

External Parties

Seller

MorganStanleyCapitalSrv Inc

Servicer(s)

Wells Fargo

Countrywide Securities

Underwriter(s)

Morgan Stanley

Countrywide Securities

Swap Counterparty

Morgan Stanley

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Dates

Cut-Off Date: September 01, 2006

Close Date: September 27, 2006

First Distribution Date: October 25, 2006

Distribution Date: January 25, 2010

Record Date: December 31, 2009

January 22, 2010

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.

Mortgage Backed Floating Rate Notes

January 25, 2010 Distribution

Certificate Payment Report

Current Period Distribution - REMIC IV

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	SR	324,649,000.00	155,328,635.41	43,643.03	870,415.33	914,058.36	0.00	0.00	154,458,220.08
A-2fpt	SR	250,000,000.00	61,118,430.74	13,845.02	2,426,179.99	2,440,025.01	0.00	0.00	58,692,250.75
A-2a	SR	223,540,000.00	2,510,787.64	529.71	2,510,787.64	2,511,317.35	0.00	0.00	0.00
A-2b	SR	69,010,000.00	69,010,000.00	17,779.66	328,328.19	346,107.85	0.00	0.00	68,681,671.81
A-2c	SR	174,080,000.00	174,079,999.96	51,619.56	0.00	51,619.56	0.00	0.00	174,079,999.96
A-2d	SR	111,086,000.00	111,086,000.00	40,716.10	0.00	40,716.10	0.00	0.00	111,086,000.00
M-1	SUB	64,020,000.00	64,020,000.00	25,954.78	0.00	25,954.78	0.00	0.00	64,020,000.00
M-2	SUB	62,549,000.00	62,549,000.00	25,844.90	0.00	25,844.90	0.00	0.00	62,549,000.00
M-3	SUB	22,812,000.00	22,812,000.00	9,958.07	0.00	9,958.07	0.00	0.00	22,812,000.00
M-4	SUB	30,906,000.00	30,906,000.00	14,693.23	0.00	14,693.23	0.00	0.00	30,906,000.00
M-5	SUB	23,548,000.00	13,940,228.94	6,735.84	0.00	6,735.84	2,246,836.56	0.00	11,693,392.38
M-6	SUB	21,340,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	SUB	21,340,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	SUB	12,510,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-3	SUB	17,661,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	NOF	42,681,843.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	NOF/RES	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	NOF	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	NPR	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,471,732,843.00	767,361,082.69	251,319.90	6,135,711.15	6,387,031.05	2,246,836.56	0.00	758,978,534.98

Mortgage Backed Floating Rate Notes

January 25, 2010 Distribution

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	12/28/09	01/24/10	A-Act/360	61750FAA8	324,649,000.00	478.450990	0.134431	2.681097	2.815528	475.769893
A-2fpt	12/28/09	01/24/10	A-Act/360	61750FAB6	250,000,000.00	244.473723	0.055380	9.704720	9.760100	234.769003
A-2a	12/28/09	01/24/10	A-Act/360	61750FAC4	223,540,000.00	11.231939	0.002370	11.231939	11.234309	0.000000
A-2b	12/28/09	01/24/10	A-Act/360	61750FAD2	69,010,000.00	1,000.000000	0.257639	4.757690	5.015329	995.242310
A-2c	12/28/09	01/24/10	A-Act/360	61750FAE0	174,080,000.00	1,000.000000	0.296528	0.000000	0.296528	1,000.000000
A-2d	12/28/09	01/24/10	A-Act/360	61750FAF7	111,086,000.00	1,000.000000	0.366528	0.000000	0.366528	1,000.000000
M-1	12/28/09	01/24/10	A-Act/360	61750FAG5	64,020,000.00	1,000.000000	0.405417	0.000000	0.405417	1,000.000000
M-2	12/28/09	01/24/10	A-Act/360	61750FAH3	62,549,000.00	1,000.000000	0.413194	0.000000	0.413194	1,000.000000
M-3	12/28/09	01/24/10	A-Act/360	61750FAJ9	22,812,000.00	1,000.000000	0.436528	0.000000	0.436528	1,000.000000
M-4	12/28/09	01/24/10	A-Act/360	61750FAK6	30,906,000.00	1,000.000000	0.475417	0.000000	0.475417	1,000.000000
M-5	12/28/09	01/24/10	A-Act/360	61750FAL4	23,548,000.00	591.992056	0.286047	0.000000	0.286047	496.576880
M-6	12/28/09	01/24/10	A-Act/360	61750FAM2	21,340,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-1	12/28/09	01/24/10	A-Act/360	61750FAN0	21,340,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-2	12/28/09	01/24/10	A-Act/360	61750FAP5	12,510,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-3	12/28/09	01/24/10	A-Act/360	61750FAQ3	17,661,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
X	12/25/09	01/24/10	F-30/360	MS06H6101	42,681,843.00	0.000000	0.000000	0.000000	0.000000	0.000000
R	12/25/09	01/24/10	F-30/360	MS06H6103	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
P	12/25/09	01/24/10	F-30/360	MS06H6102	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R-X	12/25/09	01/24/10	F-30/360	MS06H6104	0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date - REMIC IV

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	324,649,000.00	25,865,399.08	164,754,712.84	5,436,067.04	170,190,779.92	196,056,178.97	0.00	0.00	154,458,220.08
A-2fpt	250,000,000.00	18,357,480.89	184,987,125.52	6,320,623.73	191,307,749.25	209,665,230.14	0.00	0.00	58,692,250.75
A-2a	223,540,000.00	14,418,229.47	216,165,118.19	7,374,881.78	223,539,999.97	237,958,229.44	0.00	0.00	0.00
A-2b	69,010,000.00	7,090,912.50	306,816.08	21,512.11	328,328.19	7,419,240.69	0.00	0.00	68,681,671.81
A-2c	174,080,000.00	18,181,062.34	0.06	0.00	0.05	18,181,062.39	0.00	0.00	174,079,999.96
A-2d	111,086,000.00	11,939,617.18	0.00	0.00	0.00	11,939,617.18	0.00	0.00	111,086,000.00
M-1	64,020,000.00	6,989,046.39	0.02	0.00	0.00	6,989,046.41	0.00	0.00	64,020,000.00
M-2	62,549,000.00	6,849,585.38	0.00	0.00	0.00	6,849,585.38	0.00	0.00	62,549,000.00
M-3	22,812,000.00	2,521,201.55	0.00	0.00	0.00	2,521,201.55	0.00	0.00	22,812,000.00
M-4	30,906,000.00	3,467,954.05	0.00	0.00	0.00	3,467,954.05	0.00	0.00	30,906,000.00
M-5	23,548,000.00	2,639,093.88	0.00	0.00	0.00	2,639,093.88	11,854,607.62	0.00	11,693,392.38
M-6	21,340,000.00	2,364,962.15	0.00	0.00	0.00	2,364,962.15	21,340,000.00	0.00	0.00
B-1	21,340,000.00	2,492,565.41	0.00	0.00	0.00	2,492,565.41	21,340,000.00	0.00	0.00
B-2	12,510,000.00	1,476,484.18	0.00	0.00	0.00	1,476,484.18	12,510,000.00	0.00	0.00
B-3	17,661,000.00	2,351,309.45	0.00	0.00	0.00	2,351,309.45	17,661,000.00	0.00	0.00
X	42,681,843.00	26,667,672.18	1,546.71	43.84	1,590.55	26,669,262.73	42,680,252.45	0.00	0.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00	3,583,068.68	0.00	0.00	0.00	3,583,068.68	0.00	0.00	0.00
R-X	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	1,471,732,843.00	157,255,644.76	566,215,319.42	19,153,128.50	585,368,447.93	742,624,092.68	27,385,860.07	0.00	758,978,534.98

Interest Detail - REMIC IV

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	0.36125%	155,328,635.41	43,643.03	0.00	0.00	0.00	43,643.03	43,643.03	0.00
A-2fpt	0.29125%	61,118,430.74	13,845.02	0.00	0.00	0.00	13,845.02	13,845.02	0.00
A-2a	0.27125%	2,510,787.64	529.71	0.00	0.00	0.00	529.71	529.71	0.00
A-2b	0.33125%	69,010,000.00	17,779.66	0.00	0.00	0.00	17,779.66	17,779.66	0.00
A-2c	0.38125%	174,079,999.96	51,619.56	0.00	0.00	0.00	51,619.56	51,619.56	0.00
A-2d	0.47125%	111,086,000.00	40,716.10	0.00	0.00	0.00	40,716.10	40,716.10	0.00
M-1	0.52125%	64,020,000.00	25,954.78	0.00	0.00	0.00	25,954.78	25,954.78	0.00
M-2	0.53125%	62,549,000.00	25,844.90	0.00	0.00	0.00	25,844.90	25,844.90	0.00
M-3	0.56125%	22,812,000.00	9,958.07	0.00	0.00	0.00	9,958.07	9,958.07	0.00
M-4	0.61125%	30,906,000.00	14,693.23	0.00	0.00	0.00	14,693.23	14,693.23	0.00
M-5	0.62125%	13,940,228.94	6,735.84	0.00	0.00	0.00	6,735.84	6,735.84	0.00
M-6	0.69125%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	1.02125%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	1.18125%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-3	2.08125%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	0.00000%	0.00	0.00	1,189.18	0.00	0.00	-1,189.18	0.00	0.00
R	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-X	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		767,361,082.69	251,319.90	1,189.18	0.00	0.00	250,130.72	251,319.90	0.00



Collection Account Report

SUMMARY

	Group 2	Group 1	Total
Principal Collections	2,483,880.24	410,614.62	2,894,494.86
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	2,483,880.24	410,614.62	2,894,494.86
Interest Collections	2,743,766.01	1,067,976.97	3,811,742.98
Interest Withdrawals	-150.00	0.00	-150.00
Interest Other Accounts	-217,266.67	-85,753.01	-303,019.68
Interest Fees	(11,859.90)	(3,360.30)	(16,037.11)
TOTAL NET INTEREST	2,514,489.44	978,863.66	3,492,536.19
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	4,998,369.68	1,389,478.28	6,387,031.05

PRINCIPAL - COLLECTIONS

	Group 2	Group 1	Total
Scheduled Principal Received	283,714.59	118,298.09	402,012.68
Prepayments In Full	805,621.52	219,091.82	1,024,713.34
Curtailments	-383,139.89	-77,591.43	-460,731.32
Liquidations	6,928,756.57	487,796.44	7,416,553.01
Insurance Principal	0.00	0.00	0.00
Repurchased Principal Amounts	0.00	0.00	0.00
Other Principal	0.00	0.00	0.00
Total Realized Loss Of Principal	(5,151,072.55)	(336,980.30)	(5,488,052.85)
Delinquent Principal	(267,500.13)	(112,101.94)	(379,602.07)
Advanced Principal	267,500.13	112,101.94	379,602.07
TOTAL PRINCIPAL COLLECTED	2,483,880.24	410,614.62	2,894,494.86

PRINCIPAL - WITHDRAWALS

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PRINCIPAL - OTHER ACCOUNTS

	Group 2	Group 1	Total
Closing Deposit	0.00	0.00	0.00
TOTAL OTHER ACCOUNTS PRINCIPAL	0.00	0.00	0.00

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	3,606,419.49	1,452,360.60	5,058,780.09
Liquidation Interest	45,685.72	3,561.21	49,246.93
Repurchased Interest	0.00	0.00	0.00
Insurance Interest	0.00	0.00	0.00
Other Interest	0.00	0.00	0.00
Realized Loss of Interest	(57,293.19)	(13,000.06)	(70,293.25)
Relief Act Interest Shortfalls	(1,189.17)	0.00	(1,189.17)
Prepayment Interest Shortfalls	(1,445.55)	0.00	(1,445.55)
Compensating Interest	1,445.55	0.00	1,445.55
Delinquent Interest	(3,479,415.93)	(1,405,764.96)	(4,885,180.89)
Interest Advanced	2,629,559.08	1,030,820.19	3,660,379.27
TOTAL INTEREST COLLECTED	2,743,766.01	1,067,976.97	3,811,742.98

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Nonrecoverable Advances	150.00	0.00	150.00
Modification Loss	0.00	0.00	0.00
TOTAL INTEREST WITHDRAWALS	150.00	0.00	150.00

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Net Swap Receipt	(217,266.67)	(85,753.01)	(303,019.68)
a) Swap Payment	(226,732.11)	(89,488.93)	(316,221.04)
b) Counterparty Payment	9,465.44	3,735.92	235,116,916.74
c) Swap Termination Payment	0.00	0.00	0.00
d) Defaulted Swap Termination Payment	0.00	0.00	0.00
TOTAL INTEREST OTHER ACCOUNTS	-217,266.67	-85,753.01	-303,019.68

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	10,676.39	2,898.04	13,574.43
Current Trustee Fees	1,057.67	413.11	1,470.78
Wells Fargo Custodian Fees			554.35
LaSalle Custodian Fees			262.55
LaSalle Fees Refund			0.00
Extraordinary Expenses			0.00
Extraordinary Expense Recovery Charge**	125.85	49.15	175.00
TOTAL INTEREST OTHER FEES	11,859.90	3,360.30	16,037.11

**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
Amount Deposited	0.00
Amount Withdrawn	0.00
Ending Balance	0.00

Swap Account

Beginning Balance	0.00
Amount Deposited	13,201.36
Amount Withdrawn	316,221.04
Net SWAP Amount	(303,019.68)
Ending Balance	0.00

INSURANCE

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STRUCTURAL FEATURES

	Group 2	Group 1	Total
Overcollateralized Amount - Prior Period			0.00
Current Period Principal Realized Losses			5,488,052.85
Overcollateralized Amt-After Current Losses			-5,488,052.85
Extra Principal Distribution Amount			3,241,216.29
Overcollateralization Reduction Amount			0.00
Overcollateralized Amt - Ending			0.00
Overcollateralization Deficiency Amount			42,680,252.45
Overcollateralization Excess Amount			0.00
Specified Overcollateralization Amount			42,680,252.45
Net Monthly Excess Cashflow	0.00	0.00	0.00
a) Unpaid Interest Amounts	0.00	0.00	0.00
b) Realized Loss Amounts			3,241,216.29
c) Basis Risk Carryforward Amounts			0.00



Collateral Report

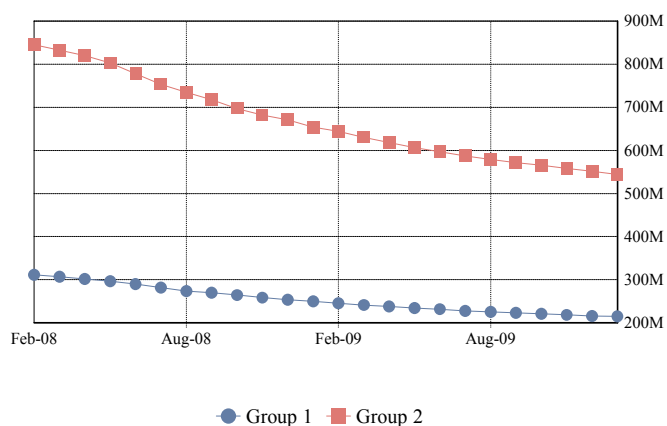
COLLATERAL

	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	5,319	2,432	7,751
Prior	2,805	1,340	4,145
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(3)	(2)	(5)
Repurchases	0	0	0
Liquidations	(30)	(4)	(34)
Current	2,772	1,334	4,106
<u>Principal Balance:</u>			
Original	1,056,861,010.67	414,622,260.14	1,471,483,270.81
Prior	551,826,470.91	215,534,611.78	767,361,082.69
Prefunding	0.00	0.00	0.00
Scheduled Principal	(283,714.59)	(118,298.09)	(402,012.68)
Partial Prepayments	383,139.89	77,591.43	460,731.32
Full Voluntary Prepayments	(805,621.52)	(219,091.82)	(1,024,713.34)
Repurchases	0.00	0.00	0.00
Liquidations	(6,928,756.57)	(487,796.44)	(7,416,553.01)
Current	544,191,518.12	214,787,016.86	758,978,534.98
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

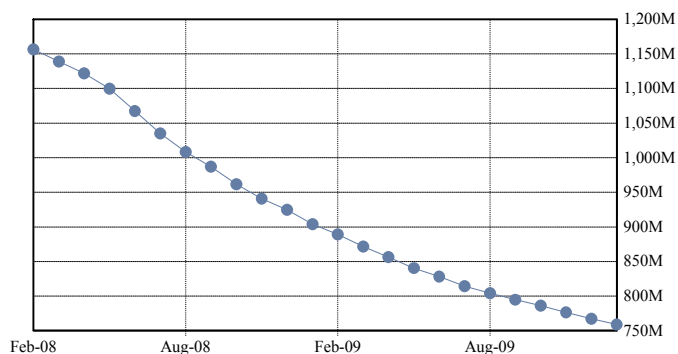
PREFUNDING

	Group 2	Group 1	Total
Closing Date Deposit Amount	0.00	0.00	
Prefunding Account Original Balance			
Prefunding Account Beginning Balance			
Subsequent Loans Added to the Pool			
Prefund Release to Certificate Holders			
Prefunding Account Ending Balance	0.00	0.00	0.00

Current Principal Balance by Groups



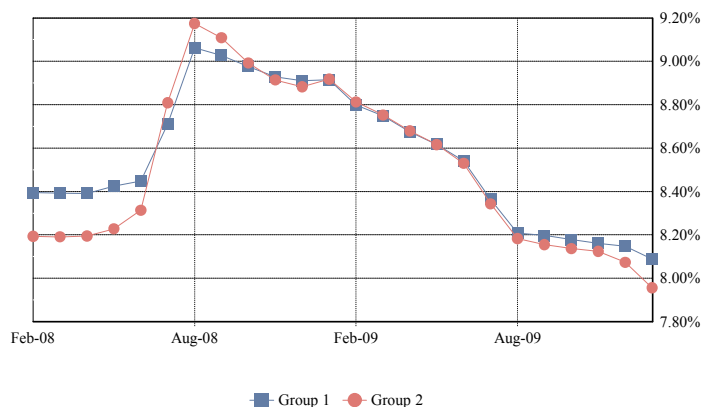
Total Current Principal Balance



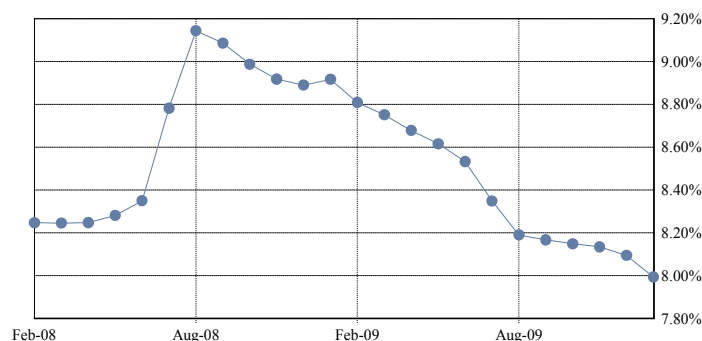
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	8.27612%	8.41074%	8.31406%
Weighted Average Coupon Prior	8.07373%	8.14780%	8.09455%
Weighted Average Coupon Current	7.95610%	8.08899%	7.99343%
Weighted Average Months to Maturity Original	348	351	349
Weighted Average Months to Maturity Prior	311	312	311
Weighted Average Months to Maturity Current	310	311	310
Weighted Avg Remaining Amortization Term Original	407	414	409
Weighted Avg Remaining Amortization Term Prior	369	371	369
Weighted Avg Remaining Amortization Term Current	368	370	368
Weighted Average Seasoning Original	3.85	3.71	3.81
Weighted Average Seasoning Prior	41.75	41.67	41.73
Weighted Average Seasoning Current	42.75	42.67	42.73

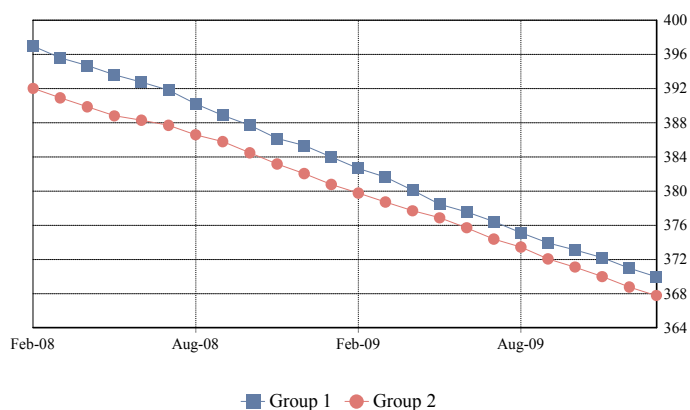
Weighted Average Coupon by Groups



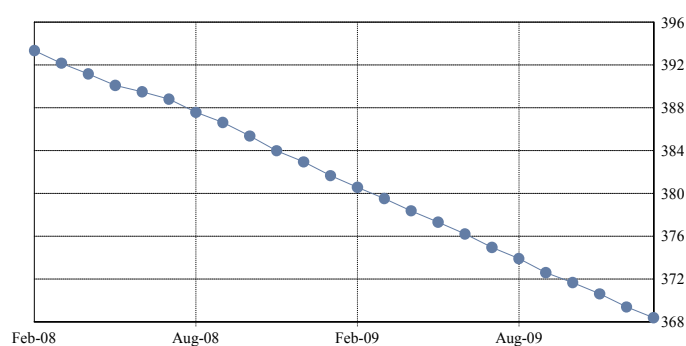
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	6.56441%	6.34198%	6.50162%
Weighted Average Margin Prior	6.50603%	6.32995%	6.45798%
Weighted Average Margin Current	6.50803%	6.33124%	6.45986%
Weighted Average Max Rate Original	14.54838%	15.27998%	14.75490%
Weighted Average Max Rate Prior	14.43882%	15.24206%	14.65800%
Weighted Average Max Rate Current	14.43941%	15.24995%	14.66024%
Weighted Average Min Rate Original	8.05922%	8.42650%	8.16289%
Weighted Average Min Rate Prior	7.94154%	8.38492%	8.06252%
Weighted Average Min Rate Current	7.94456%	8.39092%	8.06617%
Weighted Average Cap Up Original	1.16184%	1.34929%	1.21475%
Weighted Average Cap Up Prior	1.16820%	1.35467%	1.21908%
Weighted Average Cap Up Current	1.16737%	1.35652%	1.21890%
Weighted Average Cap Down Original	1.16184%	1.34929%	1.21475%
Weighted Average Cap Down Prior	1.16820%	1.35467%	1.21908%
Weighted Average Cap Down Current	1.16737%	1.35652%	1.21890%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	10,676.39	2,898.04	13,574.43
Delinquent Servicing Fees	181,594.08	69,495.09	251,089.17
TOTAL SERVICING FEES	192,270.47	72,393.13	264,663.59
Compensating Interest	(1,445.55)	0.00	(1,445.55)
Delinquent Servicing Fees	(181,594.08)	(69,495.09)	(251,089.17)
COLLECTED SERVICING FEES	(10,132.81)	(3,001.29)	(13,134.10)
Total Advanced Interest	2,629,559.08	1,030,820.19	3,660,379.27
Total Advanced Principal	267,500.13	112,101.94	379,602.07
Aggregate Advances with respect to this Distribution	2,897,059.22	1,142,922.12	4,039,981.34
Unrecovered Advances	0.00	0.00	0.00
Non Recoverable Advance	0.00	0.00	0.00
Servicer Escrow Advances	0.00	0.00	0.00

ADDITIONAL COLLATERAL INFORMATION

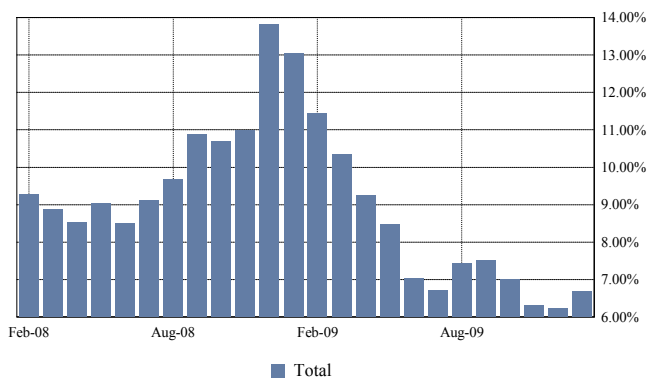
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	1,445.55	0.00	1,445.55
Compensating Interest	(1,445.55)	0.00	(1,445.55)
Net Prepayment Interest Shortfall (PPIS)	0.01	0.00	0.01
Weighted Average Net Mortgage Rate	5.971324%	5.927308%	5.573924%
Pool Factor	46.468317%	44.189869%	45.800033%

Delinquency Report

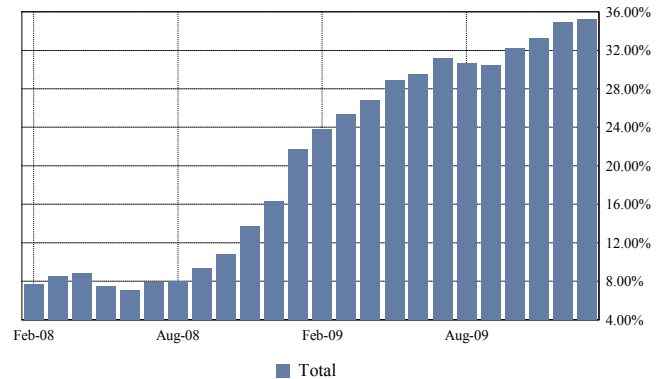
TOTAL

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		27,575,146.57	23,084,522.34	267,294,267.64	317,953,936.55
	% Balance		3.63%	3.04%	35.22%	41.89%
	# Loans		149	121	1,410	1,680
	% # Loans		3.63%	2.95%	34.34%	40.92%
FORECLOSURE	Balance	0.00	0.00	175,479.85	194,535,748.49	194,711,228.34
	% Balance	0.00%	0.00%	0.02%	25.63%	25.65%
	# Loans	0	0	2	856	858
	% # Loans	0.00%	0.00%	0.05%	20.85%	20.90%
BANKRUPTCY	Balance	3,544,550.20	422,768.97	929,548.30	27,409,178.81	32,306,046.28
	% Balance	0.47%	0.06%	0.12%	3.61%	4.26%
	# Loans	19	4	4	151	178
	% # Loans	0.46%	0.10%	0.10%	3.68%	4.34%
REO	Balance	0.00	0.00	0.00	26,297,579.60	26,297,579.60
	% Balance	0.00%	0.00%	0.00%	3.46%	3.46%
	# Loans	0	0	0	121	121
	% # Loans	0.00%	0.00%	0.00%	2.95%	2.95%
TOTAL	Balance	3,544,550.20	27,997,915.54	24,189,550.49	515,536,774.54	571,268,790.77
	% Balance	0.47%	3.69%	3.19%	67.93%	75.27%
	# Loans	19	153	127	2,538	2,837
	% # Loans	0.46%	3.73%	3.09%	61.81%	69.09%

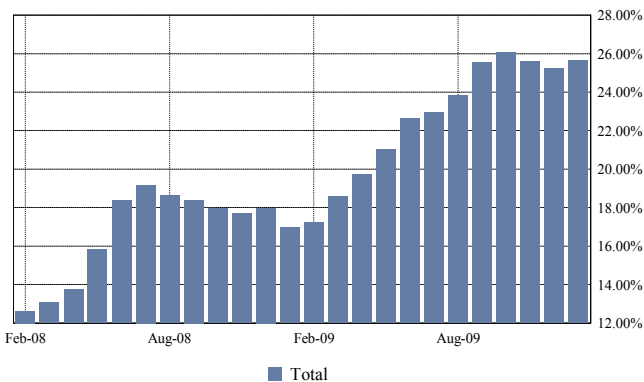
1 or 2 Payments Delinquent



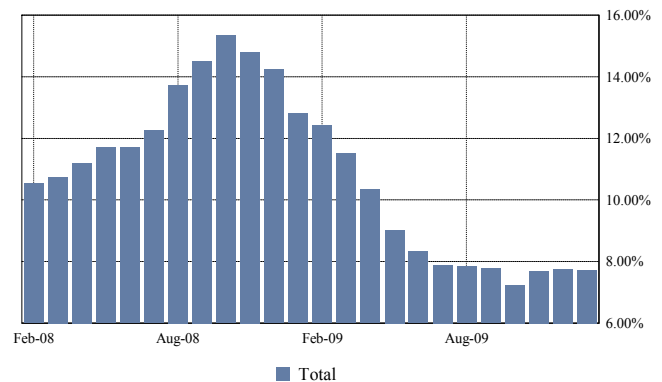
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Backed Floating Rate Notes

January 25, 2010 Distribution

TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		27,575,146.57	23,084,522.34	14,844,057.04	17,762,267.95	16,767,972.52	18,476,675.30
% Balance		3.63%	3.04%	1.96%	2.34%	2.21%	2.43%
# Loans		149	121	96	87	87	91
% # Loans		3.63%	2.95%	2.34%	2.12%	2.12%	2.22%
FORECLOSURE							
Balance	0.00	0.00	175,479.85	1,466,539.50	1,577,049.00	3,048,404.37	2,024,348.40
% Balance	0.00%	0.00%	0.02%	0.19%	0.21%	0.40%	0.27%
# Loans	0	0	2	10	8	16	13
% # Loans	0.00%	0.00%	0.05%	0.24%	0.19%	0.39%	0.32%
BANKRUPTCY							
Balance	3,544,550.20	422,768.97	929,548.30	1,025,576.78	475,197.69	1,019,725.91	1,170,543.35
% Balance	0.47%	0.06%	0.12%	0.14%	0.06%	0.13%	0.15%
# Loans	19	4	4	6	4	9	7
% # Loans	0.46%	0.10%	0.10%	0.15%	0.10%	0.22%	0.17%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	104,388.35
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.01%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%
TOTAL							
Balance	3,544,550.20	27,997,915.54	24,189,550.49	17,336,173.32	19,814,514.64	20,836,102.80	21,775,955.40
% Balance	0.47%	3.69%	3.19%	2.28%	2.61%	2.75%	2.87%
# Loans	19	153	127	112	99	112	112
% # Loans	0.46%	3.73%	3.09%	2.73%	2.41%	2.73%	2.73%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	15,796,833.21	12,232,475.87	11,735,071.06	15,691,385.14	13,633,896.65	16,200,346.23	13,531,225.34
% Balance	2.08%	1.61%	1.55%	2.07%	1.80%	2.13%	1.78%
# Loans	72	67	56	77	71	69	73
% # Loans	1.75%	1.63%	1.36%	1.88%	1.73%	1.68%	1.78%
FORECLOSURE							
Balance	2,793,382.41	4,532,518.39	7,034,683.57	5,120,815.97	7,496,015.42	3,584,074.15	10,020,457.60
% Balance	0.37%	0.60%	0.93%	0.67%	0.99%	0.47%	1.32%
# Loans	15	25	31	24	37	18	42
% # Loans	0.37%	0.61%	0.75%	0.58%	0.90%	0.44%	1.02%
BANKRUPTCY							
Balance	1,185,387.85	480,371.49	718,372.93	922,985.47	470,079.05	973,979.49	1,937,478.07
% Balance	0.16%	0.06%	0.09%	0.12%	0.06%	0.13%	0.26%
# Loans	8	5	6	7	5	5	9
% # Loans	0.19%	0.12%	0.15%	0.17%	0.12%	0.12%	0.22%
REO							
Balance	0.00	47,837.49	0.00	183,973.19	466,509.80	733,096.41	307,843.30
% Balance	0.00%	0.01%	0.00%	0.02%	0.06%	0.10%	0.04%
# Loans	0	1	0	1	2	3	1
% # Loans	0.00%	0.02%	0.00%	0.02%	0.05%	0.07%	0.02%
TOTAL							
Balance	19,775,603.47	17,293,203.24	19,488,127.56	21,919,159.77	22,066,500.92	21,491,496.28	25,797,004.31
% Balance	2.61%	2.28%	2.57%	2.89%	2.91%	2.83%	3.40%
# Loans	95	98	93	109	115	95	125
% # Loans	2.31%	2.39%	2.26%	2.65%	2.80%	2.31%	3.04%

Mortgage Backed Floating Rate Notes

January 25, 2010 Distribution

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	14,360,486.69	13,715,656.76	11,583,066.97	7,584,132.89	10,601,322.54	9,964,310.61	5,019,519.90
% Balance	1.89%	1.81%	1.53%	1.00%	1.40%	1.31%	0.66%
# Loans	69	64	59	44	53	56	30
% # Loans	1.68%	1.56%	1.44%	1.07%	1.29%	1.36%	0.73%
FORECLOSURE							
Balance	7,745,344.92	8,345,878.12	7,275,721.72	8,681,347.93	9,331,054.00	9,695,210.02	7,713,016.60
% Balance	1.02%	1.10%	0.96%	1.14%	1.23%	1.28%	1.02%
# Loans	36	36	34	34	47	39	32
% # Loans	0.88%	0.88%	0.83%	0.83%	1.14%	0.95%	0.78%
BANKRUPTCY							
Balance	1,417,066.90	1,585,420.06	1,399,605.69	2,000,158.47	382,358.77	1,096,521.37	1,012,989.40
% Balance	0.19%	0.21%	0.18%	0.26%	0.05%	0.14%	0.13%
# Loans	8	6	5	6	3	6	5
% # Loans	0.19%	0.15%	0.12%	0.15%	0.07%	0.15%	0.12%
REO							
Balance	253,795.41	897,258.34	1,246,771.17	1,056,833.49	1,653,749.14	1,919,846.00	449,204.88
% Balance	0.03%	0.12%	0.16%	0.14%	0.22%	0.25%	0.06%
# Loans	3	3	6	7	8	9	3
% # Loans	0.07%	0.07%	0.15%	0.17%	0.19%	0.22%	0.07%
TOTAL							
Balance	23,776,693.92	24,544,213.28	21,505,165.55	19,322,472.78	21,968,484.45	22,675,888.00	14,194,730.78
% Balance	3.13%	3.23%	2.83%	2.55%	2.89%	2.99%	1.87%
# Loans	116	109	104	91	111	110	70
% # Loans	2.83%	2.65%	2.53%	2.22%	2.70%	2.68%	1.70%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	4,932,248.22	2,824,328.34	2,169,758.77	2,476,328.24	2,774,049.69	3,315,262.56	1,130,908.26
% Balance	0.65%	0.37%	0.29%	0.33%	0.37%	0.44%	0.15%
# Loans	31	19	16	14	14	14	13
% # Loans	0.75%	0.46%	0.39%	0.34%	0.34%	0.34%	0.32%
FORECLOSURE							
Balance	6,400,605.03	8,265,690.35	6,219,789.61	6,443,993.43	5,084,122.76	8,551,587.35	5,788,592.02
% Balance	0.84%	1.09%	0.82%	0.85%	0.67%	1.13%	0.76%
# Loans	31	31	28	23	23	32	26
% # Loans	0.75%	0.75%	0.68%	0.56%	0.56%	0.78%	0.63%
BANKRUPTCY							
Balance	283,259.80	1,079,364.36	192,745.00	277,898.95	633,767.46	68,011.00	457,698.84
% Balance	0.04%	0.14%	0.03%	0.04%	0.08%	0.01%	0.06%
# Loans	3	5	2	2	4	1	3
% # Loans	0.07%	0.12%	0.05%	0.05%	0.10%	0.02%	0.07%
REO							
Balance	1,149,096.11	1,258,627.16	2,302,131.97	2,276,575.54	1,414,943.96	782,018.24	362,238.57
% Balance	0.15%	0.17%	0.30%	0.30%	0.19%	0.10%	0.05%
# Loans	5	6	8	7	9	3	2
% # Loans	0.12%	0.15%	0.19%	0.17%	0.22%	0.07%	0.05%
TOTAL							
Balance	12,765,209.16	13,428,010.21	10,884,425.35	11,474,796.16	9,906,883.87	12,716,879.15	7,739,437.69
% Balance	1.68%	1.77%	1.43%	1.51%	1.31%	1.68%	1.02%
# Loans	70	61	54	46	50	50	44
% # Loans	1.70%	1.49%	1.32%	1.12%	1.22%	1.22%	1.07%

Mortgage Backed Floating Rate Notes

January 25, 2010 Distribution

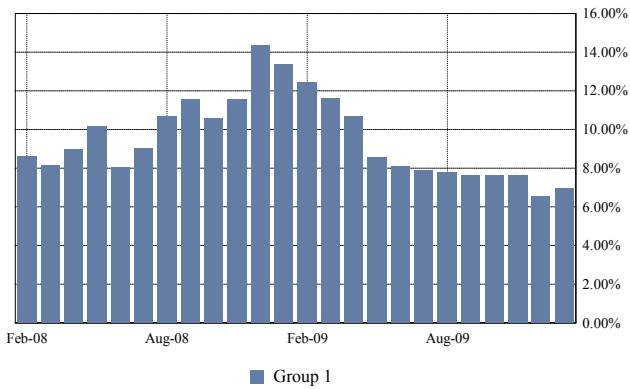
TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	1,339,055.44	1,094,359.48	900,041.46	1,251,053.79	748,789.18	31,071.02	1,179,566.21
% Balance	0.18%	0.14%	0.12%	0.16%	0.10%	0.00%	0.16%
# Loans	12	8	7	9	5	1	7
% # Loans	0.29%	0.19%	0.17%	0.22%	0.12%	0.02%	0.17%
FORECLOSURE							
Balance	5,533,808.43	6,080,083.72	3,597,180.17	6,114,021.22	3,703,587.28	1,570,181.25	4,425,649.97
% Balance	0.73%	0.80%	0.47%	0.81%	0.49%	0.21%	0.58%
# Loans	25	23	15	25	15	8	15
% # Loans	0.61%	0.56%	0.37%	0.61%	0.37%	0.19%	0.37%
BANKRUPTCY							
Balance	748,143.87	860,697.95	336,177.91	410,195.35	0.00	524,655.91	0.00
% Balance	0.10%	0.11%	0.04%	0.05%	0.00%	0.07%	0.00%
# Loans	5	3	1	2	0	2	0
% # Loans	0.12%	0.07%	0.02%	0.05%	0.00%	0.05%	0.00%
REO							
Balance	1,080,257.90	819,175.88	509,977.27	827,804.64	174,536.47	1,052,454.10	129,188.66
% Balance	0.14%	0.11%	0.07%	0.11%	0.02%	0.14%	0.02%
# Loans	7	4	2	3	1	3	1
% # Loans	0.17%	0.10%	0.05%	0.07%	0.02%	0.07%	0.02%
TOTAL							
Balance	8,701,265.64	8,854,317.03	5,343,376.81	8,603,075.00	4,626,912.93	3,178,362.28	5,734,404.84
% Balance	1.15%	1.17%	0.70%	1.13%	0.61%	0.42%	0.76%
# Loans	49	38	25	39	21	14	23
% # Loans	1.19%	0.93%	0.61%	0.95%	0.51%	0.34%	0.56%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	308,148.04	608,073.50	0.00	313,570.46	396,952.31	0.00	317,953,936.55
% Balance	0.04%	0.08%	0.00%	0.04%	0.05%	0.00%	41.89%
# Loans	5	5	0	4	5	0	1,680
% # Loans	0.12%	0.12%	0.00%	0.10%	0.12%	0.00%	40.92%
FORECLOSURE							
Balance	1,734,521.58	2,510,866.31	1,158,110.74	960,179.43	1,221,222.90	1,686,092.85	194,711,228.34
% Balance	0.23%	0.33%	0.15%	0.13%	0.16%	0.22%	25.65%
# Loans	7	11	5	4	6	6	858
% # Loans	0.17%	0.27%	0.12%	0.10%	0.15%	0.15%	20.90%
BANKRUPTCY							
Balance	28,085.74	0.00	774,759.43	0.00	892,500.76	567,397.74	32,306,046.28
% Balance	0.00%	0.00%	0.10%	0.00%	0.12%	0.07%	4.26%
# Loans	1	0	2	0	3	2	178
% # Loans	0.02%	0.00%	0.05%	0.00%	0.07%	0.05%	4.34%
REO							
Balance	549,098.15	259,180.41	1,409,638.35	65,510.92	63,594.71	490,423.62	26,297,579.60
% Balance	0.07%	0.03%	0.19%	0.01%	0.01%	0.06%	3.46%
# Loans	3	1	4	1	1	2	121
% # Loans	0.07%	0.02%	0.10%	0.02%	0.02%	0.05%	2.95%
TOTAL							
Balance	2,619,853.51	3,378,120.22	3,342,508.52	1,339,260.81	2,574,270.68	2,743,914.21	571,268,790.77
% Balance	0.35%	0.45%	0.44%	0.18%	0.34%	0.36%	75.27%
# Loans	16	17	11	9	15	10	2,837
% # Loans	0.39%	0.41%	0.27%	0.22%	0.37%	0.24%	69.09%

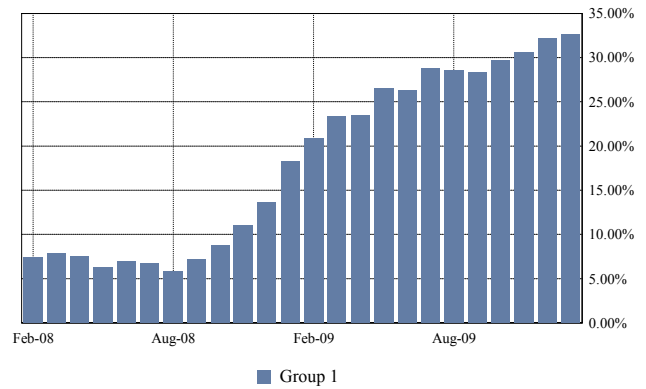
GROUP 1

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		7,226,107.50	7,718,606.45	70,123,508.25	85,068,222.20
	% Balance		3.36%	3.59%	32.65%	39.61%
	# Loans		43	47	403	493
	% # Loans		3.22%	3.52%	30.21%	36.96%
FORECLOSURE	Balance	0.00	0.00	109,874.70	53,276,942.92	53,386,817.62
	% Balance	0.00%	0.00%	0.05%	24.80%	24.86%
	# Loans	0	0	1	274	275
	% # Loans	0.00%	0.00%	0.07%	20.54%	20.61%
BANKRUPTCY	Balance	1,244,624.67	133,752.28	176,727.29	7,173,478.66	8,728,582.90
	% Balance	0.58%	0.06%	0.08%	3.34%	4.06%
	# Loans	9	2	1	48	60
	% # Loans	0.67%	0.15%	0.07%	3.60%	4.50%
REO	Balance	0.00	0.00	0.00	7,889,590.38	7,889,590.38
	% Balance	0.00%	0.00%	0.00%	3.67%	3.67%
	# Loans	0	0	0	47	47
	% # Loans	0.00%	0.00%	0.00%	3.52%	3.52%
TOTAL	Balance	1,244,624.67	7,359,859.78	8,005,208.44	138,463,520.21	155,073,213.10
	% Balance	0.58%	3.43%	3.73%	64.47%	72.20%
	# Loans	9	45	49	772	875
	% # Loans	0.67%	3.37%	3.67%	57.87%	65.59%

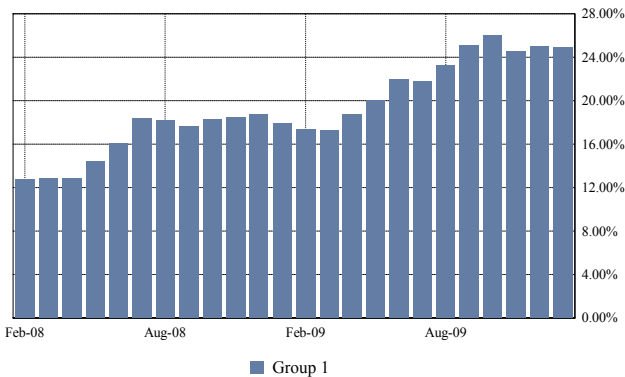
1 or 2 Payments Delinquent



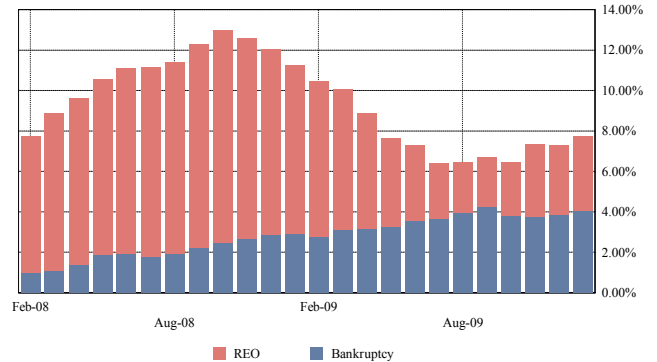
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		7,226,107.50	7,718,606.45	4,351,499.92	5,240,210.63	4,070,567.67	7,161,791.43
% Balance		3.36%	3.59%	2.03%	2.44%	1.90%	3.33%
# Loans		43	47	35	30	24	39
% # Loans		3.22%	3.52%	2.62%	2.25%	1.80%	2.92%
FORECLOSURE							
Balance	0.00	0.00	109,874.70	354,029.19	576,492.87	731,839.44	1,058,583.64
% Balance	0.00%	0.00%	0.05%	0.16%	0.27%	0.34%	0.49%
# Loans	0	0	1	3	3	5	7
% # Loans	0.00%	0.00%	0.07%	0.22%	0.22%	0.37%	0.52%
BANKRUPTCY							
Balance	1,244,624.67	133,752.28	176,727.29	474,256.53	90,961.77	358,428.41	812,697.56
% Balance	0.58%	0.06%	0.08%	0.22%	0.04%	0.17%	0.38%
# Loans	9	2	1	3	2	4	3
% # Loans	0.67%	0.15%	0.07%	0.22%	0.15%	0.30%	0.22%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	104,388.35
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.05%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.07%
TOTAL							
Balance	1,244,624.67	7,359,859.78	8,005,208.44	5,179,785.64	5,907,665.27	5,160,835.52	9,137,460.98
% Balance	0.58%	3.43%	3.73%	2.41%	2.75%	2.40%	4.25%
# Loans	9	45	49	41	35	33	50
% # Loans	0.67%	3.37%	3.67%	3.07%	2.62%	2.47%	3.75%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	5,882,840.89	3,692,767.64	2,753,837.76	3,955,815.18	4,798,718.11	3,795,998.41	3,659,241.25
% Balance	2.74%	1.72%	1.28%	1.84%	2.23%	1.77%	1.70%
# Loans	26	23	18	22	29	19	19
% # Loans	1.95%	1.72%	1.35%	1.65%	2.17%	1.42%	1.42%
FORECLOSURE							
Balance	715,722.56	2,679,584.81	1,444,040.72	1,914,442.63	1,711,482.52	1,138,781.20	3,713,283.25
% Balance	0.33%	1.25%	0.67%	0.89%	0.80%	0.53%	1.73%
# Loans	4	14	11	11	11	6	20
% # Loans	0.30%	1.05%	0.82%	0.82%	0.82%	0.45%	1.50%
BANKRUPTCY							
Balance	453,639.54	0.00	718,372.93	52,480.19	126,998.93	128,000.00	574,561.56
% Balance	0.21%	0.00%	0.33%	0.02%	0.06%	0.06%	0.27%
# Loans	3	0	6	1	2	1	3
% # Loans	0.22%	0.00%	0.45%	0.07%	0.15%	0.07%	0.22%
REO							
Balance	0.00	47,837.49	0.00	0.00	218,329.43	0.00	0.00
% Balance	0.00%	0.02%	0.00%	0.00%	0.10%	0.00%	0.00%
# Loans	0	1	0	0	1	0	0
% # Loans	0.00%	0.07%	0.00%	0.00%	0.07%	0.00%	0.00%
TOTAL							
Balance	7,052,202.99	6,420,189.94	4,916,251.41	5,922,738.00	6,855,528.99	5,062,779.61	7,947,086.06
% Balance	3.28%	2.99%	2.29%	2.76%	3.19%	2.36%	3.70%
# Loans	33	38	35	34	43	26	42
% # Loans	2.47%	2.85%	2.62%	2.55%	3.22%	1.95%	3.15%

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	3,107,731.30	2,718,776.09	2,307,663.81	1,707,427.63	2,220,364.17	2,604,735.48	507,594.66
% Balance	1.45%	1.27%	1.07%	0.79%	1.03%	1.21%	0.24%
# Loans	18	12	13	10	14	13	4
% # Loans	1.35%	0.90%	0.97%	0.75%	1.05%	0.97%	0.30%
FORECLOSURE							
Balance	1,044,290.32	2,817,335.47	1,291,694.25	2,141,862.17	3,577,061.57	1,968,063.86	1,755,026.56
% Balance	0.49%	1.31%	0.60%	1.00%	1.67%	0.92%	0.82%
# Loans	6	14	7	9	18	11	11
% # Loans	0.45%	1.05%	0.52%	0.67%	1.35%	0.82%	0.82%
BANKRUPTCY							
Balance	0.00	314,527.78	0.00	0.00	0.00	356,569.82	104,310.67
% Balance	0.00%	0.15%	0.00%	0.00%	0.00%	0.17%	0.05%
# Loans	0	1	0	0	0	2	1
% # Loans	0.00%	0.07%	0.00%	0.00%	0.00%	0.15%	0.07%
REO							
Balance	253,795.41	437,258.46	787,540.87	149,943.36	458,996.89	820,705.25	79,043.98
% Balance	0.12%	0.20%	0.37%	0.07%	0.21%	0.38%	0.04%
# Loans	3	2	3	1	3	4	1
% # Loans	0.22%	0.15%	0.22%	0.07%	0.22%	0.30%	0.07%
TOTAL							
Balance	4,405,817.03	6,287,897.80	4,386,898.93	3,999,233.16	6,256,422.63	5,750,074.41	2,445,975.87
% Balance	2.05%	2.93%	2.04%	1.86%	2.91%	2.68%	1.14%
# Loans	27	29	23	20	35	30	17
% # Loans	2.02%	2.17%	1.72%	1.50%	2.62%	2.25%	1.27%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	1,533,512.57	1,163,080.83	514,718.97	634,750.68	716,466.42	0.00	303,498.28
% Balance	0.71%	0.54%	0.24%	0.30%	0.33%	0.00%	0.14%
# Loans	8	6	3	4	4	0	3
% # Loans	0.60%	0.45%	0.22%	0.30%	0.30%	0.00%	0.22%
FORECLOSURE							
Balance	936,864.84	3,871,135.14	2,320,590.15	1,379,745.89	1,379,311.97	1,101,807.81	1,888,510.96
% Balance	0.44%	1.80%	1.08%	0.64%	0.64%	0.51%	0.88%
# Loans	5	14	11	4	8	6	10
% # Loans	0.37%	1.05%	0.82%	0.30%	0.60%	0.45%	0.75%
BANKRUPTCY							
Balance	137,267.22	440,017.43	192,745.00	28,388.60	333,250.14	0.00	247,716.37
% Balance	0.06%	0.20%	0.09%	0.01%	0.16%	0.00%	0.12%
# Loans	1	2	2	1	2	0	1
% # Loans	0.07%	0.15%	0.15%	0.07%	0.15%	0.00%	0.07%
REO							
Balance	427,839.22	233,613.79	689,947.82	474,250.65	494,299.73	359,718.49	0.00
% Balance	0.20%	0.11%	0.32%	0.22%	0.23%	0.17%	0.00%
# Loans	2	1	3	2	4	2	0
% # Loans	0.15%	0.07%	0.22%	0.15%	0.30%	0.15%	0.00%
TOTAL							
Balance	3,035,483.85	5,707,847.19	3,718,001.94	2,517,135.82	2,923,328.26	1,461,526.30	2,439,725.61
% Balance	1.41%	2.66%	1.73%	1.17%	1.36%	0.68%	1.14%
# Loans	16	23	19	11	18	8	14
% # Loans	1.20%	1.72%	1.42%	0.82%	1.35%	0.60%	1.05%

Mortgage Backed Floating Rate Notes

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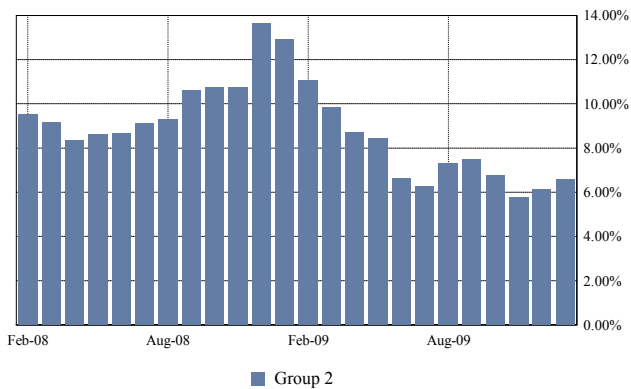
GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	362,028.02	169,546.06	0.00	0.00	100,827.35	0.00	0.00
% Balance	0.17%	0.08%	0.00%	0.00%	0.05%	0.00%	0.00%
# Loans	3	2	0	0	1	0	0
% # Loans	0.22%	0.15%	0.00%	0.00%	0.07%	0.00%	0.00%
FORECLOSURE							
Balance	1,663,201.81	2,303,315.39	711,375.54	1,452,075.21	809,722.77	0.00	737,832.48
% Balance	0.77%	1.07%	0.33%	0.68%	0.38%	0.00%	0.34%
# Loans	8	8	4	6	3	0	4
% # Loans	0.60%	0.60%	0.30%	0.45%	0.22%	0.00%	0.30%
BANKRUPTCY							
Balance	229,420.27	0.00	0.00	323,088.03	0.00	0.00	0.00
% Balance	0.11%	0.00%	0.00%	0.15%	0.00%	0.00%	0.00%
# Loans	2	0	0	1	0	0	0
% # Loans	0.15%	0.00%	0.00%	0.07%	0.00%	0.00%	0.00%
REO							
Balance	344,328.05	313,150.36	0.00	352,869.92	0.00	255,798.56	0.00
% Balance	0.16%	0.15%	0.00%	0.16%	0.00%	0.12%	0.00%
# Loans	2	3	0	1	0	1	0
% # Loans	0.15%	0.22%	0.00%	0.07%	0.00%	0.07%	0.00%
TOTAL							
Balance	2,598,978.15	2,786,011.81	711,375.54	2,128,033.16	910,550.12	255,798.56	737,832.48
% Balance	1.21%	1.30%	0.33%	0.99%	0.42%	0.12%	0.34%
# Loans	15	13	4	8	4	1	4
% # Loans	1.12%	0.97%	0.30%	0.60%	0.30%	0.07%	0.30%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	87,497.04	0.00	0.00	0.00	0.00	0.00	85,068,222.20
% Balance	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%	39.61%
# Loans	1	0	0	0	0	0	493
% # Loans	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%	36.96%
FORECLOSURE							
Balance	312,014.95	278,076.36	733,907.93	102,293.79	661,542.90	0.00	53,386,817.62
% Balance	0.15%	0.13%	0.34%	0.05%	0.31%	0.00%	24.86%
# Loans	2	2	3	1	4	0	275
% # Loans	0.15%	0.15%	0.22%	0.07%	0.30%	0.00%	20.61%
BANKRUPTCY							
Balance	28,085.74	0.00	31,874.89	0.00	306,718.86	309,100.42	8,728,582.90
% Balance	0.01%	0.00%	0.01%	0.00%	0.14%	0.14%	4.06%
# Loans	1	0	1	0	1	1	60
% # Loans	0.07%	0.00%	0.07%	0.00%	0.07%	0.07%	4.50%
REO							
Balance	89,833.12	0.00	274,818.88	65,510.92	63,594.71	92,176.67	7,889,590.38
% Balance	0.04%	0.00%	0.13%	0.03%	0.03%	0.04%	3.67%
# Loans	1	0	2	1	1	1	47
% # Loans	0.07%	0.00%	0.15%	0.07%	0.07%	0.07%	3.52%
TOTAL							
Balance	517,430.85	278,076.36	1,040,601.70	167,804.71	1,031,856.47	401,277.09	155,073,213.10
% Balance	0.24%	0.13%	0.48%	0.08%	0.48%	0.19%	72.20%
# Loans	5	2	6	2	6	2	875
% # Loans	0.37%	0.15%	0.45%	0.15%	0.45%	0.15%	65.59%

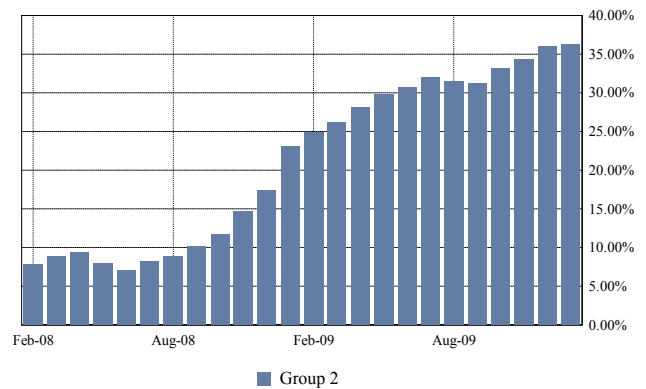
GROUP 2

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		20,349,039.07	15,365,915.89	197,170,759.39	232,885,714.35
	% Balance		3.74%	2.82%	36.23%	42.79%
	# Loans		106	74	1,007	1,187
	% # Loans		3.82%	2.67%	36.33%	42.82%
FORECLOSURE	Balance	0.00	0.00	65,605.15	141,258,805.57	141,324,410.72
	% Balance	0.00%	0.00%	0.01%	25.96%	25.97%
	# Loans	0	0	1	582	583
	% # Loans	0.00%	0.00%	0.04%	21.00%	21.03%
BANKRUPTCY	Balance	2,299,925.53	289,016.69	752,821.01	20,235,700.15	23,577,463.38
	% Balance	0.42%	0.05%	0.14%	3.72%	4.33%
	# Loans	10	2	3	103	118
	% # Loans	0.36%	0.07%	0.11%	3.72%	4.26%
REO	Balance	0.00	0.00	0.00	18,407,989.22	18,407,989.22
	% Balance	0.00%	0.00%	0.00%	3.38%	3.38%
	# Loans	0	0	0	74	74
	% # Loans	0.00%	0.00%	0.00%	2.67%	2.67%
TOTAL	Balance	2,299,925.53	20,638,055.76	16,184,342.05	377,073,254.33	416,195,577.67
	% Balance	0.42%	3.79%	2.97%	69.29%	76.48%
	# Loans	10	108	78	1,766	1,962
	% # Loans	0.36%	3.90%	2.81%	63.71%	70.78%

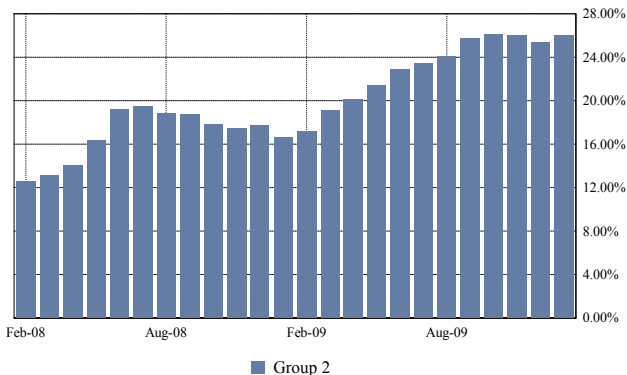
1 or 2 Payments Delinquent



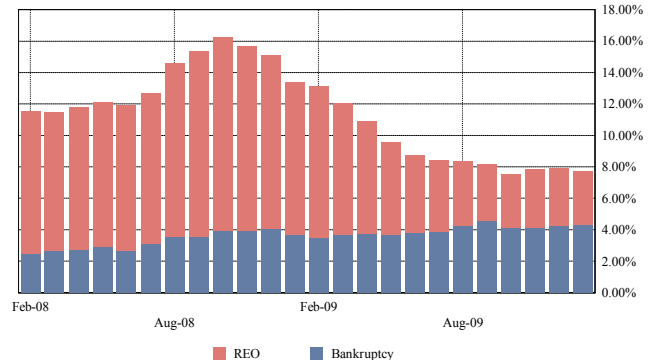
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Backed Floating Rate Notes

January 25, 2010 Distribution

GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		20,349,039.07	15,365,915.89	10,492,557.12	12,522,057.32	12,697,404.85	11,314,883.87
% Balance		3.74%	2.82%	1.93%	2.30%	2.33%	2.08%
# Loans		106	74	61	57	63	52
% # Loans		3.82%	2.67%	2.20%	2.06%	2.27%	1.88%
FORECLOSURE							
Balance	0.00	0.00	65,605.15	1,112,510.31	1,000,556.13	2,316,564.93	965,764.76
% Balance	0.00%	0.00%	0.01%	0.20%	0.18%	0.43%	0.18%
# Loans	0	0	1	7	5	11	6
% # Loans	0.00%	0.00%	0.04%	0.25%	0.18%	0.40%	0.22%
BANKRUPTCY							
Balance	2,299,925.53	289,016.69	752,821.01	551,320.25	384,235.92	661,297.50	357,845.79
% Balance	0.42%	0.05%	0.14%	0.10%	0.07%	0.12%	0.07%
# Loans	10	2	3	3	2	5	4
% # Loans	0.36%	0.07%	0.11%	0.11%	0.07%	0.18%	0.14%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	2,299,925.53	20,638,055.76	16,184,342.05	12,156,387.68	13,906,849.37	15,675,267.28	12,638,494.42
% Balance	0.42%	3.79%	2.97%	2.23%	2.56%	2.88%	2.32%
# Loans	10	108	78	71	64	79	62
% # Loans	0.36%	3.90%	2.81%	2.56%	2.31%	2.85%	2.24%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	9,913,992.32	8,539,708.23	8,981,233.30	11,735,569.96	8,835,178.54	12,404,347.82	9,871,984.09
% Balance	1.82%	1.57%	1.65%	2.16%	1.62%	2.28%	1.81%
# Loans	46	44	38	55	42	50	54
% # Loans	1.66%	1.59%	1.37%	1.98%	1.52%	1.80%	1.95%
FORECLOSURE							
Balance	2,077,659.85	1,852,933.58	5,590,642.85	3,206,373.34	5,784,532.90	2,445,292.95	6,307,174.35
% Balance	0.38%	0.34%	1.03%	0.59%	1.06%	0.45%	1.16%
# Loans	11	11	20	13	26	12	22
% # Loans	0.40%	0.40%	0.72%	0.47%	0.94%	0.43%	0.79%
BANKRUPTCY							
Balance	731,748.31	480,371.49	0.00	870,505.28	343,080.12	845,979.49	1,362,916.51
% Balance	0.13%	0.09%	0.00%	0.16%	0.06%	0.16%	0.25%
# Loans	5	5	0	6	3	4	6
% # Loans	0.18%	0.18%	0.00%	0.22%	0.11%	0.14%	0.22%
REO							
Balance	0.00	0.00	0.00	183,973.19	248,180.37	733,096.41	307,843.30
% Balance	0.00%	0.00%	0.00%	0.03%	0.05%	0.13%	0.06%
# Loans	0	0	0	1	1	3	1
% # Loans	0.00%	0.00%	0.00%	0.04%	0.04%	0.11%	0.04%
TOTAL							
Balance	12,723,400.48	10,873,013.30	14,571,876.15	15,996,421.77	15,210,971.93	16,428,716.67	17,849,918.25
% Balance	2.34%	2.00%	2.68%	2.94%	2.80%	3.02%	3.28%
# Loans	62	60	58	75	72	69	83
% # Loans	2.24%	2.16%	2.09%	2.71%	2.60%	2.49%	2.99%

Mortgage Backed Floating Rate Notes

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GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	11,252,755.39	10,996,880.67	9,275,403.16	5,876,705.26	8,380,958.37	7,359,575.13	4,511,925.24
% Balance	2.07%	2.02%	1.70%	1.08%	1.54%	1.35%	0.83%
# Loans	51	52	46	34	39	43	26
% # Loans	1.84%	1.88%	1.66%	1.23%	1.41%	1.55%	0.94%
FORECLOSURE							
Balance	6,701,054.60	5,528,542.65	5,984,027.47	6,539,485.76	5,753,992.43	7,727,146.16	5,957,990.04
% Balance	1.23%	1.02%	1.10%	1.20%	1.06%	1.42%	1.09%
# Loans	30	22	27	25	29	28	21
% # Loans	1.08%	0.79%	0.97%	0.90%	1.05%	1.01%	0.76%
BANKRUPTCY							
Balance	1,417,066.90	1,270,892.28	1,399,605.69	2,000,158.47	382,358.77	739,951.55	908,678.73
% Balance	0.26%	0.23%	0.26%	0.37%	0.07%	0.14%	0.17%
# Loans	8	5	5	6	3	4	4
% # Loans	0.29%	0.18%	0.18%	0.22%	0.11%	0.14%	0.14%
REO							
Balance	0.00	459,999.88	459,230.30	906,890.13	1,194,752.25	1,099,140.75	370,160.90
% Balance	0.00%	0.08%	0.08%	0.17%	0.22%	0.20%	0.07%
# Loans	0	1	3	6	5	5	2
% # Loans	0.00%	0.04%	0.11%	0.22%	0.18%	0.18%	0.07%
TOTAL							
Balance	19,370,876.89	18,256,315.48	17,118,266.62	15,323,239.62	15,712,061.82	16,925,813.59	11,748,754.91
% Balance	3.56%	3.35%	3.15%	2.82%	2.89%	3.11%	2.16%
# Loans	89	80	81	71	76	80	53
% # Loans	3.21%	2.89%	2.92%	2.56%	2.74%	2.89%	1.91%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	3,398,735.65	1,661,247.51	1,655,039.80	1,841,577.56	2,057,583.27	3,315,262.56	827,409.98
% Balance	0.62%	0.31%	0.30%	0.34%	0.38%	0.61%	0.15%
# Loans	23	13	13	10	10	14	10
% # Loans	0.83%	0.47%	0.47%	0.36%	0.36%	0.51%	0.36%
FORECLOSURE							
Balance	5,463,740.19	4,394,555.21	3,899,199.46	5,064,247.54	3,704,810.79	7,449,779.54	3,900,081.06
% Balance	1.00%	0.81%	0.72%	0.93%	0.68%	1.37%	0.72%
# Loans	26	17	17	19	15	26	16
% # Loans	0.94%	0.61%	0.61%	0.69%	0.54%	0.94%	0.58%
BANKRUPTCY							
Balance	145,992.58	639,346.93	0.00	249,510.35	300,517.32	68,011.00	209,982.47
% Balance	0.03%	0.12%	0.00%	0.05%	0.06%	0.01%	0.04%
# Loans	2	3	0	1	2	1	2
% # Loans	0.07%	0.11%	0.00%	0.04%	0.07%	0.04%	0.07%
REO							
Balance	721,256.89	1,025,013.37	1,612,184.15	1,802,324.89	920,644.23	422,299.75	362,238.57
% Balance	0.13%	0.19%	0.30%	0.33%	0.17%	0.08%	0.07%
# Loans	3	5	5	5	5	1	2
% # Loans	0.11%	0.18%	0.18%	0.18%	0.18%	0.04%	0.07%
TOTAL							
Balance	9,729,725.31	7,720,163.02	7,166,423.41	8,957,660.34	6,983,555.61	11,255,352.85	5,299,712.08
% Balance	1.79%	1.42%	1.32%	1.65%	1.28%	2.07%	0.97%
# Loans	54	38	35	35	32	42	30
% # Loans	1.95%	1.37%	1.26%	1.26%	1.15%	1.52%	1.08%

Mortgage Backed Floating Rate Notes

January 25, 2010 Distribution

GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	977,027.42	924,813.42	900,041.46	1,251,053.79	647,961.83	31,071.02	1,179,566.21
% Balance	0.18%	0.17%	0.17%	0.23%	0.12%	0.01%	0.22%
# Loans	9	6	7	9	4	1	7
% # Loans	0.32%	0.22%	0.25%	0.32%	0.14%	0.04%	0.25%
FORECLOSURE							
Balance	3,870,606.62	3,776,768.33	2,885,804.63	4,661,946.01	2,893,864.51	1,570,181.25	3,687,817.49
% Balance	0.71%	0.69%	0.53%	0.86%	0.53%	0.29%	0.68%
# Loans	17	15	11	19	12	8	11
% # Loans	0.61%	0.54%	0.40%	0.69%	0.43%	0.29%	0.40%
BANKRUPTCY							
Balance	518,723.60	860,697.95	336,177.91	87,107.32	0.00	524,655.91	0.00
% Balance	0.10%	0.16%	0.06%	0.02%	0.00%	0.10%	0.00%
# Loans	3	3	1	1	0	2	0
% # Loans	0.11%	0.11%	0.04%	0.04%	0.00%	0.07%	0.00%
REO							
Balance	735,929.85	506,025.52	509,977.27	474,934.72	174,536.47	796,655.54	129,188.66
% Balance	0.14%	0.09%	0.09%	0.09%	0.03%	0.15%	0.02%
# Loans	5	1	2	2	1	2	1
% # Loans	0.18%	0.04%	0.07%	0.07%	0.04%	0.07%	0.04%
TOTAL							
Balance	6,102,287.49	6,068,305.22	4,632,001.27	6,475,041.84	3,716,362.81	2,922,563.72	4,996,572.36
% Balance	1.12%	1.12%	0.85%	1.19%	0.68%	0.54%	0.92%
# Loans	34	25	21	31	17	13	19
% # Loans	1.23%	0.90%	0.76%	1.12%	0.61%	0.47%	0.69%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	220,651.00	608,073.50	0.00	313,570.46	396,952.31	0.00	232,885,714.35
% Balance	0.04%	0.11%	0.00%	0.06%	0.07%	0.00%	42.79%
# Loans	4	5	0	4	5	0	1,187
% # Loans	0.14%	0.18%	0.00%	0.14%	0.18%	0.00%	42.82%
FORECLOSURE							
Balance	1,422,506.63	2,232,789.95	424,202.81	857,885.64	559,680.00	1,686,092.85	141,324,410.72
% Balance	0.26%	0.41%	0.08%	0.16%	0.10%	0.31%	25.97%
# Loans	5	9	2	3	2	6	583
% # Loans	0.18%	0.32%	0.07%	0.11%	0.07%	0.22%	21.03%
BANKRUPTCY							
Balance	0.00	0.00	742,884.54	0.00	585,781.90	258,297.32	23,577,463.38
% Balance	0.00%	0.00%	0.14%	0.00%	0.11%	0.05%	4.33%
# Loans	0	0	1	0	2	1	118
% # Loans	0.00%	0.00%	0.04%	0.00%	0.07%	0.04%	4.26%
REO							
Balance	459,265.03	259,180.41	1,134,819.47	0.00	0.00	398,246.95	18,407,989.22
% Balance	0.08%	0.05%	0.21%	0.00%	0.00%	0.07%	3.38%
# Loans	2	1	2	0	0	1	74
% # Loans	0.07%	0.04%	0.07%	0.00%	0.00%	0.04%	2.67%
TOTAL							
Balance	2,102,422.66	3,100,043.86	2,301,906.82	1,171,456.10	1,542,414.21	2,342,637.12	416,195,577.67
% Balance	0.39%	0.57%	0.42%	0.22%	0.28%	0.43%	76.48%
# Loans	11	15	5	7	9	8	1,962
% # Loans	0.40%	0.54%	0.18%	0.25%	0.32%	0.29%	70.78%

Mortgage Backed Floating Rate Notes

January 25, 2010 Distribution

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:							
73053376 2	208,000.00	210,020.78	01-Nov-2008	4.250%	AZ - 80.00%	360	01-Jul-2006
73082284 2	98,400.00	97,302.19	01-Feb-2008	8.030%	IL - 80.00%	360	01-Aug-2006
73076115 1	378,000.00	378,000.00	01-Apr-2008	9.625%	CA - 90.00%	360	01-Aug-2006
73088461 2	186,730.00	183,973.19	01-Jan-2009	7.750%	AZ - 80.00%	360	01-Aug-2006
73176448 2	264,000.00	259,180.41	01-Nov-2006	9.500%	FL - 80.00%	360	01-Jun-2006
73177112 1	172,000.00	170,219.94	01-Apr-2008	8.525%	AZ - 80.00%	360	01-Jul-2006
73183321 2	84,000.00	83,074.99	01-Dec-2006	8.875%	AL - 80.00%	360	01-Jul-2006
73185225 1	152,000.00	150,974.60	01-Jul-2007	10.250%	FL - 80.00%	360	01-Jul-2006
73189713 1	116,000.00	114,301.49	01-Nov-2007	7.500%	IL - 80.00%	360	01-Jul-2006
73199499 1	108,000.00	104,388.35	01-May-2009	7.975%	GA - 80.00%	360	01-Jul-2006
73199739 2	248,900.00	248,180.37	01-Dec-2008	7.750%	VA - 95.00%	360	01-Jul-2006
73311193 2	187,000.00	183,412.23	01-Mar-2008	7.250%	AZ - 63.18%	360	01-Aug-2006
72942354 2	60,024.00	59,830.15	01-Nov-2008	8.590%	TN - 80.00%	360	01-Jul-2006
72940090 2	220,500.00	214,607.21	01-Jun-2008	8.280%	MN - 84.81%	360	01-Jul-2006
72948987 2	616,500.00	609,040.41	01-Nov-2007	8.000%	CA - 90.00%	360	01-Jul-2006
72951876 2	288,000.00	287,899.78	01-Jan-2008	7.750%	CA - 80.00%	360	01-Jul-2006
TOTAL	3,388,054.00	3,354,406.09					
Became REO Property in a Prior Period:							
1127089304 1	66,500.00	65,510.92	01-Sep-2006	10.045%	GA - 95.00%	360	01-Apr-2006
1127084360 2	107,200.00	107,200.00	01-Jul-2008	7.990%	MI - 80.00%	360	01-May-2006
1127088722 1	467,500.00	451,812.78	01-Jul-2008	8.125%	CA - 85.00%	360	01-May-2006
73084324 1	112,500.00	109,864.85	01-Sep-2008	9.950%	AZ - 90.00%	360	01-Jun-2006
73057353 2	208,000.00	205,134.08	01-Jul-2008	7.130%	CA - 80.00%	360	01-Jul-2006
73055385 1	109,600.00	106,734.76	01-Jun-2007	8.100%	FL - 80.00%	360	01-Jul-2006
73084452 1	92,000.00	89,833.12	01-Dec-2006	8.340%	FL - 64.79%	360	01-Aug-2006
73053064 1	150,000.00	148,677.57	01-Oct-2007	8.990%	FL - 78.95%	360	01-Jul-2006
73052664 1	80,000.00	79,043.98	01-Mar-2008	8.225%	IL - 80.00%	360	01-Jul-2006
73052672 1	20,000.00	19,521.53	01-Apr-2008	9.500%	IL - 20.00%	180	01-Jul-2006
73054232 1	362,950.00	359,949.16	01-Nov-2007	9.125%	CA - 85.00%	360	01-Aug-2006
73053688 2	116,000.00	112,796.04	01-Apr-2007	8.995%	TX - 80.00%	360	01-Jul-2006
73090165 1	164,000.00	159,462.52	01-Oct-2006	8.750%	IL - 80.00%	360	01-Aug-2006
73055080 2	460,800.00	463,245.48	01-Nov-2008	6.500%	CA - 80.00%	360	01-Aug-2006
73054368 1	175,750.00	174,072.36	01-May-2008	8.495%	CA - 95.00%	360	01-Jul-2006
73061953 2	513,000.00	512,843.00	01-Dec-2007	8.625%	CA - 90.00%	360	01-Aug-2006
73056633 1	152,000.00	149,943.36	01-Jun-2008	7.990%	MN - 80.00%	360	01-Jul-2006
73073227 2	540,000.00	529,845.68	01-Feb-2007	6.950%	NY - 80.00%	360	01-Jul-2006
73070506 2	137,000.00	135,517.76	01-Feb-2008	9.125%	GA - 84.57%	360	01-Jul-2006
73068266 2	650,000.00	637,457.88	01-Nov-2007	6.750%	CA - 84.97%	360	01-Aug-2006
73070346 2	460,000.00	459,999.88	01-Aug-2008	7.990%	CA - 80.00%	360	01-Aug-2006
73077139 2	166,400.00	160,702.05	01-Oct-2007	7.700%	IL - 80.00%	360	01-Aug-2006
73077147 2	41,600.00	41,293.06	01-Oct-2007	10.990%	IL - 20.00%	180	01-Aug-2006
73056025 2	144,000.00	142,812.34	01-Jun-2008	8.650%	AZ - 80.00%	360	01-Jul-2006

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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
73062561 2	488,000.00	488,000.00	01-Dec-2007	7.250%	CA - 80.00%	360	01-Aug-2006
73068594 1	151,200.00	147,668.33	01-Dec-2007	8.625%	FL - 80.00%	360	01-Aug-2006
73082044 1	261,600.00	252,963.78	01-Apr-2008	8.000%	MA - 80.00%	360	01-Aug-2006
73064274 2	180,000.00	182,838.41	01-Jun-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73075579 2	480,000.00	474,501.96	01-Oct-2006	9.000%	CA - 80.00%	360	01-Aug-2006
73062977 2	123,250.00	122,062.79	01-Jun-2008	9.625%	OH - 85.00%	360	01-Aug-2006
73067354 2	368,000.00	362,138.68	01-Apr-2007	7.500%	CA - 80.00%	360	01-Aug-2006
73082268 2	117,600.00	116,209.69	01-Jun-2008	8.795%	NC - 80.00%	360	01-Aug-2006
73085676 2	131,660.00	146,896.22	01-Jul-2008	9.596%	TX - 95.00%	360	01-Aug-2006
73069778 2	381,600.00	376,190.04	01-Dec-2006	7.625%	NY - 80.00%	360	01-Aug-2006
73085988 2	312,000.00	307,843.30	01-Oct-2008	7.995%	CA - 80.00%	360	01-Aug-2006
73071595 2	220,000.00	213,842.79	01-Aug-2007	8.595%	CT - 80.00%	360	01-Aug-2006
73067570 1	78,400.00	76,017.65	01-May-2008	8.250%	TX - 80.00%	360	01-Aug-2006
73086292 2	120,000.00	118,663.33	01-Jul-2007	7.875%	FL - 80.00%	360	01-Aug-2006
73064530 2	255,200.00	255,200.00	01-Nov-2007	7.875%	MD - 80.00%	360	01-Aug-2006
73064538 2	63,800.00	63,203.06	01-Nov-2007	10.375%	MD - 20.00%	180	01-Aug-2006
73074395 2	352,000.00	347,084.45	01-Jan-2008	7.675%	CA - 80.00%	360	01-Aug-2006
73069354 2	312,000.00	308,368.97	01-May-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73080708 1	236,000.00	233,613.79	01-Jan-2008	8.750%	NY - 80.00%	360	01-Aug-2006
73069226 1	236,000.00	232,270.74	01-Aug-2008	7.800%	DC - 80.00%	360	01-Aug-2006
73083252 2	189,200.00	186,748.67	01-Mar-2008	8.000%	OR - 80.00%	360	01-Aug-2006
73083380 1	280,000.00	287,621.89	01-Feb-2008	8.250%	MD - 80.00%	360	01-Aug-2006
73080948 2	67,500.00	77,737.86	01-May-2008	8.870%	KY - 82.32%	360	01-Aug-2006
73087741 1	272,000.00	268,529.39	01-Jul-2008	8.375%	MD - 80.00%	360	01-Aug-2006
73087749 1	68,000.00	67,198.70	01-Jul-2008	11.000%	MD - 20.00%	180	01-Aug-2006
73088317 2	135,200.00	135,200.00	01-May-2008	7.650%	WA - 80.00%	360	01-Aug-2006
73089109 2	439,600.00	434,869.80	01-May-2007	9.125%	CA - 80.00%	360	01-Aug-2006
73156077 1	140,250.00	138,097.87	01-Oct-2007	10.600%	SC - 85.00%	360	01-May-2006
73166582 1	141,550.00	140,217.33	01-Feb-2008	9.490%	CA - 95.00%	360	01-Jul-2006
73168431 1	93,600.00	92,176.67	01-Jul-2006	10.300%	IL - 80.00%	360	01-Jul-2006
73172543 1	54,400.00	47,837.49	01-Mar-2009	10.500%	TX - 80.00%	180	01-Jul-2006
73154869 2	408,000.00	398,246.95	01-Jul-2006	8.423%	IL - 80.00%	360	01-Jul-2006
73155069 1	220,000.00	217,433.15	01-Dec-2007	8.500%	NV - 46.81%	360	01-Jul-2006
73280629 2	75,600.00	75,107.47	01-May-2007	10.050%	IL - 90.00%	360	01-Jul-2006
73180024 2	427,500.00	422,299.75	01-Sep-2007	8.300%	CA - 75.00%	360	01-Jul-2006
73281757 1	129,600.00	126,812.32	01-Jun-2007	10.475%	NY - 90.00%	360	01-Jul-2006
73182480 1	208,000.00	202,421.39	01-Sep-2007	9.150%	IL - 93.69%	360	01-Jul-2006
73282741 1	207,000.00	204,987.72	01-Aug-2008	9.275%	NH - 90.00%	360	01-Aug-2006
73183945 1	159,200.00	157,297.10	01-Sep-2007	8.425%	HI - 80.00%	360	01-Jul-2006
73284485 1	257,550.00	255,798.56	01-Feb-2007	9.900%	FL - 85.00%	360	01-Jul-2006
73191674 1	194,750.00	193,353.45	01-Jul-2007	9.850%	OH - 95.00%	360	01-Jul-2006
73192930 2	214,800.00	211,903.83	01-Jul-2007	7.925%	RI - 80.00%	360	01-Jul-2006
73288510 1	63,900.00	63,594.71	01-Aug-2006	11.000%	OH - 90.00%	360	01-Aug-2006
73288814 2	270,400.00	266,809.86	01-Feb-2007	7.975%	MD - 80.00%	360	01-Jul-2006
73194482 2	164,000.00	162,324.18	01-Jan-2008	8.775%	AZ - 80.00%	360	01-Jul-2006
73196738 2	181,602.00	179,420.35	01-Apr-2008	7.700%	MI - 80.00%	360	01-Jul-2006
73197506 2	140,400.00	128,359.69	01-Jun-2008	8.425%	TX - 90.00%	360	01-Jul-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
73197994 2	169,600.00	167,530.35	01-May-2008	7.425%	AZ - 80.00%	360	01-Jul-2006
73198330 1	59,500.00	58,512.05	01-Oct-2007	10.375%	OH - 85.00%	360	01-Aug-2006
73292366 1	212,000.00	218,329.43	01-Dec-2008	6.000%	TN - 80.00%	360	01-Jul-2006
73296879 2	666,000.00	660,317.51	01-Oct-2006	9.325%	CA - 90.00%	360	01-Aug-2006
73200755 1	330,000.00	324,846.34	01-Dec-2007	7.550%	MA - 62.38%	360	01-Aug-2006
73301511 2	523,200.00	505,915.07	01-May-2008	7.800%	CA - 80.00%	360	01-Aug-2006
73302167 2	137,600.00	135,947.99	01-Oct-2007	8.450%	CO - 80.00%	360	01-Aug-2006
73304240 2	232,400.00	229,678.22	01-Dec-2007	8.800%	AZ - 80.00%	360	01-Aug-2006
73304584 1	63,000.00	61,241.80	01-Sep-2008	8.775%	NE - 90.00%	360	01-Aug-2006
73306184 2	130,500.00	129,188.66	01-Jan-2007	8.275%	OH - 90.00%	360	01-Aug-2006
73307800 1	81,000.00	79,603.28	01-Jun-2007	10.350%	IN - 90.00%	360	01-Sep-2006
73308720 2	114,400.00	113,073.05	01-Jan-2008	8.575%	ID - 80.00%	360	01-Aug-2006
73309568 1	211,200.00	208,906.88	01-May-2008	9.150%	TN - 80.00%	360	01-Aug-2006
73309576 1	355,500.00	352,869.92	01-Apr-2007	9.825%	NJ - 90.00%	360	01-Aug-2006
73309712 2	150,300.00	148,395.78	01-Aug-2007	8.050%	FL - 90.00%	360	01-Aug-2006
73311009 1	117,600.00	115,356.36	01-Oct-2006	8.975%	IL - 80.00%	360	01-Aug-2006
73312473 1	150,000.00	149,012.24	01-Oct-2007	9.900%	FL - 88.24%	360	01-Aug-2006
73313017 1	84,800.00	82,688.76	01-Sep-2008	9.450%	TX - 80.00%	360	01-Aug-2006
72949795 2	124,000.00	120,141.70	26-Jun-2007	8.250%	NC - 80.00%	360	26-Jun-2006
72950771 2	180,200.00	176,262.94	01-Dec-2007	8.750%	FL - 85.00%	360	01-Jul-2006
72939634 2	180,000.00	174,536.47	01-Mar-2007	7.750%	WI - 90.00%	360	01-Jul-2006
72935882 2	245,500.00	237,423.54	01-Nov-2007	7.990%	IL - 84.66%	360	01-Jul-2006
72939794 2	288,000.00	279,058.14	01-Apr-2008	8.390%	WI - 90.00%	360	01-Jul-2006
72945891 2	162,320.00	157,000.22	01-Jul-2007	7.500%	IL - 80.00%	360	01-Jul-2006
72946227 2	50,640.00	49,692.79	28-Mar-2008	9.990%	MI - 80.00%	360	28-May-2006
72950947 2	132,000.00	128,220.77	08-Jun-2007	8.625%	IN - 80.00%	360	08-Jun-2006
72951748 2	117,000.00	114,631.91	01-Jan-2008	9.690%	MI - 90.00%	360	01-Jul-2006
72950179 2	391,000.00	386,801.66	11-Sep-2007	8.625%	CO - 85.00%	360	11-May-2006
72949259 2	499,900.00	488,436.94	21-Jan-2008	9.750%	LA - 79.98%	360	21-Jun-2006
72937378 2	159,120.00	156,748.91	01-Apr-2008	7.690%	MN - 80.00%	360	01-Jun-2006
72941962 2	196,000.00	195,899.47	01-Oct-2007	6.250%	IL - 80.00%	360	01-Jun-2006
72942570 2	210,900.00	205,399.99	01-Dec-2007	9.240%	TX - 95.00%	360	01-Jul-2006
72947891 2	442,500.00	434,220.56	01-Apr-2008	6.240%	GA - 89.39%	360	01-Jul-2006
72951620 2	510,000.00	506,025.52	01-Jun-2007	9.625%	NJ - 85.00%	360	01-Jul-2006
TOTAL	23,246,392.00	22,943,173.51					
TOTAL	26,634,446.00	26,297,579.60					

Mortgage Backed Floating Rate Notes

January 25, 2010 Distribution

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:							
1127089131 1	130,853.00	129,233.86	01-Mar-2009	9.990%	MO - 97.00%	360	01-May-2006
1127086146 1	197,000.00	194,163.78	01-Aug-2009	8.145%	CA - 43.78%	360	01-May-2006
1127091042 2	179,765.00	174,012.58	01-Aug-2009	8.125%	TX - 80.00%	360	01-May-2006
73072691 2	460,000.00	452,968.51	01-Apr-2007	7.770%	FL - 80.00%	360	01-Jul-2006
1127094134 1	284,000.00	272,250.31	01-May-2008	7.145%	FL - 76.55%	360	01-May-2006
73056105 1	88,000.00	109,874.70	01-Sep-2009	5.250%	FL - 80.00%	360	01-Jul-2006
73072619 2	364,720.00	360,368.66	01-Jan-2008	8.625%	NJ - 80.00%	360	01-Aug-2006
73060337 2	309,000.00	304,469.93	01-Aug-2009	7.990%	FL - 61.80%	360	01-Aug-2006
73052776 2	520,000.00	587,967.25	01-Aug-2008	7.950%	NY - 80.00%	360	01-Jul-2006
73073083 1	306,000.00	305,533.97	01-Mar-2009	7.945%	MD - 90.00%	360	01-Jul-2006
73063858 1	172,500.00	171,066.45	01-Dec-2008	9.570%	MI - 66.99%	360	01-Aug-2006
73070386 2	212,500.00	212,500.00	01-Mar-2009	6.990%	NJ - 94.87%	360	01-Aug-2006
73058497 2	73,450.00	72,692.61	01-Feb-2009	8.990%	TN - 65.00%	360	01-Aug-2006
73067114 2	328,000.00	323,087.28	01-Jun-2009	7.770%	MA - 84.10%	360	01-Aug-2006
73065634 1	220,000.00	212,226.04	01-Jun-2007	7.250%	WA - 80.00%	360	01-Aug-2006
73069746 2	248,000.00	248,702.96	01-Dec-2008	7.745%	WA - 80.00%	360	01-Aug-2006
73086140 2	288,000.00	287,939.83	01-Jun-2008	6.750%	CA - 80.00%	360	01-Aug-2006
73080356 2	58,225.00	65,605.15	01-Sep-2009	9.745%	LA - 85.00%	360	01-Aug-2006
73088989 1	105,200.00	103,851.77	01-Aug-2009	8.590%	TX - 80.00%	360	01-Aug-2006
73277292 2	168,800.00	168,800.00	01-Nov-2006	7.900%	OR - 80.00%	360	01-Jun-2006
73173095 1	165,000.00	163,521.20	01-Oct-2008	9.600%	FL - 73.33%	360	01-Jul-2006
73173175 1	144,000.00	149,041.68	01-May-2009	7.625%	MD - 90.00%	360	01-Jun-2006
73176704 2	121,800.00	120,202.68	01-Oct-2007	8.425%	TX - 80.00%	360	01-Jul-2006
73178296 1	624,000.00	619,170.73	01-Nov-2007	10.175%	NY - 80.00%	360	01-Jul-2006
73182216 1	257,550.00	254,795.45	01-May-2009	9.000%	MA - 85.00%	360	01-Jul-2006
73282701 2	476,000.00	476,000.00	01-Sep-2007	7.500%	CA - 80.00%	360	01-Aug-2006
73186313 2	77,600.00	76,722.25	01-Dec-2008	8.775%	WI - 80.00%	360	01-Jul-2006
73186449 1	170,000.00	167,666.62	01-Oct-2008	7.700%	FL - 85.00%	360	01-Jul-2006
73187249 1	101,552.00	101,206.07	01-Aug-2007	8.550%	TX - 80.00%	360	01-Jul-2006
73187737 1	94,400.00	92,385.92	01-Jun-2009	8.000%	MI - 80.00%	360	01-Jul-2006
73188113 2	210,000.00	202,544.71	01-Dec-2008	7.950%	FL - 75.54%	360	01-Jul-2006
73188529 1	251,000.00	252,188.17	01-Mar-2009	8.700%	NJ - 74.93%	360	01-Jul-2006
73192370 2	118,750.00	134,753.17	01-Oct-2008	9.300%	MD - 95.00%	360	01-Jul-2006
73288134 1	159,210.00	155,425.53	01-Jun-2009	9.175%	FL - 90.00%	360	01-Aug-2006
73193858 1	239,960.00	236,700.18	01-Mar-2009	7.850%	NV - 80.00%	360	01-Jul-2006
73195458 1	192,000.00	188,529.37	01-Jun-2009	9.975%	MN - 78.37%	360	01-Jul-2006
73289950 2	570,000.00	569,879.35	01-Aug-2008	8.425%	MD - 75.00%	360	01-Jul-2006
73196754 2	205,697.00	202,566.24	01-Jul-2009	7.225%	MN - 80.00%	360	01-Jul-2006
73197226 1	55,250.00	54,623.58	01-Feb-2009	8.800%	MO - 85.00%	360	01-Jul-2006
73291526 1	160,000.00	156,001.71	01-Jun-2008	9.375%	PA - 80.00%	360	01-Aug-2006
73200171 1	113,120.00	118,732.29	01-Nov-2008	8.275%	MN - 80.00%	360	01-Jul-2006
73293350 1	56,700.00	56,013.64	01-Aug-2009	9.925%	OH - 90.00%	360	01-Aug-2006
73200627 2	151,120.00	153,735.33	01-Mar-2009	8.975%	TX - 80.00%	360	01-Aug-2006
73301359 1	153,000.00	153,220.36	01-Dec-2008	8.075%	MI - 85.00%	360	01-Aug-2006



Mortgage Backed Floating Rate Notes

January 25, 2010 Distribution

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
73311577 2	188,130.00	185,893.08	01-Sep-2008	8.500%	FL - 83.99%	360	01-Sep-2006
73312993 2	112,500.00	110,869.96	01-Nov-2007	11.050%	MO - 90.00%	360	01-Aug-2006
72946163 2	139,860.00	163,595.40	01-May-2009	8.000%	SC - 80.00%	360	01-Jun-2006
72942890 2	189,000.00	184,136.08	02-May-2009	9.375%	NC - 90.00%	360	02-Jun-2006
72946251 2	62,400.00	61,015.20	05-Jul-2009	9.625%	TN - 80.00%	360	05-Jun-2006
72950875 2	94,800.00	93,525.30	08-Apr-2009	8.390%	TN - 80.00%	360	08-Jun-2006
72946971 2	171,000.00	166,337.23	05-Apr-2008	8.790%	SC - 80.66%	360	05-Jul-2006
72943971 2	65,625.00	79,229.08	09-Mar-2009	10.450%	NC - 75.00%	360	09-Jun-2006
72946939 2	105,600.00	110,087.51	05-Jan-2009	7.940%	VA - 80.00%	360	05-Jun-2006
72935562 2	54,480.00	53,249.85	12-Feb-2009	9.590%	TN - 80.00%	360	12-Jun-2006
72939362 2	70,800.00	68,273.68	16-Jun-2008	8.140%	IN - 80.00%	360	16-Jun-2006
72945355 2	59,120.00	57,996.15	18-Oct-2006	9.500%	IN - 80.00%	360	18-Jun-2006
72946187 2	64,800.00	63,239.17	01-Sep-2007	9.125%	MO - 80.00%	360	01-Jul-2006
72951091 2	143,500.00	141,857.45	08-Jul-2009	8.590%	MI - 70.00%	360	08-Jun-2006
72937818 2	200,000.00	194,363.82	25-Jan-2008	8.890%	MO - 80.00%	360	25-Jun-2006
72937594 2	181,000.00	175,808.81	01-Sep-2008	8.990%	IL - 81.53%	360	01-Jul-2006
72943843 2	283,240.00	277,571.11	01-Jun-2009	3.250%	VA - 80.00%	360	01-Jul-2006
72949227 2	228,000.00	235,083.37	01-Nov-2007	8.750%	WA - 80.00%	360	01-Jul-2006
72935954 2	450,000.00	462,080.91	01-Oct-2008	7.690%	OR - 90.00%	360	01-Jul-2006
72948131 2	164,500.00	173,112.54	01-Oct-2007	9.940%	OR - 70.00%	360	01-Jul-2006
72935418 2	230,000.00	225,219.77	01-Jan-2009	6.740%	OR - 74.19%	360	01-Jul-2006
72948651 2	245,600.00	236,480.97	21-Jun-2007	7.250%	FL - 80.00%	360	21-Jun-2006
72947027 2	87,000.00	84,675.60	01-Jun-2008	8.790%	AZ - 72.50%	360	01-Jun-2006
72952532 2	175,000.00	181,541.06	01-Jun-2009	4.750%	AZ - 76.09%	360	01-Jul-2006
72949323 2	234,000.00	231,155.43	01-May-2008	7.490%	NV - 90.00%	360	01-Jul-2006
72952404 2	211,481.00	208,094.61	01-Apr-2008	7.125%	AZ - 80.00%	360	01-Jul-2006
72951660 2	246,600.00	247,586.58	01-May-2009	7.250%	AZ - 90.00%	360	01-Jul-2006
72935169 2	221,000.00	211,893.91	01-Jul-2009	6.840%	AZ - 85.00%	360	01-Jul-2006
72950523 2	158,100.00	167,385.35	01-Aug-2009	8.140%	AZ - 85.00%	360	01-Jul-2006
72951452 2	159,800.00	180,039.74	01-Apr-2009	8.000%	MN - 85.00%	360	01-Jun-2006
72938922 2	172,000.00	169,018.08	01-May-2008	6.690%	MN - 80.00%	360	01-Jul-2006
72935698 2	170,800.00	167,041.80	01-Sep-2008	5.250%	FL - 80.00%	360	01-Jun-2006
72942010 2	132,661.00	128,532.69	01-Feb-2008	8.240%	TX - 80.00%	360	01-Jul-2006
72937994 2	308,000.00	300,595.18	01-Jul-2007	9.375%	FL - 80.00%	360	01-Jun-2006
72935105 2	132,000.00	127,964.85	20-Aug-2007	8.250%	GA - 80.00%	360	20-Jun-2006
TOTAL	15,494,119.00	15,537,493.19					
Became Foreclosure Property in a Prior Period:							
1127033820 1	139,000.00	134,811.23	01-Mar-2009	8.625%	TX - 84.24%	360	01-Feb-2006
1127038062 2	500,000.00	494,508.90	01-Dec-2008	8.950%	CA - 76.92%	360	01-Feb-2006
1127088228 2	210,900.00	230,564.85	01-Jul-2008	10.170%	FL - 95.00%	360	01-May-2006
1127089759 2	448,000.00	447,340.00	01-Nov-2008	8.375%	CA - 80.00%	360	01-May-2006
1127088540 2	168,000.00	176,950.27	01-May-2009	8.250%	PA - 80.00%	360	01-May-2006
1127089265 2	233,750.00	230,494.95	01-Dec-2008	10.375%	NM - 85.00%	360	01-May-2006
1127087603 1	384,200.00	380,097.73	01-May-2008	9.125%	CT - 85.00%	360	01-May-2006
73051408 2	65,075.00	63,705.01	01-May-2007	9.500%	TN - 95.00%	360	01-Jun-2006
1127088412 2	213,750.00	212,026.87	01-Sep-2008	9.920%	ID - 95.00%	360	01-May-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
1127090775 2	204,000.00	221,931.22	01-Jun-2009	4.750%	IL - 80.00%	360	01-May-2006
1127085828 1	180,000.00	177,271.98	01-Mar-2008	8.000%	CA - 62.07%	360	01-May-2006
1127089721 2	631,750.00	626,073.29	01-Oct-2007	9.695%	MD - 95.00%	360	01-May-2006
1127087460 2	67,500.00	65,905.85	01-May-2008	10.030%	FL - 90.00%	360	01-May-2006
1127098612 1	448,000.00	440,394.29	01-Oct-2008	7.550%	NY - 80.00%	360	01-May-2006
1127084661 2	431,200.00	414,187.87	01-Jul-2006	7.125%	FL - 80.00%	360	01-May-2006
1127085963 2	599,200.00	625,213.53	01-Apr-2009	8.000%	CA - 80.00%	360	01-May-2006
1127095600 2	261,250.00	258,181.53	01-Dec-2007	8.845%	AZ - 95.00%	360	01-May-2006
73063338 2	252,000.00	262,712.35	01-Sep-2008	8.500%	FL - 80.00%	360	01-Jun-2006
1127094493 2	191,200.00	189,038.15	01-Sep-2008	6.375%	FL - 80.00%	360	01-Jun-2006
1127099509 1	357,000.00	352,879.04	01-Jan-2008	8.950%	NY - 85.00%	360	01-May-2006
73070882 2	604,000.00	596,611.14	01-Feb-2009	8.195%	NY - 80.00%	360	01-Aug-2006
73052272 1	320,000.00	320,000.00	01-Dec-2007	9.000%	FL - 80.00%	360	01-Jun-2006
73051504 2	505,600.00	487,579.87	01-Sep-2007	7.625%	NY - 80.00%	360	01-Jun-2006
73089541 2	260,800.00	271,972.24	01-Sep-2008	7.500%	CA - 80.00%	360	01-Jun-2006
73090861 1	104,000.00	109,169.03	01-May-2009	8.920%	GA - 80.00%	360	01-Jun-2006
73090573 2	292,000.00	289,103.37	01-Dec-2007	8.770%	FL - 80.00%	360	01-Jul-2006
73066098 1	386,400.00	383,366.44	01-Dec-2007	9.250%	CA - 80.00%	360	01-Jul-2006
73081412 2	283,920.00	279,367.62	01-Dec-2008	6.750%	CA - 80.00%	360	01-Aug-2006
73052392 1	48,600.00	47,340.49	01-May-2008	9.470%	NY - 76.42%	360	01-Jun-2006
73084356 2	200,000.00	199,710.95	01-Dec-2007	7.875%	GA - 80.00%	360	01-Jul-2006
73056137 2	185,400.00	182,855.01	01-Aug-2008	7.845%	CA - 80.00%	360	01-Aug-2006
73090029 2	290,000.00	285,740.94	01-May-2008	7.395%	FL - 84.06%	360	01-Jul-2006
73081460 2	133,855.00	131,154.50	01-Mar-2008	9.625%	FL - 95.00%	360	01-Aug-2006
73089565 2	300,000.00	296,151.72	01-Jun-2008	8.275%	FL - 80.00%	360	01-Jul-2006
73051728 2	320,000.00	313,544.70	01-Sep-2007	6.845%	NJ - 80.00%	360	01-Jul-2006
73055369 1	256,000.00	252,211.22	01-Oct-2008	7.350%	IL - 77.58%	360	01-Jul-2006
73054856 1	159,920.00	158,132.95	01-Sep-2007	8.750%	FL - 80.00%	360	01-Aug-2006
73070826 1	316,800.00	312,236.21	01-Jan-2008	7.850%	TX - 80.00%	360	01-Aug-2006
73057409 1	126,400.00	125,048.17	01-Apr-2008	8.625%	FL - 80.00%	360	01-Aug-2006
73079164 2	180,000.00	178,451.34	01-Aug-2007	9.125%	FL - 80.00%	360	01-Jul-2006
73055441 2	553,500.00	544,502.71	01-Jan-2009	8.000%	MA - 94.78%	360	01-Aug-2006
73051952 2	156,000.00	154,087.24	01-Jan-2008	8.220%	FL - 80.00%	360	01-Jul-2006
73054176 2	190,000.00	182,358.55	01-Jul-2009	6.995%	FL - 47.50%	360	01-Jul-2006
73072499 2	306,000.00	301,512.97	01-Mar-2009	8.359%	IL - 90.00%	360	01-Aug-2006
73084532 1	137,200.00	133,563.59	01-May-2008	8.875%	FL - 80.00%	360	01-Aug-2006
73052432 1	68,824.00	66,802.87	01-Oct-2008	8.325%	PA - 80.00%	360	01-Jul-2006
73060305 1	77,600.00	74,966.45	01-Dec-2007	7.475%	MA - 80.00%	360	01-Aug-2006
73057441 2	336,000.00	343,237.97	01-Aug-2008	8.120%	CA - 80.00%	360	01-Jul-2006
73084556 2	237,500.00	235,650.02	01-Dec-2007	9.375%	FL - 95.00%	360	01-Aug-2006
73063410 1	227,600.00	224,149.94	01-May-2008	7.395%	WA - 80.00%	360	01-Aug-2006
73056329 2	208,000.00	208,000.00	01-May-2008	8.500%	FL - 80.00%	360	01-Aug-2006
73076819 2	195,200.00	193,045.01	01-Aug-2008	8.625%	FL - 80.00%	360	01-Aug-2006
73052120 2	195,300.00	188,349.07	01-Jan-2008	7.645%	TN - 90.00%	360	01-Jul-2006
73066306 2	250,000.00	246,417.95	01-Feb-2008	7.870%	NY - 71.43%	360	01-Aug-2006
73054248 2	157,600.00	155,437.22	01-Jun-2008	7.845%	FL - 80.00%	360	01-Jul-2006
73064746 2	256,500.00	254,696.66	01-Apr-2008	8.750%	FL - 90.00%	360	01-Aug-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
73076851 1	376,000.00	371,067.32	01-Jun-2008	7.750%	CA - 80.00%	360	01-Jul-2006
73059033 2	209,600.00	235,635.45	01-Jun-2009	6.990%	FL - 80.00%	360	01-Aug-2006
73090829 1	154,800.00	151,184.66	01-Dec-2007	9.500%	VA - 90.00%	360	01-Aug-2006
73052240 2	192,000.00	188,536.64	01-Oct-2008	6.750%	CA - 80.00%	360	01-Jul-2006
73055521 1	348,000.00	341,417.99	01-Jun-2008	6.625%	CA - 80.00%	360	01-Jul-2006
73070706 1	334,000.00	329,719.05	01-Jun-2008	8.750%	CA - 79.15%	360	01-Aug-2006
73063490 2	227,050.00	226,708.68	01-Mar-2008	7.650%	FL - 95.00%	360	01-Aug-2006
73054264 1	174,800.00	172,787.41	01-Jun-2008	8.625%	OR - 80.00%	360	01-Aug-2006
73070722 2	486,000.00	481,107.57	01-Aug-2008	9.375%	FL - 90.00%	360	01-Aug-2006
73067938 2	228,000.00	220,764.32	01-Jun-2008	7.750%	NV - 80.00%	360	01-Jul-2006
73070738 1	292,500.00	288,817.00	01-Oct-2008	8.875%	FL - 75.00%	360	01-Aug-2006
73055016 2	446,400.00	439,836.04	01-Nov-2007	7.500%	CA - 80.00%	360	01-Jul-2006
73060481 1	207,000.00	256,795.78	01-May-2009	9.600%	ME - 90.00%	360	01-Aug-2006
73056481 2	201,600.00	201,599.63	01-Oct-2008	6.750%	FL - 80.00%	360	01-Jul-2006
73055032 2	393,600.00	388,240.55	01-Feb-2009	8.095%	IL - 80.00%	360	01-Jul-2006
73052544 2	104,000.00	102,543.65	01-Sep-2007	7.600%	AR - 80.00%	360	01-Jul-2006
73054312 2	268,720.00	266,324.52	01-Apr-2009	7.990%	IL - 80.00%	360	01-Jul-2006
73057729 2	292,000.00	288,708.99	01-Sep-2008	7.990%	CA - 80.00%	360	01-Aug-2006
73063594 2	232,000.00	234,720.61	01-Sep-2008	6.850%	IL - 80.00%	360	01-Aug-2006
73060585 2	176,000.00	169,302.78	01-Jul-2008	7.120%	WA - 80.00%	360	01-Aug-2006
73053256 2	240,000.00	249,214.42	01-Dec-2008	7.270%	ID - 89.22%	360	01-Jul-2006
73057857 2	150,100.00	162,467.86	01-Jul-2008	8.990%	FL - 95.00%	360	01-Aug-2006
73075091 2	624,000.00	623,827.75	01-Jul-2008	6.625%	CA - 80.00%	360	01-Aug-2006
73064874 2	464,000.00	458,508.72	01-Oct-2008	8.750%	CA - 80.00%	360	01-Aug-2006
73061993 1	143,650.00	139,492.44	01-Aug-2008	8.070%	FL - 85.00%	360	01-Aug-2006
73058001 2	304,000.00	303,825.20	01-Nov-2007	7.875%	FL - 80.00%	360	01-Aug-2006
73081716 2	296,000.00	285,982.52	01-Aug-2006	7.875%	FL - 80.00%	360	01-Aug-2006
73060753 2	200,000.00	198,178.23	01-Jun-2008	9.250%	AZ - 80.00%	360	01-Aug-2006
73053304 1	202,500.00	196,754.16	01-Apr-2008	7.625%	IL - 90.00%	360	01-Jul-2006
73073099 2	167,600.00	165,391.90	01-Jun-2009	7.990%	AZ - 80.00%	360	01-Aug-2006
73053312 2	397,600.00	397,599.92	01-Apr-2008	7.750%	CA - 80.00%	360	01-Jul-2006
73053880 2	472,000.00	457,777.94	01-May-2008	8.500%	FL - 80.00%	360	01-Jul-2006
73058073 1	101,700.00	99,259.57	01-Jan-2008	8.375%	FL - 90.00%	360	01-Aug-2006
73059281 2	224,000.00	220,725.25	01-Oct-2008	7.575%	TX - 80.00%	360	01-Aug-2006
73084860 1	400,000.00	388,862.38	01-Jan-2008	7.875%	CA - 84.21%	360	01-Jul-2006
73064986 1	93,000.00	98,089.08	01-Jul-2009	9.375%	IL - 64.14%	360	01-Aug-2006
73058137 2	217,110.00	214,017.27	01-May-2008	8.750%	FL - 95.00%	360	01-Aug-2006
73084876 2	284,080.00	272,477.26	01-Oct-2008	6.725%	NY - 80.00%	360	01-Aug-2006
73053360 1	187,000.00	184,550.47	01-Jun-2007	8.000%	FL - 64.93%	360	01-Jul-2006
73079436 1	127,710.00	125,404.41	01-Dec-2007	9.995%	FL - 90.00%	360	01-Jul-2006
73068114 1	315,000.00	311,551.86	01-Aug-2008	9.375%	CA - 47.73%	360	01-Aug-2006
73063746 1	171,200.00	169,504.68	01-Mar-2008	8.215%	NV - 80.00%	360	01-Aug-2006
73068122 2	272,000.00	268,446.75	01-Feb-2008	8.000%	FL - 80.00%	360	01-Aug-2006
73056761 2	392,000.00	408,546.72	01-Oct-2008	8.500%	MA - 80.00%	360	01-Aug-2006
73073211 2	262,000.00	255,303.26	01-Mar-2007	8.970%	NY - 80.00%	360	01-Aug-2006
73075227 2	135,920.00	133,169.69	01-Aug-2007	9.375%	FL - 80.00%	360	01-Aug-2006
73063786 2	380,000.00	370,254.23	01-Jun-2007	9.000%	NJ - 80.00%	360	01-Aug-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
73056769 2	424,000.00	418,294.54	01-Apr-2008	7.970%	CA - 80.00%	360	01-Aug-2006
73059409 2	266,000.00	262,603.29	01-Sep-2007	7.875%	RI - 95.00%	360	01-Aug-2006
73059449 2	235,600.00	230,042.69	01-Mar-2008	8.750%	FL - 95.00%	360	01-Aug-2006
73089717 2	479,600.00	473,441.15	01-Sep-2007	8.500%	CA - 80.00%	360	01-Aug-2006
73066746 2	116,000.00	112,735.00	01-Apr-2007	7.475%	CT - 80.00%	360	01-Aug-2006
73068210 1	59,500.00	57,962.03	01-Jan-2009	8.750%	MI - 85.00%	360	01-Aug-2006
73054600 2	404,000.00	398,845.40	01-Aug-2008	8.375%	NJ - 80.00%	360	01-Aug-2006
73066762 1	258,400.00	254,369.77	01-Jul-2008	8.400%	IL - 85.00%	360	01-Aug-2006
73056889 1	108,000.00	105,365.53	01-Jan-2009	9.500%	CA - 90.00%	360	01-Aug-2006
73058241 1	144,000.00	142,831.51	01-Jul-2008	8.875%	FL - 80.00%	360	01-Aug-2006
73058257 2	283,200.00	280,270.91	01-Dec-2007	8.625%	CA - 80.00%	360	01-Aug-2006
73059537 2	168,750.00	162,958.84	01-Feb-2009	7.070%	FL - 75.00%	360	01-Aug-2006
73053400 2	215,200.00	212,196.09	01-Mar-2008	8.125%	FL - 80.00%	360	01-Aug-2006
73070458 1	58,500.00	57,308.79	01-Mar-2008	9.560%	TN - 90.00%	360	01-Aug-2006
73062297 2	280,000.00	273,968.87	01-Jul-2008	6.325%	IL - 80.00%	360	01-Aug-2006
73058321 1	52,275.00	51,643.93	01-Aug-2007	9.615%	TN - 85.00%	360	01-Aug-2006
73070418 2	364,000.00	364,000.00	01-Apr-2008	7.700%	CA - 80.00%	360	01-Aug-2006
73061057 1	161,250.00	159,396.19	01-Jul-2007	8.125%	FL - 75.00%	360	01-Aug-2006
73079588 1	298,400.00	294,476.99	01-Aug-2008	8.250%	NJ - 80.00%	360	01-Aug-2006
73056929 2	310,400.00	299,070.01	01-Jan-2009	7.350%	CA - 80.00%	360	01-Aug-2006
73059609 2	182,400.00	176,809.19	01-Jun-2009	8.095%	LA - 80.00%	360	01-Aug-2006
73077091 2	258,392.00	253,534.95	01-Aug-2008	6.850%	FL - 80.00%	360	01-Aug-2006
73065058 2	679,920.00	670,389.01	01-Jun-2008	7.875%	CA - 80.00%	360	01-Aug-2006
73075331 2	316,000.00	316,000.00	01-Jul-2008	6.925%	CA - 80.00%	360	01-Aug-2006
73091405 2	176,000.00	170,849.58	01-Feb-2007	8.545%	FL - 80.00%	360	01-Aug-2006
73068386 2	266,000.00	263,089.05	01-Dec-2008	8.695%	FL - 95.00%	360	01-Aug-2006
73057001 2	328,000.00	323,860.12	01-Mar-2009	7.875%	MD - 80.00%	360	01-Jul-2006
73059665 2	292,000.00	288,848.48	01-May-2008	8.750%	CA - 80.00%	360	01-Aug-2006
73068410 2	443,072.00	462,695.56	01-Feb-2009	6.000%	CA - 80.00%	360	01-Aug-2006
73055321 2	269,100.00	266,352.52	01-Feb-2009	8.990%	OR - 90.00%	360	01-Aug-2006
73059745 2	232,800.00	228,658.51	01-Mar-2008	7.800%	MD - 80.00%	360	01-Aug-2006
73081860 2	553,375.00	534,941.59	01-Feb-2009	8.750%	NJ - 95.00%	360	01-Aug-2006
73072155 2	160,000.00	158,384.68	01-Sep-2007	8.875%	FL - 80.00%	360	01-Aug-2006
73064034 2	164,800.00	162,690.60	01-Jan-2008	8.000%	FL - 80.00%	360	01-Aug-2006
73064066 2	91,120.00	90,160.71	01-Aug-2008	8.990%	IL - 80.00%	360	01-Aug-2006
73077211 2	184,000.00	182,254.77	01-Mar-2008	8.625%	FL - 80.00%	360	01-Aug-2006
73066962 1	312,000.00	306,502.86	01-Aug-2008	7.375%	NY - 80.00%	360	01-Aug-2006
73085140 2	276,000.00	265,621.38	01-Sep-2006	7.125%	FL - 80.00%	360	01-Aug-2006
73065250 2	50,000.00	48,508.31	01-Aug-2008	8.990%	OH - 51.55%	360	01-Aug-2006
73072091 2	248,000.00	248,000.00	01-May-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73085156 2	180,000.00	174,135.99	01-Mar-2008	7.970%	FL - 80.00%	360	01-Aug-2006
73062609 1	200,000.00	199,937.65	01-May-2008	7.875%	NV - 80.00%	360	01-Aug-2006
73059785 2	192,000.00	189,841.85	01-May-2008	8.520%	FL - 80.00%	360	01-Aug-2006
73090085 1	181,200.00	176,213.20	01-Oct-2008	8.870%	IL - 80.00%	360	01-Aug-2006
73090325 1	301,600.00	298,313.36	01-Apr-2008	8.750%	VA - 80.00%	360	01-Aug-2006
73059889 2	300,000.00	294,934.08	01-Apr-2008	7.000%	MD - 80.00%	360	01-Aug-2006
73077283 1	240,000.00	234,173.48	01-Aug-2008	9.525%	IL - 88.89%	360	01-Aug-2006

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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
73067058 1	193,600.00	191,045.37	01-Aug-2008	7.875%	FL - 80.00%	360	01-Aug-2006
73061313 2	308,000.00	307,996.83	01-Jul-2008	6.750%	FL - 80.00%	360	01-Aug-2006
73075467 2	156,000.00	153,651.32	01-Dec-2007	7.250%	FL - 80.00%	360	01-Aug-2006
73077323 2	332,000.00	326,319.82	01-Jan-2009	6.990%	NY - 80.00%	360	01-Aug-2006
73085292 1	125,000.00	120,596.73	01-May-2008	7.545%	IN - 75.76%	360	01-Aug-2006
73060025 1	78,000.00	76,079.92	01-May-2009	9.370%	CT - 80.00%	360	01-Aug-2006
73079876 1	144,000.00	142,537.25	01-Mar-2008	8.875%	FL - 80.00%	360	01-Aug-2006
73058689 2	209,600.00	226,875.65	01-Apr-2008	8.320%	FL - 80.00%	360	01-Aug-2006
73082028 2	399,200.00	386,578.43	01-Oct-2008	7.925%	NJ - 80.00%	360	01-Aug-2006
73068706 1	200,000.00	202,952.76	01-Mar-2009	8.875%	IL - 78.43%	360	01-Aug-2006
73082092 1	270,000.00	270,817.18	01-Sep-2008	7.625%	CA - 73.97%	360	01-Aug-2006
73082100 2	244,000.00	243,646.47	01-Sep-2007	9.375%	CA - 80.00%	360	01-Aug-2006
73061425 2	200,000.00	198,457.89	01-Jul-2009	8.695%	NM - 80.00%	360	01-Aug-2006
73069978 2	750,000.00	734,399.23	01-Jan-2007	8.990%	FL - 93.75%	360	01-Aug-2006
73085436 1	296,000.00	296,000.00	01-Oct-2008	7.375%	CA - 80.00%	360	01-Aug-2006
73079988 2	413,600.00	409,011.69	01-Apr-2007	8.375%	CA - 80.00%	360	01-Aug-2006
73064314 2	420,000.00	414,946.76	01-Apr-2007	7.750%	FL - 80.00%	360	01-Aug-2006
73071835 1	64,800.00	62,865.09	01-Nov-2008	8.225%	IN - 90.00%	360	01-Aug-2006
73091741 2	110,400.00	109,238.33	01-Nov-2007	8.125%	FL - 80.00%	360	01-Jul-2006
73080068 1	200,000.00	196,349.42	01-Jul-2009	6.975%	NJ - 80.00%	360	01-Aug-2006
73071803 2	232,000.00	226,742.71	01-Apr-2007	9.750%	NJ - 80.00%	360	01-Aug-2006
73085508 2	112,000.00	110,617.87	01-Mar-2007	8.195%	FL - 80.00%	360	01-Aug-2006
73082196 2	164,000.00	164,000.00	01-Jun-2008	7.520%	FL - 80.00%	360	01-Aug-2006
73091613 2	335,200.00	335,198.55	01-Aug-2008	7.990%	MD - 80.00%	360	01-Aug-2006
73068754 1	210,000.00	202,264.86	01-Mar-2009	7.300%	CA - 44.68%	360	01-Aug-2006
73085588 1	96,800.00	95,948.99	01-Feb-2009	9.395%	ID - 80.00%	360	01-Aug-2006
73082236 2	650,000.00	642,270.95	01-Apr-2008	8.700%	CA - 79.37%	360	01-Aug-2006
73067386 2	431,200.00	425,589.65	01-Nov-2007	8.625%	CA - 80.00%	360	01-Aug-2006
73060089 1	287,100.00	277,716.76	01-Sep-2008	8.250%	CA - 90.00%	360	01-Aug-2006
73085708 1	210,120.00	204,031.07	01-Nov-2006	7.875%	FL - 80.00%	360	01-Aug-2006
73071731 2	320,000.00	316,173.09	01-Mar-2008	7.750%	CA - 80.00%	360	01-Aug-2006
73060113 1	154,400.00	152,495.27	01-Jan-2008	7.350%	CA - 80.00%	360	01-Aug-2006
73063170 2	148,000.00	155,177.08	01-Dec-2008	5.500%	FL - 80.00%	360	01-Aug-2006
73069738 2	251,040.00	242,972.28	01-Feb-2008	7.750%	FL - 80.00%	360	01-Aug-2006
73085876 2	134,345.00	132,627.23	01-Jan-2007	7.545%	FL - 67.85%	360	01-Aug-2006
73065738 2	408,000.00	407,999.91	01-Jul-2008	7.500%	CA - 80.00%	360	01-Aug-2006
73067458 2	175,920.00	173,610.09	01-Jul-2008	8.875%	FL - 80.00%	360	01-Aug-2006
73068866 2	275,200.00	271,563.43	01-Jul-2008	7.990%	MD - 80.00%	360	01-Aug-2006
73063218 1	399,000.00	391,346.74	01-Jan-2009	6.845%	CA - 70.00%	360	01-Aug-2006
73080220 2	374,920.00	369,421.83	01-Dec-2008	7.600%	CA - 80.00%	360	01-Aug-2006
73063242 2	148,500.00	153,523.01	01-May-2009	5.250%	FL - 90.00%	360	01-Aug-2006
73085948 2	164,000.00	161,928.77	01-Sep-2008	8.470%	PA - 80.00%	360	01-Aug-2006
73082388 2	172,000.00	169,797.28	01-Jul-2008	8.000%	FL - 80.00%	360	01-Aug-2006
73085980 1	163,123.00	158,263.34	01-Aug-2008	8.450%	IL - 80.00%	360	01-Aug-2006
73063250 2	208,000.00	206,553.54	01-Nov-2008	7.875%	AZ - 80.00%	360	01-Aug-2006
73082420 2	333,600.00	326,840.28	01-Sep-2006	9.300%	FL - 80.00%	360	01-Aug-2006
73073931 1	102,000.00	99,678.62	01-Oct-2007	8.595%	WI - 85.00%	360	01-Aug-2006

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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
73080276 1	304,000.00	308,472.89	01-Aug-2007	9.125%	CA - 80.00%	360	01-Aug-2006
73075907 1	172,000.00	169,527.49	01-Apr-2008	8.000%	AZ - 80.00%	360	01-Aug-2006
73065842 2	254,880.00	264,088.05	01-Dec-2008	8.750%	FL - 80.00%	360	01-Aug-2006
73071587 1	164,000.00	162,205.86	01-Jul-2008	8.000%	CA - 80.00%	360	01-Aug-2006
73075939 2	239,200.00	237,138.28	01-Aug-2007	8.370%	FL - 80.00%	360	01-Aug-2006
73086092 1	268,800.00	264,091.15	01-Feb-2008	7.625%	MA - 80.00%	360	01-Aug-2006
73067602 1	107,635.00	105,107.40	01-Mar-2009	9.250%	FL - 95.00%	360	01-Aug-2006
73071507 2	386,760.00	381,842.54	01-Sep-2008	8.340%	MD - 80.00%	360	01-Aug-2006
73086268 2	531,000.00	522,871.75	01-Jan-2007	7.670%	NY - 90.00%	360	01-Aug-2006
73074051 2	276,000.00	268,015.25	01-Feb-2008	8.500%	FL - 80.00%	360	01-Aug-2006
73069506 2	497,250.00	521,462.06	01-Jan-2009	6.875%	CA - 85.00%	360	01-Aug-2006
73082644 2	212,000.00	205,279.54	01-Jul-2009	7.990%	GA - 80.00%	360	01-Aug-2006
73069490 1	94,000.00	93,026.21	01-Mar-2009	9.250%	GA - 80.00%	360	01-Aug-2006
73082660 2	595,000.00	588,734.20	01-Oct-2008	8.875%	HI - 84.16%	360	01-Aug-2006
73086404 2	203,470.00	200,804.11	01-Dec-2008	7.945%	AZ - 80.00%	360	01-Aug-2006
73076107 2	297,500.00	294,276.18	01-May-2007	8.875%	FL - 84.28%	360	01-Aug-2006
73074163 2	464,000.00	469,685.92	01-Jun-2007	7.500%	CA - 80.00%	360	01-Aug-2006
73086572 2	544,000.00	537,365.88	01-Aug-2007	8.150%	FL - 80.00%	360	01-Aug-2006
73086620 2	228,000.00	220,735.52	01-Aug-2007	8.090%	IL - 80.00%	360	01-Aug-2006
73076251 2	239,920.00	236,693.52	01-Jan-2007	7.995%	AZ - 80.00%	360	01-Aug-2006
73074291 2	319,600.00	337,079.78	01-Dec-2008	7.630%	MA - 80.00%	360	01-Aug-2006
73076291 2	364,000.00	359,446.56	01-May-2007	8.375%	FL - 80.00%	360	01-Aug-2006
73080636 1	160,500.00	157,759.28	01-Apr-2009	7.300%	CA - 46.52%	360	01-Aug-2006
73076339 2	413,600.00	405,976.54	01-Apr-2008	6.925%	CA - 80.00%	360	01-Aug-2006
73074339 2	141,160.00	139,343.18	01-Feb-2009	7.990%	WA - 80.00%	360	01-Aug-2006
73080676 1	153,600.00	164,088.80	01-Oct-2008	7.870%	CT - 80.00%	360	01-Aug-2006
73067682 2	159,821.00	157,886.85	01-Aug-2007	8.000%	FL - 80.00%	360	01-Aug-2006
73067698 2	127,205.00	149,568.64	01-Jan-2009	9.020%	TX - 80.00%	360	01-Aug-2006
73080764 2	215,200.00	206,144.53	01-Mar-2009	6.990%	CT - 80.00%	360	01-Aug-2006
73071187 2	135,920.00	134,632.74	01-Aug-2007	8.625%	FL - 80.00%	360	01-Aug-2006
73083180 2	304,000.00	304,000.00	01-Jul-2008	6.825%	CA - 80.00%	360	01-Aug-2006
73071179 2	423,200.00	416,805.13	01-Jun-2008	8.000%	CA - 80.00%	360	01-Aug-2006
73074483 2	475,200.00	474,879.77	01-Oct-2008	6.075%	CA - 90.00%	360	01-Aug-2006
73087069 2	500,000.00	493,125.97	01-Jun-2007	7.750%	MD - 80.00%	360	01-Aug-2006
73074507 1	108,000.00	104,297.76	01-Aug-2008	7.625%	TX - 80.00%	360	01-Aug-2006
73087197 1	256,520.00	253,026.91	01-Apr-2009	8.250%	MD - 80.00%	360	01-Aug-2006
73087213 2	480,000.00	472,547.15	01-Jan-2008	8.250%	CA - 80.00%	360	01-Aug-2006
73087293 2	177,600.00	172,527.19	01-Feb-2008	8.800%	ME - 80.00%	360	01-Aug-2006
73087341 2	300,000.00	295,090.52	01-Dec-2008	7.375%	CA - 80.00%	360	01-Aug-2006
73091173 1	112,000.00	113,640.89	01-Jun-2008	7.320%	OK - 80.00%	360	01-Aug-2006
73076571 2	185,600.00	183,323.52	01-Oct-2008	8.270%	OR - 80.00%	360	01-Aug-2006
73091189 2	212,000.00	207,571.65	01-Mar-2007	8.375%	FL - 80.00%	360	01-Jul-2006
73083532 2	176,000.00	176,000.00	01-Aug-2008	6.900%	CO - 80.00%	360	01-Aug-2006
73083548 1	173,600.00	171,855.50	01-Feb-2009	8.975%	CO - 80.00%	360	01-Aug-2006
73078483 2	308,000.00	308,000.00	01-Jul-2008	7.175%	MD - 80.00%	360	01-Aug-2006
73076619 1	312,000.00	307,289.36	01-Jul-2008	7.395%	CA - 75.00%	360	01-Aug-2006
73083604 2	528,000.00	521,049.03	01-Sep-2007	8.625%	CA - 80.00%	360	01-Aug-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
73081100 1	340,100.00	333,020.34	01-Jan-2008	9.625%	FL - 95.00%	360	01-Aug-2006
73078587 1	122,160.00	120,890.93	01-Nov-2008	8.625%	FL - 80.00%	360	01-Aug-2006
73083708 2	308,000.00	302,851.78	01-Aug-2008	7.000%	CA - 80.00%	360	01-Aug-2006
73087893 2	212,000.00	204,404.92	01-Mar-2008	8.125%	FL - 80.00%	360	01-Aug-2006
73071010 1	405,000.00	397,583.98	01-Nov-2008	6.950%	FL - 84.38%	360	01-Aug-2006
73083812 2	181,600.00	178,115.02	01-Sep-2008	8.750%	FL - 80.00%	360	01-Aug-2006
73088101 2	167,990.00	165,556.46	01-May-2008	7.750%	MD - 80.00%	360	01-Aug-2006
73088117 2	279,920.00	270,800.69	01-Sep-2008	7.970%	TN - 80.00%	360	01-Aug-2006
73083860 2	180,400.00	178,211.11	01-Sep-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73088397 2	243,600.00	247,123.52	01-Jun-2009	7.845%	MD - 80.00%	360	01-Aug-2006
73078795 2	191,200.00	188,968.98	01-Nov-2007	9.125%	FL - 80.00%	360	01-Aug-2006
73071018 2	174,372.00	169,131.71	01-Sep-2007	8.170%	FL - 80.00%	360	01-Aug-2006
73078827 2	182,000.00	177,639.52	01-Jan-2009	8.990%	RI - 70.00%	360	01-Aug-2006
73078835 2	143,920.00	141,577.95	01-Feb-2008	7.125%	FL - 80.00%	360	01-Aug-2006
73078875 2	284,800.00	281,367.10	01-Dec-2008	8.875%	MA - 80.00%	360	01-Aug-2006
73084052 2	212,000.00	205,743.14	01-Apr-2007	8.500%	FL - 80.00%	360	01-Aug-2006
73088645 2	65,760.00	69,804.02	01-Nov-2008	8.375%	GA - 80.00%	360	01-Aug-2006
73090061 1	240,000.00	230,824.80	01-Apr-2008	6.990%	VA - 80.00%	360	01-Sep-2006
73088661 1	157,500.00	153,085.05	01-Jan-2009	8.545%	MD - 90.00%	360	01-Aug-2006
73088797 1	278,000.00	282,054.37	01-Jul-2009	7.050%	NJ - 78.31%	360	01-Aug-2006
73088829 2	312,000.00	327,278.33	01-Sep-2008	7.820%	TX - 80.00%	360	01-Aug-2006
73088845 1	309,360.00	317,839.44	01-Jun-2007	9.375%	VA - 80.00%	360	01-Aug-2006
73088869 1	108,430.00	105,857.21	01-Apr-2008	9.600%	NH - 70.00%	360	01-Aug-2006
73088909 2	452,000.00	446,882.26	01-Jun-2008	8.625%	CA - 80.00%	360	01-Aug-2006
73088957 2	492,000.00	492,000.00	01-Feb-2009	5.950%	CA - 80.00%	360	01-Aug-2006
73084260 2	148,000.00	146,101.82	01-Dec-2007	8.250%	TX - 80.00%	360	01-Aug-2006
73089125 2	292,000.00	291,724.48	01-Feb-2009	7.225%	MD - 80.00%	360	01-Aug-2006
73089437 2	244,000.00	241,030.25	01-Aug-2008	7.050%	MA - 80.00%	360	01-Aug-2006
73089501 2	242,360.00	239,245.38	01-Jun-2007	8.000%	FL - 80.00%	360	01-Aug-2006
73089517 2	140,325.00	148,628.91	01-Dec-2008	7.495%	TX - 80.00%	360	01-Aug-2006
1127073296 1	206,400.00	200,669.72	01-Aug-2007	8.675%	FL - 80.00%	360	01-Mar-2006
73275964 2	487,500.00	463,777.61	01-Jan-2008	6.450%	FL - 65.00%	360	01-Mar-2006
73155629 2	280,000.00	270,868.77	01-Nov-2007	7.875%	NJ - 80.00%	360	01-Jul-2006
1127104981 2	103,920.00	108,433.59	01-Jul-2008	9.850%	OH - 80.00%	360	01-Apr-2006
1127103754 2	150,792.00	147,276.81	01-Apr-2008	7.500%	CO - 80.00%	360	01-May-2006
2000538507 1	115,600.00	114,836.08	01-Dec-2006	10.000%	OH - 85.00%	360	01-May-2006
73156861 1	182,750.00	181,106.10	01-May-2008	9.100%	NV - 85.00%	360	01-Jul-2006
73157069 1	112,000.00	110,457.42	01-Nov-2008	7.990%	HI - 80.00%	360	01-Jul-2006
73157493 1	412,500.00	407,937.11	01-Apr-2007	8.825%	FL - 75.00%	360	01-Jun-2006
73158093 1	422,750.00	422,750.00	01-Aug-2007	9.625%	NY - 95.00%	360	01-Jun-2006
73158149 1	140,250.00	136,459.90	01-Feb-2008	9.900%	DE - 75.00%	360	01-Jun-2006
73158309 2	207,900.00	204,638.78	01-Oct-2008	7.500%	WA - 90.00%	360	01-Jun-2006
73158773 1	66,128.00	64,138.57	01-Jan-2007	8.250%	NY - 80.00%	360	01-Jul-2006
73158934 1	130,000.00	125,656.19	01-Sep-2008	8.025%	AL - 64.36%	360	01-Jul-2006
73159030 1	517,500.00	517,494.25	01-Jul-2007	8.500%	NY - 90.00%	360	01-Jun-2006
73159318 2	247,950.00	261,881.78	01-May-2008	7.875%	FL - 79.98%	360	01-Jun-2006
73277116 1	212,500.00	221,735.57	01-Oct-2008	5.750%	AZ - 85.00%	360	01-Jun-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
73277212 2	500,000.00	499,829.17	01-Nov-2007	8.200%	NJ - 80.00%	360	01-May-2006
73277316 2	327,850.00	327,849.93	01-Dec-2007	6.750%	CA - 79.00%	360	01-May-2006
73161598 2	207,200.00	205,479.58	01-Apr-2007	8.700%	FL - 80.00%	360	01-Jun-2006
73162046 1	78,000.00	77,168.78	01-Jul-2007	8.650%	OH - 73.58%	360	01-Jul-2006
73277916 1	171,900.00	170,474.20	01-May-2008	9.425%	FL - 90.00%	360	01-Aug-2006
73164942 2	413,600.00	406,934.28	01-Mar-2008	7.150%	CA - 80.00%	360	01-Jun-2006
73165670 2	103,920.00	100,923.87	01-Apr-2007	7.975%	FL - 80.00%	360	01-Jun-2006
73165710 1	95,920.00	94,445.32	01-May-2008	7.375%	FL - 80.00%	360	01-Jul-2006
73278100 2	148,750.00	173,998.68	01-Jan-2009	3.750%	OH - 85.00%	360	01-Jul-2006
73166246 2	158,950.00	157,180.29	01-Jul-2007	8.900%	GA - 85.00%	360	01-Jul-2006
73166310 1	154,192.00	154,091.36	01-May-2008	7.885%	AZ - 80.00%	360	01-Jun-2006
73167215 2	583,200.00	575,110.38	01-Aug-2008	7.250%	CA - 80.00%	360	01-Jul-2006
73167399 1	120,000.00	130,701.68	01-Dec-2008	10.525%	FL - 61.22%	360	01-Jul-2006
73167671 1	50,000.00	48,371.02	01-May-2009	7.515%	TX - 68.49%	360	01-Jul-2006
73168663 2	153,000.00	151,469.80	01-Nov-2007	8.350%	FL - 75.00%	360	01-Jul-2006
73169199 1	244,800.00	244,800.00	01-Dec-2007	7.950%	NV - 80.00%	360	01-Jul-2006
73169391 1	204,300.00	203,003.85	01-Mar-2007	10.250%	NJ - 89.61%	360	01-Jun-2006
73169631 1	212,500.00	222,641.37	01-Jun-2009	8.050%	IL - 85.00%	360	01-Jul-2006
73170943 1	100,000.00	97,655.98	01-Feb-2009	8.300%	CO - 64.52%	360	01-Jul-2006
73171087 2	108,000.00	133,370.06	01-Apr-2009	8.075%	AL - 80.00%	360	01-Jun-2006
73171127 2	141,600.00	140,215.68	01-Nov-2007	8.350%	FL - 80.00%	360	01-Jun-2006
73171511 2	161,000.00	155,444.78	01-Nov-2007	7.200%	FL - 70.00%	360	01-Jul-2006
73171527 2	51,000.00	50,166.92	01-Oct-2008	8.250%	MI - 75.00%	360	01-Jul-2006
73171863 2	51,000.00	50,697.97	01-Mar-2007	10.150%	OH - 85.00%	360	01-Jul-2006
73172423 2	180,000.00	176,588.95	01-Jan-2007	9.990%	FL - 80.00%	360	01-Jun-2006
73172431 1	76,000.00	78,910.21	01-Oct-2007	9.000%	MO - 80.00%	360	01-Jun-2006
73172903 2	205,600.00	203,266.97	01-Jul-2007	7.625%	FL - 80.00%	360	01-Jun-2006
73173031 1	360,000.00	344,969.16	01-Oct-2007	6.750%	IL - 75.00%	360	01-Jul-2006
73173343 1	341,100.00	337,883.63	01-Jun-2007	8.850%	IL - 90.00%	360	01-Jun-2006
73174055 2	136,000.00	133,274.73	01-Jan-2008	10.650%	TX - 80.00%	360	01-Jul-2006
73174327 2	348,650.00	345,471.21	01-Nov-2008	9.600%	FL - 95.00%	360	01-Jul-2006
73174535 2	229,500.00	227,287.82	01-May-2008	9.500%	IL - 90.00%	360	01-Jun-2006
73279661 1	352,750.00	345,850.69	01-May-2008	6.380%	CA - 85.00%	360	01-Jul-2006
73174791 1	200,000.00	198,262.00	01-May-2007	8.900%	CA - 80.00%	360	01-Jul-2006
73174823 1	240,000.00	232,283.15	01-Oct-2008	7.950%	IL - 75.00%	360	01-Jul-2006
73174872 1	64,000.00	62,870.69	01-Jan-2009	10.235%	MI - 80.00%	360	01-Jul-2006
73174920 2	52,500.00	52,191.51	01-Sep-2007	9.825%	KY - 75.00%	360	01-Jul-2006
73175064 2	183,200.00	177,002.59	01-Sep-2008	7.975%	MS - 80.00%	360	01-Jul-2006
73175216 2	208,000.00	198,806.92	01-Jun-2008	6.450%	AZ - 80.00%	360	01-Jun-2006
73175240 1	78,200.00	75,479.78	01-Mar-2009	8.700%	MI - 85.00%	360	01-Jul-2006
73175408 2	142,320.00	140,107.79	01-Sep-2007	7.125%	MS - 80.00%	360	01-Jul-2006
73175464 1	340,000.00	335,216.34	01-Nov-2007	7.725%	CA - 49.28%	360	01-Jul-2006
73153893 1	140,000.00	133,434.38	01-Dec-2008	6.900%	CA - 77.78%	360	01-Jul-2006
73153949 1	136,788.00	132,790.80	01-Apr-2008	8.675%	NM - 90.00%	360	01-Jul-2006
73154365 2	274,400.00	270,940.39	01-Apr-2008	7.275%	CA - 80.00%	360	01-Jul-2006
73155341 2	135,200.00	131,593.78	01-Jul-2008	8.990%	FL - 80.00%	360	01-Jul-2006
73175704 1	148,000.00	144,518.28	01-Dec-2007	9.825%	TX - 80.00%	360	01-Jul-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
73175752 2	562,500.00	554,187.28	01-Aug-2007	7.375%	CA - 75.00%	360	01-Jul-2006
73175880 1	315,775.00	312,166.35	01-Jan-2008	8.600%	CA - 85.00%	360	01-Jul-2006
73176336 2	364,000.00	360,422.81	01-Jan-2008	8.600%	CA - 80.00%	360	01-Jul-2006
73176432 1	334,400.00	338,552.59	01-Feb-2009	6.500%	CT - 95.00%	360	01-Jun-2006
73176464 1	75,100.00	72,857.25	01-Jun-2009	7.990%	IL - 50.74%	360	01-Jul-2006
73176728 1	220,000.00	213,203.21	01-Jun-2007	7.990%	IL - 84.62%	360	01-Jul-2006
73176800 2	248,000.00	244,368.43	01-Mar-2008	8.150%	FL - 80.00%	360	01-Jul-2006
73177000 1	168,300.00	164,623.55	01-Oct-2007	10.050%	FL - 85.00%	360	01-Jul-2006
73280701 2	174,400.00	174,400.00	01-Feb-2008	8.275%	AZ - 80.00%	360	01-Jul-2006
73177192 2	241,297.00	241,297.00	01-Nov-2007	10.350%	FL - 95.00%	360	01-Jul-2006
73177392 1	166,500.00	163,885.11	01-Jun-2008	7.200%	FL - 75.00%	360	01-Jul-2006
73177632 2	132,800.00	131,903.70	01-Feb-2008	10.250%	WI - 80.00%	360	01-Jul-2006
73177688 2	172,000.00	169,572.47	01-Jul-2007	7.775%	NJ - 80.00%	360	01-Aug-2006
73177720 1	427,500.00	415,152.48	01-Jun-2007	8.650%	NY - 90.00%	360	01-Jun-2006
73177752 2	236,000.00	233,060.32	01-Mar-2007	7.225%	FL - 80.00%	360	01-Jul-2006
73177784 2	549,000.00	543,564.76	01-Oct-2007	9.375%	NY - 90.00%	360	01-Jul-2006
73178056 2	176,000.00	172,882.40	01-Aug-2008	7.025%	FL - 80.00%	360	01-Jul-2006
73178256 2	448,000.00	442,938.84	01-Jul-2006	8.700%	NY - 80.00%	360	01-Jul-2006
73178384 2	126,350.00	125,236.23	01-Mar-2009	8.990%	MI - 95.00%	360	01-Jul-2006
73178392 2	631,200.00	625,323.43	01-Apr-2008	8.725%	CA - 79.91%	360	01-Jun-2006
73178840 1	104,400.00	100,771.68	01-Jul-2008	7.650%	NM - 90.00%	360	01-Jul-2006
73281157 1	120,000.00	128,444.07	01-Oct-2008	9.900%	CO - 74.07%	360	01-Jul-2006
73179360 2	200,000.00	195,382.48	01-Apr-2007	8.525%	FL - 80.00%	360	01-Jul-2006
73281381 2	200,000.00	226,869.37	01-Jan-2009	5.250%	MA - 80.00%	360	01-Jul-2006
73281461 1	297,000.00	296,782.59	01-Apr-2007	7.400%	WA - 90.00%	360	01-Jul-2006
73180096 2	97,750.00	97,243.67	01-Jun-2008	9.990%	MI - 85.00%	360	01-Jul-2006
73180216 2	344,000.00	343,999.97	01-Jul-2008	7.325%	CA - 80.00%	360	01-Jul-2006
73281597 2	420,000.00	420,000.00	01-Jan-2008	7.650%	CA - 80.00%	360	01-Jul-2006
73180392 2	61,200.00	60,020.84	01-Aug-2007	10.100%	TX - 80.00%	360	01-Jul-2006
73180600 2	433,800.00	437,949.98	01-Sep-2008	9.025%	VA - 90.00%	360	01-Jul-2006
73281797 2	59,500.00	59,120.99	01-Feb-2007	10.850%	PA - 70.00%	360	01-Jul-2006
73180872 1	203,000.00	200,801.47	01-Jan-2007	7.900%	FL - 95.98%	360	01-Jul-2006
73181184 1	170,000.00	164,588.19	01-Jan-2008	7.875%	FL - 61.82%	360	01-Jul-2006
73181288 1	252,000.00	243,594.74	01-Jan-2007	7.990%	MA - 90.00%	360	01-Jul-2006
73281997 1	344,700.00	339,392.82	01-Jan-2009	7.290%	CA - 90.00%	360	01-Jul-2006
73181384 2	364,500.00	361,406.67	01-Feb-2007	9.450%	CA - 90.00%	360	01-Jul-2006
73181808 1	218,000.00	216,840.33	01-Jul-2007	10.400%	FL - 83.85%	360	01-Jul-2006
73181816 1	160,000.00	156,615.55	01-Oct-2007	9.300%	FL - 70.18%	360	01-Jul-2006
73181840 2	239,000.00	236,554.21	01-Oct-2007	8.500%	FL - 89.85%	360	01-Jul-2006
73182360 1	177,000.00	170,973.80	01-Mar-2008	7.800%	MO - 84.29%	360	01-Jul-2006
73182504 2	516,000.00	507,962.85	01-Nov-2007	7.625%	NJ - 80.00%	360	01-Jul-2006
73182752 2	337,500.00	329,455.84	01-May-2008	9.325%	FL - 90.00%	360	01-Jul-2006
73282549 1	244,000.00	252,118.13	01-Dec-2008	6.775%	FL - 80.00%	360	01-Jul-2006
73182921 2	167,200.00	165,078.71	01-Oct-2007	8.500%	MN - 80.00%	360	01-Jul-2006
73182929 1	170,000.00	164,330.76	01-May-2009	7.990%	NV - 53.80%	360	01-Jul-2006
73183001 1	182,000.00	178,549.48	01-Dec-2008	7.200%	AZ - 71.37%	360	01-Jul-2006
73183185 2	126,400.00	124,614.30	01-Jun-2008	7.600%	FL - 76.61%	360	01-Aug-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
73183345 1	156,000.00	153,724.20	01-Dec-2008	6.925%	MN - 80.00%	360	01-Jul-2006
73183785 1	87,120.00	84,560.16	01-Aug-2007	8.425%	TN - 80.00%	360	01-Jul-2006
73282885 2	220,000.00	217,984.79	01-Apr-2007	7.775%	NJ - 80.00%	360	01-Jul-2006
73184249 1	74,700.00	74,082.54	01-Sep-2007	8.650%	OH - 90.00%	360	01-Jul-2006
73184401 2	209,000.00	206,248.09	01-Jul-2006	8.000%	NE - 95.00%	360	01-Jul-2006
73283037 1	153,000.00	150,714.89	01-Mar-2008	8.500%	AZ - 85.00%	360	01-Jul-2006
73184665 1	232,000.00	229,264.70	01-Jun-2008	8.450%	CA - 64.44%	360	01-Jul-2006
73184689 2	368,000.00	362,898.27	01-Feb-2008	7.650%	CA - 80.00%	360	01-Jul-2006
73184705 2	328,000.00	323,826.90	01-Nov-2006	8.125%	NY - 80.00%	360	01-Jul-2006
73184929 1	193,500.00	201,889.76	01-Jan-2009	4.375%	FL - 90.00%	360	01-Jul-2006
73185129 2	109,980.00	108,742.73	01-Dec-2007	8.700%	GA - 90.00%	360	01-Jul-2006
73283645 2	204,000.00	202,089.85	01-Jun-2007	8.200%	FL - 85.00%	360	01-Jul-2006
73186225 2	123,920.00	122,791.46	01-May-2008	8.350%	FL - 80.00%	360	01-Jul-2006
73186745 2	83,920.00	82,941.96	01-May-2008	8.775%	OH - 80.00%	360	01-Jul-2006
73186905 1	181,900.00	180,114.32	01-Sep-2007	9.250%	NJ - 85.00%	360	01-Jul-2006
73187049 2	308,000.00	297,956.99	01-Apr-2007	7.275%	NJ - 80.00%	360	01-Jul-2006
73187201 2	252,000.00	247,869.49	01-Feb-2007	9.925%	FL - 90.00%	360	01-Jul-2006
73187273 1	408,000.00	405,685.81	01-Mar-2007	10.525%	CA - 85.00%	360	01-Jul-2006
73187529 1	400,000.00	431,620.60	01-May-2008	8.175%	IN - 76.19%	360	01-Aug-2006
73187569 1	229,900.00	224,125.23	01-Aug-2007	7.990%	IL - 95.00%	360	01-Jul-2006
73187601 1	127,800.00	126,377.51	01-Feb-2008	8.140%	FL - 90.00%	360	01-Jul-2006
73187801 1	241,300.00	239,161.31	01-Jul-2008	9.700%	NV - 95.00%	360	01-Jul-2006
73187921 1	165,520.00	164,162.18	01-Jul-2007	9.775%	FL - 80.00%	360	01-Jul-2006
73188193 1	145,350.00	144,280.17	01-Dec-2007	10.350%	IL - 85.00%	360	01-Jul-2006
73188313 1	110,000.00	109,066.27	01-Dec-2008	9.450%	FL - 74.32%	360	01-Jul-2006
73188697 2	279,920.00	272,369.74	01-Jun-2007	7.800%	FL - 80.00%	360	01-Jul-2006
73188833 2	489,600.00	537,927.65	01-Feb-2009	6.000%	FL - 90.00%	360	01-Jul-2006
73188857 2	340,800.00	338,141.72	01-Jan-2007	10.250%	NY - 80.00%	360	01-Jul-2006
73188961 1	76,500.00	76,105.68	01-May-2007	11.175%	OH - 90.00%	360	01-Jul-2006
73189089 2	182,400.00	180,759.74	01-Feb-2007	8.775%	FL - 80.00%	360	01-Jul-2006
73189233 1	100,000.00	98,902.64	01-Feb-2009	8.825%	PA - 80.00%	360	01-Aug-2006
73189273 1	228,000.00	220,666.88	01-Oct-2008	8.050%	FL - 80.00%	360	01-Jul-2006
73189321 2	450,000.00	446,636.00	01-Mar-2007	9.475%	CA - 90.00%	360	01-Jul-2006
73189385 1	585,000.00	578,807.02	01-Jan-2008	8.750%	CA - 90.00%	360	01-Jul-2006
73189393 1	177,600.00	175,454.92	01-May-2008	8.375%	GA - 80.00%	360	01-Jul-2006
73189465 2	418,000.00	412,940.87	01-Sep-2007	8.325%	CA - 72.70%	360	01-Jul-2006
73189785 2	279,200.00	273,697.48	01-Aug-2006	9.675%	FL - 80.00%	360	01-Jul-2006
73189913 2	356,000.00	350,529.73	01-Mar-2008	7.225%	CA - 80.00%	360	01-Jul-2006
73189929 1	134,400.00	129,723.80	01-Sep-2007	7.175%	TX - 80.00%	360	01-Jul-2006
73190073 1	138,000.00	136,714.72	01-Sep-2008	9.400%	FL - 94.53%	360	01-Aug-2006
73190089 1	87,200.00	85,064.76	01-Jul-2008	9.025%	FL - 80.00%	360	01-Jul-2006
73190185 1	157,500.00	155,958.34	01-Apr-2009	9.450%	CA - 79.95%	360	01-Jul-2006
73190217 1	140,000.00	138,452.60	01-Oct-2008	8.175%	FL - 56.00%	360	01-Jul-2006
73190225 2	264,000.00	259,677.09	01-Aug-2007	6.625%	CA - 80.00%	360	01-Jul-2006
73286573 1	249,150.00	247,431.13	01-Sep-2007	9.850%	FL - 94.81%	360	01-Jul-2006
73190521 1	76,500.00	74,455.79	01-Sep-2008	8.500%	OH - 90.00%	360	01-Jul-2006
73190697 1	69,600.00	67,627.62	01-May-2008	8.850%	VA - 80.00%	360	01-Jul-2006

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73190850 2	164,800.00	162,720.76	01-Feb-2008	7.225%	FL - 80.00%	360	01-Jul-2006
73191074 2	406,400.00	402,898.53	01-Sep-2007	8.750%	CA - 80.00%	360	01-Jul-2006
73287190 1	112,000.00	108,269.17	01-Jan-2009	7.850%	FL - 74.17%	360	01-Aug-2006
73287222 2	189,750.00	187,345.19	01-Jun-2007	8.375%	FL - 80.00%	360	01-Jul-2006
73191234 2	446,880.00	437,689.14	01-Jun-2008	6.500%	HI - 80.00%	360	01-Jul-2006
73191298 2	160,000.00	158,497.11	01-Apr-2007	8.275%	FL - 80.00%	360	01-Jul-2006
73191506 1	294,000.00	289,538.74	01-Aug-2006	10.275%	FL - 75.00%	360	01-Jul-2006
73191514 2	170,080.00	168,134.27	01-Feb-2007	8.400%	FL - 80.00%	360	01-Jul-2006
73191746 2	508,000.00	500,073.02	01-Mar-2008	7.400%	CA - 80.00%	360	01-Jul-2006
73191866 1	258,000.00	255,136.54	01-Feb-2008	7.750%	CA - 79.14%	360	01-Jul-2006
73191874 2	172,000.00	170,134.47	01-Apr-2008	8.950%	FL - 80.00%	360	01-Jul-2006
73191890 2	348,000.00	342,627.25	01-Dec-2007	7.200%	ID - 80.00%	360	01-Jul-2006
73191994 2	94,350.00	105,841.39	01-Feb-2008	9.855%	FL - 85.00%	360	01-Jul-2006
73192018 1	119,605.00	118,682.92	01-Jun-2007	9.350%	FL - 95.00%	360	01-Aug-2006
73192098 1	189,000.00	185,617.44	01-Dec-2008	10.475%	NV - 70.00%	360	01-Jul-2006
73192186 2	220,000.00	217,295.71	01-Sep-2008	8.375%	NH - 80.00%	360	01-Aug-2006
73192346 2	125,600.00	124,106.77	01-Oct-2007	8.500%	FL - 80.00%	360	01-Aug-2006
73192554 1	150,000.00	146,756.57	01-Oct-2007	9.200%	FL - 85.71%	360	01-Aug-2006
73192562 1	236,000.00	229,297.70	01-Jan-2007	8.400%	FL - 80.00%	360	01-Jul-2006
73288198 2	88,000.00	81,969.75	01-Sep-2007	7.750%	TX - 80.00%	240	01-Aug-2006
73192842 2	432,000.00	423,270.45	01-Feb-2008	9.175%	CA - 90.00%	360	01-Jul-2006
73288438 2	116,000.00	114,706.90	01-May-2008	7.975%	NV - 69.46%	360	01-Jul-2006
73193458 1	190,391.00	187,963.30	01-Apr-2008	8.175%	CA - 50.10%	360	01-Jul-2006
73193586 1	190,320.00	188,272.29	01-Mar-2008	8.325%	FL - 80.00%	360	01-Aug-2006
73193658 1	207,000.00	201,231.73	01-Feb-2009	8.925%	IL - 90.00%	360	01-Jul-2006
73193794 1	90,320.00	87,921.28	01-Feb-2009	7.975%	FL - 80.00%	360	01-Jul-2006
73193818 2	95,920.00	94,720.69	01-Jun-2008	8.475%	MI - 80.00%	360	01-Jul-2006
73193914 2	256,000.00	252,778.04	01-Feb-2008	7.475%	CA - 80.00%	360	01-Jul-2006
73194162 1	290,400.00	285,086.28	01-May-2008	6.625%	OR - 80.00%	360	01-Jul-2006
73194242 1	209,600.00	201,033.11	01-Mar-2007	7.725%	IL - 80.00%	360	01-Jul-2006
73288974 1	60,000.00	58,503.85	01-Oct-2008	8.950%	IN - 80.00%	360	01-Aug-2006
73289054 2	442,000.00	436,334.11	01-Jun-2008	8.075%	AZ - 85.00%	360	01-Aug-2006
73194602 2	206,400.00	203,575.62	01-Oct-2008	7.950%	NV - 80.00%	360	01-Jul-2006
73194738 1	103,950.00	103,608.44	01-Apr-2007	11.900%	FL - 77.00%	360	01-Jul-2006
73194786 2	116,800.00	113,824.69	01-Dec-2008	8.150%	MI - 80.00%	360	01-Jul-2006
73194850 2	376,000.00	363,484.86	01-Jan-2007	8.075%	NJ - 80.00%	360	01-Jul-2006
73194914 2	409,500.00	405,686.20	01-Nov-2006	9.525%	NY - 90.00%	360	01-Jul-2006
73289230 1	190,800.00	195,140.84	01-Oct-2008	6.500%	GA - 90.00%	360	01-Jul-2006
73195018 2	280,250.00	276,875.01	01-Mar-2007	7.800%	FL - 95.00%	360	01-Jul-2006
73195090 2	560,000.00	551,707.85	01-Jun-2008	7.500%	CA - 80.00%	360	01-Jul-2006
73195098 2	212,800.00	210,619.98	01-Sep-2007	8.500%	FL - 80.00%	360	01-Jul-2006
73289414 2	304,000.00	294,289.62	01-May-2008	8.300%	CA - 80.00%	360	01-Jul-2006
73195642 2	378,000.00	373,225.47	01-Jul-2007	8.200%	FL - 80.00%	360	01-Jul-2006
73195842 2	68,000.00	65,367.85	01-Jun-2009	8.475%	AZ - 80.00%	360	01-Jul-2006
73195970 2	183,451.00	179,051.72	01-Apr-2008	10.125%	SC - 85.00%	360	01-Jul-2006
73196002 2	72,250.00	71,567.90	01-Jul-2007	9.625%	IN - 85.00%	360	01-Jul-2006
73196250 1	323,000.00	339,655.92	01-Aug-2008	7.875%	CA - 68.72%	360	01-Jul-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
73196506 2	161,600.00	159,772.11	01-May-2008	8.650%	MN - 80.00%	360	01-Jul-2006
73196554 2	218,000.00	215,428.09	01-Mar-2007	7.263%	FL - 80.00%	360	01-Jul-2006
73196770 2	187,200.00	198,814.69	01-Sep-2008	8.775%	MD - 80.00%	360	01-Jul-2006
73196826 1	76,000.00	74,045.29	01-Nov-2006	9.200%	TX - 80.00%	360	01-Aug-2006
73196834 2	208,000.00	205,386.09	01-Dec-2008	8.375%	CO - 80.00%	360	01-Jul-2006
73197290 1	110,400.00	109,109.51	01-Aug-2007	7.990%	FL - 80.00%	360	01-Jul-2006
73197450 2	448,000.00	442,497.86	01-Jun-2007	7.175%	CA - 80.00%	360	01-Jul-2006
73290510 1	107,840.00	104,383.41	01-Jul-2007	7.800%	FL - 80.00%	360	01-Aug-2006
73197482 2	236,000.00	233,508.69	01-Dec-2007	7.925%	CA - 80.00%	360	01-Jul-2006
73197498 2	242,400.00	238,426.21	01-Jun-2008	7.550%	CA - 80.00%	360	01-Jul-2006
73197554 1	99,899.00	98,332.92	01-Oct-2008	7.375%	NC - 79.98%	360	01-Jul-2006
73197610 1	320,500.00	316,696.58	01-Aug-2008	8.450%	CA - 71.22%	360	01-Jul-2006
73197762 2	177,384.00	175,696.68	01-Jan-2007	8.575%	FL - 80.00%	360	01-Jul-2006
73290670 1	387,000.00	383,937.67	01-Oct-2006	10.000%	CA - 90.00%	360	01-Aug-2006
73290710 2	71,360.00	71,360.00	01-Apr-2008	8.925%	MN - 80.00%	360	01-Jul-2006
73197930 1	116,800.00	117,742.61	01-Mar-2009	8.000%	MI - 80.00%	360	01-Jul-2006
73198034 1	150,000.00	148,327.77	01-Mar-2009	7.875%	NV - 62.50%	360	01-Jul-2006
73198050 1	292,500.00	288,866.86	01-Mar-2009	8.500%	NV - 75.00%	360	01-Jul-2006
73198082 1	121,600.00	111,968.61	01-Oct-2008	8.575%	HI - 80.00%	240	01-Jul-2006
73198162 1	76,500.00	74,917.79	01-Apr-2007	8.675%	OH - 90.00%	360	01-Jul-2006
73198210 2	296,000.00	292,840.70	01-Oct-2006	7.950%	FL - 80.00%	360	01-Jul-2006
73198226 1	127,500.00	126,460.75	01-Aug-2006	9.995%	NC - 75.00%	360	01-Jul-2006
73198258 1	68,800.00	67,600.10	01-Jan-2008	8.850%	PA - 80.00%	360	01-Aug-2006
73198362 1	94,525.00	91,610.51	01-Dec-2008	8.250%	OH - 95.00%	360	01-Jul-2006
73291078 2	116,000.00	112,920.38	01-Nov-2006	8.175%	GA - 80.00%	360	01-Aug-2006
73291118 1	113,600.00	110,509.33	01-Feb-2009	9.075%	IL - 80.00%	360	01-Jul-2006
73198450 1	78,400.00	74,993.58	01-Aug-2008	8.200%	IN - 80.00%	360	01-Jul-2006
73198482 1	89,040.00	86,520.19	01-Aug-2008	8.850%	TX - 80.00%	360	01-Jul-2006
73198490 1	95,200.00	93,531.49	01-Apr-2008	8.125%	ID - 80.00%	360	01-Aug-2006
73198618 2	244,000.00	236,534.57	01-Apr-2007	7.375%	NJ - 80.00%	360	01-Aug-2006
73198682 1	131,250.00	128,317.80	01-Oct-2008	9.750%	IL - 75.00%	360	01-Jul-2006
73291310 2	265,424.00	265,423.98	01-Sep-2006	8.775%	NY - 80.00%	360	01-Aug-2006
73198746 2	123,200.00	114,707.42	01-Jan-2009	8.350%	VA - 80.00%	360	01-Jul-2006
73291350 1	316,000.00	315,999.94	01-Jan-2008	6.700%	CA - 80.00%	360	01-Jul-2006
73291486 2	78,300.00	77,461.80	01-Apr-2008	9.400%	KY - 90.00%	360	01-Aug-2006
73199171 2	512,000.00	504,334.23	01-Jul-2006	7.350%	NY - 80.00%	360	01-Jul-2006
73291902 2	389,600.00	389,599.94	01-Nov-2007	7.550%	CA - 80.00%	360	01-Jul-2006
73199475 1	189,000.00	187,696.72	01-Jan-2008	10.175%	FL - 90.00%	360	01-Jul-2006
73291998 2	488,000.00	487,999.95	01-Jan-2007	8.675%	CA - 80.00%	360	01-Jul-2006
73199627 1	198,000.00	195,980.32	01-Mar-2008	8.900%	CA - 78.26%	360	01-Jul-2006
73292126 1	197,200.00	195,765.19	01-Apr-2008	9.775%	FL - 84.73%	360	01-Aug-2006
73199747 1	224,910.00	222,974.19	01-Dec-2007	9.075%	FL - 90.00%	360	01-Aug-2006
73292254 2	254,150.00	248,920.72	01-Jan-2008	9.775%	IL - 85.00%	360	01-Aug-2006
73292614 1	342,000.00	336,493.35	01-Dec-2007	11.600%	WI - 90.00%	360	01-Aug-2006
73292814 2	85,000.00	82,091.88	01-Aug-2007	7.150%	FL - 85.00%	360	01-Aug-2006
73200155 2	152,800.00	153,542.89	01-Feb-2009	9.275%	TX - 80.00%	360	01-Jul-2006
73200211 1	297,000.00	288,803.78	01-Aug-2007	8.925%	NJ - 80.00%	360	01-Jul-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
73200363 1	143,920.00	139,011.84	01-Mar-2008	7.925%	TX - 80.00%	360	01-Jul-2006
73293790 2	366,400.00	360,404.35	01-Apr-2008	7.775%	CA - 80.00%	360	01-Aug-2006
73293950 2	55,250.00	63,297.57	01-Aug-2008	8.325%	OH - 85.00%	360	01-Jul-2006
73294206 2	555,750.00	547,351.35	01-Mar-2008	7.275%	CA - 95.00%	360	01-Aug-2006
73294302 2	171,950.00	169,960.11	01-Jun-2008	9.100%	GA - 95.00%	360	01-Aug-2006
73294663 2	45,000.00	43,225.62	01-Apr-2009	11.500%	IL - 20.00%	360	01-Aug-2006
73294711 2	304,000.00	303,897.61	01-Oct-2007	7.975%	IL - 80.00%	360	01-Aug-2006
73294719 2	287,500.00	284,796.43	01-May-2007	8.450%	VA - 83.58%	360	01-Aug-2006
73200571 2	190,800.00	186,900.82	01-Mar-2007	9.325%	FL - 80.00%	360	01-Aug-2006
73294903 1	160,000.00	158,929.68	01-Sep-2008	10.175%	FL - 80.00%	360	01-Aug-2006
73294919 2	87,920.00	86,977.28	01-Dec-2008	8.925%	IL - 80.00%	360	01-Aug-2006
73294959 2	300,000.00	300,000.00	01-Apr-2008	7.575%	CA - 80.00%	360	01-Aug-2006
73200611 2	188,000.00	185,698.72	01-Jun-2008	7.875%	NV - 80.00%	360	01-Jul-2006
73295079 2	634,500.00	626,608.92	01-May-2007	8.225%	CA - 90.00%	360	01-Aug-2006
73295471 2	299,250.00	292,753.58	01-Apr-2007	10.100%	DC - 95.00%	360	01-Aug-2006
73295719 1	104,400.00	102,293.79	01-Sep-2006	9.400%	SC - 90.00%	360	01-Aug-2006
73295735 2	173,600.00	167,709.70	01-Oct-2007	7.750%	TX - 79.63%	360	01-Aug-2006
73295903 2	165,200.00	163,129.10	01-Jul-2008	8.275%	AZ - 80.00%	360	01-Aug-2006
73200715 2	71,920.00	71,291.70	01-Oct-2007	9.025%	OH - 80.00%	360	01-Jul-2006
73296055 1	180,000.00	177,737.82	01-Aug-2008	7.375%	FL - 80.00%	360	01-Aug-2006
73296239 2	231,750.00	228,151.32	01-May-2008	7.675%	AZ - 75.00%	360	01-Aug-2006
73200731 2	224,000.00	216,570.91	01-Apr-2008	7.990%	NM - 80.00%	360	01-Aug-2006
73297135 2	157,500.00	154,506.53	01-Oct-2008	8.350%	FL - 90.00%	360	01-Aug-2006
73297223 1	108,750.00	127,077.83	01-Jan-2009	5.875%	MN - 75.00%	360	01-Aug-2006
73297247 2	81,000.00	80,177.35	01-May-2008	9.150%	ID - 75.00%	360	01-Aug-2006
73297551 1	335,000.00	328,251.49	01-Nov-2008	6.550%	CA - 69.07%	360	01-Aug-2006
73297679 2	220,000.00	216,901.14	01-Sep-2008	5.250%	FL - 80.00%	360	01-Sep-2006
73298311 2	268,000.00	264,046.28	01-Jul-2007	7.750%	MA - 80.00%	360	01-Aug-2006
73298551 1	248,000.00	237,568.35	01-Jan-2009	6.500%	CA - 76.31%	360	01-Aug-2006
73298863 1	167,725.00	163,461.96	01-Apr-2007	9.400%	NE - 93.18%	360	01-Aug-2006
73299159 1	184,000.00	181,865.41	01-Oct-2007	8.525%	FL - 80.00%	360	01-Aug-2006
73299247 1	91,800.00	97,169.67	01-Aug-2007	11.200%	IA - 85.00%	360	01-Aug-2006
73299327 2	283,000.00	279,944.88	01-Sep-2008	8.890%	PA - 84.98%	360	01-Aug-2006
73299551 1	144,000.00	148,978.03	01-Apr-2009	9.450%	CO - 80.00%	360	01-Aug-2006
73299823 2	684,000.00	704,312.65	01-Oct-2008	7.375%	FL - 90.00%	360	01-Aug-2006
73299935 1	200,000.00	199,999.95	01-May-2008	8.225%	FL - 80.00%	360	01-Aug-2006
73300087 1	99,992.00	98,247.46	01-Feb-2009	7.750%	GA - 80.00%	360	01-Aug-2006
73301023 1	124,000.00	129,614.66	01-Jan-2009	6.000%	FL - 74.25%	360	01-Aug-2006
73301119 2	265,500.00	262,617.08	01-Jul-2008	7.825%	IL - 90.00%	360	01-Aug-2006
73301223 1	84,600.00	81,927.28	01-Aug-2008	8.250%	IN - 90.00%	360	01-Aug-2006
73301239 1	208,000.00	204,857.36	01-May-2007	7.375%	PA - 80.00%	360	01-Aug-2006
73301327 1	185,250.00	185,249.96	01-Nov-2007	8.350%	MS - 95.00%	360	01-Aug-2006
73301975 2	111,920.00	125,249.82	01-Feb-2009	9.325%	TX - 80.00%	360	01-Aug-2006
73302135 2	256,800.00	250,303.82	01-Nov-2006	8.050%	CA - 80.00%	360	01-Aug-2006
73302159 1	92,000.00	88,591.64	01-Feb-2009	7.375%	WI - 80.00%	360	01-Aug-2006
73302223 2	196,800.00	192,385.26	01-May-2007	8.600%	AZ - 80.00%	360	01-Aug-2006
73302263 1	175,000.00	172,602.20	01-Dec-2007	7.250%	CA - 57.95%	360	01-Aug-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
73302407 2	499,000.00	486,740.77	01-Dec-2006	8.775%	FL - 79.21%	360	01-Aug-2006
73302487 2	52,500.00	51,718.94	01-Jul-2006	11.550%	OH - 75.00%	360	01-Aug-2006
73302551 1	201,600.00	197,178.87	01-Dec-2006	8.950%	FL - 80.00%	360	01-Aug-2006
73302688 2	124,000.00	121,680.19	01-Feb-2009	6.500%	AZ - 80.00%	360	01-Aug-2006
73302728 2	165,750.00	163,382.19	01-Apr-2008	8.275%	FL - 75.00%	360	01-Aug-2006
73302840 2	108,800.00	107,883.12	01-Sep-2007	9.150%	FL - 80.00%	360	01-Aug-2006
73302856 1	124,000.00	122,703.30	01-Jul-2007	8.975%	GA - 80.00%	360	01-Aug-2006
73302904 2	116,100.00	120,127.68	01-Nov-2008	8.750%	ID - 90.00%	360	01-Aug-2006
73303088 1	267,000.00	264,077.99	01-Jun-2008	8.650%	FL - 75.21%	360	01-Sep-2006
73303112 2	225,250.00	223,031.60	01-Jun-2008	9.225%	FL - 85.00%	360	01-Aug-2006
73303216 1	110,400.00	109,218.83	01-Oct-2006	7.900%	FL - 80.00%	360	01-Aug-2006
73303400 2	352,750.00	348,063.73	01-Jan-2008	8.300%	NY - 85.00%	360	01-Sep-2006
73303888 1	244,000.00	240,108.86	01-Nov-2007	7.250%	CA - 80.00%	360	01-Aug-2006
73304464 1	156,750.00	152,373.62	01-Dec-2008	8.400%	FL - 95.00%	360	01-Aug-2006
73304560 2	184,000.00	181,874.48	01-Feb-2008	8.700%	IL - 80.00%	360	01-Aug-2006
73304592 2	217,000.00	214,682.21	01-Aug-2007	8.950%	MD - 70.00%	360	01-Aug-2006
73304632 1	208,250.00	206,390.39	01-Jan-2008	9.600%	CA - 85.00%	360	01-Aug-2006
73304672 1	304,000.00	301,053.37	01-Jul-2007	8.975%	FL - 80.00%	360	01-Aug-2006
73304776 1	409,500.00	405,367.32	01-Apr-2007	8.250%	CA - 88.64%	360	01-Aug-2006
73304984 2	216,000.00	216,000.00	01-Feb-2007	8.225%	MA - 80.00%	360	01-Aug-2006
73305672 2	89,600.00	87,069.19	01-Jul-2007	8.675%	TX - 80.00%	360	01-Aug-2006
73306304 1	82,450.00	82,097.46	01-Aug-2006	9.925%	OH - 85.00%	360	01-Aug-2006
73306840 1	261,250.00	259,479.71	01-Mar-2008	9.800%	MN - 95.00%	360	01-Aug-2006
73307072 1	106,250.00	103,971.01	01-Mar-2008	8.900%	FL - 85.00%	360	01-Aug-2006
73307168 1	500,000.00	503,777.20	01-Jun-2007	8.400%	NY - 89.29%	360	01-Aug-2006
73307320 1	208,800.00	205,892.90	01-Oct-2007	7.650%	VA - 80.00%	360	01-Aug-2006
73308032 2	418,500.00	414,627.61	01-Feb-2008	9.450%	CA - 90.00%	360	01-Aug-2006
73308112 1	144,500.00	154,799.74	01-Feb-2008	8.575%	OH - 85.00%	360	01-Aug-2006
73308264 2	199,200.00	196,150.74	01-Apr-2007	7.250%	FL - 80.00%	360	01-Aug-2006
73308656 2	252,800.00	250,232.18	01-Jun-2007	8.650%	FL - 80.00%	360	01-Aug-2006
73309080 1	234,000.00	231,687.89	01-Apr-2008	8.200%	CA - 89.31%	360	01-Aug-2006
73309344 2	431,305.00	427,156.47	01-Mar-2007	8.900%	VA - 95.00%	360	01-Aug-2006
73309608 1	403,000.00	399,133.62	01-Jan-2008	8.675%	CA - 71.96%	360	01-Aug-2006
73309624 2	166,320.00	163,496.30	01-Apr-2009	7.275%	AZ - 80.00%	360	01-Aug-2006
73309632 2	456,000.00	450,061.91	01-Sep-2007	7.975%	CA - 80.00%	360	01-Aug-2006
73309680 2	380,000.00	375,099.68	01-Jul-2007	8.250%	HI - 80.00%	360	01-Aug-2006
73309848 2	208,165.00	206,410.86	01-Oct-2007	9.150%	FL - 84.90%	360	01-Aug-2006
73309944 2	484,000.00	477,293.70	01-Sep-2007	7.800%	CA - 80.00%	360	01-Aug-2006
73310320 1	315,000.00	312,323.07	01-Sep-2007	9.750%	PA - 75.00%	360	01-Aug-2006
73310336 2	209,950.00	205,959.78	01-Sep-2008	6.610%	FL - 85.00%	360	01-Aug-2006
73310873 2	63,650.00	62,894.69	01-May-2007	7.700%	IL - 95.00%	360	01-Aug-2006
73311265 1	391,000.00	387,349.15	01-Mar-2009	10.000%	CA - 85.00%	360	01-Jun-2006
73311377 1	234,000.00	232,150.50	01-May-2007	9.700%	NJ - 90.00%	360	01-Aug-2006
73311401 2	178,800.00	182,391.56	01-Apr-2009	9.250%	LA - 80.00%	360	01-Aug-2006
73311521 2	428,000.00	420,078.56	01-Sep-2007	7.000%	CA - 80.00%	360	01-Sep-2006
73311953 1	95,920.00	93,368.09	01-May-2008	9.100%	TX - 80.00%	360	01-Aug-2006
73312113 2	300,800.00	297,378.09	01-Jul-2007	8.575%	CA - 80.00%	360	01-Aug-2006

Mortgage Backed Floating Rate Notes

January 25, 2010 Distribution

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
73312289 1	166,500.00	163,445.95	01-Aug-2006	9.875%	FL - 90.00%	360	01-Aug-2006
73312537 1	242,250.00	240,751.43	01-Oct-2006	10.000%	CT - 95.00%	360	01-Sep-2006
73312705 2	176,048.00	181,175.96	01-Sep-2008	8.025%	MO - 80.00%	360	01-Aug-2006
73312921 1	165,520.00	163,721.76	01-Oct-2008	8.975%	DE - 80.00%	360	01-Aug-2006
72939538 2	234,000.00	228,786.35	05-Dec-2006	9.940%	NC - 88.64%	360	05-May-2006
72938898 2	65,610.00	68,888.99	02-Aug-2008	9.790%	NC - 90.00%	360	02-Jun-2006
72943779 2	312,000.00	311,412.49	01-Oct-2008	6.990%	NC - 80.00%	360	01-Jun-2006
72945859 2	251,215.00	242,387.77	10-Mar-2008	7.500%	NC - 80.00%	360	10-Jun-2006
72940194 2	88,400.00	90,717.82	10-Mar-2009	8.940%	TN - 85.00%	360	10-Jun-2006
72938570 2	560,000.00	559,448.67	01-Nov-2006	8.125%	NJ - 80.00%	360	01-Jul-2006
72948043 2	100,000.00	97,351.81	01-Mar-2008	9.100%	NC - 80.00%	360	01-Jul-2006
72937794 2	95,400.00	94,756.39	17-Mar-2009	8.540%	SC - 90.00%	360	17-Jun-2006
72949427 2	63,200.00	61,475.61	22-Jun-2008	8.890%	TN - 80.00%	360	22-Jun-2006
72947171 2	169,210.00	164,680.02	05-Feb-2009	9.740%	SC - 85.00%	360	05-Jun-2006
72939482 2	138,600.00	142,944.05	01-Jan-2009	9.740%	TN - 90.00%	360	17-Jun-2006
72936378 2	165,207.77	161,978.67	23-Jan-2008	10.640%	NC - 86.95%	360	23-Jun-2006
72951380 2	85,500.00	83,876.12	23-Apr-2008	10.920%	NC - 90.00%	360	23-Jun-2006
72951059 2	114,750.00	113,459.02	01-Mar-2008	8.000%	OH - 85.00%	360	01-Apr-2006
72947883 2	71,920.00	73,201.53	01-Mar-2009	8.625%	OH - 80.00%	360	01-Jul-2006
72938114 2	56,250.00	55,536.31	01-Dec-2006	10.640%	PA - 75.00%	360	01-Jun-2006
72946451 2	112,500.00	110,003.27	01-Oct-2007	8.500%	OH - 90.00%	360	01-Jul-2006
72943331 2	207,000.00	206,999.07	01-Feb-2008	8.250%	FL - 90.00%	360	01-Jul-2006
72945739 2	55,800.00	54,897.61	12-Oct-2008	10.440%	OH - 90.00%	360	12-Jun-2006
72935522 2	87,200.00	84,036.66	01-Feb-2008	6.790%	OH - 80.00%	360	01-Jul-2006
72952308 2	187,000.00	196,571.20	19-Oct-2007	9.990%	DE - 85.00%	360	19-May-2006
72941474 2	181,500.00	195,019.39	15-Oct-2008	8.840%	PA - 75.00%	360	15-May-2006
72939226 2	340,000.00	332,059.22	20-Feb-2007	8.875%	FL - 85.00%	360	20-Jun-2006
72938434 2	457,000.00	445,375.56	28-Sep-2007	9.050%	MD - 77.46%	360	28-Jun-2006
72947939 2	243,000.00	235,798.07	16-Nov-2008	8.840%	NJ - 90.00%	360	16-Jun-2006
72938842 2	255,000.00	248,841.54	01-Sep-2008	9.540%	PA - 85.00%	360	01-Jul-2006
72936746 2	336,000.00	326,779.62	18-Apr-2008	8.990%	NJ - 80.00%	360	18-Jun-2006
72951235 2	255,000.00	248,464.34	05-Jun-2007	9.625%	NY - 85.00%	360	05-Jul-2006
72940346 2	81,400.00	79,704.72	04-May-2007	10.125%	PA - 89.45%	360	04-Jul-2006
72943258 2	184,000.00	182,638.32	01-Jun-2007	9.125%	FL - 73.60%	360	01-Jul-2006
72948219 2	133,200.00	128,618.58	27-Aug-2008	7.690%	PA - 90.00%	360	27-Jun-2006
72939898 2	275,000.00	270,381.90	06-Sep-2008	7.240%	NJ - 59.78%	360	06-Jul-2006
72943234 2	108,000.00	104,602.30	01-Oct-2008	8.190%	KY - 80.00%	360	01-Jun-2006
72950427 2	105,300.00	113,358.61	01-Dec-2008	9.375%	IN - 89.24%	360	01-Jun-2006
72945651 2	125,100.00	133,609.29	02-Dec-2007	8.250%	OH - 90.00%	360	02-Jun-2006
72943731 2	68,400.00	66,664.88	01-Jul-2006	9.375%	KY - 80.00%	360	01-Jun-2006
72951428 2	226,100.00	218,823.90	31-Jan-2008	7.750%	IN - 85.00%	360	31-May-2006
72937930 2	75,000.00	73,410.75	21-Jan-2008	9.375%	OH - 75.00%	360	21-Jun-2006
72950715 2	73,600.00	71,023.26	19-Jun-2008	7.490%	IN - 80.00%	360	19-Jun-2006
72937458 2	113,920.00	109,973.48	16-Jun-2008	7.820%	IN - 80.00%	360	16-Jun-2006
72939338 2	117,000.00	116,408.35	01-Jul-2009	8.390%	OH - 90.00%	360	16-Jun-2006
72935994 2	65,600.00	64,068.94	17-Jul-2008	8.990%	OH - 80.00%	360	17-Jun-2006
72951476 2	248,000.00	248,000.00	01-Apr-2007	8.625%	FL - 80.00%	360	01-Jul-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
72941162 2	148,000.00	147,606.96	01-Jan-2009	7.540%	FL - 80.00%	360	01-May-2006
72949779 2	188,000.00	188,590.71	01-Nov-2008	7.250%	FL - 80.00%	360	01-Jun-2006
72941778 2	393,750.00	385,733.66	07-Apr-2007	9.250%	FL - 68.48%	360	07-May-2006
72948427 2	264,000.00	257,977.35	28-Jul-2007	9.740%	FL - 80.00%	360	28-May-2006
72940162 2	145,800.00	142,130.10	10-Dec-2007	8.250%	FL - 90.00%	360	10-Jun-2006
72937690 2	136,000.00	131,637.82	01-Jun-2007	7.625%	FL - 85.00%	360	01-Jul-2006
72937954 2	231,200.00	228,083.02	27-Mar-2008	7.750%	FL - 80.00%	360	27-May-2006
72940674 2	324,000.00	324,000.00	01-Nov-2007	7.000%	FL - 80.00%	360	01-Jun-2006
72943282 2	306,000.00	303,878.50	01-Sep-2007	9.625%	FL - 89.47%	360	01-Jun-2006
72945187 2	248,000.00	247,913.77	01-Apr-2007	8.040%	FL - 80.00%	360	01-Jun-2006
72945211 2	218,360.00	212,313.61	01-Jul-2007	8.000%	FL - 80.00%	360	01-Jun-2006
72949475 2	145,000.00	140,690.76	15-May-2007	8.250%	FL - 76.32%	360	15-Jun-2006
72943138 2	274,500.00	267,686.41	04-Oct-2007	8.750%	FL - 90.00%	360	04-Jun-2006
72946155 2	433,500.00	428,799.14	09-Jan-2009	8.875%	FL - 85.00%	360	09-Jun-2006
72943523 2	267,750.00	265,030.48	05-Nov-2006	8.250%	FL - 85.00%	360	05-Jun-2006
72937074 2	244,800.00	238,555.88	01-May-2007	8.250%	FL - 90.00%	360	01-Jul-2006
72946339 2	182,400.00	177,479.12	05-Nov-2007	8.250%	FL - 80.00%	360	05-Jun-2006
72938562 2	296,000.00	290,527.25	23-Dec-2006	9.870%	FL - 80.00%	360	23-Jun-2006
72937898 2	239,920.00	230,854.22	01-Mar-2008	6.990%	FL - 80.00%	360	01-Jul-2006
72934873 2	187,000.00	218,895.23	01-Apr-2009	3.500%	FL - 85.00%	360	01-Jul-2006
72940490 2	298,350.00	290,116.19	01-Dec-2007	8.625%	FL - 85.00%	360	01-Jul-2006
72938738 2	252,000.00	296,970.82	17-Apr-2008	3.500%	FL - 90.00%	360	17-Jun-2006
72949635 2	168,000.00	166,040.51	01-Feb-2007	8.125%	FL - 80.00%	360	01-Jul-2006
72943395 2	168,000.00	180,420.97	24-Sep-2008	10.375%	FL - 80.00%	360	24-Jun-2006
72945995 2	108,800.00	106,489.39	24-Jan-2008	9.625%	FL - 80.00%	360	24-Jun-2006
72940682 2	133,700.00	131,362.11	01-Oct-2006	9.890%	FL - 70.00%	360	01-Jul-2006
72946995 2	235,450.00	229,251.74	01-Dec-2007	7.625%	FL - 85.00%	360	01-Jul-2006
72948803 2	225,000.00	224,688.43	01-Sep-2008	6.990%	IL - 90.00%	360	01-Jul-2006
72942826 2	180,000.00	178,020.63	01-Aug-2007	9.000%	IN - 90.00%	360	01-Jun-2006
72935714 2	115,120.00	112,131.67	01-Feb-2008	9.020%	IL - 80.00%	360	01-Jul-2006
72936114 2	270,000.00	261,990.33	01-Jul-2008	7.690%	IL - 90.00%	360	01-Jul-2006
72937714 2	450,500.00	433,043.48	01-Aug-2007	7.590%	KS - 85.00%	360	01-Jul-2006
72936738 2	155,700.00	151,557.83	01-Mar-2007	8.390%	IL - 90.00%	360	01-Jul-2006
72935482 2	58,000.00	58,093.36	01-Dec-2008	8.790%	MO - 80.00%	360	01-Jul-2006
72951372 2	301,500.00	292,691.14	01-Jan-2008	7.500%	IL - 90.00%	360	01-Jul-2006
72947835 2	101,400.00	102,633.92	01-Sep-2008	10.090%	MO - 69.93%	360	01-Jul-2006
72939402 2	221,400.00	213,513.41	01-Jan-2009	6.590%	WI - 85.81%	360	01-Jul-2006
72945979 2	204,000.00	198,496.28	01-Apr-2008	9.190%	WI - 85.00%	360	01-Jul-2006
72936930 2	88,200.00	85,894.97	01-Jan-2009	10.390%	KS - 90.00%	360	01-Jul-2006
72942082 2	375,000.00	365,155.39	01-Sep-2007	8.490%	IL - 75.00%	360	01-Jul-2006
72951740 2	182,280.00	182,280.00	01-Sep-2007	9.000%	FL - 80.00%	360	01-Jul-2006
72950107 2	147,600.00	143,829.03	15-May-2007	8.750%	OH - 82.00%	360	15-Jun-2006
72936634 2	118,800.00	115,806.74	17-Apr-2008	8.890%	MI - 90.00%	360	17-Jun-2006
72948851 2	108,800.00	105,094.06	25-Feb-2008	7.740%	MI - 80.00%	360	25-Jun-2006
72938714 2	139,000.00	134,337.07	22-Jun-2008	7.790%	ME - 84.76%	360	22-Jun-2006
1127063429 2	108,000.00	106,504.09	01-Mar-2009	7.875%	AZ - 80.00%	360	01-Mar-2006
72952444 2	105,300.00	102,758.10	01-Oct-2007	9.125%	CO - 90.00%	360	01-Jul-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
72939186 2	308,000.00	303,520.63	01-Apr-2008	7.375%	CA - 80.00%	360	01-Jul-2006
72952124 2	328,000.00	317,827.39	01-Jan-2008	7.740%	CA - 80.00%	360	01-Jul-2006
72949819 2	89,100.00	86,532.01	01-May-2008	8.690%	OK - 90.00%	360	01-Jul-2006
72940890 2	229,600.00	220,173.28	01-Sep-2008	6.990%	OK - 80.00%	360	01-Jun-2006
72946691 2	127,200.00	122,101.66	01-Apr-2008	6.990%	IL - 80.00%	360	01-Jun-2006
72943747 2	131,040.00	130,584.20	10-Apr-2009	7.890%	MO - 80.00%	360	10-Jun-2006
72936514 2	142,400.00	140,945.81	01-Jan-2008	8.625%	FL - 80.00%	360	01-Jul-2006
72951916 2	151,816.00	147,361.45	10-Jul-2009	8.500%	IL - 80.00%	360	10-Jun-2006
72948459 2	56,000.00	54,540.85	01-Aug-2008	9.190%	IL - 80.00%	360	01-Jul-2006
72950123 2	212,800.00	210,925.04	01-May-2007	9.390%	MO - 80.00%	360	01-Jul-2006
72941866 2	336,000.00	332,264.32	03-Jan-2008	8.750%	NV - 80.00%	360	03-Jun-2006
72939978 2	238,000.00	237,970.27	01-Jun-2009	6.140%	MD - 89.81%	360	01-Jun-2006
72947227 2	103,200.00	99,060.94	11-Jun-2008	8.690%	MD - 80.00%	360	11-Jun-2006
72947915 2	219,480.00	215,287.29	20-Mar-2008	6.750%	WA - 80.00%	360	20-Jun-2006
72945243 2	172,000.00	166,477.00	01-May-2007	7.625%	KY - 80.00%	360	01-Jul-2006
72950643 2	268,000.00	259,807.37	02-Jun-2007	8.250%	FL - 71.47%	360	02-Jun-2006
72942834 2	175,000.00	171,421.36	08-May-2007	9.250%	FL - 89.74%	360	08-Jun-2006
72941890 2	108,000.00	105,890.41	14-Oct-2007	10.640%	AL - 90.00%	360	14-Jun-2006
72946731 2	108,000.00	105,074.34	14-Jul-2008	8.440%	FL - 80.00%	360	14-Jun-2006
72938682 2	152,000.00	150,620.49	01-Apr-2008	7.540%	FL - 80.00%	360	01-Jul-2006
72942410 2	180,000.00	175,372.82	01-Jul-2007	8.375%	FL - 80.00%	360	01-Jun-2006
72945627 2	206,400.00	200,101.62	18-Jan-2009	8.940%	FL - 80.00%	360	18-Jun-2006
72951107 2	55,800.00	54,849.16	15-Dec-2007	10.740%	LA - 90.00%	360	15-Jun-2006
72939250 2	247,500.00	247,498.27	01-Nov-2008	6.870%	FL - 90.00%	360	01-Jul-2006
72951348 2	294,500.00	294,437.18	01-Feb-2008	8.375%	FL - 84.87%	360	01-Jul-2006
72944739 2	227,250.00	218,814.29	01-Nov-2008	7.240%	AZ - 75.00%	360	01-Jul-2006
72947779 2	380,000.00	372,016.27	01-Dec-2006	9.125%	NV - 95.00%	360	01-Jul-2006
72951820 2	176,000.00	176,000.00	01-Dec-2008	7.640%	AZ - 80.00%	360	01-Jul-2006
72940458 2	499,999.00	487,562.92	01-Mar-2008	9.000%	AZ - 69.93%	360	01-Jul-2006
72944995 2	306,000.00	302,355.94	01-Apr-2007	7.750%	NV - 90.00%	360	01-Jul-2006
72938522 2	150,150.00	146,915.60	01-May-2008	9.590%	NV - 65.00%	360	01-Jul-2006
72945227 2	297,000.00	293,454.54	01-Jun-2008	8.250%	AZ - 90.00%	360	01-Jul-2006
72941274 2	208,000.00	205,938.86	01-Dec-2008	7.340%	AZ - 80.00%	360	01-Jul-2006
72943467 2	140,000.00	142,411.97	01-Oct-2008	8.420%	AZ - 70.00%	360	01-Jul-2006
72935426 2	136,000.00	131,269.67	01-Jun-2008	7.640%	AZ - 80.00%	360	01-Jul-2006
72940178 2	288,000.00	279,014.90	01-Jul-2007	8.250%	MN - 90.00%	360	01-Jul-2006
72945115 2	137,000.00	132,308.91	01-Mar-2009	7.470%	WI - 79.65%	360	01-Jul-2006
72946235 2	292,000.00	280,692.14	01-Jun-2008	7.220%	MN - 80.00%	360	01-Jul-2006
72943106 2	96,400.00	102,616.32	01-Jul-2008	8.630%	IA - 80.00%	360	01-Jun-2006
72951540 2	102,800.00	107,600.13	01-Nov-2008	5.750%	WI - 80.00%	360	01-Jul-2006
72948595 2	173,280.00	168,928.21	01-Aug-2008	9.440%	MN - 80.00%	360	01-Jun-2006
72939266 2	171,000.00	178,496.00	01-Dec-2007	8.875%	MN - 90.00%	360	01-Jul-2006
72939818 2	163,800.00	160,151.09	01-Jul-2007	9.000%	MN - 90.00%	360	01-Jul-2006
72945507 2	124,000.00	120,417.85	01-Aug-2008	7.940%	MN - 80.00%	360	01-Jul-2006
72946603 2	237,000.00	243,576.10	01-Nov-2008	8.190%	MN - 84.64%	360	01-Jul-2006
72946635 2	135,000.00	136,693.23	01-Dec-2008	7.940%	SD - 87.10%	360	01-Jul-2006
72946963 2	144,000.00	142,627.69	01-Feb-2009	10.760%	MN - 80.00%	360	01-Jul-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
72946147 2	296,000.00	308,671.03	01-Oct-2007	9.250%	CA - 80.00%	360	01-Jun-2006
72949603 2	135,960.00	134,612.77	01-Jun-2008	8.590%	NV - 80.00%	360	01-Jul-2006
72938514 2	261,000.00	261,000.00	01-Aug-2007	7.375%	CA - 90.00%	360	01-Jul-2006
72946491 2	250,000.00	244,258.56	01-Mar-2008	8.375%	CA - 79.37%	360	01-Jul-2006
72948707 2	153,000.00	148,977.49	01-Dec-2007	8.375%	CA - 85.00%	360	01-Jul-2006
72942402 2	370,000.00	356,160.47	01-Dec-2008	6.750%	CA - 56.92%	360	01-Jul-2006
72935962 2	736,000.00	724,423.40	01-Mar-2008	7.250%	CA - 80.00%	360	01-Jul-2006
72946403 2	107,910.00	105,455.83	19-Apr-2008	9.690%	TX - 90.00%	360	19-Jun-2006
72952092 2	143,200.00	139,864.78	25-Mar-2007	9.625%	TX - 80.00%	360	25-Jun-2006
72942290 2	144,000.00	139,682.20	01-Nov-2006	8.500%	GA - 90.00%	360	01-Jun-2006
72939530 2	304,000.00	299,480.40	01-Dec-2007	7.500%	NJ - 80.00%	360	01-May-2006
72939626 2	250,000.00	243,182.80	01-Dec-2006	9.000%	FL - 74.40%	360	01-Jun-2006
72941874 2	454,500.00	443,291.36	01-Sep-2007	9.000%	NJ - 90.00%	360	01-Jul-2006
72936426 2	221,000.00	214,125.63	01-Nov-2006	7.750%	NJ - 85.00%	360	01-Jul-2006
72946547 2	360,000.00	346,403.61	05-Jun-2008	9.250%	NJ - 90.00%	360	05-Jul-2006
72944179 2	472,000.00	472,000.00	01-Apr-2008	7.625%	CA - 80.00%	360	01-Jun-2006
72943218 2	222,400.00	220,121.82	01-Feb-2009	6.990%	CA - 80.00%	360	01-Jul-2006
72943002 2	281,400.00	306,065.77	01-Sep-2008	7.690%	CA - 45.39%	360	01-Jul-2006
TOTAL	180,768,397.77	179,173,735.15					
TOTAL	196,262,516.77	194,711,228.34					

Prepayment Report

VOLUNTARY PREPAYMENTS

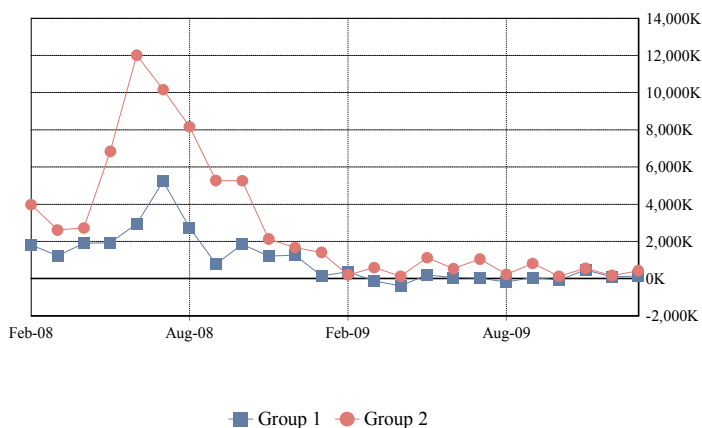
Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	3	2	5
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	3	2	5
Curtailments Amount	(383,139.89)	(77,591.43)	(460,731.32)
Paid in Full Balance	805,621.52	219,091.82	1,024,713.34
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	422,481.63	141,500.39	563,982.02

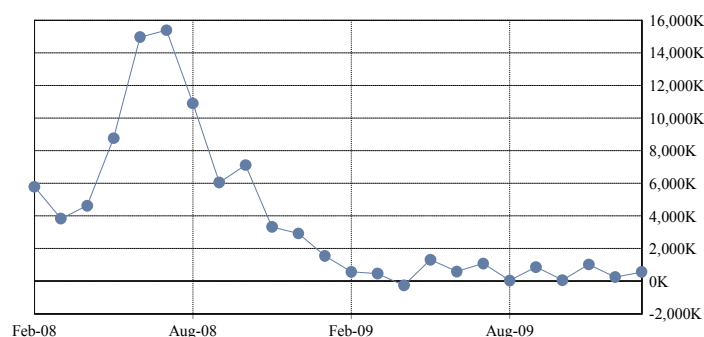
Cumulative

Number of Paid in Full Loans	1,268	635	1,903
Number of Repurchased Loans	14	1	15
Total Number of Loans Prepaid in Full	1,282	636	1,918
Paid in Full Balance	233,447,637.03	117,645,779.47	351,093,416.50
Repurchased Loans Balance	2,765,817.10	134,632.60	2,900,449.70
Curtailments Amount	(8,116,058.45)	(3,954,920.54)	(12,070,978.99)
Total Prepayment Amount	228,097,395.68	113,825,491.53	341,922,887.21

Total Prepayments by Groups



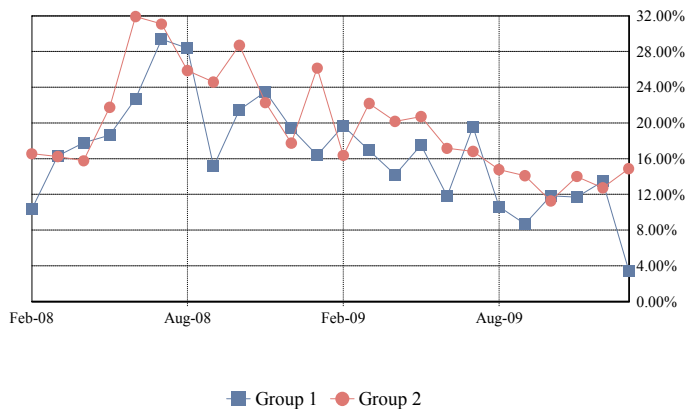
Total Prepayments



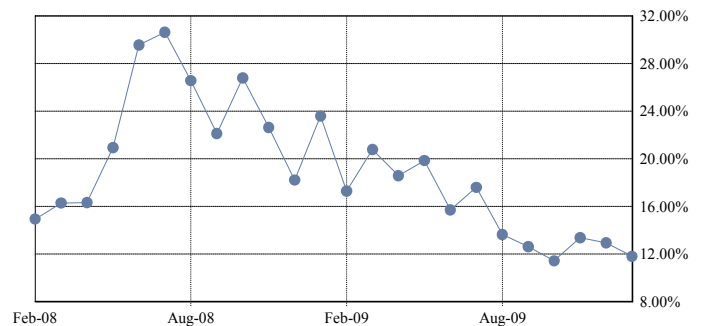
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	1.33%	0.29%	1.04%
3 Months Avg SMM	1.24%	0.84%	1.13%
12 Months Avg SMM	1.47%	1.19%	1.40%
Avg SMM Since Cut-off	1.60%	1.58%	1.60%
CPR	14.87%	3.45%	11.80%
3 Months Avg CPR	13.87%	9.64%	12.70%
12 Months Avg CPR	16.32%	13.40%	15.51%
Avg CPR Since Cut-off	17.63%	17.44%	17.57%
PSA	247.87%	57.50%	196.60%
3 Months Avg PSA Approximation	231.14%	160.67%	211.63%
12 Months Avg PSA Approximation	272.00%	223.35%	258.57%
Avg PSA Since Cut-off Approximation	417.66%	414.94%	416.88%

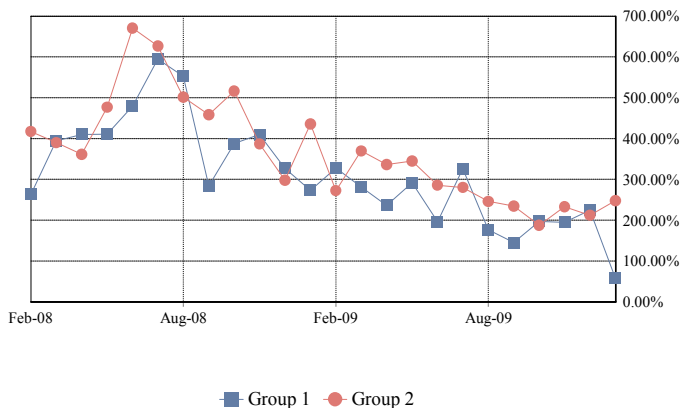
CPR by Groups



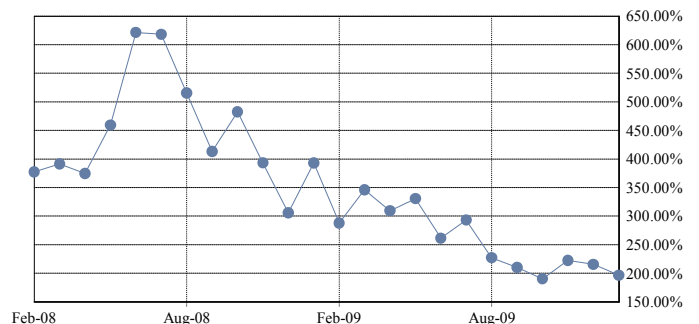
Total CPR



PSA by Groups

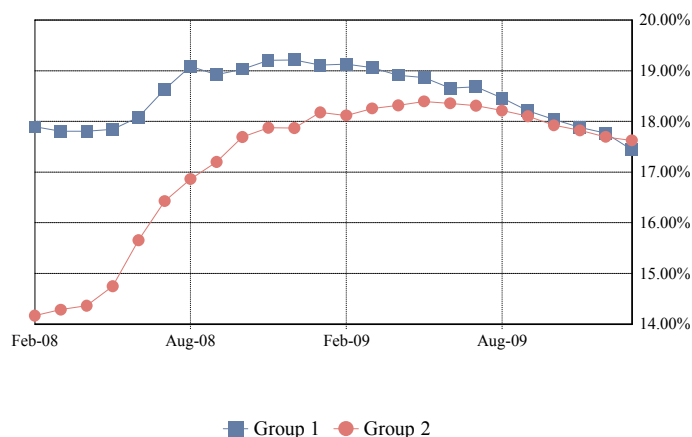


Total PSA

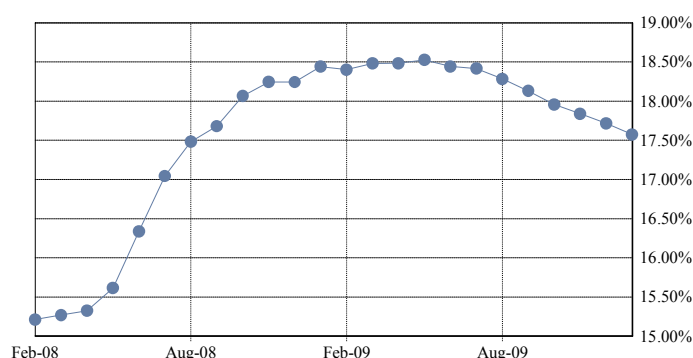




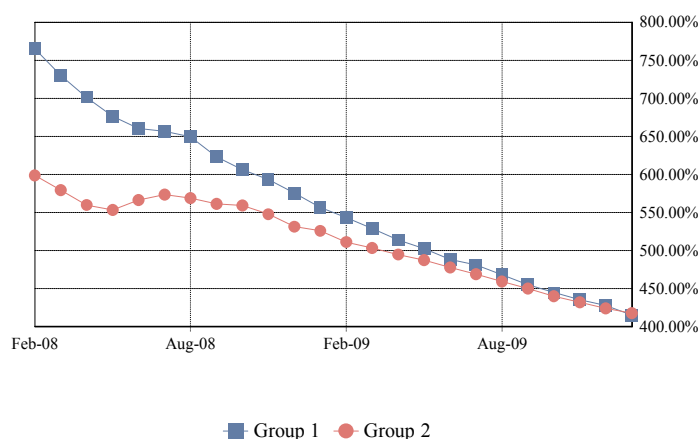
CPR Avg since Cut-Off by Groups



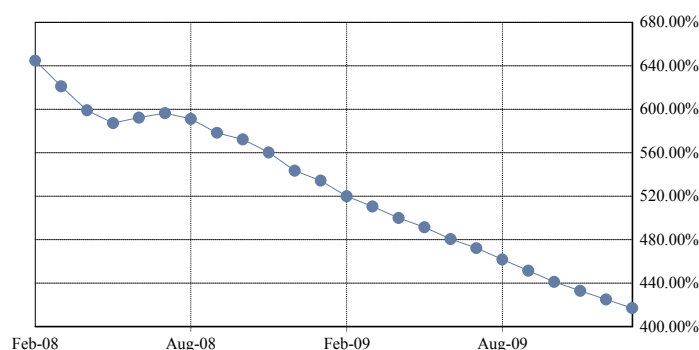
Total CPR Avg since Cut-Off



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 ($\text{AvgSMM}_{n,m}$): $1 - [(1 - \text{SMM}_n) * (1 - \text{SMM}_{n+1}) * \dots * (1 - \text{SMM}_m)]^{1/\text{months in period } n,m}$

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

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

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

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

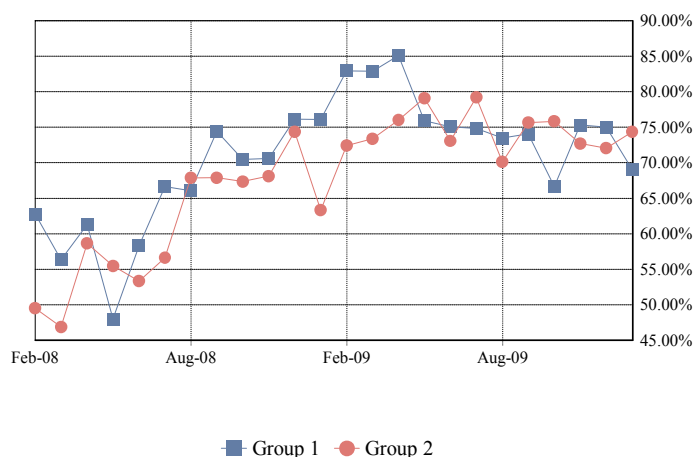
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
73071307	2	93,600.00	91,365.68	21-Dec-2009	9.650%	OK - 80.00%	Paid Off - 360	01-Aug-2006
73078987	2	675,360.00	665,549.93	22-Dec-2009	6.750%	CA - 72.00%	Paid Off - 360	01-Aug-2006
73080012	2	50,000.00	48,705.91	16-Dec-2009	9.045%	AR - 62.50%	Paid Off - 360	01-Aug-2006
73154861	1	75,000.00	72,771.11	07-Jan-2010	8.700%	TX - 75.00%	Paid Off - 360	01-Jul-2006
73177424	1	148,000.00	146,320.71	06-Jan-2010	9.150%	KY - 92.50%	Paid Off - 360	01-Jul-2006
TOTAL		1,041,960.00	1,024,713.34					

Realized Loss Report

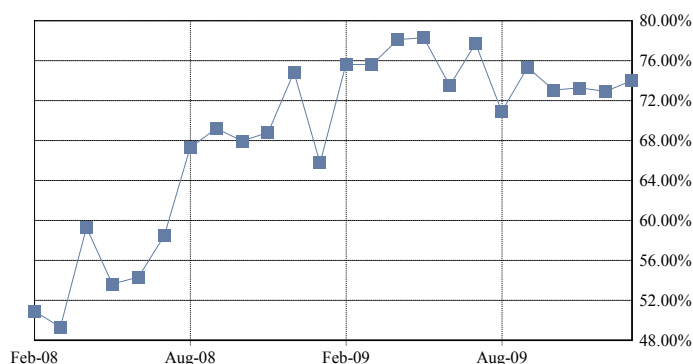
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	39,796.26	7,481.34	47,277.60
Number of Loans Liquidated	30	4	34
Collateral Principal Realized Loss/(Gain) Amount	5,151,072.55	336,980.30	5,488,052.85
Collateral Interest Realized Loss/(Gain) Amount	57,293.19	13,000.06	70,293.25
Net Liquidation Proceeds	1,720,390.83	137,816.08	1,858,206.91
<u>Cumulative</u>			
Number of Loans Liquidated	1,266	463	1,729
Collateral Realized Loss/(Gain) Amount	178,942,702.82	56,174,213.92	235,116,916.74
Net Liquidation Proceeds	92,038,653.05	24,273,150.34	116,311,803.39
Cumulative Subsequent Recoveries	2,049,210.67	707,850.02	2,757,060.69

Collateral Loss Severity Approximation by Groups



Collateral Loss Severity Approximation

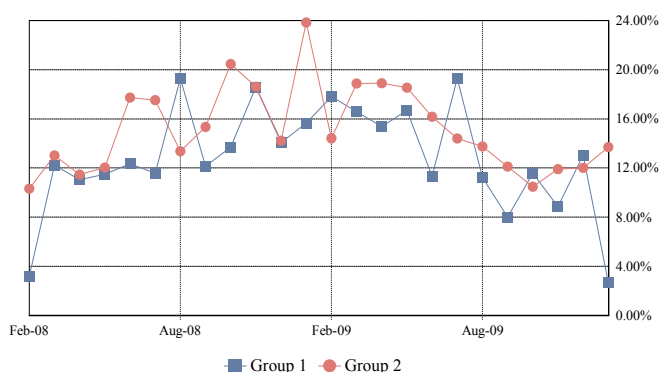




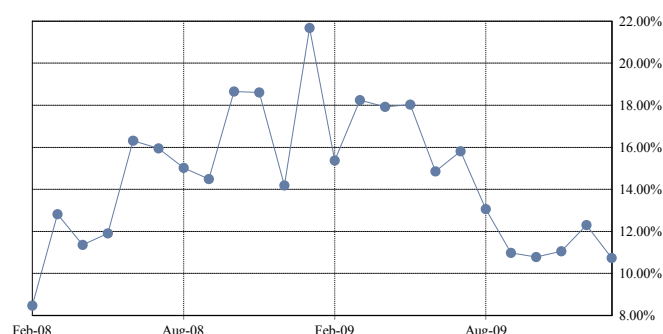
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	1.22%	0.23%	0.94%
3 Months Avg MDR	1.11%	0.72%	1.00%
12 Months Avg MDR	1.31%	1.14%	1.26%
Avg MDR Since Cut-off	0.91%	0.75%	0.87%
CDR	13.70%	2.68%	10.73%
3 Months Avg CDR	12.54%	8.29%	11.36%
12 Months Avg CDR	14.65%	12.83%	14.14%
Avg CDR Since Cut-off	10.39%	8.60%	9.90%
SDA	2,283.00%	447.05%	1,787.58%
3 Months Avg SDA Approximation	2,089.40%	1,382.22%	1,893.54%
12 Months Avg SDA Approximation	2,441.19%	2,137.54%	2,356.70%
Avg SDA Since Cut-off Approximation	2,228.90%	1,855.56%	2,127.59%
Loss Severity Approximation for Current Period	74.34%	69.08%	74.00%
3 Months Avg Loss Severity Approximation	73.09%	74.52%	73.37%
12 Months Avg Loss Severity Approximation	74.62%	77.25%	75.27%
Avg Loss Severity Approximation Since Cut-off	64.98%	68.42%	65.77%

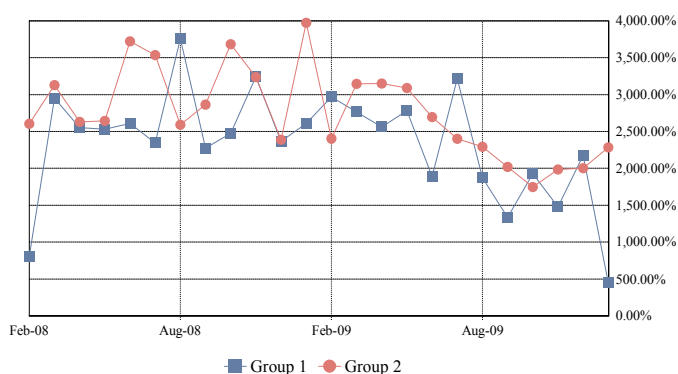
CDR by Groups



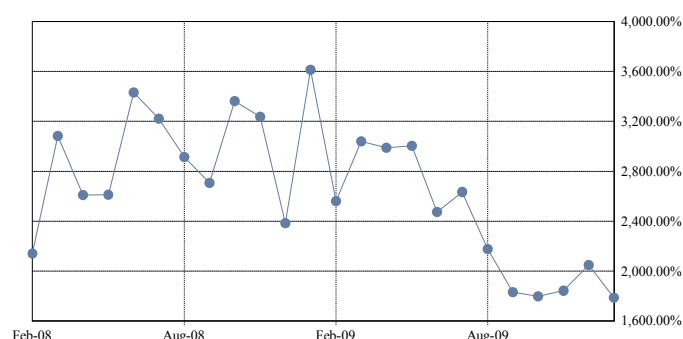
Total CDR



SDA by Groups

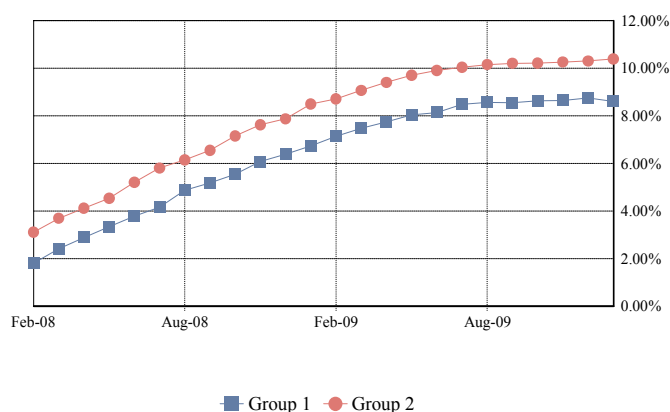


Total SDA

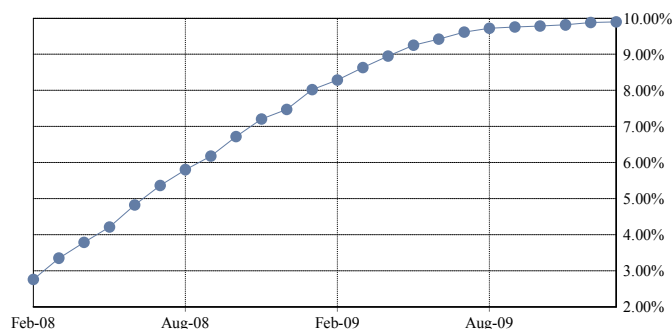




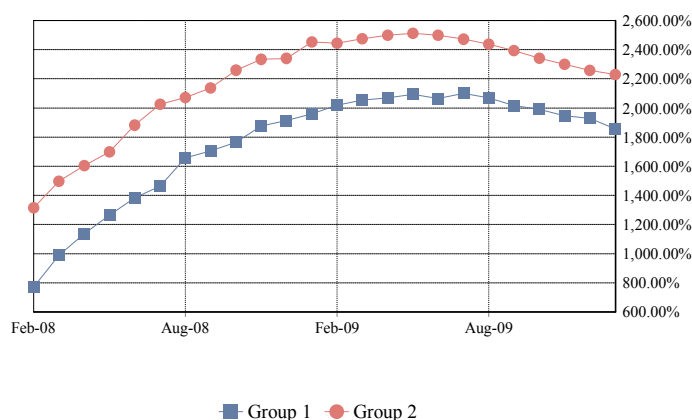
CDR Avg since Cut-Off by Groups



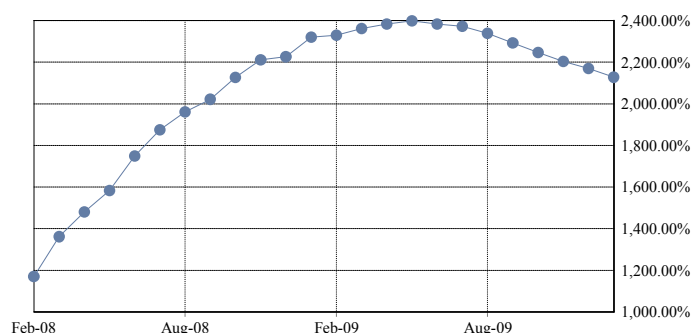
Total CDR Avg since Cut-Off



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.



Mortgage Backed Floating Rate Notes

January 25, 2010 Distribution

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)
73077875	1	8.990%	AZ - 80.00%	360	198,374.54		168,386.72
73090237	1	7.845%	TX - 80.00%	360	134,913.45		48,442.18
73309792	1	9.300%	OH - 80.00%	360	49,364.91		69,737.35
1127085336	1	9.250%	TX - 90.00%	360	105,143.54		70,786.49
73051520	1		CA - 80.00%	360		Revision	(2,086.83)
73060729	1		CA - 80.00%	360		Revision	81.96
73083988	1		CA - 80.00%	360		Revision	12.00
73085308	1		TN - 80.00%	360		Revision	(646.82)
73190321	1		FL - 61.19%	360		Revision	15.00
73289854	1		MN - 80.00%	360		Revision	(4,747.69)
72946051	2	7.750%	AZ - 90.00%	360	176,063.52		172,571.56
72948083	2	7.790%	AZ - 80.00%	360	114,043.02		110,531.95
72950459	2	9.750%	MI - 79.71%	360	286,875.21		234,174.25
72950811	2	7.500%	MI - 86.33%	360	516,498.98		389,259.73
73054936	2	8.375%	CA - 80.00%	360	177,907.60		169,165.76
73058553	2	8.540%	MA - 85.00%	360	315,051.59		176,342.75
73059121	2	7.750%	CA - 80.00%	360	264,404.43		279,483.76
73063762	2	7.250%	CA - 80.00%	360	317,570.98		264,123.52
73065026	2	8.875%	CA - 80.00%	360	458,527.16		367,683.32
73070218	2	7.000%	CA - 80.00%	360	353,601.47		295,307.66
73083348	2	8.750%	FL - 80.00%	360	152,574.49		172,751.48
73087269	2	6.770%	NJ - 84.95%	360	379,278.79		175,423.30
73088469	2	10.500%	AZ - 20.00%	180	46,137.29		46,563.71
73089693	2	10.000%	CA - 20.00%	180	92,396.99		94,333.29
73089709	2	6.425%	CA - 80.00%	360	368,474.61		203,562.71
73089989	2	6.925%	CA - 76.92%	360	492,761.45		246,675.85
73171647	2	9.975%	MS - 90.00%	360	73,308.55		80,060.72
73178544	2	7.990%	CA - 95.00%	360	417,999.96		373,561.97
73181464	2	6.990%	NJ - 75.00%	360	475,717.93		254,825.77
73183985	2	8.025%	UT - 80.00%	360	184,692.08		146,350.24
73188105	2	9.875%	KS - 80.00%	360	97,793.18		88,484.96
73193786	2	9.300%	WA - 95.00%	360	172,171.82		75,936.68
73193890	2	11.990%	IL - 20.00%	360	60,517.99		65,609.01
73197242	2	9.325%	MI - 80.00%	360	99,513.58		114,339.22
73197658	2	7.725%	CA - 80.00%	360	245,285.34		270,948.97
73200643	2	7.975%	TX - 80.00%	360	135,518.91		78,152.29
73285365	2	6.000%	CA - 20.00%	360	89,057.12		91,636.72
73296791	2	9.675%	MI - 90.00%	360	57,959.55		32,971.84
1127065561	2	8.250%	GA - 80.00%	360	217,407.18		124,627.20
1127087178	2	8.570%	AZ - 80.00%	360	89,645.80		48,143.46
72945323	2		FL - 85.00%	360		Revision	(3,213.00)
72947131	2		OH - 90.00%	360		Revision	(979.43)
73058593	2		TX - 80.00%	360		Revision	(2,309.88)
73059457	2		CA - 80.00%	360		Revision	(2,506.00)
73061809	2		CA - 80.00%	360		Revision	(1,557.22)
73062089	2		CA - 80.00%	360		Revision	1,098.52
73062569	2		CA - 20.00%	180		Revision	15.00
73065186	2		WA - 90.00%	360		Revision	3.18
73067882	2		VA - 80.00%	360		Revision	(2,171.37)
73075451	2		CA - 80.00%	360		Revision	(7,244.00)

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)
73075547 2			FL - 80.00%	360		Revision	(1,934.98)
73082276 2			NC - 20.00%	180		Revision	15.00
73083220 2			TN - 80.00%	360		Revision	(1,350.00)
73083340 2			FL - 20.00%	180		Revision	15.00
73090773 2			FL - 80.00%	360		Revision	355.00
73155429 2			CA - 80.00%	360		Revision	291.00
73156901 2			CA - 80.00%	360		Revision	(4,037.71)
73157333 2			NY - 80.00%	360		Revision	(5,540.76)
73173743 2			CA - 80.00%	360		Revision	90.01
73177504 2			NY - 90.00%	360		Revision	100.00
73178168 2			CA - 80.00%	360		Revision	(3,642.00)
73178400 2			CA - 80.00%	360		Revision	92.00
73190761 2			WA - 80.00%	360		Revision	1,277.14
73191386 2			CA - 80.00%	360		Revision	295.00
73280101 2			WA - 20.00%	360		Revision	15.00
73287574 2			MO - 90.00%	360		Revision	610.00
73312777 2			CA - 80.00%	360		Revision	(680.20)
1127083368 2		0.000%	OR - 86.90%	360	0.00	Revision	(2,048.07)
1127085686 2		0.000%	AZ - 80.00%	360	0.00	Revision	251.50
1127087568 2		0.000%	FL - 80.00%	360	0.00	Revision	(581.64)
1127098386 2		0.000%	MD - 20.00%	180	0.00	Revision	35.00
TOTAL					7,416,553.01		5,558,346.10

The Servicer has not made a final recovery determination on any loan noted above as a "Modification" and such realized loss is based on principal forbearance in connection with a loan modification.

Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Stepdown Date has occurred			No
Credit Enhancement Percentage (For Stepdown Date)			25.3111%
Applicable Percentage			43.4000%
Trigger Event in effect			Yes
Delinquency Percentage (A/B)			70.8726%
.A) 3M Rolling Avg.Bal 60+ days includes BK,FC,REO			537,907,758.77
.B) Stated Principal Balance			758,978,534.98
Applicable % of Current Credit Enhancement %			9.327126%
Realized Loss Percentage (E/F)			15.9755%
.E) Cumulative Realized Loss	9,465.44	3,735.92	235,116,916.74
.F) Cutoff Pool Balance			1,471,732,843.00
Applicable Percentage			3.4875%

ADJUSTABLE RATE CERTIFICATE INFORMATION			
SPACE INTENTIONALLY LEFT BLANK			

ADDITIONAL INFORMATION			
	Group 2	Group 1	Total
Basis Risk CarryForward Amount paid			0.00
Basis Risk CarryForward Amount unpaid			0.00
Current LIBOR Rate			0.231250%
Libor Rate Determination Date			12/23/2009
Next LIBOR Rate			0.230630%
Next Libor Rate Determination Date			01/21/2010
Current Swap LIBOR Rate			0.231250%

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-2fpt	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2a	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2b	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2c	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2d	\$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
B-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
B-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
B-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Modified Loan Detail

Loan Number & Loan Group	Modification		Post-Modification							
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Foregiveness	Interest Foregiveness	Amount Capitalized	Amount Deferred
1127075086 1	1/1/2010	V	213,030.81	5.13%	3/1/2036	1,231.49				
TOTAL	1		213,030.81			1,231.49				

Modification Code Description		
A Fast Track Modification	J First Pay Adjustment Date Modification	R Minimum Rate Modification
B Modification Resulting In Capitalized Amount	K First Rate Date Modification	S First Principal Payment Date Modification
C Modification Resulting In Forgiven Principal Amount	L First Rate Date Extended	T Interest Only Flag Modification
D Modification Resulting In Forgiven Interest Amount	M First Periodic Rate Cap Modification	U Interest Only Term Modification
E Modification Resulting In Deffered Amount	N Subsequent Periodic Rate Cap Down Modification	V Various Attributes Modified
F Beginning Balance Modification	O Other	W Balloon Payment Modification
G Note Rate Modification	P Subsequent Periodic Rate Cap Up Modification	X Balloon Payment Date Modification
H Scheduled P&I Amount Modification	Q Maximum Rate Modification	Y Loan Type Modification
I Maturity Date Modification		

Other Related Information

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Current Scheduled Payments	3,723,398.39	1,570,658.69	5,460,792.78
Current Scheduled Payments 1 Month Prior	4,020,831.27	1,576,687.80	5,597,519.07
Current Scheduled Payments 2 Month Prior	4,074,011.12	1,608,795.09	5,682,806.21
Current Scheduled Payments 3 Month Prior	4,127,316.60	1,619,544.80	5,746,861.39
Current Scheduled Payments 4 Month Prior	4,168,647.41	1,647,262.03	5,815,909.44
Current Scheduled Payments 5 Month Prior	4,282,033.72	1,704,547.84	5,986,581.56
Current Scheduled Payments 6 Month Prior	4,362,897.52	1,705,126.90	6,068,024.42
Current Scheduled Payments 7 Month Prior	4,530,366.88	1,776,012.60	6,306,379.48
Current Scheduled Payments 8 Month Prior	4,647,289.76	1,805,222.02	6,452,511.78
Current Scheduled Payments 9 Month Prior	4,747,065.48	1,843,079.35	6,590,144.82
Current Scheduled Payments 10 Month Prior	4,902,925.19	1,878,720.54	6,781,645.72
Current Scheduled Payments 11 Month Prior	5,028,037.44	1,921,409.32	6,949,446.76
Sched. Payments for 60+Day Delinquent Loans	2,752,653.85	1,082,011.69	3,934,633.23
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	2,796,474.20	1,078,829.26	3,964,851.11
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	2,821,212.55	1,057,903.70	3,968,663.95
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	2,827,917.59	1,065,050.71	3,980,282.58
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	2,812,797.53	1,060,585.27	3,966,074.41
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	2,781,410.65	1,036,022.79	3,909,100.22
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	2,857,253.27	1,047,265.74	3,994,620.19
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	2,965,360.92	1,064,074.74	4,116,589.01
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	2,990,533.40	1,064,387.46	4,137,989.59
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	3,007,010.12	1,064,417.78	4,135,450.71
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	3,041,762.43	1,060,096.88	4,165,994.75
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	3,038,591.57	1,065,371.40	4,166,869.55