0.00%	0.08%	0.00%	0.11%	0.00%	0.00%	0.05%
# Loans	0	1	0	2	0	0	1
% # Loans	0.00%	0.03%	0.00%	0.07%	0.00%	0.00%	0.03%
FORECLOSURE							
Balance	116,789.48	0.00	0.00	0.00	0.00	1,093,842.13	156,800.00
% Balance	0.02%	0.00%	0.00%	0.00%	0.00%	0.20%	0.03%
# Loans	1	0	0	0	0	2	1
% # Loans	0.03%	0.00%	0.00%	0.00%	0.00%	0.07%	0.03%
BANKRUPTCY							
Balance	0.00	0.00	371,899.33	0.00	73,029.67	0.00	0.00
% Balance	0.00%	0.00%	0.07%	0.00%	0.01%	0.00%	0.00%
# Loans	0	0	1	0	1	0	0
% # Loans	0.00%	0.00%	0.03%	0.00%	0.03%	0.00%	0.00%
REO							
Balance	0.00	694,497.70	0.00	0.00	0.00	463,200.00	491,123.77
% Balance	0.00%	0.12%	0.00%	0.00%	0.00%	0.08%	0.09%
# Loans	0	3	0	0	0	1	2
% # Loans	0.00%	0.10%	0.00%	0.00%	0.00%	0.03%	0.07%
TOTAL							
Balance	116,789.48	1,120,106.31	371,899.33	635,148.72	73,029.67	1,557,042.13	929,477.97
% Balance	0.02%	0.20%	0.07%	0.11%	0.01%	0.28%	0.17%
# Loans	1	4	1	2	1	3	4
% # Loans	0.03%	0.13%	0.03%	0.07%	0.03%	0.10%	0.13%

TOTAL	1051-1080 Days	1081-1110 Days	1111-1140 Days	1141-1170 Days	1171-1200 Days	1201-1230 Days	TOTAL
DELINQUENT							
Balance	0.00	468,000.00	0.00	0.00	0.00	0.00	122,978,916.28
% Balance	0.00%	0.08%	0.00%	0.00%	0.00%	0.00%	22.06%
# Loans	0	1	0	0	0	0	598
% # Loans	0.00%	0.03%	0.00%	0.00%	0.00%	0.00%	20.01%
FORECLOSURE							
Balance	612,000.00	0.00	0.00	336,000.00	0.00	0.00	98,441,248.84
% Balance	0.11%	0.00%	0.00%	0.06%	0.00%	0.00%	17.66%
# Loans	2	0	0	1	0	0	412
% # Loans	0.07%	0.00%	0.00%	0.03%	0.00%	0.00%	13.78%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	22,329,917.58
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.00%
# Loans	0	0	0	0	0	0	131
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.38%
REO							
Balance	156,892.11	494,818.40	0.00	0.00	0.00	0.00	28,629,550.37
% Balance	0.03%	0.09%	0.00%	0.00%	0.00%	0.00%	5.13%
# Loans	1	1	0	0	0	0	124
% # Loans	0.03%	0.03%	0.00%	0.00%	0.00%	0.00%	4.15%
TOTAL							
Balance	768,892.11	962,818.40	0.00	336,000.00	0.00	0.00	272,379,633.07
% Balance	0.14%	0.17%	0.00%	0.06%	0.00%	0.00%	48.85%
# Loans	3	2	0	1	0	0	1,265
% # Loans	0.10%	0.07%	0.00%	0.03%	0.00%	0.00%	42.32%

REO Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became REO Property this Period:							
4000503386 1	171,000.00	164,773.93	01-Mar-2008	8.000%	WI - 90.00%	360	01-Nov-2005
4000520060 1	256,500.00	248,088.76	01-Jul-2007	9.250%	MN - 95.00%	360	01-Dec-2005
4000536357 1	189,000.00	186,337.11	01-Jul-2008	7.250%	CA - 70.00%	360	01-Feb-2006
4000567066 1	146,800.00	146,800.00	01-Apr-2008	7.250%	FL - 80.00%	360	01-Feb-2006
4000568052 1	116,800.00	113,382.33	01-May-2008	8.250%	GA - 80.00%	360	01-Jan-2006
4000572518 1	153,500.00	149,631.11	01-Oct-2008	6.625%	MI - 100.00%	360	01-Feb-2006
4000584000 1	316,000.00	323,372.28	01-Aug-2008	4.999%	FL - 80.00%	360	01-Feb-2006
4000584207 1	128,300.00	124,570.57	01-Jul-2008	8.000%	MI - 79.99%	360	01-Feb-2006
4000584642 1	240,000.00	239,981.02	01-Jun-2008	6.875%	CA - 80.00%	360	01-Feb-2006
4000586846 1	148,720.00	148,720.00	01-Nov-2007	8.125%	FL - 80.00%	360	01-Jan-2006
4000588025 1	102,000.00	99,845.22	01-Jul-2008	9.875%	MD - 100.00%	360	01-Feb-2006
4000590885 1	96,900.00	96,648.65	01-Nov-2008	8.375%	UT - 95.00%	360	01-Feb-2006
4000592590 1	122,000.00	119,951.06	01-May-2008	7.875%	ME - 78.71%	360	01-Feb-2006
4000592724 1	266,750.00	266,692.37	01-Oct-2008	6.750%	CA - 79.99%	360	01-Feb-2006
4000593004 1	301,600.00	301,600.00	01-Jun-2008	7.375%	CA - 80.00%	360	01-Feb-2006
4000599292 1	159,200.00	159,200.00	01-Oct-2008	6.875%	OR - 80.00%	360	01-Feb-2006
4000607589 1	173,500.00	173,278.88	01-Oct-2008	10.250%	MI - 96.98%	360	01-Feb-2006
TOTAL	3,088,570.00	3,062,873.29					
Became REO Property in a Prior Period:							
4000385965 1	942,500.00	939,875.53	01-Aug-2008	7.125%	CA - 65.00%	360	01-Sep-2005
4000426606 1	604,050.00	604,041.63	01-Apr-2008	7.625%	CA - 99.99%	360	01-Feb-2006
4000484539 1	420,000.00	420,000.00	01-Feb-2008	7.125%	IL - 80.00%	360	01-Nov-2005
4000499270 1	105,200.00	100,461.35	01-Oct-2007	7.500%	VA - 80.00%	360	01-Nov-2005
4000504061 1	91,200.00	91,200.00	01-Nov-2008	8.000%	WV - 80.00%	360	01-Dec-2005
4000505849 1	118,000.00	113,637.04	01-Aug-2007	7.500%	OH - 76.13%	360	01-Nov-2005
4000508054 1	110,400.00	109,309.72	01-Oct-2007	7.750%	KY - 80.00%	360	01-Feb-2006
4000513628 1	128,000.00	122,937.24	01-Oct-2007	7.500%	PA - 80.00%	360	01-Dec-2005
4000520240 1	164,000.00	164,000.00	01-Jan-2007	7.125%	CA - 80.00%	360	01-Jan-2006
4000524717 1	126,000.00	125,665.67	01-Mar-2008	8.500%	MI - 88.11%	360	01-Dec-2005
4000536071 1	102,400.00	98,666.65	01-Nov-2007	8.125%	MI - 80.00%	360	01-Jan-2006
4000537041 1	136,800.00	132,829.07	01-Aug-2007	8.875%	NY - 95.00%	360	01-Jan-2006
4000548292 1	153,600.00	153,326.79	01-Mar-2008	7.625%	WA - 80.00%	360	01-Jan-2006
4000554165 1	248,000.00	245,113.41	01-Jul-2007	8.000%	IL - 93.58%	360	01-Feb-2006
4000556858 1	252,000.00	251,994.66	01-Dec-2007	7.625%	CA - 80.00%	360	01-Feb-2006
4000558958 1	1,120,000.00	1,120,000.00	01-Jun-2007	6.750%	MD - 80.00%	360	01-Feb-2006
4000559174 1	168,000.00	164,274.93	01-Oct-2007	9.875%	MI - 100.00%	360	01-Jan-2006
4000559911 1	162,400.00	162,400.00	01-Oct-2007	7.125%	MN - 80.00%	360	01-Jan-2006
4000560483 1	289,600.00	289,589.50	01-Jan-2008	7.125%	MN - 80.00%	360	01-Feb-2006
4000560962 1	204,250.00	206,721.73	01-Jul-2008	5.700%	MI - 95.00%	360	01-Feb-2006
4000561929 1	112,000.00	111,947.60	01-Jun-2007	7.375%	PA - 80.00%	360	01-Jan-2006
4000563378 1	42,300.00	36,289.13	01-Jul-2008	8.125%	TN - 78.33%	180	01-Feb-2006
4000563991 1	524,000.00	523,973.00	01-Aug-2008	8.250%	TN - 80.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000564447 1	241,200.00	235,123.77	01-Aug-2006	8.750%	PA - 90.00%	360	01-Feb-2006
4000565302 1	27,200.00	26,537.11	01-Apr-2008	10.000%	PA - 85.00%	360	01-Feb-2006
4000569090 1	224,250.00	224,250.00	01-May-2008	7.125%	MN - 75.00%	360	01-Feb-2006
4000571446 1	256,000.00	256,000.00	01-Aug-2006	8.125%	CA - 80.00%	360	01-Feb-2006
4000571613 1	500,000.00	500,000.00	01-Jan-2008	8.125%	FL - 80.00%	360	01-Jan-2006
4000572616 1	380,000.00	379,987.42	01-Jan-2008	7.375%	CA - 80.00%	360	01-Jan-2006
4000572920 1	89,900.00	87,236.93	01-Dec-2007	8.625%	IL - 100.00%	360	01-Feb-2006
4000573534 1	73,600.00	73,599.77	01-Jun-2008	7.375%	AL - 80.00%	360	01-Jan-2006
4000573550 1	113,600.00	110,106.68	01-Aug-2007	8.250%	CT - 80.00%	360	01-Feb-2006
4000574502 1	301,750.00	301,658.99	01-Nov-2007	9.625%	CA - 85.00%	360	01-Feb-2006
4000575373 1	268,000.00	277,849.63	01-Jul-2008	7.750%	MI - 84.28%	360	01-Feb-2006
4000575408 1	140,000.00	136,248.22	01-Jan-2009	9.625%	MI - 70.00%	360	01-Feb-2006
4000575943 1	392,000.00	392,000.00	01-Feb-2008	7.125%	CA - 80.00%	360	01-Feb-2006
4000576282 1	125,500.00	125,488.00	01-Apr-2008	8.625%	AL - 100.00%	360	01-Feb-2006
4000576892 1	516,000.00	494,818.40	01-Jun-2006	7.375%	NY - 80.00%	360	01-Jan-2006
4000577338 1	71,000.00	66,856.03	01-Aug-2008	7.125%	MN - 43.03%	360	01-Feb-2006
4000577448 1	340,000.00	340,000.00	01-Jan-2007	8.250%	NY - 80.00%	360	01-Feb-2006
4000578145 1	130,000.00	128,661.01	01-Nov-2007	8.750%	PA - 100.00%	360	01-Feb-2006
4000578478 1	340,000.00	340,000.00	01-Jan-2008	6.625%	CA - 80.00%	360	01-Feb-2006
4000580387 1	268,595.00	261,004.97	01-Mar-2008	8.875%	MS - 100.00%	360	01-Feb-2006
4000580685 1	103,500.00	100,412.79	01-Nov-2007	8.000%	PA - 90.00%	360	01-Feb-2006
4000581225 1	89,000.00	87,982.43	01-Aug-2007	8.999%	OH - 100.00%	360	01-Jan-2006
4000581567 1	504,000.00	503,972.50	01-Jan-2008	7.625%	CA - 80.00%	360	01-Feb-2006
4000581807 1	239,950.00	243,548.09	01-Sep-2008	6.000%	CA - 80.00%	360	01-Feb-2006
4000583264 1	268,000.00	268,000.00	01-Jun-2008	7.500%	CA - 80.00%	360	01-Feb-2006
4000583274 1	208,000.00	207,932.83	01-Sep-2007	7.750%	FL - 80.00%	360	01-Feb-2006
4000584696 1	123,650.00	119,744.77	01-Oct-2008	7.750%	AZ - 89.60%	360	01-Feb-2006
4000585129 1	188,000.00	185,489.25	01-Jan-2008	7.500%	MD - 80.00%	360	01-Feb-2006
4000585158 1	85,600.00	81,941.97	01-Sep-2008	8.000%	TN - 80.00%	360	01-Feb-2006
4000586202 1	230,400.00	230,287.46	01-Jul-2008	7.500%	AZ - 80.00%	360	01-Feb-2006
4000587407 1	463,200.00	463,200.00	01-Sep-2006	7.500%	NY - 80.00%	360	01-Feb-2006
4000587894 1	142,400.00	142,272.28	01-Feb-2008	7.250%	MI - 80.00%	360	01-Feb-2006
4000587897 1	519,200.00	519,195.00	01-Feb-2008	7.875%	MD - 80.00%	360	01-Feb-2006
4000588807 1	436,500.00	436,500.00	01-Aug-2007	9.125%	NJ - 90.00%	360	01-Feb-2006
4000589442 1	85,500.00	82,466.86	01-Oct-2007	7.250%	OH - 77.73%	360	01-Feb-2006
4000590202 1	113,900.00	112,181.29	01-Nov-2007	7.125%	OR - 80.00%	360	01-Feb-2006
4000590506 1	62,000.00	60,648.11	01-Sep-2008	10.250%	TN - 100.00%	360	01-Feb-2006
4000590950 1	126,400.00	124,275.49	01-Sep-2008	7.375%	OR - 80.00%	360	01-Feb-2006
4000591017 1	200,000.00	200,000.00	01-Jul-2008	8.250%	MD - 80.00%	360	01-Feb-2006
4000591912 1	372,000.00	371,884.23	01-May-2008	7.125%	CA - 80.00%	360	01-Feb-2006
4000592269 1	174,000.00	171,587.86	01-Aug-2008	7.625%	RI - 80.00%	360	01-Feb-2006
4000593506 1	344,000.00	344,000.00	01-Oct-2007	7.625%	MD - 80.00%	360	01-Feb-2006
4000593851 1	103,900.00	101,194.93	01-Jul-2007	9.250%	IL - 100.00%	360	01-Feb-2006
4000593937 1	140,800.00	136,007.72	01-Apr-2008	7.875%	MN - 80.00%	360	01-Feb-2006
4000594474 1	279,200.00	279,197.49	01-Mar-2008	7.125%	CA - 80.00%	360	01-Feb-2006
4000594490 1	570,000.00	569,988.00	01-Jan-2008	8.250%	CA - 92.68%	360	01-Feb-2006
4000595369 1	312,000.00	312,000.00	01-Dec-2007	7.625%	MD - 80.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000596148 1	75,000.00	72,653.78	01-Sep-2008	8.625%	KY - 100.00%	360	01-Feb-2006
4000596350 1	96,000.00	94,561.77	01-Jul-2008	7.250%	UT - 80.00%	360	01-Feb-2006
4000596368 1	85,000.00	84,151.89	01-Jan-2008	8.875%	FL - 100.00%	360	01-Feb-2006
4000597815 1	150,100.00	150,100.00	01-Jul-2008	8.999%	NC - 78.41%	360	01-Feb-2006
4000598331 1	103,920.00	103,572.97	01-Apr-2008	6.875%	MN - 80.00%	360	01-Feb-2006
4000600179 1	110,000.00	107,038.69	01-Feb-2008	9.125%	IN - 100.00%	360	01-Feb-2006
4000600405 1	69,900.00	67,950.95	01-Jan-2008	9.000%	OH - 100.00%	360	01-Feb-2006
4000601804 1	224,000.00	223,999.63	01-Sep-2007	7.750%	NV - 80.00%	360	01-Feb-2006
4000602204 1	267,200.00	267,199.50	01-Jun-2008	7.500%	CA - 79.99%	360	01-Feb-2006
4000602719 1	672,000.00	672,000.00	01-Jan-2008	6.625%	CA - 80.00%	360	01-Feb-2006
4000602906 1	210,400.00	207,554.36	01-Dec-2007	7.625%	MA - 80.00%	360	01-Feb-2006
4000603179 1	124,000.00	122,097.99	01-Jun-2008	7.875%	KS - 80.00%	360	01-Feb-2006
4000603436 1	101,900.00	101,900.00	01-Jan-2008	8.000%	AL - 79.98%	360	01-Feb-2006
4000603898 1	228,000.00	228,000.00	01-Sep-2007	7.125%	CA - 80.00%	360	01-Feb-2006
4000604488 1	126,000.00	122,110.01	01-Jul-2008	8.500%	TN - 99.46%	360	01-Feb-2006
4000604545 1	140,000.00	138,548.94	01-Mar-2008	8.500%	MD - 80.00%	360	01-Feb-2006
4000604678 1	244,000.00	248,245.68	01-Jul-2008	7.999%	MD - 80.00%	360	01-Feb-2006
4000604875 1	190,500.00	190,497.70	01-Jan-2007	8.875%	WI - 100.00%	360	01-Feb-2006
4000604938 1	360,000.00	354,403.94	01-Jun-2007	7.999%	MD - 80.00%	360	01-Feb-2006
4000606693 1	161,250.00	156,892.11	01-Jul-2006	8.750%	MI - 75.00%	360	01-Feb-2006
4000607021 1	306,400.00	310,129.04	01-Jun-2008	6.990%	CA - 79.99%	360	01-Feb-2006
4000607142 1	588,800.00	598,490.66	01-May-2008	6.875%	CA - 80.00%	360	01-Feb-2006
4000608140 1	316,350.00	319,659.69	01-Sep-2008	7.500%	CA - 95.00%	360	01-Feb-2006
4000608996 1	137,600.00	137,830.44	01-Sep-2008	6.250%	MN - 80.00%	360	01-Feb-2006
4000609274 1	184,000.00	184,000.00	01-Jan-2008	8.375%	FL - 80.00%	360	01-Feb-2006
4000609348 1	123,550.00	123,490.00	01-Feb-2008	7.375%	MI - 79.94%	360	01-Feb-2006
4000609881 1	560,000.00	558,474.54	01-Aug-2008	7.125%	CA - 80.00%	360	01-Feb-2006
4000610404 1	90,000.00	88,722.48	01-Jul-2008	7.750%	NC - 80.00%	360	01-Feb-2006
4000611035 1	121,600.00	119,830.12	01-May-2008	7.750%	FL - 80.00%	360	01-Feb-2006
4000611256 1	73,100.00	70,891.70	01-Sep-2007	7.750%	MI - 85.00%	360	01-Feb-2006
4000613513 1	252,000.00	251,928.00	01-Aug-2007	7.500%	CA - 80.00%	360	01-Feb-2006
4000614220 1	126,000.00	123,057.01	01-Jul-2008	9.750%	TN - 90.00%	360	01-Feb-2006
4000614866 1	600,000.00	599,806.25	01-Apr-2008	7.750%	CA - 80.00%	360	01-Feb-2006
4000617418 1	148,200.00	144,013.61	01-Nov-2007	8.125%	MN - 95.00%	360	01-Feb-2006
4000617461 1	82,800.00	80,084.87	01-Mar-2008	7.990%	IL - 80.00%	360	01-Feb-2006
4000618908 1	461,600.00	461,600.00	01-Dec-2007	6.990%	CA - 80.00%	360	01-Feb-2006
4000622429 1	181,900.00	179,595.83	01-Mar-2008	7.875%	NV - 79.99%	360	01-Feb-2006
TOTAL	25,701,465.00	25,566,677.08					
TOTAL	28,790,035.00	28,629,550.37					

Foreclosure Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became Foreclosure Property this Period:							
4000554104 1	148,800.00	148,557.82	01-Mar-2009	7.125%	NC - 80.00%	360	01-Jan-2006
4000557418 1	583,800.00	583,800.00	01-Feb-2008	6.875%	CA - 80.00%	360	01-Feb-2006
4000561725 1	110,222.00	110,186.98	01-Feb-2009	7.625%	OH - 80.00%	360	01-Jan-2006
4000562123 1	231,900.00	231,900.00	01-Oct-2007	8.250%	FL - 79.99%	360	01-Jan-2006
4000562710 1	355,000.00	342,200.00	01-Aug-2008	7.250%	CA - 37.37%	360	01-Jan-2006
4000564513 1	585,000.00	563,552.94	01-Sep-2006	7.625%	NY - 84.78%	360	01-Jan-2006
4000567620 1	196,000.00	189,287.69	01-Mar-2009	7.990%	IL - 80.00%	360	01-Jan-2006
4000568224 1	396,000.00	402,352.32	01-Aug-2008	6.625%	CA - 80.00%	360	01-Jan-2006
4000568643 1	98,900.00	96,428.80	01-Mar-2009	9.500%	IL - 100.00%	360	01-Feb-2006
4000568672 1	202,500.00	202,500.00	01-Dec-2008	8.625%	MD - 90.00%	360	01-Feb-2006
4000570734 1	65,700.00	63,815.36	01-Mar-2009	9.125%	WV - 90.00%	360	01-Feb-2006
4000571046 1	109,180.00	106,329.28	01-Dec-2008	8.750%	NY - 100.00%	360	01-Feb-2006
4000572638 1	45,400.00	44,417.94	01-Mar-2009	10.625%	TN - 100.00%	360	01-Feb-2006
4000572996 1	36,000.00	34,941.59	01-Aug-2008	8.250%	IN - 80.00%	360	01-Jan-2006
4000573695 1	84,000.00	83,998.32	01-Feb-2009	7.999%	PA - 80.00%	360	01-Feb-2006
4000577078 1	464,000.00	468,375.14	01-Feb-2009	6.500%	CA - 80.00%	360	01-Jan-2006
4000579475 1	188,200.00	188,200.00	01-Dec-2008	7.625%	FL - 86.33%	360	01-Feb-2006
4000580056 1	110,700.00	121,530.13	01-Mar-2009	8.625%	IA - 100.00%	360	01-Feb-2006
4000580121 1	118,750.00	117,350.95	01-Feb-2009	8.500%	OH - 95.00%	360	01-Jan-2006
4000580863 1	137,000.00	138,969.38	01-Mar-2009	6.875%	MN - 80.00%	360	01-Jan-2006
4000581144 1	336,000.00	355,197.31	01-Mar-2009	7.625%	AZ - 80.00%	360	01-Jan-2006
4000581860 1	52,000.00	50,795.64	01-Sep-2008	9.375%	IL - 80.00%	360	01-Feb-2006
4000584404 1	110,000.00	105,942.67	01-Mar-2009	7.500%	MI - 94.42%	360	01-Feb-2006
4000584698 1	567,000.00	546,242.65	01-Jul-2008	7.375%	CA - 90.00%	360	01-Feb-2006
4000584724 1	196,000.00	196,000.00	01-Mar-2009	8.125%	FL - 80.00%	360	01-Feb-2006
4000585180 1	89,000.00	86,918.06	01-Mar-2009	9.500%	AL - 100.00%	360	01-Feb-2006
4000585277 1	207,950.00	207,889.06	01-Jan-2009	6.625%	CA - 80.00%	360	01-Feb-2006
4000585950 1	796,200.00	784,020.31	01-Jul-2008	6.999%	CT - 67.47%	360	01-Feb-2006
4000586064 1	82,555.00	80,714.10	01-Feb-2008	9.500%	PA - 95.00%	360	01-Feb-2006
4000586728 1	182,400.00	185,363.91	01-Mar-2009	6.750%	NV - 76.00%	360	01-Feb-2006
4000586854 1	41,300.00	40,229.03	01-Mar-2009	8.875%	PA - 100.00%	360	01-Feb-2006
4000586884 1	120,900.00	120,900.00	01-Mar-2009	9.250%	KY - 100.00%	360	01-Feb-2006
4000586989 1	564,000.00	591,162.38	01-Jun-2008	5.125%	CA - 80.00%	360	01-Feb-2006
4000588020 1	93,600.00	83,376.40	01-Mar-2009	8.500%	KY - 80.00%	360	01-Feb-2006
4000588052 1	130,550.00	130,515.94	01-Jan-2009	8.500%	TX - 79.97%	360	01-Feb-2006
4000588392 1	226,850.00	222,521.26	01-Mar-2009	7.125%	NV - 79.99%	360	01-Feb-2006
4000589449 1	66,500.00	64,617.01	01-Mar-2009	8.125%	PA - 95.00%	360	01-Feb-2006
4000590386 1	293,250.00	293,250.00	01-Feb-2009	6.625%	CA - 63.06%	360	01-Feb-2006
4000590460 1	663,200.00	661,464.06	01-Mar-2009	7.375%	CA - 80.00%	360	01-Feb-2006
4000591200 1	211,950.00	206,486.79	01-Dec-2008	9.625%	TX - 90.00%	360	01-Feb-2006
4000592350 1	210,400.00	225,918.50	01-Apr-2009	7.625%	IL - 80.00%	360	01-Feb-2006
4000593070 1	111,300.00	107,986.74	01-Mar-2009	9.125%	NY - 100.00%	360	01-Feb-2006
4000593097 1	71,250.00	67,447.35	01-Mar-2009	8.250%	MI - 95.00%	360	01-Feb-2006
4000594679 1	64,000.00	60,705.99	01-Mar-2009	7.875%	OK - 80.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000596454 1	240,300.00	230,042.17	01-Mar-2009	6.625%	AZ - 91.18%	360	01-Feb-2006
4000597938 1	200,000.00	196,322.02	01-Mar-2009	6.750%	NV - 80.00%	360	01-Feb-2006
4000600436 1	320,000.00	311,866.64	01-Nov-2007	8.750%	IL - 100.00%	360	01-Feb-2006
4000601062 1	139,200.00	141,549.00	01-Mar-2009	7.125%	MN - 80.00%	360	01-Feb-2006
4000601140 1	74,000.00	73,814.68	01-Mar-2009	9.625%	PA - 100.00%	360	01-Feb-2006
4000601901 1	154,300.00	154,300.00	01-Aug-2008	8.125%	NV - 79.99%	360	01-Feb-2006
4000602080 1	250,000.00	240,879.35	01-Mar-2009	7.500%	FL - 62.50%	360	01-Feb-2006
4000603825 1	77,600.00	75,123.32	01-Mar-2009	8.125%	TX - 80.00%	360	01-Feb-2006
4000603915 1	280,000.00	275,448.01	01-Jul-2008	7.500%	WA - 77.78%	360	01-Feb-2006
4000604359 1	75,000.00	72,927.89	01-Mar-2009	9.250%	MO - 88.24%	360	01-Feb-2006
4000610225 1	392,000.00	398,475.71	01-Mar-2009	6.999%	CA - 80.00%	360	01-Feb-2006
4000612764 1	107,000.00	100,295.97	01-Mar-2009	8.999%	NC - 100.00%	360	01-Feb-2006
4000613632 1	295,950.00	295,950.00	01-Jan-2009	7.875%	CA - 79.99%	360	01-Feb-2006
4000614821 1	230,600.00	230,457.43	01-Feb-2009	8.500%	MD - 79.99%	360	01-Feb-2006
4000616389 1	190,800.00	185,072.25	01-Jul-2008	7.875%	IL - 90.00%	360	01-Feb-2006
4000620462 1	70,000.00	67,826.83	01-Mar-2009	8.375%	MD - 100.00%	360	01-Feb-2006
TOTAL	12,851,957.00	12,764,711.07					
Became Foreclosure Property in a Prior Period:							
4000334508 1	315,750.00	314,803.28	01-Jan-2009	7.250%	CA - 80.00%	360	01-Jan-2006
4000377072 1	818,300.00	831,938.34	01-Jan-2009	7.625%	CA - 80.00%	360	01-Feb-2006
4000399337 1	44,100.00	42,670.99	01-Dec-2008	8.875%	IN - 90.00%	360	01-Sep-2005
4000404796 1	382,950.00	389,391.43	01-Aug-2008	7.500%	CA - 79.99%	360	01-Feb-2006
4000412204 1	204,000.00	203,985.00	01-Nov-2007	7.125%	FL - 80.00%	360	01-Sep-2005
4000414739 1	139,950.00	142,829.14	01-Dec-2008	6.250%	KS - 79.99%	360	01-Feb-2006
4000448539 1	215,600.00	224,287.34	01-Sep-2008	6.500%	FL - 80.00%	360	01-Feb-2006
4000450561 1	625,000.00	624,999.99	01-Nov-2008	7.125%	NY - 89.29%	360	01-Dec-2005
4000452501 1	592,000.00	591,836.58	01-Jan-2009	6.625%	NM - 80.00%	360	01-Feb-2006
4000453272 1	211,152.00	200,839.58	01-Aug-2007	7.500%	NY - 80.00%	360	01-Oct-2005
4000475295 1	131,400.00	131,175.23	01-Nov-2008	8.375%	FL - 89.97%	360	01-Jan-2006
4000477990 1	324,000.00	323,403.64	01-Oct-2007	8.375%	NJ - 80.00%	360	01-Jan-2006
4000482568 1	169,000.00	161,591.18	01-Dec-2008	7.625%	SC - 88.95%	360	01-Nov-2005
4000484209 1	200,000.00	196,508.45	01-Feb-2009	6.625%	CA - 50.00%	360	01-Feb-2006
4000490184 1	427,500.00	427,443.89	01-Aug-2007	7.875%	NY - 90.00%	360	01-Jan-2006
4000492743 1	215,900.00	232,258.35	01-Jan-2009	5.000%	CA - 79.99%	360	01-Feb-2006
4000509852 1	318,750.00	318,750.00	01-Jan-2009	7.500%	NJ - 75.00%	360	01-Nov-2005
4000514445 1	107,000.00	104,453.77	01-Feb-2008	8.999%	OH - 93.04%	360	01-Feb-2006
4000515404 1	179,900.00	179,900.00	01-Oct-2007	7.875%	FL - 79.99%	360	01-Nov-2005
4000517430 1	204,000.00	203,999.62	01-Dec-2008	7.125%	FL - 80.00%	360	01-Nov-2005
4000521684 1	263,200.00	263,200.00	01-Dec-2007	6.875%	NY - 80.00%	360	01-Feb-2006
4000525230 1	104,000.00	99,673.85	01-May-2008	8.000%	NY - 80.00%	360	01-Dec-2005
4000526217 1	232,000.00	231,987.79	01-Oct-2008	7.625%	NJ - 80.00%	360	01-Feb-2006
4000527290 1	452,000.00	436,002.87	01-May-2008	7.000%	NJ - 80.00%	360	01-Feb-2006
4000527823 1	326,100.00	330,507.69	01-Oct-2008	6.625%	CA - 80.00%	360	01-Jan-2006
4000531329 1	178,800.00	178,740.07	01-Nov-2008	7.990%	CT - 80.00%	360	01-Jan-2006
4000531802 1	288,000.00	288,000.00	01-Dec-2007	8.000%	VA - 80.00%	360	01-Dec-2005
4000532077 1	336,000.00	320,976.36	01-Jan-2009	6.750%	NY - 78.14%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000532186 1	360,000.00	366,375.00	01-Dec-2008	8.250%	CA - 80.00%	360	01-Jan-2006
4000533747 1	54,000.00	53,536.49	01-Oct-2008	8.125%	OK - 100.00%	360	01-Jan-2006
4000533896 1	110,800.00	111,561.48	01-Oct-2008	6.625%	CO - 80.00%	360	01-Jan-2006
4000534926 1	128,250.00	129,972.25	01-Jun-2008	9.000%	WI - 95.00%	360	01-Jan-2006
4000535314 1	60,000.00	59,845.02	01-May-2008	6.999%	IL - 75.00%	360	01-Jan-2006
4000537120 1	205,105.00	199,325.76	01-Sep-2008	8.500%	FL - 95.00%	360	01-Jan-2006
4000539198 1	49,900.00	48,388.47	01-Aug-2008	8.875%	NY - 100.00%	360	01-Feb-2006
4000540396 1	192,000.00	186,069.24	01-Feb-2009	7.875%	WI - 80.00%	360	01-Jan-2006
4000541544 1	109,120.00	106,139.15	01-Mar-2009	9.250%	TN - 80.00%	360	01-Feb-2006
4000543330 1	117,000.00	113,847.16	01-May-2007	9.125%	NY - 100.00%	360	01-Feb-2006
4000544341 1	650,000.00	677,556.36	01-Jan-2009	6.625%	UT - 81.25%	360	01-Jan-2006
4000546156 1	520,000.00	530,305.93	01-Jan-2009	7.625%	CA - 100.00%	360	01-Feb-2006
4000548281 1	86,400.00	86,399.00	01-Jun-2008	7.625%	FL - 80.00%	360	01-Feb-2006
4000548902 1	213,750.00	207,313.91	01-May-2008	8.375%	IL - 95.00%	360	01-Jan-2006
4000550753 1	132,000.00	132,000.00	01-Oct-2008	6.625%	ID - 80.00%	360	01-Feb-2006
4000552951 1	324,000.00	323,980.00	01-Feb-2009	7.125%	NJ - 80.00%	360	01-Feb-2006
4000553181 1	125,000.00	120,381.87	01-Jul-2008	7.375%	FL - 59.52%	360	01-Feb-2006
4000554760 1	152,000.00	147,153.66	01-Nov-2007	8.375%	OH - 88.37%	360	01-Jan-2006
4000554865 1	87,200.00	87,200.00	01-Sep-2008	7.125%	IL - 80.00%	360	01-Jan-2006
4000555736 1	175,100.00	177,752.44	01-Feb-2009	8.875%	MA - 100.00%	360	01-Feb-2006
4000556396 1	201,650.00	201,589.08	01-Aug-2007	7.250%	CT - 79.99%	360	01-Feb-2006
4000556482 1	120,000.00	119,955.62	01-Nov-2008	8.875%	OH - 100.00%	360	01-Feb-2006
4000556932 1	136,000.00	134,916.36	01-Jan-2009	7.750%	DE - 80.00%	360	01-Jan-2006
4000558005 1	120,000.00	116,182.23	01-Oct-2008	8.250%	IL - 80.00%	360	01-Feb-2006
4000558212 1	143,500.00	141,748.68	01-Nov-2007	7.999%	PA - 80.00%	360	01-Feb-2006
4000558757 1	181,000.00	178,154.44	01-Jun-2007	7.625%	FL - 78.70%	360	01-Feb-2006
4000559602 1	181,600.00	179,811.90	01-Jan-2009	6.375%	CA - 80.00%	360	01-Feb-2006
4000559991 1	446,400.00	480,133.58	01-Jan-2009	4.999%	CA - 80.00%	360	01-Feb-2006
4000560154 1	120,000.00	115,011.07	01-Aug-2008	8.250%	WI - 80.00%	360	01-Feb-2006
4000560655 1	290,000.00	290,000.00	01-May-2008	6.999%	FL - 75.32%	360	01-Feb-2006
4000561684 1	525,100.00	525,058.57	01-Nov-2008	6.750%	CT - 75.01%	360	01-Feb-2006
4000562205 1	76,000.00	75,824.10	01-May-2008	7.875%	TN - 80.00%	360	01-Jan-2006
4000562720 1	102,300.00	104,293.59	01-Nov-2008	7.875%	IN - 79.98%	360	01-Feb-2006
4000563189 1	165,000.00	159,434.67	01-Jan-2009	8.875%	FL - 100.00%	360	01-Jan-2006
4000563360 1	321,300.00	321,300.00	01-Nov-2008	7.875%	NJ - 90.00%	360	01-Feb-2006
4000564924 1	567,000.00	565,078.49	01-Oct-2007	8.250%	MA - 88.59%	360	01-Feb-2006
4000565343 1	280,000.00	280,000.00	01-Jul-2006	7.999%	FL - 80.00%	360	01-Feb-2006
4000565491 1	71,250.00	69,007.51	01-Dec-2008	8.125%	CA - 95.00%	360	01-Jan-2006
4000566265 1	240,000.00	233,104.89	01-May-2008	8.250%	CT - 75.00%	360	01-Feb-2006
4000567085 1	194,750.00	198,211.71	01-Dec-2008	6.750%	CA - 95.00%	360	01-Feb-2006
4000567443 1	308,750.00	307,929.00	01-Dec-2008	7.625%	CA - 95.00%	360	01-Feb-2006
4000567930 1	157,500.00	153,139.59	01-Dec-2008	8.500%	PA - 90.00%	360	01-Jan-2006
4000568116 1	170,000.00	177,720.83	01-Feb-2009	8.500%	WA - 100.00%	360	01-Feb-2006
4000568117 1	160,000.00	155,668.66	01-Jun-2008	8.375%	FL - 80.00%	360	01-Feb-2006
4000568300 1	188,000.00	179,570.81	01-Oct-2008	7.250%	FL - 80.00%	360	01-Feb-2006
4000568322 1	48,800.00	41,926.42	01-Nov-2008	8.250%	NY - 80.00%	180	01-Feb-2006
4000568978 1	181,450.00	188,008.76	01-Jan-2009	7.999%	FL - 95.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000569212 1	136,800.00	138,068.17	01-Feb-2009	8.625%	OR - 90.00%	360	01-Feb-2006
4000569312 1	177,500.00	170,465.59	01-Nov-2008	7.250%	OR - 79.99%	360	01-Jan-2006
4000569652 1	560,000.00	560,000.00	01-Feb-2009	7.625%	CA - 80.00%	360	01-Feb-2006
4000570146 1	36,750.00	35,952.04	01-Apr-2008	10.125%	PA - 100.00%	360	01-Feb-2006
4000570336 1	167,200.00	167,140.65	01-Jun-2008	7.500%	FL - 80.00%	360	01-Feb-2006
4000570344 1	835,000.00	820,476.77	01-Oct-2008	6.625%	OR - 72.61%	360	01-Feb-2006
4000570763 1	168,000.00	162,010.46	01-Jan-2009	7.625%	WI - 80.00%	360	01-Feb-2006
4000571520 1	336,000.00	336,000.00	01-Apr-2006	8.125%	NY - 80.00%	360	01-Feb-2006
4000571591 1	170,000.00	164,474.72	01-Aug-2008	7.750%	CA - 39.53%	360	01-Jan-2006
4000571734 1	630,000.00	629,999.91	01-Jan-2008	8.375%	FL - 100.00%	360	01-Jan-2006
4000572303 1	148,000.00	148,275.65	01-Dec-2008	7.500%	FL - 80.00%	360	01-Jan-2006
4000572487 1	896,000.00	896,000.00	01-Dec-2008	7.750%	CA - 80.00%	360	01-Feb-2006
4000573029 1	252,000.00	250,371.10	01-Sep-2007	7.625%	FL - 80.00%	360	01-Jan-2006
4000573134 1	76,000.00	74,102.23	01-Jul-2008	8.750%	PA - 100.00%	360	01-Feb-2006
4000573481 1	320,000.00	306,381.18	01-Feb-2009	6.750%	AZ - 78.62%	360	01-Feb-2006
4000573857 1	183,000.00	188,413.76	01-Feb-2009	6.875%	MN - 77.22%	360	01-Feb-2006
4000574039 1	499,200.00	528,684.00	01-Dec-2008	6.875%	NE - 80.00%	360	01-Feb-2006
4000574388 1	284,500.00	286,280.57	01-May-2008	8.250%	IL - 77.95%	360	01-Feb-2006
4000574398 1	79,600.00	84,261.66	01-Feb-2009	4.875%	IA - 80.00%	360	01-Feb-2006
4000574535 1	206,200.00	206,200.00	01-Jan-2008	7.625%	FL - 79.99%	360	01-Feb-2006
4000575008 1	250,000.00	249,925.83	01-Jun-2008	6.999%	FL - 56.18%	360	01-Jan-2006
4000575075 1	219,600.00	219,600.00	01-Apr-2007	10.500%	FL - 90.00%	360	01-Jan-2006
4000575441 1	55,000.00	54,923.86	01-Oct-2008	8.375%	IA - 89.43%	360	01-Feb-2006
4000575465 1	99,900.00	97,139.81	01-Aug-2008	8.500%	IN - 90.00%	360	01-Feb-2006
4000575581 1	121,200.00	116,789.48	01-Feb-2007	9.375%	FL - 80.00%	360	01-Feb-2006
4000575622 1	57,600.00	55,867.06	01-Feb-2009	8.000%	TN - 80.00%	360	01-Feb-2006
4000575638 1	268,000.00	268,000.00	01-Oct-2007	8.750%	FL - 80.00%	360	01-Feb-2006
4000575719 1	276,000.00	276,000.00	01-Dec-2007	8.750%	FL - 80.00%	360	01-Feb-2006
4000575905 1	184,000.00	177,015.55	01-Jan-2009	7.250%	FL - 80.00%	360	01-Jan-2006
4000576110 1	130,000.00	130,000.00	01-Jan-2009	8.125%	WA - 80.00%	360	01-Feb-2006
4000576234 1	332,000.00	332,000.00	01-Jul-2006	7.750%	NY - 80.00%	360	01-Feb-2006
4000576742 1	456,000.00	455,436.50	01-Nov-2008	7.250%	CA - 80.00%	360	01-Feb-2006
4000577035 1	252,000.00	243,739.81	01-Jan-2009	8.125%	WA - 73.04%	360	01-Feb-2006
4000577064 1	205,200.00	195,069.91	01-Dec-2008	9.500%	FL - 90.00%	360	01-Jan-2006
4000577824 1	134,000.00	134,000.00	01-Jan-2009	8.000%	IL - 80.00%	360	01-Feb-2006
4000577863 1	119,500.00	115,335.19	01-Jan-2009	7.750%	GA - 79.67%	360	01-Feb-2006
4000578051 1	316,000.00	327,817.09	01-Feb-2009	6.375%	CA - 80.00%	360	01-Jan-2006
4000578206 1	420,000.00	420,000.00	01-Jul-2008	6.625%	CA - 80.00%	360	01-Feb-2006
4000578233 1	213,750.00	206,729.78	01-Nov-2007	7.990%	IL - 95.00%	360	01-Feb-2006
4000578315 1	180,000.00	179,983.35	01-Apr-2008	8.125%	FL - 80.00%	360	01-Feb-2006
4000578458 1	92,800.00	90,103.48	01-Mar-2008	8.750%	OH - 80.00%	360	01-Feb-2006
4000578586 1	211,500.00	205,005.25	01-Sep-2008	7.875%	IL - 90.00%	360	01-Feb-2006
4000579079 1	445,200.00	445,111.72	01-Nov-2007	7.625%	NY - 80.00%	360	01-Feb-2006
4000579120 1	49,820.00	48,805.03	01-Jul-2008	10.125%	NY - 100.00%	360	01-Feb-2006
4000579540 1	125,900.00	122,527.20	01-Feb-2008	9.375%	NC - 99.96%	360	01-Feb-2006
4000579652 1	183,350.00	177,962.54	01-Jan-2009	8.750%	IL - 95.00%	360	01-Feb-2006
4000579711 1	124,200.00	124,200.00	01-Dec-2007	6.625%	FL - 79.97%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000579857 1	138,800.00	138,800.00	01-May-2008	7.999%	IL - 80.00%	360	01-Feb-2006
4000579893 1	180,000.00	180,000.00	01-Apr-2007	8.250%	FL - 80.00%	360	01-Feb-2006
4000580089 1	175,100.00	170,811.00	01-May-2007	9.750%	FL - 85.00%	360	01-Feb-2006
4000580233 1	92,000.00	88,632.01	01-Dec-2008	7.375%	TX - 80.00%	360	01-Feb-2006
4000580613 1	212,500.00	204,804.77	01-Nov-2007	7.250%	FL - 85.00%	360	01-Feb-2006
4000580693 1	213,750.00	212,793.38	01-Aug-2008	7.990%	NJ - 95.00%	360	01-Feb-2006
4000580715 1	128,300.00	123,844.92	01-Dec-2008	7.000%	FL - 79.99%	360	01-Feb-2006
4000581049 1	46,500.00	43,587.65	01-Sep-2008	8.625%	IN - 100.00%	360	01-Feb-2006
4000581092 1	320,000.00	310,143.49	01-Jan-2008	7.750%	NJ - 74.42%	360	01-Feb-2006
4000581397 1	73,600.00	71,254.32	01-Jan-2009	8.250%	ND - 80.00%	360	01-Feb-2006
4000581488 1	372,000.00	372,000.00	01-Nov-2008	7.625%	CA - 80.00%	360	01-Feb-2006
4000581587 1	125,000.00	121,433.74	01-Apr-2008	9.125%	IN - 97.66%	360	01-Jan-2006
4000582037 1	148,000.00	141,820.10	01-Nov-2008	6.750%	AZ - 50.17%	360	01-Feb-2006
4000582159 1	71,000.00	69,175.23	01-Oct-2008	9.125%	PA - 100.00%	360	01-Jan-2006
4000582199 1	512,000.00	496,356.02	01-Nov-2007	7.875%	FL - 80.00%	360	01-Feb-2006
4000582493 1	156,800.00	156,800.00	01-Aug-2006	7.999%	FL - 80.00%	360	01-Feb-2006
4000582591 1	665,900.00	665,900.00	01-Dec-2007	7.500%	VA - 79.99%	360	01-Feb-2006
4000582654 1	90,000.00	87,329.53	01-Mar-2008	8.750%	IL - 83.46%	360	01-Jan-2006
4000582710 1	224,000.00	223,988.96	01-Jan-2009	8.000%	FL - 80.00%	360	01-Feb-2006
4000582759 1	460,000.00	459,999.60	01-Apr-2009	7.500%	NJ - 67.15%	360	01-Feb-2006
4000582799 1	765,892.00	781,141.56	01-Nov-2008	6.125%	MN - 80.00%	360	01-Feb-2006
4000582919 1	511,400.00	511,400.00	01-Feb-2009	7.500%	CA - 79.99%	360	01-Mar-2006
4000583176 1	115,500.00	112,099.87	01-Feb-2009	8.875%	FL - 72.64%	360	01-Feb-2006
4000583314 1	527,200.00	521,063.51	01-Dec-2007	8.000%	FL - 80.00%	360	01-Feb-2006
4000583532 1	105,000.00	102,234.55	01-Aug-2008	9.250%	KY - 100.00%	360	01-Feb-2006
4000583828 1	224,000.00	223,994.52	01-Apr-2008	8.375%	FL - 80.00%	360	01-Jan-2006
4000583851 1	150,000.00	146,357.48	01-Jan-2009	9.500%	FL - 89.98%	360	01-Feb-2006
4000584031 1	175,950.00	175,897.76	01-Dec-2008	7.375%	FL - 79.98%	360	01-Jan-2006
4000584095 1	517,200.00	551,249.28	01-Nov-2008	6.250%	MA - 80.00%	360	01-Feb-2006
4000584246 1	145,350.00	140,416.92	01-Nov-2008	8.000%	IL - 95.00%	360	01-Feb-2006
4000584316 1	366,680.00	366,680.00	01-Oct-2007	7.375%	NY - 80.00%	360	01-Feb-2006
4000584358 1	160,000.00	155,731.54	01-Aug-2008	8.750%	IL - 100.00%	360	01-Feb-2006
4000584439 1	42,500.00	41,459.28	01-Jul-2008	9.625%	IL - 100.00%	360	01-Feb-2006
4000584653 1	184,000.00	181,617.29	01-Sep-2008	7.875%	FL - 80.00%	360	01-Feb-2006
4000584679 1	280,000.00	273,299.00	01-Apr-2007	9.750%	OH - 100.00%	360	01-Jan-2006
4000584778 1	143,100.00	143,100.00	01-Dec-2007	7.250%	FL - 79.99%	360	01-Feb-2006
4000584782 1	256,800.00	260,812.50	01-Jan-2009	6.375%	FL - 80.00%	360	01-Feb-2006
4000584947 1	368,850.00	365,962.65	01-Nov-2008	6.000%	NY - 79.99%	360	01-Feb-2006
4000585439 1	500,000.00	484,862.83	01-Oct-2007	7.999%	FL - 84.75%	360	01-Feb-2006
4000585587 1	360,000.00	360,000.00	01-Apr-2008	7.375%	NY - 80.00%	360	01-Jan-2006
4000585608 1	187,900.00	187,872.50	01-Dec-2008	6.750%	FL - 79.99%	360	01-Feb-2006
4000585630 1	153,000.00	148,259.78	01-Oct-2008	8.750%	FL - 85.00%	360	01-Feb-2006
4000585656 1	163,700.00	162,052.70	01-Apr-2008	9.250%	WI - 89.45%	360	01-Feb-2006
4000585831 1	400,000.00	400,000.00	01-Dec-2008	7.875%	NY - 80.00%	360	01-Feb-2006
4000586047 1	212,800.00	215,068.78	01-Feb-2009	6.800%	CO - 95.00%	360	01-Feb-2006
4000586160 1	216,000.00	216,000.00	01-Dec-2007	7.999%	FL - 80.00%	360	01-Feb-2006
4000586392 1	518,100.00	533,829.00	01-Jan-2009	6.500%	CA - 80.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000586397 1	151,200.00	149,116.04	01-Mar-2008	7.625%	MA - 80.00%	360	01-Feb-2006
4000586416 1	188,000.00	189,327.38	01-Jul-2008	6.750%	FL - 80.00%	360	01-Feb-2006
4000586586 1	1,000,000.00	1,000,000.00	01-Sep-2008	7.500%	NV - 80.00%	360	01-Feb-2006
4000586637 1	180,000.00	182,915.68	01-Sep-2008	7.875%	CO - 90.00%	360	01-Feb-2006
4000586733 1	508,000.00	507,999.50	01-Nov-2008	6.625%	CA - 80.00%	360	01-Feb-2006
4000586915 1	52,500.00	51,331.49	01-Nov-2008	9.625%	ME - 100.00%	360	01-Feb-2006
4000587068 1	67,500.00	69,822.31	01-Feb-2009	9.500%	AL - 100.00%	360	01-Feb-2006
4000587214 1	118,500.00	128,804.47	01-Jan-2009	6.875%	NC - 100.00%	360	01-Feb-2006
4000587395 1	73,400.00	71,684.00	01-Jul-2008	9.875%	MD - 100.00%	360	01-Feb-2006
4000587452 1	236,000.00	235,976.00	01-Nov-2007	6.875%	FL - 80.00%	360	01-Feb-2006
4000587567 1	512,000.00	503,729.14	01-Jan-2009	6.625%	NY - 80.00%	360	01-Feb-2006
4000587800 1	115,000.00	110,804.40	01-Feb-2009	7.500%	WA - 29.49%	360	01-Feb-2006
4000588076 1	608,000.00	607,400.00	01-Dec-2008	7.875%	NJ - 80.00%	360	01-Feb-2006
4000588208 1	152,000.00	152,000.00	01-Nov-2007	8.875%	NJ - 72.38%	360	01-Feb-2006
4000588282 1	427,500.00	427,500.00	01-Feb-2009	9.250%	CA - 90.00%	360	01-Feb-2006
4000588320 1	120,000.00	120,000.00	01-Jul-2008	7.250%	FL - 80.00%	360	01-Feb-2006
4000588453 1	444,000.00	444,000.00	01-Oct-2007	8.250%	CA - 80.00%	360	01-Feb-2006
4000588497 1	265,000.00	264,988.00	01-Oct-2008	9.625%	FL - 100.00%	360	01-Feb-2006
4000588620 1	137,800.00	134,866.75	01-Aug-2008	10.125%	PA - 100.00%	360	01-Feb-2006
4000588707 1	168,000.00	168,000.00	01-Apr-2008	8.875%	FL - 100.00%	360	01-Feb-2006
4000588768 1	727,100.00	738,779.96	01-Sep-2008	5.500%	CA - 80.00%	360	01-Feb-2006
4000589046 1	84,000.00	80,864.99	01-Jun-2008	7.375%	CA - 80.00%	360	01-Feb-2006
4000589190 1	113,000.00	112,490.72	01-Jan-2009	9.500%	OH - 100.00%	360	01-Feb-2006
4000589326 1	170,000.00	167,743.05	01-Jul-2008	8.250%	FL - 64.89%	360	01-Feb-2006
4000589479 1	180,250.00	176,828.63	01-Feb-2008	9.500%	FL - 100.00%	360	01-Feb-2006
4000589561 1	160,000.00	154,983.34	01-Sep-2008	8.500%	FL - 100.00%	360	01-Feb-2006
4000589597 1	363,000.00	358,235.56	01-Apr-2008	7.625%	NJ - 78.91%	360	01-Feb-2006
4000589625 1	322,200.00	319,984.87	01-Aug-2007	8.250%	FL - 90.00%	360	01-Feb-2006
4000589678 1	183,000.00	186,626.96	01-Feb-2009	9.875%	NY - 100.00%	360	01-Feb-2006
4000589700 1	206,300.00	206,299.77	01-Feb-2009	7.500%	GA - 79.99%	360	01-Jan-2006
4000590020 1	488,000.00	488,000.00	01-May-2007	7.750%	FL - 80.00%	360	01-Feb-2006
4000590031 1	620,350.00	612,222.65	01-Mar-2008	7.750%	NJ - 79.99%	360	01-Feb-2006
4000590057 1	190,000.00	184,645.94	01-Oct-2008	8.750%	NY - 100.00%	360	01-Feb-2006
4000590115 1	62,400.00	60,436.63	01-Oct-2008	7.625%	OH - 80.00%	360	01-Feb-2006
4000590305 1	100,800.00	99,264.33	01-Feb-2009	7.125%	CO - 80.00%	360	01-Feb-2006
4000590328 1	185,000.00	186,609.90	01-Aug-2008	7.125%	FL - 89.81%	360	01-Feb-2006
4000590647 1	296,000.00	296,000.00	01-Jun-2008	7.375%	FL - 80.00%	360	01-Feb-2006
4000590667 1	331,000.00	333,758.33	01-Jan-2009	8.375%	CA - 79.76%	360	01-Feb-2006
4000590728 1	303,800.00	303,800.00	01-Nov-2008	6.625%	CA - 79.99%	360	01-Feb-2006
4000590891 1	203,200.00	182,850.85	01-Aug-2008	4.500%	FL - 80.00%	360	01-Feb-2006
4000591216 1	300,000.00	299,700.00	01-Aug-2008	7.875%	FL - 75.00%	360	01-Feb-2006
4000591815 1	197,600.00	204,680.68	01-Nov-2008	7.500%	OR - 80.00%	360	01-Feb-2006
4000591915 1	321,750.00	311,299.47	01-Nov-2008	7.500%	PA - 64.87%	360	01-Feb-2006
4000591946 1	800,000.00	800,000.00	01-Feb-2009	6.875%	CA - 77.67%	360	01-Feb-2006
4000592109 1	56,000.00	48,112.32	01-Jul-2008	8.250%	NY - 80.00%	180	01-Feb-2006
4000592164 1	160,000.00	154,653.52	01-Sep-2008	7.999%	FL - 62.75%	360	01-Feb-2006
4000592234 1	250,000.00	250,365.43	01-Aug-2008	7.375%	FL - 85.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000592284 1	49,600.00	42,613.81	01-Jul-2008	8.250%	NY - 80.00%	180	01-Feb-2006
4000592646 1	135,400.00	131,325.71	01-Oct-2008	8.625%	WI - 100.00%	360	01-Feb-2006
4000592838 1	800,000.00	769,461.01	01-Sep-2007	7.250%	FL - 74.77%	360	01-Feb-2006
4000592997 1	157,500.00	157,500.00	01-Jul-2008	7.875%	FL - 70.00%	360	01-Feb-2006
4000593201 1	214,000.00	210,778.47	01-Sep-2008	7.250%	FL - 80.00%	360	01-Feb-2006
4000593349 1	78,800.00	76,438.56	01-Oct-2008	8.000%	CT - 80.00%	360	01-Feb-2006
4000593457 1	238,450.00	229,863.82	01-Dec-2008	7.500%	MN - 78.18%	360	01-Feb-2006
4000593586 1	296,000.00	292,561.17	01-Mar-2008	8.125%	WA - 100.00%	360	01-Feb-2006
4000593632 1	920,000.00	886,805.41	01-Jul-2008	7.000%	NJ - 80.00%	360	01-Feb-2006
4000593879 1	63,001.00	61,635.31	01-Apr-2008	10.250%	IA - 100.00%	360	01-Feb-2006
4000593909 1	118,800.00	115,280.85	01-Feb-2009	8.625%	NC - 100.00%	360	01-Feb-2006
4000593966 1	251,050.00	248,180.98	01-Apr-2007	8.375%	FL - 83.68%	360	01-Feb-2006
4000593974 1	207,200.00	207,200.00	01-Feb-2009	7.750%	FL - 80.00%	360	01-Feb-2006
4000594003 1	352,000.00	352,000.00	01-Oct-2007	7.250%	FL - 80.00%	360	01-Feb-2006
4000594267 1	125,000.00	121,931.03	01-Dec-2008	9.250%	ND - 100.00%	360	01-Feb-2006
4000594375 1	214,700.00	214,231.41	01-May-2008	7.625%	FL - 80.00%	360	01-Feb-2006
4000594522 1	191,900.00	191,605.33	01-Jan-2008	7.375%	FL - 79.99%	360	01-Feb-2006
4000594566 1	224,000.00	224,000.00	01-Mar-2007	7.999%	FL - 80.00%	360	01-Feb-2006
4000594634 1	142,240.00	139,931.06	01-Feb-2009	7.375%	MN - 80.00%	360	01-Feb-2006
4000594654 1	108,000.00	104,659.96	01-Sep-2008	7.625%	KY - 80.00%	360	01-Feb-2006
4000594688 1	96,000.00	94,745.07	01-Oct-2008	7.750%	UT - 80.00%	360	01-Feb-2006
4000594854 1	250,000.00	240,238.91	01-Dec-2008	7.125%	CA - 71.43%	360	01-Feb-2006
4000595316 1	324,000.00	323,895.27	01-Feb-2009	6.625%	CA - 80.00%	360	01-Feb-2006
4000595970 1	189,900.00	184,462.32	01-Sep-2008	8.750%	GA - 100.00%	360	01-Feb-2006
4000596097 1	319,200.00	319,200.00	01-Jan-2009	7.750%	NV - 80.00%	360	01-Feb-2006
4000596186 1	144,000.00	144,000.00	01-Jan-2009	7.500%	FL - 57.60%	360	01-Feb-2006
4000596261 1	164,800.00	164,800.00	01-Jun-2008	8.000%	MA - 80.00%	360	01-Feb-2006
4000596358 1	182,400.00	182,392.25	01-Apr-2007	7.375%	FL - 80.00%	360	01-Feb-2006
4000597046 1	71,250.00	69,064.54	01-Dec-2008	8.000%	WI - 75.00%	360	01-Feb-2006
4000597308 1	212,000.00	209,369.68	01-Dec-2007	8.125%	FL - 80.00%	360	01-Feb-2006
4000597757 1	576,000.00	593,160.20	01-Dec-2008	7.625%	MN - 90.00%	360	01-Feb-2006
4000597805 1	116,000.00	112,643.62	01-Jan-2009	8.875%	NC - 100.00%	360	01-Feb-2006
4000597845 1	299,320.00	302,863.61	01-Feb-2009	7.750%	CA - 80.00%	360	01-Feb-2006
4000597872 1	254,100.00	235,435.14	01-Dec-2008	6.750%	WA - 79.67%	360	01-Feb-2006
4000598357 1	114,000.00	112,146.76	01-Feb-2009	7.500%	CO - 80.00%	360	01-Feb-2006
4000598394 1	252,000.00	251,733.98	01-May-2008	7.375%	NY - 80.00%	360	01-Feb-2006
4000598814 1	151,200.00	151,276.14	01-Nov-2008	7.250%	RI - 80.00%	360	01-Feb-2006
4000598853 1	260,000.00	264,077.30	01-Jan-2009	5.375%	CA - 80.00%	360	01-Feb-2006
4000598943 1	160,000.00	163,287.90	01-Oct-2008	7.625%	FL - 55.75%	360	01-Feb-2006
4000599167 1	55,000.00	53,376.86	01-Feb-2009	8.625%	IL - 100.00%	360	01-Feb-2006
4000599427 1	316,000.00	305,479.70	01-Sep-2007	7.999%	FL - 80.00%	360	01-Feb-2006
4000599523 1	215,900.00	215,900.00	01-Sep-2007	7.999%	FL - 79.99%	360	01-Feb-2006
4000599774 1	85,410.00	91,381.06	01-Sep-2008	9.250%	IN - 90.00%	360	01-Feb-2006
4000599802 1	190,000.00	184,901.08	01-Dec-2007	8.375%	OH - 95.00%	360	01-Feb-2006
4000599980 1	85,000.00	85,000.00	01-Sep-2007	7.625%	FL - 36.17%	360	01-Feb-2006
4000600255 1	760,000.00	752,496.05	01-Dec-2008	7.125%	CA - 80.00%	360	01-Feb-2006
4000600364 1	292,600.00	282,860.48	01-Aug-2008	8.000%	FL - 95.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000600448 1	172,000.00	171,198.75	01-Jul-2008	7.500%	IL - 80.00%	360	01-Feb-2006
4000600567 1	278,350.00	282,525.26	01-Jan-2009	7.875%	CO - 79.99%	360	01-Feb-2006
4000600699 1	201,400.00	194,431.70	01-Jan-2009	8.625%	FL - 95.00%	360	01-Feb-2006
4000601253 1	142,500.00	138,814.39	01-Aug-2008	8.625%	PA - 100.00%	360	01-Feb-2006
4000601326 1	216,000.00	216,000.00	01-Dec-2007	7.875%	FL - 80.00%	360	01-Feb-2006
4000601529 1	294,000.00	294,000.00	01-Jul-2008	7.375%	NJ - 70.00%	360	01-Feb-2006
4000601552 1	47,700.00	47,650.82	01-Jan-2009	8.250%	IL - 90.00%	360	01-Feb-2006
4000601784 1	235,000.00	235,000.00	01-Aug-2008	9.125%	WI - 100.00%	360	01-Feb-2006
4000601835 1	115,900.00	116,713.73	01-Oct-2008	8.125%	WI - 100.00%	360	01-Feb-2006
4000601904 1	160,000.00	155,412.15	01-Jul-2007	8.500%	IL - 50.00%	360	01-Feb-2006
4000601921 1	252,000.00	252,000.00	01-Dec-2008	7.875%	FL - 80.00%	360	01-Feb-2006
4000601950 1	139,000.00	135,040.46	01-Apr-2008	8.875%	AL - 97.89%	360	01-Feb-2006
4000602225 1	389,450.00	394,741.60	01-Nov-2008	5.250%	CA - 80.00%	360	01-Feb-2006
4000602419 1	488,000.00	487,953.39	01-Sep-2008	6.999%	NY - 80.00%	360	01-Feb-2006
4000602656 1	288,000.00	288,000.00	01-Sep-2008	7.250%	CA - 80.00%	360	01-Feb-2006
4000602851 1	263,900.00	263,884.90	01-Oct-2008	8.250%	NJ - 79.99%	360	01-Feb-2006
4000602878 1	660,000.00	659,630.11	01-Jan-2009	7.125%	CA - 80.00%	360	01-Feb-2006
4000603268 1	175,000.00	168,839.28	01-Sep-2008	7.625%	FL - 87.94%	360	01-Feb-2006
4000603302 1	248,000.00	252,349.98	01-Dec-2008	7.750%	CA - 80.00%	360	01-Feb-2006
4000603539 1	132,800.00	133,671.50	01-Sep-2008	7.875%	FL - 80.00%	360	01-Feb-2006
4000604023 1	652,500.00	652,500.00	01-Jan-2008	7.875%	CA - 90.00%	360	01-Feb-2006
4000604164 1	284,000.00	284,000.00	01-Dec-2008	7.125%	CA - 80.00%	360	01-Feb-2006
4000604182 1	152,050.00	150,377.57	01-Jul-2008	8.375%	NC - 79.99%	360	01-Feb-2006
4000604300 1	32,500.00	31,663.62	01-Jul-2008	10.000%	IA - 100.00%	360	01-Feb-2006
4000604371 1	220,000.00	220,000.00	01-Dec-2007	7.250%	FL - 80.00%	360	01-Feb-2006
4000604391 1	184,700.00	186,159.01	01-Sep-2008	7.500%	CA - 79.99%	360	01-Feb-2006
4000604666 1	105,600.00	104,329.41	01-Mar-2008	7.999%	KY - 79.95%	360	01-Feb-2006
4000604861 1	213,500.00	205,957.54	01-Mar-2008	7.750%	CA - 70.00%	360	01-Feb-2006
4000605188 1	325,000.00	315,929.30	01-Jun-2008	8.990%	NJ - 100.00%	360	01-Feb-2006
4000606115 1	88,000.00	85,674.18	01-Oct-2008	8.500%	IA - 80.00%	360	01-Feb-2006
4000606390 1	286,400.00	286,400.00	01-Dec-2007	7.375%	FL - 80.00%	360	01-Feb-2006
4000606443 1	154,400.00	150,498.69	01-Jan-2009	8.875%	MI - 80.00%	360	01-Feb-2006
4000606708 1	104,000.00	100,949.96	01-Nov-2007	8.750%	NC - 80.00%	360	01-Feb-2006
4000606788 1	178,500.00	177,047.56	01-May-2008	7.999%	FL - 85.00%	360	01-Feb-2006
4000606948 1	197,150.00	192,205.80	01-Sep-2008	9.500%	GA - 100.00%	360	01-Feb-2006
4000607074 1	118,400.00	125,849.03	01-Nov-2008	5.875%	MI - 80.00%	360	01-Feb-2006
4000607225 1	159,900.00	159,599.65	01-Dec-2007	7.125%	FL - 79.99%	360	01-Feb-2006
4000607274 1	118,000.00	113,527.46	01-Dec-2008	7.750%	FL - 73.75%	360	01-Feb-2006
4000607275 1	217,800.00	217,800.00	01-Oct-2008	7.375%	WA - 90.00%	360	01-Feb-2006
4000607581 1	100,875.00	97,827.69	01-Jul-2008	7.750%	MO - 75.00%	360	01-Feb-2006
4000607624 1	572,000.00	564,184.56	01-Jan-2008	7.625%	FL - 80.00%	360	01-Feb-2006
4000607741 1	211,840.00	211,740.00	01-Aug-2008	8.250%	WI - 80.00%	360	01-Feb-2006
4000608056 1	87,500.00	84,837.02	01-Feb-2009	9.250%	IA - 100.00%	360	01-Feb-2006
4000608502 1	284,000.00	274,454.03	01-Sep-2007	8.625%	FL - 100.00%	360	01-Feb-2006
4000608608 1	202,400.00	196,574.26	01-May-2008	8.875%	TX - 80.00%	360	01-Feb-2006
4000608697 1	86,000.00	83,408.25	01-Feb-2009	8.625%	NJ - 100.00%	360	01-Feb-2006
4000608754 1	137,750.00	134,238.85	01-Oct-2007	8.750%	IN - 95.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000608836 1	184,700.00	184,247.65	01-Feb-2009	7.250%	NV - 79.99%	360	01-Feb-2006
4000608888 1	109,600.00	106,391.84	01-Nov-2008	8.125%	TN - 80.00%	360	01-Feb-2006
4000608958 1	247,000.00	247,000.00	01-Nov-2008	6.625%	CA - 76.00%	360	01-Feb-2006
4000608975 1	380,000.00	375,673.71	01-Feb-2009	6.250%	CA - 69.09%	360	01-Feb-2006
4000609082 1	166,400.00	164,063.78	01-Dec-2008	7.500%	UT - 80.00%	360	01-Feb-2006
4000609149 1	164,000.00	162,066.70	01-Feb-2009	8.125%	AZ - 80.00%	360	01-Feb-2006
4000609449 1	300,000.00	300,000.00	01-Oct-2008	7.500%	NV - 80.00%	360	01-Feb-2006
4000609567 1	140,000.00	136,319.97	01-Feb-2008	8.999%	FL - 80.00%	360	01-Feb-2006
4000609753 1	100,000.00	96,665.18	01-Oct-2008	7.990%	PA - 79.37%	360	01-Feb-2006
4000609764 1	168,000.00	163,124.94	01-May-2008	8.375%	FL - 79.62%	360	01-Feb-2006
4000609782 1	89,100.00	86,772.66	01-Nov-2008	8.750%	OH - 90.00%	360	01-Feb-2006
4000609866 1	236,000.00	233,816.58	01-Feb-2009	7.250%	MN - 80.00%	360	01-Feb-2006
4000609915 1	760,000.00	732,183.19	01-Nov-2008	7.500%	NY - 80.00%	360	01-Feb-2006
4000610173 1	131,400.00	131,400.00	01-Nov-2008	8.500%	IL - 80.00%	360	01-Feb-2006
4000610182 1	267,200.00	263,741.88	01-Sep-2007	7.999%	FL - 80.00%	360	01-Feb-2006
4000610206 1	432,000.00	424,096.47	01-Feb-2009	8.250%	CA - 90.00%	360	01-Feb-2006
4000610296 1	180,000.00	179,253.44	01-Sep-2008	7.125%	IL - 80.00%	180	01-Feb-2006
4000610545 1	399,000.00	388,166.26	01-Sep-2008	8.625%	NY - 95.00%	360	01-Feb-2006
4000610627 1	176,000.00	176,535.30	01-Sep-2008	7.500%	FL - 80.00%	360	01-Feb-2006
4000610782 1	180,455.00	180,356.96	01-Nov-2008	8.750%	FL - 85.00%	360	01-Feb-2006
4000611127 1	401,600.00	402,125.39	01-Sep-2008	6.999%	MA - 80.00%	360	01-Feb-2006
4000611251 1	126,220.00	126,169.60	01-Feb-2009	8.875%	IN - 80.00%	360	01-Feb-2006
4000611586 1	328,800.00	328,800.00	01-Dec-2008	7.750%	CA - 80.00%	360	01-Feb-2006
4000611908 1	186,300.00	184,142.64	01-Dec-2008	8.375%	CA - 90.00%	360	01-Feb-2006
4000612728 1	115,900.00	115,900.00	01-May-2008	7.990%	NC - 79.99%	360	01-Feb-2006
4000612822 1	106,950.00	107,263.71	01-Jul-2008	9.375%	TX - 100.00%	360	01-Feb-2006
4000613277 1	230,000.00	229,927.65	01-Feb-2009	8.500%	CA - 58.97%	360	01-Feb-2006
4000613453 1	100,000.00	95,328.14	01-Sep-2008	7.000%	NY - 40.00%	360	01-Feb-2006
4000613502 1	231,900.00	232,171.77	01-Jan-2009	7.375%	CA - 79.99%	360	01-Feb-2006
4000614101 1	143,600.00	137,992.22	01-Jan-2009	7.125%	FL - 77.62%	360	01-Feb-2006
4000614498 1	209,100.00	212,845.21	01-Jul-2008	8.500%	FL - 85.00%	360	01-Feb-2006
4000615485 1	181,600.00	181,600.00	01-Nov-2008	7.375%	CO - 80.00%	360	01-Feb-2006
4000616855 1	432,000.00	468,208.79	01-Nov-2008	7.750%	CA - 80.00%	360	01-Feb-2006
4000618366 1	378,000.00	373,882.52	01-Apr-2008	8.625%	FL - 90.00%	360	01-Feb-2006
4000618509 1	548,000.00	547,964.33	01-Dec-2008	7.125%	CA - 80.00%	360	01-Feb-2006
4000618842 1	66,000.00	64,254.10	01-Sep-2008	9.625%	SC - 100.00%	360	01-Feb-2006
4000619323 1	550,000.00	530,289.19	01-Sep-2006	8.999%	NY - 100.00%	360	01-Feb-2006
4000619764 1	180,500.00	175,684.89	01-Nov-2008	8.625%	WI - 95.00%	360	01-Feb-2006
4000620464 1	634,450.00	632,864.07	01-Nov-2008	9.375%	MD - 90.00%	360	01-Feb-2006
4000620729 1	92,000.00	92,000.00	01-Aug-2008	7.750%	FL - 80.00%	360	01-Feb-2006
4000622503 1	268,000.00	261,349.61	01-Jun-2008	8.875%	FL - 100.00%	360	01-Feb-2006
4000622570 1	162,000.00	161,988.00	01-Sep-2008	9.125%	FL - 100.00%	360	01-Feb-2006
TOTAL	86,176,180.00	85,676,537.77					
TOTAL	99,028,137.00	98,441,248.84					

Prepayment Report

VOLUNTARY PREPAYMENTS

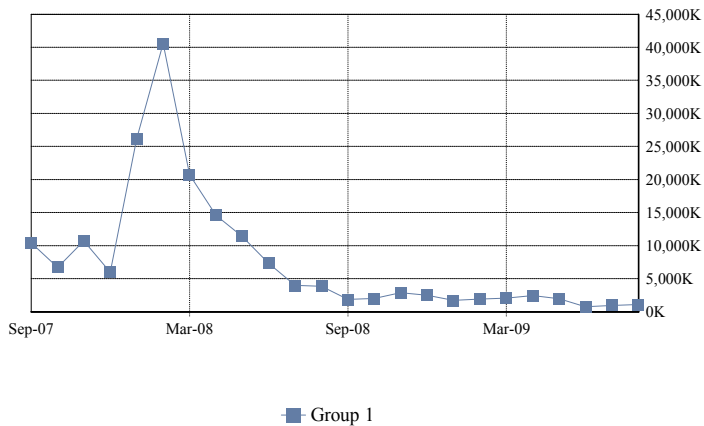
Current

Number of Paid in Full Loans	11
Number of Repurchased Loans	0
Total Number of Loans Prepaid in Full	11
Curtailments Amount	(235,688.67)
Paid in Full Balance	1,343,757.44
Repurchased Loans Balance	0.00
Total Prepayment Amount	1,108,068.77

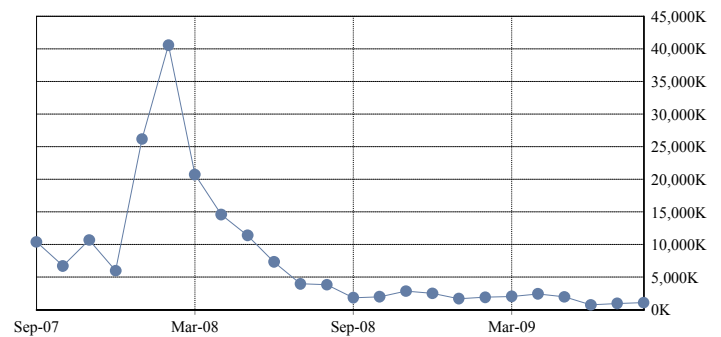
Cumulative

Number of Paid in Full Loans	2,864
Number of Repurchased Loans	60
Total Number of Loans Prepaid in Full	2,924
Paid in Full Balance	574,591,718.27
Repurchased Loans Balance	10,681,556.22
Curtailments Amount	(1,754,648.28)
Total Prepayment Amount	583,518,626.21

Total Prepayments by Groups



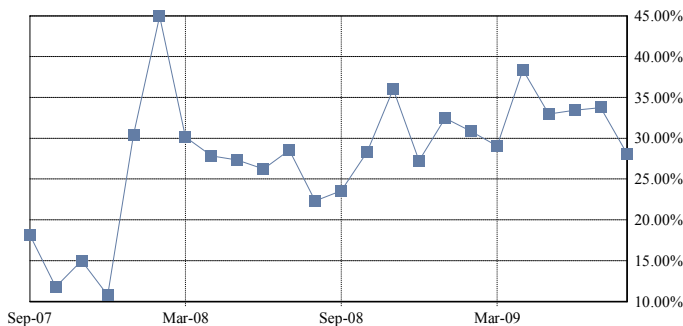
Total Prepayments



PREPAYMENTS RATES

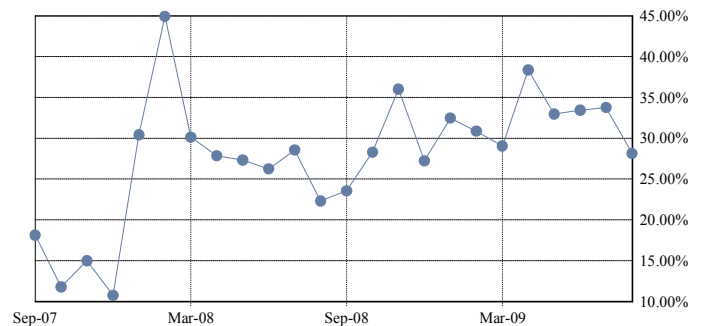
	Total
SMM	2.72%
3 Months Avg SMM	3.14%
12 Months Avg SMM	3.08%
Avg SMM Since Cut-off	2.39%
CPR	28.13%
3 Months Avg CPR	31.83%
12 Months Avg CPR	31.29%
Avg CPR Since Cut-off	25.21%
PSA	468.87%
3 Months Avg PSA Approximation	530.45%
12 Months Avg PSA Approximation	521.58%
Avg PSA Since Cut-off Approximation	602.61%

CPR by Groups

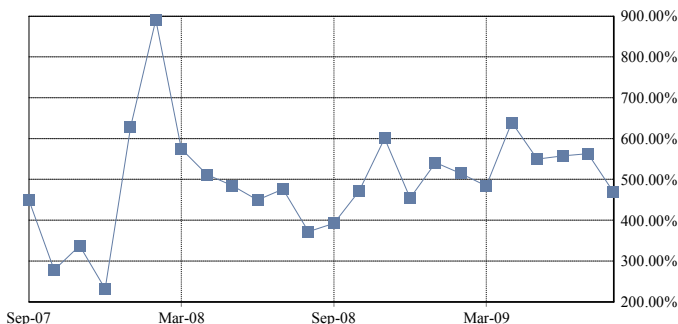


■ Group 1

Total CPR

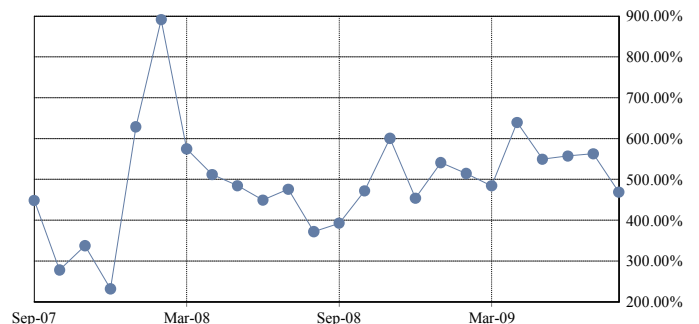


PSA by Groups

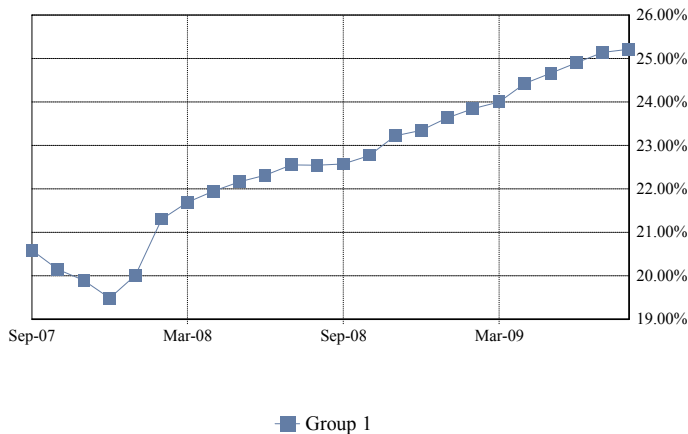


■ Group 1

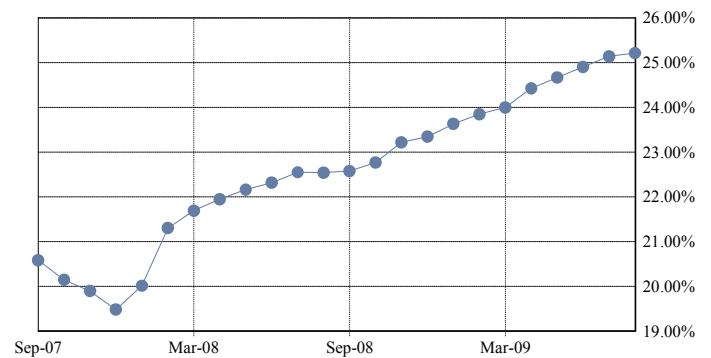
Total PSA



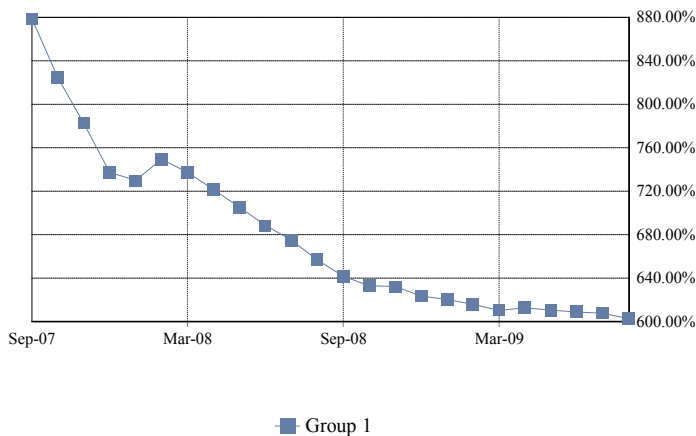
CPR Avg since Cut-Off by Groups



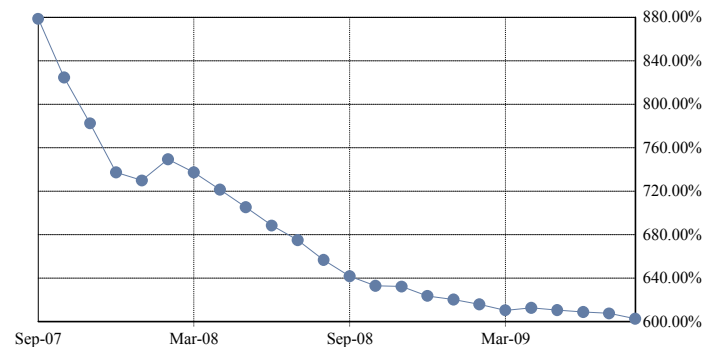
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

Single Monthly Mortality (SMM): $(\text{Voluntary partial and full prepayments} + \text{Repurchases} + \text{Liquidation Balance}) / (\text{Beg Principal Balance} - \text{Sched Principal})$

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

PSA Standard Prepayment Model: $\text{CPR} / (0.20\% * \min(30, \text{WAS}))$

Average SMM over period between nth month and mth month (AvgSMM_{n,m}): $1 - [(1 - \text{SMM}_n) * (1 - \text{SMM}_{n+1}) * \dots * (1 - \text{SMM}_m)]^{1/\text{months in period } n,m}$

Average CPR over period between the nth month and mth month (AvgCPR_{n,m}): $1 - (1 - \text{AvgSMM}_{n,m})^{12}$

Average PSA Approximation over period between the nth month and mth month: $\text{AvgCPR}_{n,m} / (0.20\% * \text{Avg WAS}_{n,m})$

Average WAS_{n,m}: $(\min(30, \text{WAS}_n) + \min(30, \text{WAS}_{n+1}) + \dots + \min(30, \text{WAS}_m)) / (\text{number of months in the period } n,m)$

Weighted Average Seasoning (WAS)

Note: Prepayment rates are calculated since deal issue date and include partial and full voluntary prepayments and repurchases.

Dates correspond to distribution dates.

Prepayment Detail Report

Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution

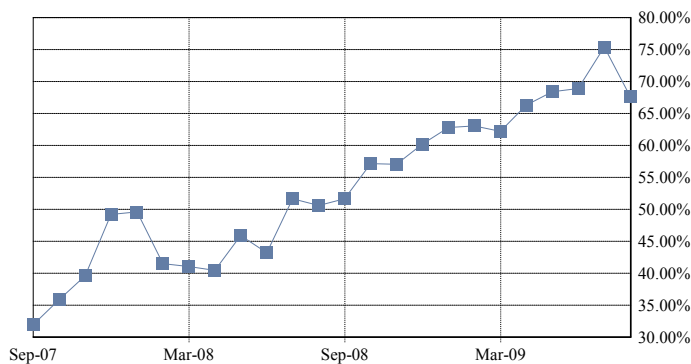
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
4000441791	1	200,000.00	191,201.15	09-Jul-2009	6.750%	AL - 80.00%	Paid Off - 360	01-Nov-2005
4000547590	1	83,900.00	82,477.59	07-Jul-2009	8.750%	KY - 89.97%	Paid Off - 360	01-Dec-2005
4000560860	1	181,000.00	168,959.27	28-Jul-2009	6.625%	NJ - 61.99%	Paid Off - 360	01-Feb-2006
4000567907	1	167,400.00	163,509.55	20-Jul-2009	9.750%	TN - 90.00%	Paid Off - 360	01-Feb-2006
4000580189	1	154,900.00	148,883.28	31-Jul-2009	9.250%	TN - 100.00%	Paid Off - 360	01-Jan-2006
4000580736	1	81,000.00	78,773.88	15-Jul-2009	8.375%	WI - 85.26%	Paid Off - 360	01-Feb-2006
4000584138	1	34,500.00	33,660.47	20-Jul-2009	9.000%	UT - 100.00%	Paid Off - 360	01-Feb-2006
4000589110	1	60,000.00	58,184.75	20-Jul-2009	8.375%	KS - 70.59%	Paid Off - 360	01-Feb-2006
4000589579	1	181,450.00	175,078.47	02-Jul-2009	7.500%	AL - 86.00%	Paid Off - 360	01-Feb-2006
4000596276	1	125,120.00	124,738.47	16-Jul-2009	7.750%	NE - 80.00%	Paid Off - 360	01-Feb-2006
4000605998	1	120,000.00	118,290.56	20-Jul-2009	7.250%	OR - 80.00%	Paid Off - 360	01-Feb-2006
TOTAL		1,389,270.00	1,343,757.44					

Realized Loss Report

COLLATERAL REALIZED LOSSES

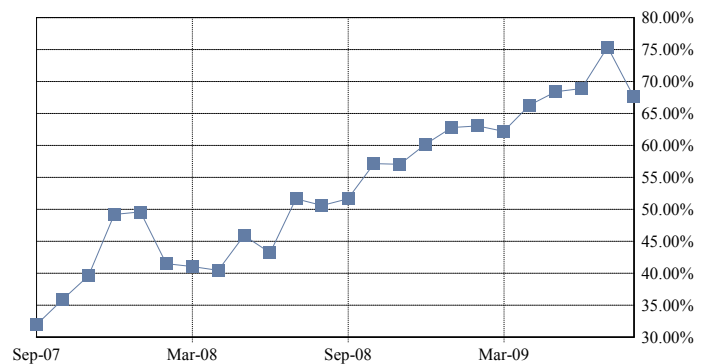
	Total
<u>Current</u>	
Subsequent Recoveries	55,876.84
Number of Loans Liquidated	63
Collateral Principal Realized Loss/(Gain) Amount	9,784,164.92
Collateral Interest Realized Loss/(Gain) Amount	167,466.33
Net Liquidation Proceeds	4,502,699.26
<u>Cumulative</u>	
Number of Loans Liquidated	1,464
Collateral Realized Loss/(Gain) Amount	202,708,356.37
Net Liquidation Proceeds	167,495,157.42
Cumulative Subsequent Recoveries	4,601,436.49
Current Applied Realized Loss X	34,327,950.62
Current Applied Realized Loss M-8	18,298,000.00
Current Applied Realized Loss M-7	21,348,000.00
Current Applied Realized Loss M-6	22,872,000.00
Current Applied Realized Loss M-5	8,682,966.45
Current Applied Realized Loss M-4	0.00
Current Applied Realized Loss M-3	0.00
Current Applied Realized Loss M-2	0.00
Current Applied Realized Loss M-1	0.00
Current Applied Realized Loss B-1	12,961,000.00
Current Applied Realized Loss B-2	15,248,000.00

Collateral Loss Severity Approximation by Groups



■ Group 1

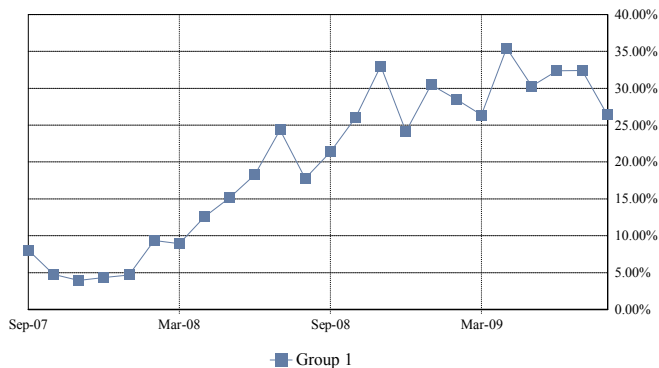
Collateral Loss Severity Approximation



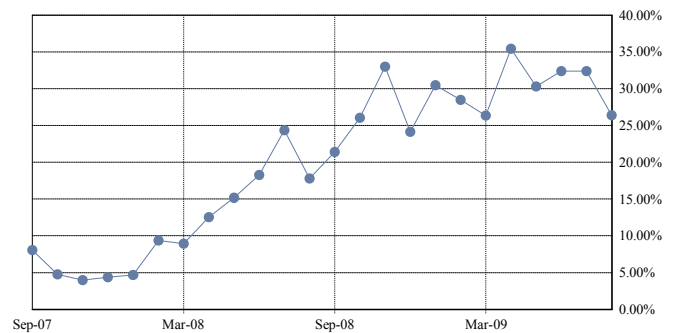
DEFAULT SPEEDS

	Total
MDR	2.52%
3 Months Avg MDR	2.98%
12 Months Avg MDR	2.81%
Avg MDR Since Cut-off	1.18%
CDR	26.39%
3 Months Avg CDR	30.45%
12 Months Avg CDR	29.01%
Avg CDR Since Cut-off	13.23%
SDA	4,398.21%
3 Months Avg SDA Approximation	5,074.71%
12 Months Avg SDA Approximation	4,835.13%
Avg SDA Since Cut-off Approximation	2,850.55%
Loss Severity Approximation for Current Period	67.69%
3 Months Avg Loss Severity Approximation	70.90%
12 Months Avg Loss Severity Approximation	63.37%
Avg Loss Severity Approximation Since Cut-off	55.03%

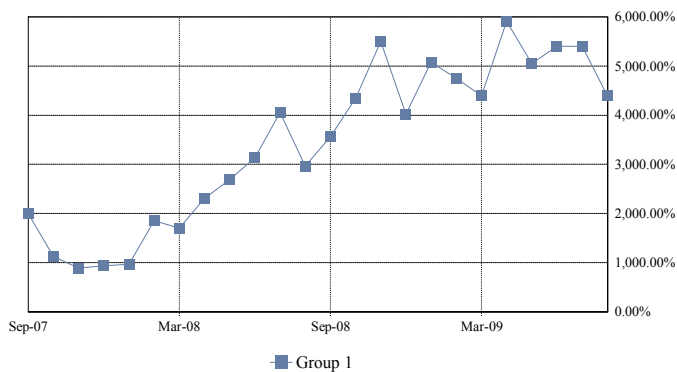
CDR by Groups



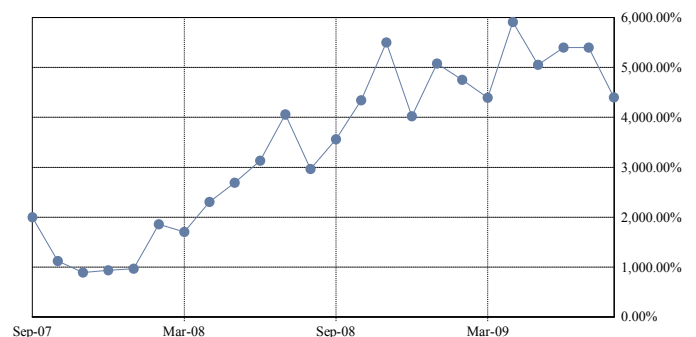
Total CDR



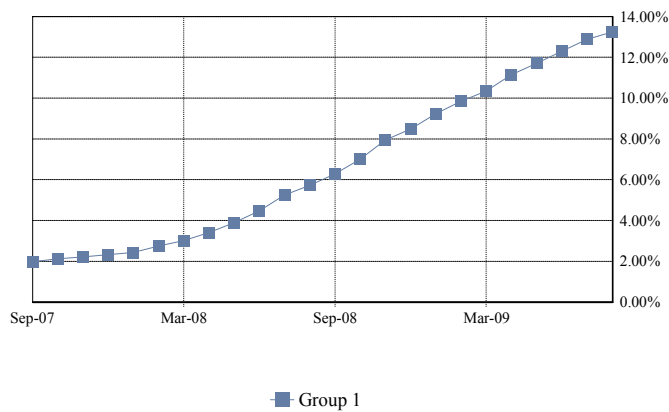
SDA by Groups



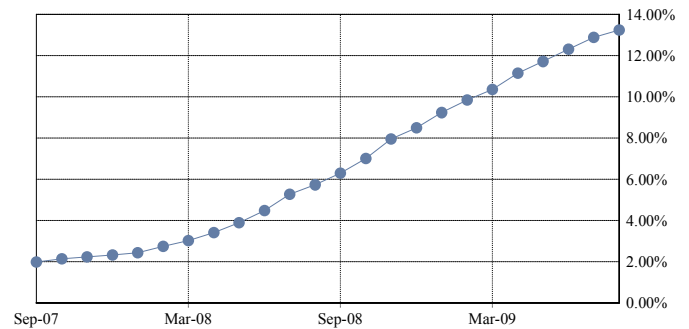
Total SDA



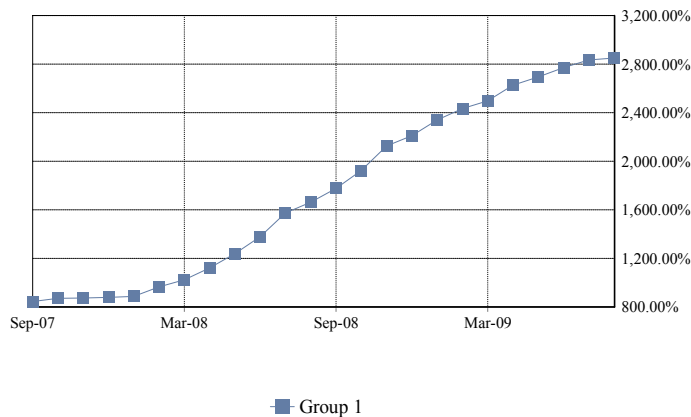
CDR Avg since Cut-Off by Groups



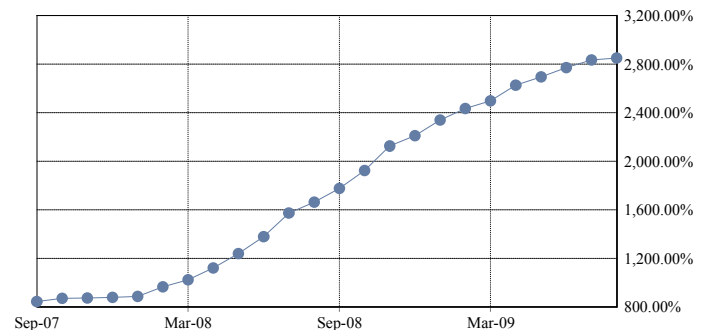
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

Monthly Default Rate (MDR): $(\text{Beg Principal Balance of Liquidated Loans}) / (\text{Total Beg Principal Balance})$

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

SDA Standard Default Assumption: $\text{CDR} / \text{IF}(\text{WAS} < 61, \text{MIN}(30, \text{WAS}) * 0.02\%, \text{MAX}(0.03\%, \text{MIN}(30, \text{WAS}) * 0.02\% - 0.0095\% * (\text{WAS} - 60)))$

Average MDR over period between nth month and mth month (AvgMDRn,m): $[(1 - \text{MDR}_n) * (1 - \text{MDR}_{n+1}) * \dots * (1 - \text{MDR}_m)]^{1/(\text{months in period } n,m)}$

Average CDR over period between the nth month and mth month (AvgCDRn,m): $1 - ((1 - \text{AvgMDRn,m})^{12})$

Average SDA Approximation over period between the nth month and mth month:

$\text{AvgCDRn,m} / \text{IF}(\text{Avg WASn,m} < 61, \text{MIN}(30, \text{Avg WASn,m}) * 0.02\%, \text{MAX}(0.03\%, \text{MIN}(30, \text{Avg WASn,m}) * 0.02\% - 0.0095\% * (\text{Avg WASn,m} - 60)))$

Average WASn,m: $(\text{WAS}_n + \text{WAS}_{n+1} + \dots + \text{WAS}_m) / (\text{number of months in the period } n,m)$

Loss Severity Approximation for current period: $\text{sum}(\text{Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans})$

Average Loss Severity Approximation over period between nth month and mth month: $\text{Avg}(\text{Loss Severity}_{n,m})$

Note: Default rates are calculated since deal issue date and include realized gains and additional realized losses and gains from prior periods.

Dates correspond to distribution dates.

Charged off or Partially Charged off Loans assumed to have a minimum 100% Loss Severity Percentage.

Realized Loss Detail Report

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
4000478013	1	8.625%	FL - 80.00%	360	132,000.00		103,650.86
4000498368	1	8.125%	MI - 63.13%	360	96,157.63		111,465.63
4000505073	1	9.250%	WI - 90.00%	360	105,044.72		101,025.34
4000554787	1	7.875%	NV - 80.00%	360	160,910.12		76,234.86
4000555873	1	7.750%	NJ - 80.00%	360	283,200.00		131,038.10
4000563326	1	8.125%	FL - 90.00%	360	158,410.32		134,039.87
4000569671	1	9.500%	TN - 100.00%	360	51,670.96		30,565.16
4000570225	1	8.000%	PA - 79.60%	360	143,121.60		65,926.24
4000571455	1	8.125%	MD - 80.00%	360	339,996.29		238,617.46
4000572139	1	5.999%	MN - 66.67%	360	971,905.44		446,244.01
4000573004	1	8.125%	RI - 80.00%	360	308,000.00		263,483.74
4000576397	1	9.000%	SC - 100.00%	360	51,090.25		47,150.26
4000578793	1	7.875%	CA - 79.83%	360	186,000.00		171,473.86
4000580968	1	7.125%	NY - 80.00%	360	499,817.16		412,986.34
4000581664	1	8.625%	OH - 94.99%	360	303,037.65		185,989.95
4000583088	1	8.000%	MN - 100.00%	360	191,547.16		171,321.97
4000584036	1	8.875%	OH - 89.82%	360	99,596.01		85,577.47
4000584057	1	9.000%	PA - 71.43%	360	826,953.84		586,951.47
4000586278	1	8.000%	MI - 79.99%	360	183,085.00		194,557.56
4000586474	1	7.250%	CA - 80.00%	360	539,976.00		324,376.47
4000587145	1	5.000%	UT - 80.00%	360	233,605.15		38,322.57
4000587245	1	8.750%	SC - 100.00%	360	101,071.94		72,151.96
4000587371	1	9.375%	WI - 100.00%	360	153,150.87		113,432.67
4000587581	1	9.875%	GA - 100.00%	360	208,511.06		98,567.55
4000587746	1	8.875%	FL - 74.55%	360	159,267.75		184,658.52
4000588230	1	8.625%	MS - 80.00%	360	67,405.18		31,603.74
4000588597	1	8.000%	UT - 80.00%	360	204,914.51		90,635.77
4000588653	1	9.500%	IA - 100.00%	360	88,780.00		65,540.38
4000589070	1	8.125%	GA - 80.00%	360	128,000.00		40,605.18
4000589256	1	8.750%	MI - 94.99%	360	159,156.96		117,852.44
4000589413	1	7.375%	RI - 79.88%	360	287,713.63		158,052.49
4000589902	1	7.875%	CA - 80.00%	360	267,200.00		236,959.75
4000590693	1	8.000%	MD - 79.99%	360	215,755.05		142,104.61
4000591675	1	8.750%	MN - 100.00%	360	242,241.99		177,355.43
4000592492	1	6.750%	TX - 79.97%	360	120,681.61		76,648.85
4000593145	1	9.125%	DE - 77.29%	360	98,371.59		95,609.34
4000593245	1	8.875%	FL - 92.28%	360	209,238.82		141,865.81
4000596809	1	8.625%	MN - 80.00%	360	335,888.00		184,891.73
4000597616	1	8.375%	FL - 80.00%	360	363,187.84		467,072.88
4000598039	1	7.875%	NV - 80.00%	360	249,460.14		180,623.36
4000598477	1	8.125%	MN - 80.00%	360	122,360.75		114,817.89
4000601295	1	9.875%	IL - 100.00%	360	219,473.57		132,362.84
4000601595	1	8.875%	IA - 68.36%	360	73,129.38		54,973.58
4000602625	1	6.250%	CA - 85.00%	360	806,534.90		470,847.86
4000602728	1	8.250%	OR - 80.00%	360	217,377.80		136,293.60
4000602993	1	8.875%	MO - 90.00%	360	64,768.84		72,999.88
4000603543	1	9.000%	WI - 100.00%	360	129,744.11		145,888.52
4000604298	1	9.875%	WI - 95.00%	360	219,391.72		81,129.72
4000605334	1	9.500%	OH - 100.00%	360	108,302.45		80,843.00
4000606356	1	7.500%	CA - 79.99%	360	302,604.50		149,767.26

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
4000607422	1	8.375%	FL - 80.00%	360	184,000.00		175,512.37
4000609626	1	7.250%	CA - 80.00%	360	331,213.68		156,042.05
4000610061	1	8.375%	MN - 80.83%	360	93,920.31		106,372.57
4000610611	1	9.625%	FL - 85.00%	360	263,535.50		154,402.66
4000611723	1	9.625%	MN - 100.00%	360	424,694.92		354,915.24
4000612798	1	7.875%	MN - 67.41%	360	89,421.83		83,356.37
4000613200	1	8.240%	FL - 80.00%	360	154,400.00		124,985.72
4000614248	1	7.990%	NY - 80.00%	360	200,000.00		161,951.31
4000614762	1	7.750%	MN - 80.00%	360	125,600.00		105,630.16
4000615368	1	8.375%	NV - 80.00%	360	179,811.63		159,100.05
4000617493	1	9.000%	WA - 80.00%	360	124,000.00		91,395.27
4000619035	1	8.000%	GA - 80.00%	360	133,200.00		70,429.08
4000624150	1	8.875%	OH - 99.99%	360	361,722.38		195,800.35
4000374359	1		CA - 79.99%	360		Revision	37.70
4000380223	1		NY - 80.00%	360		Revision	(1,047.00)
4000419120	1		OH - 80.00%	360		Revision	150.00
4000432771	1		FL - 79.99%	360		Revision	900.00
4000447726	1		OH - 80.00%	360		Revision	204.06
4000448955	1		OH - 80.00%	360		Revision	25.82
4000509572	1		CA - 100.00%	360		Revision	9.00
4000516081	1		FL - 80.00%	360		Revision	14.25
4000522284	1		FL - 94.99%	360		Revision	26.50
4000523474	1		CA - 80.00%	360		Revision	210.32
4000524404	1		WI - 95.00%	360		Revision	9.00
4000530339	1		CA - 80.00%	360		Revision	358.76
4000535077	1		CA - 80.00%	360		Revision	(514.02)
4000535411	1		CA - 79.99%	360		Revision	(289.86)
4000538985	1		UT - 80.00%	360		Revision	557.39
4000549723	1		CA - 79.99%	360		Revision	109.00
4000553693	1		FL - 90.00%	360		Revision	9.00
4000555210	1		CA - 80.00%	360		Revision	20.00
4000555319	1		MI - 85.00%	360		Revision	(3,000.00)
4000556390	1		CA - 76.95%	360		Revision	(0.01)
4000558211	1		AZ - 100.00%	360		Revision	(762.32)
4000558630	1		CA - 80.00%	360		Revision	(395.86)
4000559932	1		KY - 80.00%	360		Revision	(275.00)
4000564202	1		CA - 80.00%	360		Revision	(764.14)
4000564441	1		CA - 79.99%	360		Revision	(17.62)
4000565080	1		CA - 80.00%	360		Revision	(503.00)
4000565135	1		CA - 80.00%	360		Revision	20.00
4000565371	1		WI - 100.00%	360		Revision	1,425.00
4000566619	1		FL - 70.00%	360		Revision	10.75
4000567127	1		CA - 100.00%	360		Revision	(1,402.30)
4000567131	1		OR - 80.00%	360		Revision	185.26
4000568633	1		CA - 80.00%	360		Revision	505.00
4000569168	1		WY - 80.00%	360		Revision	5.59
4000570391	1		ND - 100.00%	360		Revision	(50.00)
4000570407	1		IA - 80.00%	360		Revision	48.93
4000570776	1		OH - 95.00%	360		Revision	(356.55)
4000570783	1		CA - 90.00%	360		Revision	(170.40)
4000571186	1		OH - 100.00%	360		Revision	(400.00)

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
4000571522	1		PA - 73.33%	360		Revision	9.00
4000572078	1		CA - 80.00%	360		Revision	9.00
4000572583	1		CA - 80.00%	360		Revision	(632.82)
4000572874	1		FL - 80.00%	360		Revision	9.00
4000573497	1		CA - 85.00%	360		Revision	(1,534.56)
4000573535	1		FL - 80.00%	360		Revision	10.75
4000573554	1		PA - 100.00%	360		Revision	85.54
4000573813	1		TX - 100.00%	360		Revision	9.00
4000573834	1		CO - 85.00%	360		Revision	(314.32)
4000575662	1		NV - 80.00%	360		Revision	(31.00)
4000575928	1		FL - 100.00%	360		Revision	100.00
4000576135	1		MI - 80.00%	360		Revision	564.20
4000576526	1		NV - 80.00%	360		Revision	20.00
4000577246	1		MI - 100.00%	360		Revision	(2,187.80)
4000577727	1		CA - 80.00%	360		Revision	9.00
4000577786	1		IN - 80.00%	360		Revision	(1,014.20)
4000577793	1		CA - 80.00%	360		Revision	(1,256.86)
4000578285	1		IL - 100.00%	360		Revision	9.00
4000578718	1		CA - 80.00%	360		Revision	53.10
4000578892	1		TN - 100.00%	360		Revision	14.50
4000578907	1		MD - 80.00%	360		Revision	(349.97)
4000578966	1		OH - 90.00%	360		Revision	(263.16)
4000579333	1		OH - 90.00%	360		Revision	(45.00)
4000580225	1		NY - 80.00%	360		Revision	(300.00)
4000580418	1		IL - 79.99%	360		Revision	1,464.04
4000580479	1		CA - 80.00%	360		Revision	20.00
4000580704	1		IL - 100.00%	360		Revision	43.14
4000580758	1		OH - 97.73%	360		Revision	(358.00)
4000580831	1		CA - 100.00%	360		Revision	(4,464.00)
4000581389	1		MI - 80.00%	360		Revision	221.81
4000581591	1		CA - 90.00%	360		Revision	24.46
4000582083	1		CA - 80.00%	360		Revision	(351.82)
4000582902	1		ID - 90.00%	360		Revision	16.69
4000582933	1		ID - 90.00%	360		Revision	144.58
4000583229	1		CA - 100.00%	360		Revision	9.00
4000583230	1		CA - 79.99%	360		Revision	(291.96)
4000583281	1		CA - 78.57%	360		Revision	9.00
4000583350	1		CA - 79.41%	360		Revision	9.00
4000583679	1		FL - 75.00%	360		Revision	834.08
4000583706	1		OH - 100.00%	360		Revision	9.00
4000583827	1		CA - 80.00%	360		Revision	267.92
4000584281	1		OH - 100.00%	360		Revision	(400.00)
4000584707	1		CO - 80.00%	360		Revision	1,821.00
4000584757	1		CA - 80.00%	360		Revision	(2,453.80)
4000585267	1		MN - 95.00%	360		Revision	1,600.00
4000585569	1		NC - 90.00%	360		Revision	9.00
4000585672	1		CA - 80.00%	360		Revision	(153.77)
4000585850	1		IL - 100.00%	360		Revision	(4,787.16)
4000585964	1		TN - 80.00%	360		Revision	10.75
4000586198	1		MA - 80.00%	360		Revision	150.00
4000586211	1		CA - 90.00%	360		Revision	724.96

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
4000586340	1		CA - 89.73%	360		Revision	158.50
4000586357	1		OH - 88.46%	360		Revision	(2,902.86)
4000586421	1		AZ - 80.00%	360		Revision	55.00
4000586495	1		CA - 95.00%	360		Revision	9.00
4000587440	1		GA - 80.00%	360		Revision	20.00
4000587507	1		MN - 80.00%	360		Revision	1,269.00
4000588537	1		KY - 80.00%	360		Revision	496.00
4000588856	1		MD - 80.00%	360		Revision	170.10
4000589371	1		NH - 79.96%	360		Revision	(107.06)
4000590214	1		CA - 80.00%	360		Revision	(1,036.84)
4000590847	1		FL - 75.00%	360		Revision	10.75
4000590904	1		CA - 80.00%	360		Revision	26.96
4000591041	1		IN - 100.00%	360		Revision	(357.86)
4000591196	1		CO - 80.00%	360		Revision	100.00
4000591548	1		CA - 79.99%	360		Revision	20.00
4000592635	1		IN - 100.00%	360		Revision	160.00
4000592645	1		OH - 100.00%	360		Revision	(44.00)
4000592747	1		CA - 80.00%	360		Revision	(439.24)
4000592984	1		VA - 100.00%	360		Revision	9.00
4000593527	1		CA - 95.00%	360		Revision	20.00
4000593545	1		CA - 80.00%	360		Revision	506.67
4000593558	1		MA - 80.00%	360		Revision	9.00
4000593854	1		OH - 100.00%	360		Revision	(52.00)
4000593876	1		PA - 80.00%	360		Revision	2,793.72
4000593904	1		SC - 100.00%	360		Revision	532.50
4000594204	1		IA - 100.00%	360		Revision	(150.00)
4000594456	1		CA - 74.12%	360		Revision	99.88
4000594495	1		OH - 80.00%	360		Revision	20.00
4000594620	1		MI - 80.00%	360		Revision	10.27
4000595039	1		CA - 80.00%	360		Revision	7.98
4000595319	1		CA - 80.00%	360		Revision	(330.48)
4000595514	1		GA - 80.00%	360		Revision	(59.00)
4000595680	1		CA - 80.00%	360		Revision	96.11
4000596016	1		OH - 80.00%	360		Revision	(1,347.05)
4000596372	1		KY - 100.00%	360		Revision	20.00
4000596529	1		VA - 80.00%	360		Revision	21.00
4000596947	1		CA - 80.00%	360		Revision	122.17
4000597523	1		TN - 100.00%	360		Revision	53.83
4000598656	1		NH - 100.00%	360		Revision	2,590.41
4000598797	1		CA - 80.00%	360		Revision	20.00
4000598878	1		CA - 80.00%	360		Revision	12.50
4000598976	1		KY - 80.00%	360		Revision	(1,375.40)
4000598996	1		IN - 70.00%	360		Revision	165.00
4000599060	1		WI - 100.00%	360		Revision	9.00
4000599478	1		FL - 80.00%	360		Revision	574.06
4000599493	1		FL - 100.00%	360		Revision	125.00
4000599575	1		CA - 80.00%	360		Revision	(1,042.37)
4000599731	1		NV - 80.00%	360		Revision	(920.81)
4000599737	1		TN - 80.00%	360		Revision	162.45
4000600033	1		CA - 80.00%	360		Revision	9.00
4000600144	1		OR - 80.00%	360		Revision	201.77

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
4000600376	1		KY - 100.00%	360		Revision	(13.00)
4000600717	1		MI - 100.00%	360		Revision	(200.00)
4000600788	1		CO - 80.00%	360		Revision	(3.00)
4000601258	1		PA - 79.99%	360		Revision	(18.50)
4000601377	1		TX - 80.00%	360		Revision	(8.99)
4000602045	1		VA - 80.00%	360		Revision	20.00
4000602083	1		MI - 100.00%	360		Revision	20.00
4000602403	1		CA - 80.00%	360		Revision	(4,232.14)
4000602870	1		CA - 80.00%	360		Revision	24.46
4000602887	1		CA - 90.00%	360		Revision	9.00
4000603201	1		TX - 90.00%	360		Revision	(218.00)
4000603423	1		FL - 80.00%	360		Revision	585.75
4000603488	1		FL - 80.00%	360		Revision	20.00
4000604224	1		MI - 95.00%	360		Revision	289.67
4000604292	1		TX - 80.00%	360		Revision	74.80
4000604606	1		FL - 80.00%	360		Revision	778.83
4000605974	1		CA - 80.00%	360		Revision	9.00
4000606098	1		CO - 80.00%	360		Revision	(442.94)
4000606132	1		CA - 80.00%	360		Revision	(322.00)
4000606513	1		MI - 100.00%	360		Revision	54.00
4000606845	1		CA - 80.00%	360		Revision	9.00
4000607335	1		CA - 75.00%	360		Revision	119.00
4000607519	1		CA - 80.00%	360		Revision	20.00
4000607621	1		CA - 80.00%	360		Revision	783.58
4000608298	1		MN - 80.00%	360		Revision	105.04
4000608467	1		CA - 80.00%	360		Revision	(429.84)
4000608576	1		MI - 95.00%	360		Revision	909.00
4000608647	1		OH - 100.00%	360		Revision	(203.04)
4000609436	1		MN - 80.00%	360		Revision	29.15
4000610281	1		OH - 100.00%	360		Revision	(1,160.80)
4000610292	1		PA - 80.00%	360		Revision	36.55
4000610375	1		FL - 95.00%	360		Revision	(955.94)
4000610535	1		AL - 99.96%	360		Revision	(26.00)
4000610946	1		FL - 79.98%	360		Revision	62.14
4000611046	1		NV - 80.00%	360		Revision	51.22
4000611266	1		GA - 80.00%	360		Revision	708.13
4000611906	1		MN - 79.99%	360		Revision	885.67
4000612156	1		NV - 80.00%	360		Revision	(2,187.54)
4000612293	1		MI - 100.00%	360		Revision	23.00
4000612399	1		FL - 80.00%	360		Revision	746.57
4000612820	1		CA - 100.00%	360		Revision	(869.32)
4000613219	1		CA - 90.60%	360		Revision	9.00
4000613439	1		CA - 100.00%	360		Revision	20.00
4000613972	1		SC - 100.00%	360		Revision	(239.44)
4000614205	1		OH - 80.00%	360		Revision	(9.20)
4000615480	1		CA - 80.00%	360		Revision	85.05
4000615638	1		MD - 80.00%	360		Revision	(29.80)
4000616112	1		CA - 80.00%	360		Revision	(498.32)
4000616359	1		MI - 100.00%	360		Revision	(439.00)
4000616749	1		CA - 90.00%	360		Revision	(100.72)
4000618440	1		CA - 80.00%	360		Revision	(1,247.32)

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
4000618459	1		FL - 80.00%	360		Revision	20.00
4000619563	1		FL - 79.99%	360		Revision	110.00
4000619576	1		FL - 80.00%	360		Revision	23.00
4000620240	1		CA - 80.00%	360		Revision	(246.66)
4000621293	1		MD - 80.00%	360		Revision	(99.00)
4000621777	1		MI - 80.00%	360		Revision	(188.08)
4000622146	1		MD - 80.00%	360		Revision	(185.00)
TOTAL					14,454,330.51		9,951,631.25

Triggers and Adj. Cert. Report

TRIGGER EVENTS

	Total
Has the Stepdown Date occurred?	No
Does the Trigger Event exist? (A Trigger Event exists if either (i) or (ii) are true)	No
(i) If (A)>(B)	
(A) 60+ Day Delq % (1)/(2)	
(1) 60+ day Rolling Delq Loans	243,368,112.27
(2) Stated Principal Balance	557,571,124.65
(B) 39% OF Sr. Enhancement Percentage	12.481176%
(ii) If (A)>(B)	
(Into Effect after March 2008)	
(A) Trigger Event Loss % (1)/(2)	13.293949%
(1) Aggregate Realized Losses Since Cutoff Date	202,708,356.37
(2) Cutoff Date Pool Principal Balance	1,524,816,744.28
(B) Applicable Loss Percentage	3.462500%
Servicer Event of Default?	No

ADJUSTABLE RATE CERTIFICATE INFORMATION

SPACE INTENTIONALLY LEFT BLANK

ADDITIONAL INFORMATION

	Total
Current LIBOR Rate	0.285000%
Current LIBOR Determination Date	07/23/2009
Next LIBOR Rate	0.265630%
Next LIBOR Determination Date	08/21/2009
Current Swap LIBOR Rate	0.285000%

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Int on Prior SF (2)	Curr NET WAC SF (3)	Total NET WAC SF (1+2+3)	NET WAC Shortfall Paid	NET WAC Shortfall UnPaid
A-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-5	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-6	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-7	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-8	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
B-1	\$43,704.72	\$108.61	\$0.00	\$43,813.34	\$0.00	\$43,813.34
B-2	\$13,881.73	\$28.35	\$0.00	\$13,910.08	\$0.00	\$13,910.08

ADDITIONAL CERTIFICATE REPORT						
CLASS	Next Pass Through Rate					
PT1-REMIC	0.3356000%					
A-2	0.4556000%					
A-3	0.5456000%					
M-1	0.6256000%					
M-2	0.6456000%					
M-3	0.6556000%					
M-4	0.7456000%					
M-5	0.7756000%					
M-6	0.8656000%					
M-7	1.3656000%					
M-8	1.6156000%					
B-1	3.0656000%					
B-2	2.5156000%					
X	0.0000000%					
P	0.0000000%					
R	0.0000000%					
RC	0.0000000%					
RX	0.0000000%					
C	0.0000000%					

Other Related Information

ADDITIONAL INFORMATION

	Total
Scheduled Payments for all Mortgage Loans	3,730,589.17
Current Scheduled Payments 1 Month Prior	3,953,507.86
Current Scheduled Payments 2 Month Prior	4,187,258.75
Current Scheduled Payments 3 Month Prior	4,315,565.31
Current Scheduled Payments 4 Month Prior	4,484,406.40
Current Scheduled Payments 5 Month Prior	4,671,340.86
Current Scheduled Payments 6 Month Prior	4,817,269.34
Current Scheduled Payments 7 Month Prior	5,126,905.08
Current Scheduled Payments 8 Month Prior	5,318,732.93
Current Scheduled Payments 9 Month Prior	5,467,916.97
Current Scheduled Payments 10 Month Prior	5,698,437.38
Current Scheduled Payments 11 Month Prior	5,858,962.65
Sched. Payments for 60+Day Delinquent Loans	1,579,413.47
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	1,683,106.02
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	1,756,624.05
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	1,837,165.72
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	1,936,695.38
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	2,044,091.31
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	2,105,424.62
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	2,239,180.34
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	2,303,196.27
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	2,314,260.40
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	2,420,739.35
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	2,464,817.01