

External Parties

Seller

Goldman Sachs Mortgage Securities

Servicer(s)

Wells Fargo

National City Bank

Underwriter(s)

Goldman Sachs & Co.

Swap Counterparty

Goldman Sachs Capital Markets, L.P.

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Dates

Cut-Off Date: September 01, 2006

Close Date: September 28, 2006

First Distribution Date: October 25, 2006

Distribution Date: May 26, 2009

Record Date: April 30, 2009

May 22, 2009

Determination Date: May 18, 2009

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

Certificate Payment Report

Current Period Distribution -

| Class | Class Type | Original Face Value | Prior Principal Balance | Interest | Principal | Total Distribution | Realized Loss | Deferred Interest | Current Principal Balance |
|-------|------------|---------------------|-------------------------|------------|---------------|--------------------|---------------|-------------------|---------------------------|
| | | | (1) | (2) | (3) | (4)=(2)+(3) | (5) | (6) | (7)=(1)-(3)-(5)+(6) |
| A-1 | FLT/STEP | 244,303,000.00 | 131,568,384.38 | 59,087.00 | 3,833,918.58 | 3,893,005.58 | 0.00 | 0.00 | 127,734,465.80 |
| A-2A | FLT/STEP | 737,527,000.00 | 75,291,601.01 | 30,174.15 | 13,582,640.87 | 13,612,815.02 | 0.00 | 0.00 | 61,708,960.14 |
| A-2B | FLT/STEP | 218,496,000.00 | 218,496,000.00 | 94,605.73 | 0.00 | 94,605.73 | 0.00 | 0.00 | 218,496,000.00 |
| A-2C | FLT/STEP | 326,660,000.00 | 326,660,000.00 | 157,227.81 | 0.00 | 157,227.81 | 0.00 | 0.00 | 326,660,000.00 |
| A-2D | FLT/STEP | 188,322,000.00 | 188,322,000.00 | 102,779.35 | 0.00 | 102,779.35 | 0.00 | 0.00 | 188,322,000.00 |
| M-1 | FLT/STEP | 73,195,000.00 | 73,195,000.00 | 42,895.32 | 0.00 | 42,895.32 | 0.00 | 0.00 | 73,195,000.00 |
| M-2 | FLT/STEP | 65,769,000.00 | 65,769,000.00 | 39,602.99 | 0.00 | 39,602.99 | 0.00 | 0.00 | 65,769,000.00 |
| M-3 | FLT/STEP | 37,128,000.00 | 37,128,000.00 | 22,655.82 | 0.00 | 22,655.82 | 0.00 | 0.00 | 37,128,000.00 |
| M-4 | FLT/STEP | 36,067,000.00 | 36,067,000.00 | 23,751.62 | 0.00 | 23,751.62 | 0.00 | 0.00 | 36,067,000.00 |
| M-5 | FLT/STEP | 32,885,000.00 | 32,885,000.00 | 21,921.05 | 0.00 | 21,921.05 | 0.00 | 0.00 | 32,885,000.00 |
| M-6 | FLT/STEP | 30,763,000.00 | 30,763,000.00 | 22,241.22 | 0.00 | 22,241.22 | 0.00 | 0.00 | 30,763,000.00 |
| M-7 | FLT/STEP | 29,702,000.00 | 20,319,575.56 | 19,437.65 | 0.00 | 19,437.65 | 15,821,733.91 | 0.00 | 4,497,841.65 |
| M-8 | FLT/STEP | 18,034,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-9 | FLT/STEP | 15,912,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B-1 | FLT/STEP | 11,668,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B-2 | FLT/STEP | 21,216,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| X | EXE | 33,946,197.25 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| C | EXE | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| P | EXE | 0.00 | 0.00 | 14,414.02 | 0.00 | 14,414.02 | 0.00 | 0.00 | 0.00 |
| R | RES | 50.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| RC | RES | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| RX | RES | 50.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | | 2,121,593,397.25 | 1,236,464,560.95 | 650,793.73 | 17,416,559.45 | 18,067,353.18 | 15,821,733.91 | 0.00 | 1,203,226,267.59 |

| 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 | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAA9 | 244,303,000.00 | 538.545922 | 0.241859 | 15.693293 | 15.935153 | 522.852629 |
| A-2A | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAB7 | 737,527,000.00 | 102.086569 | 0.040913 | 18.416466 | 18.457379 | 83.670103 |
| A-2B | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAC5 | 218,496,000.00 | 1,000.000000 | 0.432986 | 0.000000 | 0.432986 | 1,000.000000 |
| A-2C | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAD3 | 326,660,000.00 | 1,000.000000 | 0.481319 | 0.000000 | 0.481319 | 1,000.000000 |
| A-2D | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAE1 | 188,322,000.00 | 1,000.000000 | 0.545764 | 0.000000 | 0.545764 | 1,000.000000 |
| M-1 | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAF8 | 73,195,000.00 | 1,000.000000 | 0.586042 | 0.000000 | 0.586042 | 1,000.000000 |
| M-2 | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAG6 | 65,769,000.00 | 1,000.000000 | 0.602153 | 0.000000 | 0.602153 | 1,000.000000 |
| M-3 | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAH4 | 37,128,000.00 | 1,000.000000 | 0.610208 | 0.000000 | 0.610208 | 1,000.000000 |
| M-4 | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAJ0 | 36,067,000.00 | 1,000.000000 | 0.658542 | 0.000000 | 0.658542 | 1,000.000000 |
| M-5 | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAK7 | 32,885,000.00 | 1,000.000000 | 0.666597 | 0.000000 | 0.666597 | 1,000.000000 |
| M-6 | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAL5 | 30,763,000.00 | 1,000.000000 | 0.722986 | 0.000000 | 0.722986 | 1,000.000000 |
| M-7 | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAM3 | 29,702,000.00 | 684.114725 | 0.654422 | 0.000000 | 0.654422 | 151.432282 |
| M-8 | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAN1 | 18,034,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-9 | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAP6 | 15,912,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| B-1 | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAU5 | 11,668,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| B-2 | 04/27/09 | 05/25/09 | A-Act/360 | 30247DAV3 | 21,216,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| X | | | | 30247DAW1 | 33,946,197.25 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| C | | | | 30247DAQ4 | 0.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| P | | | | 30247DAX9 | 0.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| R | | | | 30247DAS0 | 50.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| RC | | | | 30247DAR2 | 100.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| RX | | | | 30247DAT8 | 50.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |

Distribution to Date -

| Class | Original Face Value | Interest | Unscheduled Principal | Scheduled Principal | Total Principal | Total Distribution | Realized Loss | Deferred Interest | Current Principal Balance |
|-------|------------------------|----------------|--------------------------|------------------------|--------------------|-----------------------|------------------|----------------------|---------------------------------|
| | (1) | (2) | (3) | (4) | (5)=(3)+(4) | (6)=(2)+(5) | (7) | (8) | (9)=(1)-(5)-(7)+(8) |
| A-1 | 244,303,000.00 | 21,136,932.34 | 113,811,191.33 | 2,757,342.86 | 116,568,534.20 | 137,705,466.54 | 0.00 | 0.00 | 127,734,465.80 |
| A-2A | 737,527,000.00 | 48,996,446.75 | 659,130,002.83 | 16,688,037.01 | 675,818,039.85 | 724,814,486.60 | 0.00 | 0.00 | 61,708,960.14 |
| A-2B | 218,496,000.00 | 21,874,234.74 | 0.00 | 0.00 | 0.00 | 21,874,234.74 | 0.00 | 0.00 | 218,496,000.00 |
| A-2C | 326,660,000.00 | 33,231,418.44 | 0.00 | 0.00 | 0.00 | 33,231,418.44 | 0.00 | 0.00 | 326,660,000.00 |
| A-2D | 188,322,000.00 | 19,564,481.91 | 0.00 | 0.00 | 0.00 | 19,564,481.91 | 0.00 | 0.00 | 188,322,000.00 |
| M-1 | 73,195,000.00 | 7,702,816.66 | 0.05 | 0.00 | 0.00 | 7,702,816.67 | 0.00 | 0.00 | 73,195,000.00 |
| M-2 | 65,769,000.00 | 6,956,802.22 | 0.00 | 0.00 | 0.00 | 6,956,802.22 | 0.00 | 0.00 | 65,769,000.00 |
| M-3 | 37,128,000.00 | 3,937,276.06 | 0.00 | 0.00 | 0.00 | 3,937,276.06 | 0.00 | 0.00 | 37,128,000.00 |
| M-4 | 36,067,000.00 | 3,883,123.48 | 0.00 | 0.00 | 0.00 | 3,883,123.48 | 0.00 | 0.00 | 36,067,000.00 |
| M-5 | 32,885,000.00 | 3,549,404.98 | 0.00 | 0.00 | 0.00 | 3,549,404.98 | 0.00 | 0.00 | 32,885,000.00 |
| M-6 | 30,763,000.00 | 3,378,445.41 | 0.00 | 0.00 | 0.00 | 3,378,445.41 | 0.00 | 0.00 | 30,763,000.00 |
| M-7 | 29,702,000.00 | 3,485,252.05 | 0.00 | 0.00 | 0.00 | 3,485,252.05 | 25,204,158.35 | 0.00 | 4,497,841.65 |
| M-8 | 18,034,000.00 | 2,190,003.10 | 0.00 | 0.00 | 0.00 | 2,190,003.10 | 18,034,000.00 | 0.00 | 0.00 |
| M-9 | 15,912,000.00 | 2,270,891.18 | 0.00 | 0.00 | 0.00 | 2,270,891.18 | 15,912,000.00 | 0.00 | 0.00 |
| B-1 | 11,668,000.00 | 1,796,686.86 | 0.00 | 0.00 | 0.00 | 1,796,686.86 | 11,668,000.00 | 0.00 | 0.00 |
| B-2 | 21,216,000.00 | 3,151,454.95 | 0.00 | 0.00 | 0.00 | 3,151,454.95 | 21,216,000.00 | 0.00 | 0.00 |
| X | 33,946,197.25 | 45,440,673.31 | (2,278,406.58) | (63,828.39) | 702.89 | 45,441,376.20 | 35,769,595.49 | 2,342,937.85 | 0.00 |
| C | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| P | 0.00 | 3,627,933.04 | 0.00 | 0.00 | 0.00 | 3,627,933.04 | 0.00 | 0.00 | 0.00 |
| R | 50.00 | 0.00 | 47.17 | 2.83 | 50.00 | 50.00 | 0.00 | 0.00 | 0.00 |
| RC | 100.00 | 0.00 | 94.34 | 5.66 | 100.00 | 100.00 | 0.00 | 0.00 | 0.00 |
| RX | 50.00 | 0.00 | 47.17 | 2.83 | 50.00 | 50.00 | 0.00 | 0.00 | 0.00 |
| Total | 2,121,593,397.25 | 236,174,277.48 | 770,662,976.31 | 19,381,562.80 | 792,387,476.94 | 1,028,561,754.43 | 27,803,753.84 | 2,342,937.85 | 1,203,226,267.59 |

Interest Detail -

| Class | Pass Through Rate | Prior Principal (with Notional) Balance | Accrued Interest | Non-Supported Interest SF | Prior Unpaid Interest | Unscheduled Interest Adjustment | Optimal Interest | Paid or Deferred Interest | Current Unpaid Interest |
|-------|-------------------|-----------------------------------------|------------------|---------------------------|-----------------------|---------------------------------|---------------------|---------------------------|-------------------------|
| | | | (1) | (2) | (3) | (4) | (5)=(1)-(2)+(3)+(4) | (6) | (7)=(5)-(6) |
| A-1 | 0.55750% | 131,568,384.38 | 59,087.00 | 0.00 | 0.00 | 0.00 | 59,087.00 | 59,087.00 | 0.00 |
| A-2A | 0.49750% | 75,291,601.01 | 30,174.15 | 0.00 | 0.00 | 0.00 | 30,174.15 | 30,174.15 | 0.00 |
| A-2B | 0.53750% | 218,496,000.00 | 94,605.73 | 0.00 | 0.00 | 0.00 | 94,605.73 | 94,605.73 | 0.00 |
| A-2C | 0.59750% | 326,660,000.00 | 157,227.81 | 0.00 | 0.00 | 0.00 | 157,227.81 | 157,227.81 | 0.00 |
| A-2D | 0.67750% | 188,322,000.00 | 102,779.35 | 0.00 | 0.00 | 0.00 | 102,779.35 | 102,779.35 | 0.00 |
| M-1 | 0.72750% | 73,195,000.00 | 42,895.32 | 0.00 | 0.00 | 0.00 | 42,895.32 | 42,895.32 | 0.00 |
| M-2 | 0.74750% | 65,769,000.00 | 39,602.99 | 0.00 | 0.00 | 0.00 | 39,602.99 | 39,602.99 | 0.00 |
| M-3 | 0.75750% | 37,128,000.00 | 22,655.82 | 0.00 | 0.00 | 0.00 | 22,655.82 | 22,655.82 | 0.00 |
| M-4 | 0.81750% | 36,067,000.00 | 23,751.62 | 0.00 | 0.00 | 0.00 | 23,751.62 | 23,751.62 | 0.00 |
| M-5 | 0.82750% | 32,885,000.00 | 21,921.05 | 0.00 | 0.00 | 0.00 | 21,921.05 | 21,921.05 | 0.00 |
| M-6 | 0.89750% | 30,763,000.00 | 22,241.22 | 0.00 | 0.00 | 0.00 | 22,241.22 | 22,241.22 | 0.00 |
| M-7 | 1.18750% | 20,319,575.56 | 19,437.65 | 0.00 | 0.00 | 0.00 | 19,437.65 | 19,437.65 | 0.00 |
| M-8 | 1.38750% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-9 | 2.33750% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B-1 | 2.93750% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B-2 | 2.93750% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| X | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| C | 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 | 14,414.02 | 0.00 |
| R | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| RC | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| RX | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | | 1,236,464,560.95 | 636,379.71 | 0.00 | 0.00 | 0.00 | 636,379.71 | 650,793.73 | 0.00 |

Collection Account Report

| SUMMARY | | | |
|----------------------------------------|---------------|--------------|----------------|
| | Group 2 | Group 1 | Total |
| Principal Collections | 9,923,252.24 | 2,800,997.35 | 12,724,249.59 |
| Principal Withdrawals | (299,855.37) | 0.00 | (299,855.37) |
| Principal Other Accounts | 0.00 | 0.00 | 0.00 |
| TOTAL NET PRINCIPAL | 9,623,396.87 | 2,800,997.35 | 12,424,394.22 |
| Interest Collections | 6,263,798.30 | 1,048,261.64 | 7,312,059.94 |
| Interest Withdrawals | (127,343.61) | (44,967.78) | (172,311.39) |
| Interest Fees | (34,863.44) | (7,709.75) | (43,329.73) |
| Interest Other Accounts | 8,926.03 | 50,487.99 | (1,453,459.86) |
| TOTAL NET INTEREST | 6,110,517.27 | 1,046,072.10 | 5,642,958.96 |
| TOTAL AVAILABLE FUNDS FOR DISTRIBUTION | 15,733,914.14 | 3,847,069.45 | 18,067,353.18 |

| PRINCIPAL - COLLECTIONS | | | |
|------------------------------|-----------------|----------------|-----------------|
| | Group 2 | Group 1 | Total |
| Scheduled Principal Received | 430,237.13 | 92,184.35 | 522,421.48 |
| Curtailments | (29,303.07) | 123,740.85 | 94,437.78 |
| Prepayments In Full | 2,698,629.47 | 1,045,925.46 | 3,744,554.93 |
| Repurchased/Substitutions | 0.00 | 0.00 | 0.00 |
| Liquidations | 23,900,727.86 | 4,976,151.31 | 28,876,879.17 |
| Insurance Principal | 0.00 | 0.00 | 0.00 |
| Other Additional Principal | 0.00 | 0.00 | 0.00 |
| Delinquent Principal | (401,071.83) | (85,574.31) | (486,646.14) |
| Realized Losses | (17,077,039.15) | (3,437,004.62) | (20,514,043.77) |
| Advanced Principal | 401,071.83 | 85,574.31 | 486,646.14 |
| TOTAL PRINCIPAL COLLECTED | 9,923,252.24 | 2,800,997.35 | 12,724,249.59 |

| PRINCIPAL - WITHDRAWALS | | | |
|------------------------------------------|------------|---------|------------|
| | Group 2 | Group 1 | Total |
| Modification Loss allocated to Principal | 299,855.37 | 0.00 | 299,855.37 |

| PRINCIPAL - OTHER ACCOUNTS | | | |
|--------------------------------|---------|---------|-------|
| | Group 2 | Group 1 | Total |
| TOTAL PRINCIPAL OTHER ACCOUNTS | 0.00 | 0.00 | 0.00 |

INTEREST - COLLECTIONS

| | Group 2 | Group 1 | Total |
|-----------------------------------|---------------------|---------------------|---------------------|
| Scheduled Interest | 6,825,605.53 | 1,214,725.31 | 8,040,330.84 |
| Repurchased/Substitution Interest | 0.00 | 0.00 | 0.00 |
| Liquidation Interest | 164,264.72 | 35,301.48 | 199,566.20 |
| Insurance Interest | 0.00 | 0.00 | 0.00 |
| Other Additional Interest | 0.00 | 0.00 | 0.00 |
| Prepayment Interest Shortfalls | (4,512.24) | (2,401.64) | (6,913.88) |
| Delinquent Interest | (6,520,751.39) | (1,142,212.38) | (7,662,963.77) |
| Compensating Interest | 4,512.24 | 2,401.64 | 6,913.88 |
| Civil Relief Act Shortfalls | 0.00 | 0.00 | 0.00 |
| Interest Realized Loss | (139,846.92) | (95,233.48) | (235,080.40) |
| Interest Advanced | 5,934,526.36 | 1,035,680.71 | 6,970,207.07 |
| TOTAL INTEREST COLLECTED | 6,263,798.30 | 1,048,261.64 | 7,312,059.94 |

INTEREST - WITHDRAWALS

| | Group 2 | Group 1 | Total |
|-----------------------------------|-------------------|------------------|-------------------|
| Modification Loss | 126,000.00 | 45,000.00 | 171,000.00 |
| Non Recoverable Advances | 1,343.61 | -32.22 | 1,311.39 |
| TOTAL INTEREST WITHDRAWALS | 127,343.61 | 44,967.78 | 172,311.39 |

INTEREST - OTHER ACCOUNTS

| | Group 2 | Group 1 | Total |
|--------------------------------------|-----------------|------------------|-----------------------|
| Prepayment Charges | 8,926.03 | 5,487.99 | 14,414.02 |
| Net Swap Payment | | | (1,467,873.88) |
| a) Swap Payment | | | (1,607,103.11) |
| b) Counterparty Payment | | | 139,229.23 |
| Swap Termination Payments | | | 0.00 |
| Defaulted Swap Termination Payments | | | 0.00 |
| TOTAL INTEREST OTHER ACCOUNTS | 8,926.03 | 50,487.99 | (1,453,459.86) |

INTEREST FEES

| | Group 2 | Group 1 | Total |
|-----------------------------------------|------------------|-----------------|------------------|
| Current Servicing Fees | 28,723.12 | 6,637.36 | 35,360.48 |
| Trustee Fees | 6,140.32 | 1,072.39 | 7,212.71 |
| Extraordinary Expenses | | | 506.54 |
| Extraordinary Expense Recovery Charge** | | | 250.00 |
| TOTAL INTEREST FEES | 34,863.44 | 7,709.75 | 43,329.73 |

**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 Account

| | |
|-------------------|------|
| Beginning Balance | 0.00 |
| Amount Deposited | 0.00 |
| Amount Withdrawn | 0.00 |
| Ending Balance | 0.00 |

Supplemental Interest Account

| | |
|-------------------|----------------|
| Beginning Balance | 0.00 |
| Amount Deposited | 139,229.23 |
| Amount Withdrawn | (1,607,103.11) |
| Net SWAP Amount | (1,467,873.88) |
| Ending Balance | 0.00 |

Swap Collateral Account

| | |
|-------------------|------|
| Beginning Balance | 0.00 |
| Amount Deposited | 0.00 |
| Amount Withdrawn | 0.00 |
| Ending Balance | 0.00 |

INSURANCE

SPACE INTENTIONALLY LEFT BLANK

STRUCTURAL FEATURES

| | Group 2 | Group 1 | Total |
|--------------------------------------------------|---------|---------|---------------|
| Overcollateralized Amount - Prior Period | | | 0.00 |
| Current Period Principal Realized Losses | | | 20,514,043.77 |
| Overcollateralized Amount - After Current Losses | | | 0.00 |
| Extra Principal Distribution Amount | | | 4,992,165.23 |
| Overcollateralization Reduction Amount | | | 0.00 |
| Overcollateralized Amount - Ending | | | 0.00 |
| Overcollateralization Deficiency Amount | | | 33,945,494.36 |
| Overcollateralization Excess Amount | | | 0.00 |
| Specified Overcollateralization Amount | | | 33,945,494.36 |
| Net Monthly Excess Cashflow | | | 4,692,309.86 |
| Net Monthly Excess Cashflow Alloc to Losses | | | 4,992,165.23 |
| Net Monthly Excess Cashflow Alloc to Unpaid Int | | | 0.00 |

Collateral Report

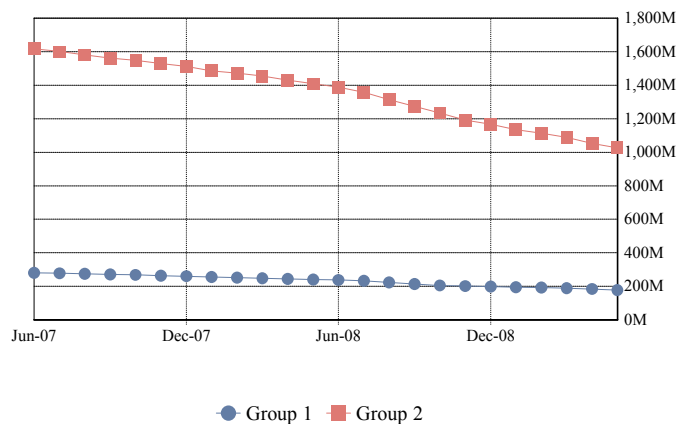
COLLATERAL

| | Group 2 | Group 1 | Total |
|----------------------------------|------------------|----------------|------------------|
| <u>Loan Count:</u> | | | |
| Original | 8,791 | 2,428 | 11,219 |
| Prior | 5,342 | 1,505 | 6,847 |
| Prefunding | 0 | 0 | 0 |
| Scheduled Paid Offs | 0 | 0 | 0 |
| Full Voluntary Prepayments | (20) | (9) | (29) |
| Repurchases | 0 | 0 | 0 |
| Liquidations | (106) | (39) | (145) |
| Current | 5,216 | 1,457 | 6,673 |
| <u>Principal Balance:</u> | | | |
| Original | 1,819,425,185.45 | 302,168,211.80 | 2,121,593,397.25 |
| Prior | 1,052,626,148.33 | 183,838,412.62 | 1,236,464,560.95 |
| Prefunding | 0.00 | 0.00 | 0.00 |
| Scheduled Principal | (430,237.13) | (92,184.35) | (522,421.48) |
| Partial Prepayments | 29,303.07 | (123,740.85) | (94,437.78) |
| Full Voluntary Prepayments | (2,698,629.47) | (1,045,925.46) | (3,744,554.93) |
| Repurchases | 0.00 | 0.00 | 0.00 |
| Liquidations | (23,900,727.86) | (4,976,151.31) | (28,876,879.17) |
| Current | 1,025,625,856.94 | 177,600,410.65 | 1,203,226,267.59 |
| Prior Forebearance | 0.00 | 0.00 | 0.00 |
| Current Forebearance | 0.00 | 0.00 | 0.00 |

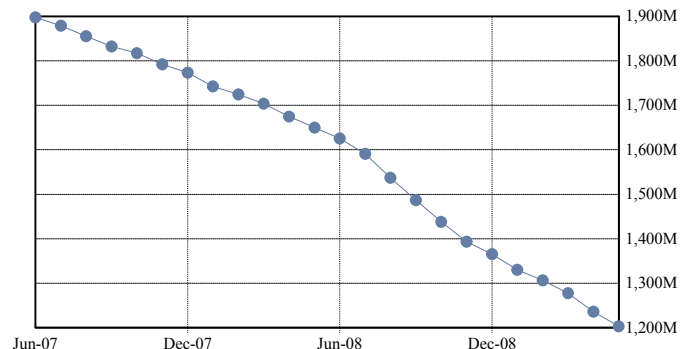
PREFUNDING

SPACE INTENTIONALLY LEFT BLANK

Current Principal Balance by Groups



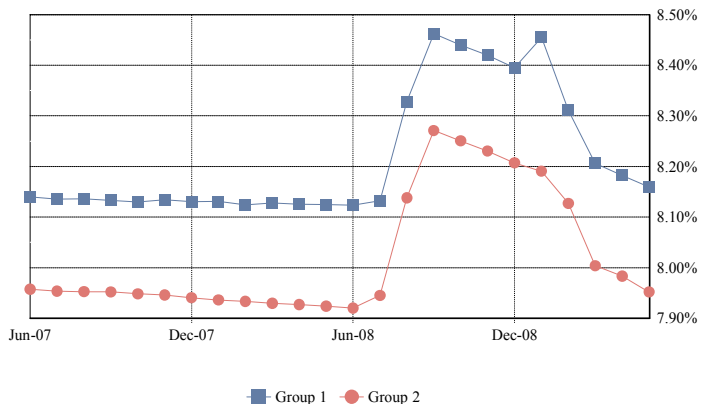
Total Current Principal Balance



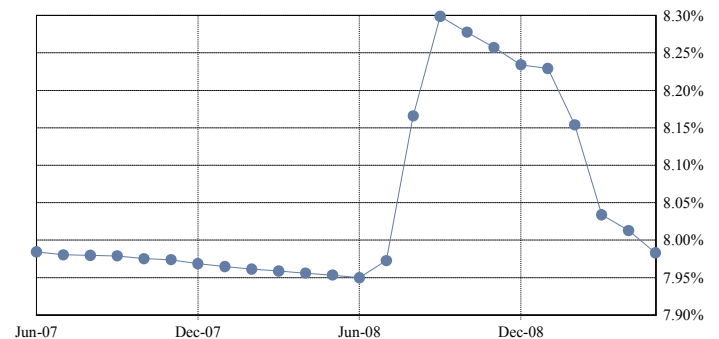
CHARACTERISTICS

| | Group 2 | Group 1 | Total |
|---------------------------------------------------|----------|----------|----------|
| Weighted Average Coupon Original | 8.00941% | 8.16187% | 8.03112% |
| Weighted Average Coupon Prior | 7.98338% | 8.18218% | 8.01278% |
| Weighted Average Coupon Current | 7.95213% | 8.15975% | 7.98300% |
| Weighted Average Months to Maturity Original | 356 | 357 | 356 |
| Weighted Average Months to Maturity Prior | 325 | 326 | 325 |
| Weighted Average Months to Maturity Current | 324 | 325 | 324 |
| Weighted Avg Remaining Amortization Term Original | 420 | 427 | 421 |
| Weighted Avg Remaining Amortization Term Prior | 388 | 399 | 389 |
| Weighted Avg Remaining Amortization Term Current | 386 | 397 | 388 |
| Weighted Average Seasoning Original | 2.72 | 2.70 | 2.71 |
| Weighted Average Seasoning Prior | 32.69 | 32.68 | 32.68 |
| Weighted Average Seasoning Current | 33.69 | 33.67 | 33.69 |

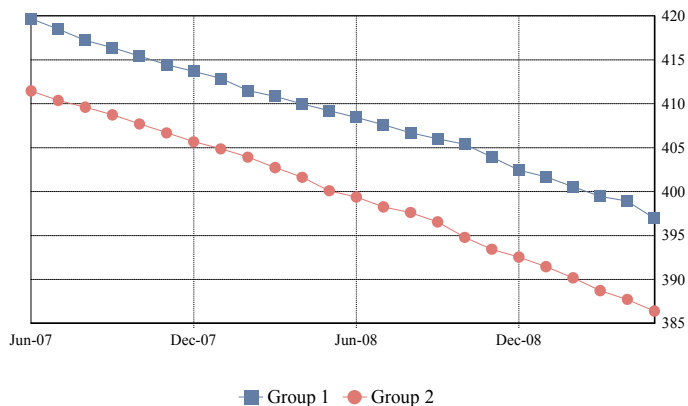
Weighted Average Coupon by Groups



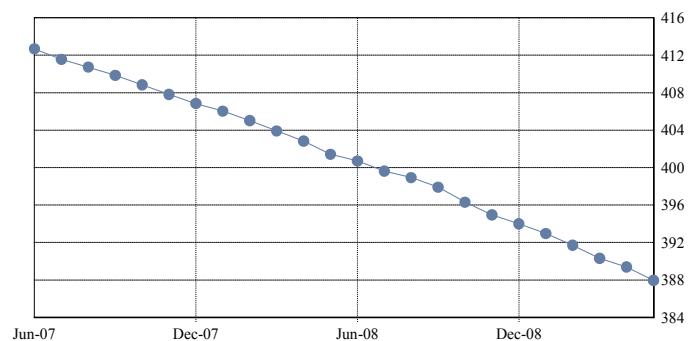
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

| | Group 2 | Group 1 | Total |
|------------------------------------|-----------|-----------|-----------|
| Weighted Average Margin Original | 5.55179% | 5.66095% | 5.56759% |
| Weighted Average Margin Prior | 5.54519% | 5.64480% | 5.56024% |
| Weighted Average Margin Current | 5.54083% | 5.64221% | 5.55626% |
| Weighted Average Max Rate Original | 13.95863% | 14.09679% | 13.97862% |
| Weighted Average Max Rate Prior | 13.85826% | 14.04797% | 13.88693% |
| Weighted Average Max Rate Current | 13.85420% | 14.04497% | 13.88324% |
| Weighted Average Min Rate Original | 7.95897% | 8.09679% | 7.97892% |
| Weighted Average Min Rate Prior | 7.85884% | 8.04797% | 7.88743% |
| Weighted Average Min Rate Current | 7.85480% | 8.04497% | 7.88375% |
| Weighted Average Cap Up Original | 1.00000% | 1.00000% | 1.00000% |
| Weighted Average Cap Up Prior | 1.00000% | 1.00000% | 1.00000% |
| Weighted Average Cap Up Current | 1.00000% | 1.00000% | 1.00000% |
| Weighted Average Cap Down Original | 1.00000% | 1.00000% | 1.00000% |
| Weighted Average Cap Down Prior | 1.00000% | 1.00000% | 1.00000% |
| Weighted Average Cap Down Current | 1.00000% | 1.00000% | 1.00000% |

SERVICING FEES & ADVANCES

| | Group 2 | Group 1 | Total |
|------------------------------------------------------|--------------|--------------|--------------|
| Current Servicing Fees | 28,723.12 | 6,637.36 | 35,360.48 |
| Delinquent Servicing Fees | 397,868.23 | 67,531.70 | 465,399.93 |
| TOTAL SERVICING FEES | 427,030.21 | 74,271.36 | 501,301.57 |
| Total Servicing Fees | 427,030.21 | 74,271.36 | 501,301.57 |
| Compensating Interest | (4,512.24) | (2,401.64) | (6,913.88) |
| Delinquent Servicing Fees | (397,868.23) | (67,531.70) | (465,399.93) |
| COLLECTED SERVICING FEES | 24,649.74 | 4,338.02 | 28,987.75 |
| Total Advanced Interest | 5,934,526.36 | 1,035,680.71 | 6,970,207.07 |
| Total Advanced Principal | 401,071.83 | 85,574.31 | 486,646.14 |
| Aggregate Advances with respect to this Distribution | 6,335,598.19 | 1,121,255.02 | 7,456,853.21 |
| 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

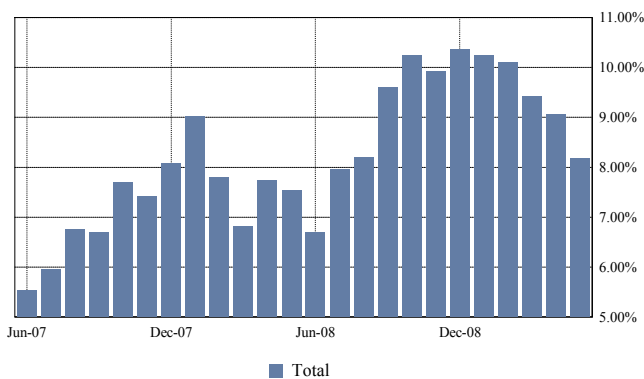
| | Group 2 | Group 1 | Total |
|------------------------------------------|------------------|----------------|------------------|
| Prepayment Interest Shortfall (PPIS) | 4,512.24 | 2,401.64 | 6,913.88 |
| Compensating Interest | (4,512.24) | (2,401.64) | (6,913.88) |
| Net Prepayment Interest Shortfall (PPIS) | 0.00 | 0.00 | 0.00 |
| Ending Pool Stated Principal Balance | 1,025,625,856.94 | 177,600,410.65 | 1,203,226,267.59 |

Delinquency Report

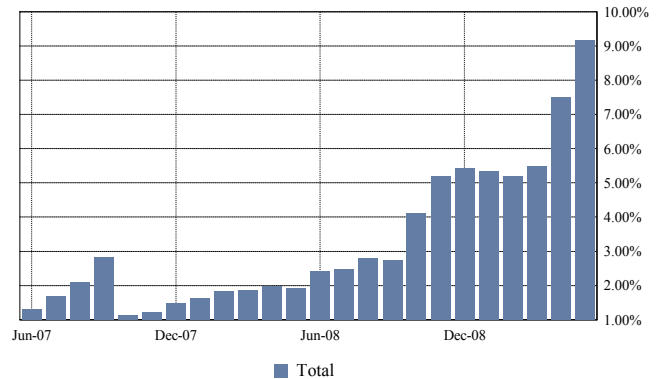
TOTAL

| | | 0-30 Days | 31-60 Days | 61-90 Days | 91+ Days | TOTAL |
|-------------|-----------|--------------|---------------|---------------|----------------|----------------|
| DELINQUENT | Balance | | 57,142,446.38 | 41,201,424.12 | 110,293,668.82 | 208,637,539.32 |
| | % Balance | | 4.75% | 3.42% | 9.17% | 17.34% |
| | # Loans | | 352 | 209 | 525 | 1,086 |
| | % # Loans | | 5.27% | 3.13% | 7.87% | 16.27% |
| FORECLOSURE | Balance | 0.00 | 0.00 | 190,695.88 | 248,849,564.58 | 249,040,260.46 |
| | % Balance | 0.00% | 0.00% | 0.02% | 20.68% | 20.70% |
| | # Loans | 0 | 0 | 1 | 1,107 | 1,108 |
| | % # Loans | 0.00% | 0.00% | 0.01% | 16.59% | 16.60% |
| BANKRUPTCY | Balance | 5,216,372.97 | 1,974,568.87 | 1,516,232.41 | 26,727,779.82 | 35,434,954.07 |
| | % Balance | 0.43% | 0.16% | 0.13% | 2.22% | 2.94% |
| | # Loans | 33 | 14 | 13 | 135 | 195 |
| | % # Loans | 0.49% | 0.21% | 0.19% | 2.02% | 2.92% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 104,020,066.36 | 104,020,066.36 |
| | % Balance | 0.00% | 0.00% | 0.00% | 8.65% | 8.65% |
| | # Loans | 0 | 0 | 0 | 460 | 460 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 6.89% | 6.89% |
| TOTAL | Balance | 5,216,372.97 | 59,117,015.25 | 42,908,352.41 | 489,891,079.58 | 597,132,820.21 |
| | % Balance | 0.43% | 4.91% | 3.57% | 40.71% | 49.63% |
| | # Loans | 33 | 366 | 223 | 2,227 | 2,849 |
| | % # Loans | 0.49% | 5.48% | 3.34% | 33.37% | 42.69% |

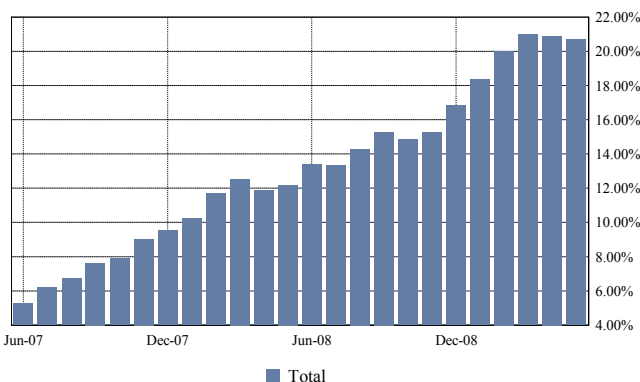
1 or 2 Payments Delinquent



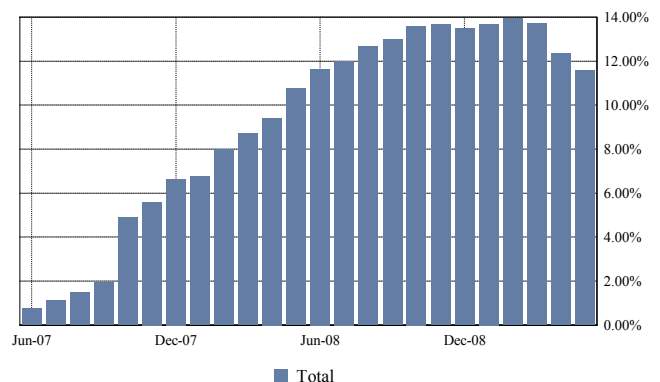
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



| TOTAL | 0-30 Days | 31-60 Days | 61-90 Days | 91-120 Days | 121-150 Days | 151-180 Days | 181-210 Days |
|--------------------|--------------|---------------|---------------|---------------|---------------|---------------|---------------|
| DELINQUENT | | | | | | | |
| Balance | | 57,142,446.38 | 41,201,424.12 | 18,599,005.45 | 13,613,210.19 | 12,259,797.93 | 9,657,029.03 |
| % Balance | | 4.75% | 3.42% | 1.55% | 1.13% | 1.02% | 0.80% |
| # Loans | | 352 | 209 | 104 | 75 | 66 | 43 |
| % # Loans | | 5.27% | 3.13% | 1.56% | 1.12% | 0.99% | 0.64% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 190,695.88 | 18,354,786.71 | 21,734,721.07 | 23,865,194.19 | 24,178,208.04 |
| % Balance | 0.00% | 0.00% | 0.02% | 1.53% | 1.81% | 1.98% | 2.01% |
| # Loans | 0 | 0 | 1 | 89 | 98 | 110 | 115 |
| % # Loans | 0.00% | 0.00% | 0.01% | 1.33% | 1.47% | 1.65% | 1.72% |
| BANKRUPTCY | | | | | | | |
| Balance | 5,216,372.97 | 1,974,568.87 | 1,516,232.41 | 3,253,632.89 | 2,383,603.04 | 2,614,130.57 | 2,658,515.59 |
| % Balance | 0.43% | 0.16% | 0.13% | 0.27% | 0.20% | 0.22% | 0.22% |
| # Loans | 33 | 14 | 13 | 14 | 12 | 11 | 15 |
| % # Loans | 0.49% | 0.21% | 0.19% | 0.21% | 0.18% | 0.16% | 0.22% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 133,236.96 | 337,934.91 | 1,687,027.31 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.01% | 0.03% | 0.14% |
| # Loans | 0 | 0 | 0 | 0 | 1 | 3 | 13 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.01% | 0.04% | 0.19% |
| TOTAL | | | | | | | |
| Balance | 5,216,372.97 | 59,117,015.25 | 42,908,352.41 | 40,207,425.05 | 37,864,771.26 | 39,077,057.60 | 38,180,779.97 |
| % Balance | 0.43% | 4.91% | 3.57% | 3.34% | 3.15% | 3.25% | 3.17% |
| # Loans | 33 | 366 | 223 | 207 | 186 | 190 | 186 |
| % # Loans | 0.49% | 5.48% | 3.34% | 3.10% | 2.79% | 2.85% | 2.79% |

| TOTAL | 211-240 Days | 241-270 Days | 271-300 Days | 301-330 Days | 331-360 Days | 361-390 Days | 391-420 Days |
|--------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| DELINQUENT | | | | | | | |
| Balance | 11,663,482.64 | 11,063,450.73 | 6,853,646.86 | 5,631,450.96 | 3,591,146.55 | 1,992,654.26 | 2,238,344.18 |
| % Balance | 0.97% | 0.92% | 0.57% | 0.47% | 0.30% | 0.17% | 0.19% |
| # Loans | 52 | 45 | 29 | 24 | 17 | 11 | 9 |
| % # Loans | 0.78% | 0.67% | 0.43% | 0.36% | 0.25% | 0.16% | 0.13% |
| FORECLOSURE | | | | | | | |
| Balance | 19,543,699.46 | 20,092,282.71 | 19,974,347.57 | 13,529,608.71 | 10,926,154.42 | 9,322,547.95 | 7,745,622.87 |
| % Balance | 1.62% | 1.67% | 1.66% | 1.12% | 0.91% | 0.77% | 0.64% |
| # Loans | 88 | 92 | 91 | 63 | 45 | 41 | 38 |
| % # Loans | 1.32% | 1.38% | 1.36% | 0.94% | 0.67% | 0.61% | 0.57% |
| BANKRUPTCY | | | | | | | |
| Balance | 4,082,438.13 | 1,188,377.94 | 2,097,275.25 | 2,085,436.78 | 2,277,013.36 | 502,015.66 | 1,012,864.87 |
| % Balance | 0.34% | 0.10% | 0.17% | 0.17% | 0.19% | 0.04% | 0.08% |
| # Loans | 19 | 9 | 11 | 9 | 11 | 5 | 5 |
| % # Loans | 0.28% | 0.13% | 0.16% | 0.13% | 0.16% | 0.07% | 0.07% |
| REO | | | | | | | |
| Balance | 3,836,034.52 | 4,808,737.29 | 7,249,746.39 | 4,845,624.35 | 6,465,900.12 | 6,226,401.49 | 8,460,940.80 |
| % Balance | 0.32% | 0.40% | 0.60% | 0.40% | 0.54% | 0.52% | 0.70% |
| # Loans | 19 | 28 | 32 | 26 | 31 | 32 | 38 |
| % # Loans | 0.28% | 0.42% | 0.48% | 0.39% | 0.46% | 0.48% | 0.57% |
| TOTAL | | | | | | | |
| Balance | 39,125,654.75 | 37,152,848.67 | 36,175,016.07 | 26,092,120.80 | 23,260,214.45 | 18,043,619.36 | 19,457,772.72 |
| % Balance | 3.25% | 3.09% | 3.01% | 2.17% | 1.93% | 1.50% | 1.62% |
| # Loans | 178 | 174 | 163 | 122 | 104 | 89 | 90 |
| % # Loans | 2.67% | 2.61% | 2.44% | 1.83% | 1.56% | 1.33% | 1.35% |

| TOTAL | 421-450 Days | 451-480 Days | 481-510 Days | 511-540 Days | 541-570 Days | 571-600 Days | 601-630 Days |
|--------------------|---------------|---------------|--------------|---------------|---------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 2,454,932.49 | 2,066,839.86 | 335,107.89 | 2,169,132.81 | 349,888.56 | 870,307.32 | 306,045.89 |
| % Balance | 0.20% | 0.17% | 0.03% | 0.18% | 0.03% | 0.07% | 0.03% |
| # Loans | 10 | 10 | 3 | 7 | 1 | 3 | 2 |
| % # Loans | 0.15% | 0.15% | 0.04% | 0.10% | 0.01% | 0.04% | 0.03% |
| FORECLOSURE | | | | | | | |
| Balance | 8,062,444.97 | 5,299,589.76 | 4,529,471.67 | 6,059,787.42 | 8,164,415.62 | 4,580,311.22 | 4,548,811.89 |
| % Balance | 0.67% | 0.44% | 0.38% | 0.50% | 0.68% | 0.38% | 0.38% |
| # Loans | 32 | 25 | 23 | 27 | 31 | 17 | 16 |
| % # Loans | 0.48% | 0.37% | 0.34% | 0.40% | 0.46% | 0.25% | 0.24% |
| BANKRUPTCY | | | | | | | |
| Balance | 225,363.21 | 476,989.07 | 727,018.95 | 180,216.24 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.02% | 0.04% | 0.06% | 0.01% | 0.00% | 0.00% | 0.00% |
| # Loans | 2 | 2 | 5 | 2 | 0 | 0 | 0 |
| % # Loans | 0.03% | 0.03% | 0.07% | 0.03% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| Balance | 7,520,323.60 | 6,169,055.72 | 4,210,190.07 | 5,730,441.70 | 5,219,836.44 | 3,920,725.52 | 2,811,950.27 |
| % Balance | 0.63% | 0.51% | 0.35% | 0.48% | 0.43% | 0.33% | 0.23% |
| # Loans | 29 | 26 | 20 | 25 | 21 | 17 | 12 |
| % # Loans | 0.43% | 0.39% | 0.30% | 0.37% | 0.31% | 0.25% | 0.18% |
| TOTAL | | | | | | | |
| Balance | 18,263,064.27 | 14,012,474.41 | 9,801,788.58 | 14,139,578.17 | 13,734,140.62 | 9,371,344.06 | 7,666,808.05 |
| % Balance | 1.52% | 1.16% | 0.81% | 1.18% | 1.14% | 0.78% | 0.64% |
| # Loans | 73 | 63 | 51 | 61 | 53 | 37 | 30 |
| % # Loans | 1.09% | 0.94% | 0.76% | 0.91% | 0.79% | 0.55% | 0.45% |

| TOTAL | 631-660 Days | 661-690 Days | 691-720 Days | 721-750 Days | 751-780 Days | 781-810 Days | 811-840 Days |
|--------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 1,670,308.91 | 417,624.00 | 668,203.78 | 206,000.00 | 564,547.57 | 0.00 | 0.00 |
| % Balance | 0.14% | 0.03% | 0.06% | 0.02% | 0.05% | 0.00% | 0.00% |
| # Loans | 5 | 1 | 2 | 1 | 2 | 0 | 0 |
| % # Loans | 0.07% | 0.01% | 0.03% | 0.01% | 0.03% | 0.00% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 2,985,836.97 | 2,610,160.08 | 4,895,336.75 | 3,095,238.99 | 785,544.60 | 1,550,656.85 | 293,008.36 |
| % Balance | 0.25% | 0.22% | 0.41% | 0.26% | 0.07% | 0.13% | 0.02% |
| # Loans | 13 | 11 | 15 | 11 | 3 | 5 | 2 |
| % # Loans | 0.19% | 0.16% | 0.22% | 0.16% | 0.04% | 0.07% | 0.03% |
| BANKRUPTCY | | | | | | | |
| Balance | 185,638.27 | 489,250.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.02% | 0.04% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.01% | 0.01% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| Balance | 4,570,561.06 | 3,706,266.08 | 3,013,380.28 | 3,057,883.57 | 2,033,295.65 | 2,445,412.59 | 1,592,415.55 |
| % Balance | 0.38% | 0.31% | 0.25% | 0.25% | 0.17% | 0.20% | 0.13% |
| # Loans | 17 | 12 | 12 | 9 | 5 | 11 | 7 |
| % # Loans | 0.25% | 0.18% | 0.18% | 0.13% | 0.07% | 0.16% | 0.10% |
| TOTAL | | | | | | | |
| Balance | 9,412,345.21 | 7,223,300.16 | 8,576,920.81 | 6,359,122.56 | 3,383,387.82 | 3,996,069.44 | 1,885,423.91 |
| % Balance | 0.78% | 0.60% | 0.71% | 0.53% | 0.28% | 0.33% | 0.16% |
| # Loans | 36 | 25 | 29 | 21 | 10 | 16 | 9 |
| % # Loans | 0.54% | 0.37% | 0.43% | 0.31% | 0.15% | 0.24% | 0.13% |

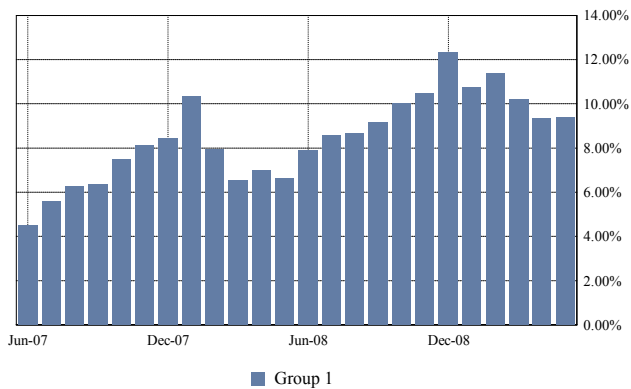
| TOTAL | 841-870 Days | 871-900 Days | 901-930 Days | 931-960 Days | 961-990 Days | 991-1020 Days | 1021-1050 Days |
|-------------|--------------|--------------|--------------|--------------|--------------|---------------|----------------|
| DELINQUENT | | | | | | | |
| Balance | 725,110.96 | 326,400.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.06% | 0.03% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 2 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.03% | 0.01% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 739,598.94 | 502,657.48 | 879,519.31 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.06% | 0.04% | 0.07% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 3 | 2 | 1 | 0 | 0 | 0 | 0 |
| % # Loans | 0.04% | 0.03% | 0.01% | 0.00% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | | | | | | | |
| Balance | 288,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.02% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.01% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| Balance | 960,402.42 | 1,339,890.19 | 1,666,451.51 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.08% | 0.11% | 0.14% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 4 | 5 | 5 | 0 | 0 | 0 | 0 |
| % # Loans | 0.06% | 0.07% | 0.07% | 0.00% | 0.00% | 0.00% | 0.00% |
| TOTAL | | | | | | | |
| Balance | 2,713,112.32 | 2,168,947.67 | 2,545,970.82 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.23% | 0.18% | 0.21% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 10 | 8 | 6 | 0 | 0 | 0 | 0 |
| % # Loans | 0.15% | 0.12% | 0.09% | 0.00% | 0.00% | 0.00% | 0.00% |

| TOTAL | 1051-1080 Days | 1081-1110 Days | 1111-1140 Days | 1141-1170 Days | 1171-1200 Days | 1201-1230 Days | TOTAL |
|-------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 208,637,539.32 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 17.34% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 1,086 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 16.27% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 249,040,260.46 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 20.70% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 1,108 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 16.60% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 35,434,954.07 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 2.94% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 195 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 2.92% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 104,020,066.36 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 8.65% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 460 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 6.89% |
| TOTAL | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 597,132,820.21 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 49.63% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 2,849 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 42.69% |

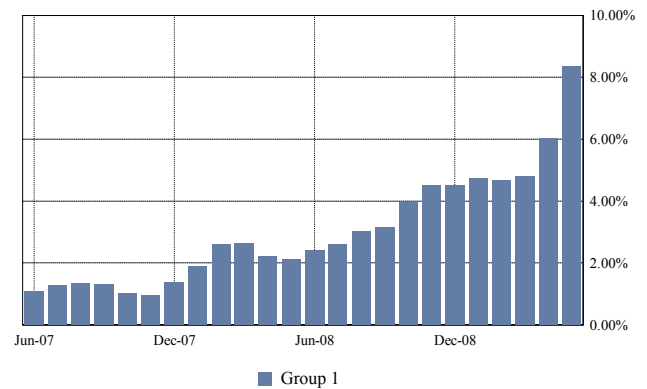
GROUP 1

| | | 0-30 Days | 31-60 Days | 61-90 Days | 91+ Days | TOTAL |
|-------------|-----------|------------|---------------|--------------|---------------|---------------|
| DELINQUENT | Balance | | 10,724,774.73 | 5,961,943.44 | 14,827,734.49 | 31,514,452.66 |
| | % Balance | | 6.04% | 3.36% | 8.35% | 17.74% |
| | # Loans | | 92 | 49 | 115 | 256 |
| | % # Loans | | 6.31% | 3.36% | 7.89% | 17.57% |
| FORECLOSURE | Balance | 0.00 | 0.00 | 0.00 | 28,073,120.43 | 28,073,120.43 |
| | % Balance | 0.00% | 0.00% | 0.00% | 15.81% | 15.81% |
| | # Loans | 0 | 0 | 0 | 210 | 210 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 14.41% | 14.41% |
| BANKRUPTCY | Balance | 892,043.28 | 204,710.54 | 160,202.50 | 2,779,841.46 | 4,036,797.78 |
| | % Balance | 0.50% | 0.12% | 0.09% | 1.57% | 2.27% |
| | # Loans | 8 | 2 | 2 | 27 | 39 |
| | % # Loans | 0.55% | 0.14% | 0.14% | 1.85% | 2.68% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 14,584,939.56 | 14,584,939.56 |
| | % Balance | 0.00% | 0.00% | 0.00% | 8.21% | 8.21% |
| | # Loans | 0 | 0 | 0 | 106 | 106 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 7.28% | 7.28% |
| TOTAL | Balance | 892,043.28 | 10,929,485.27 | 6,122,145.94 | 60,265,635.94 | 78,209,310.43 |
| | % Balance | 0.50% | 6.15% | 3.45% | 33.93% | 44.04% |
| | # Loans | 8 | 94 | 51 | 458 | 611 |
| | % # Loans | 0.55% | 6.45% | 3.50% | 31.43% | 41.94% |

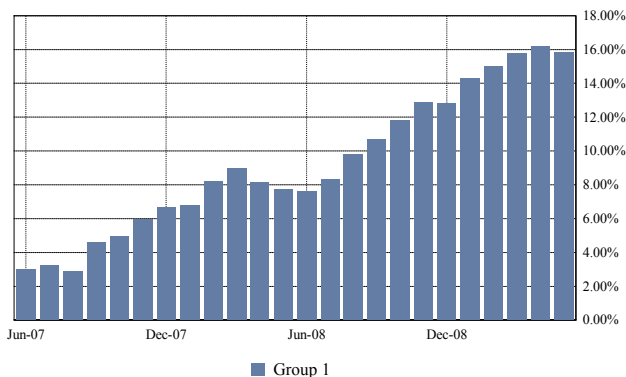
1 or 2 Payments Delinquent



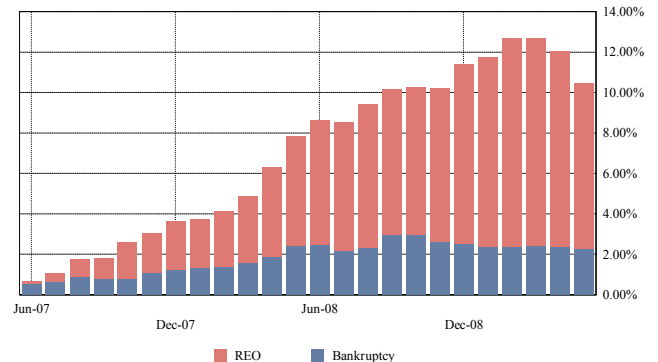
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



| GROUP 1 | 0-30 Days | 31-60 Days | 61-90 Days | 91-120 Days | 121-150 Days | 151-180 Days | 181-210 Days |
|--------------------|------------------|-------------------|-------------------|--------------------|---------------------|---------------------|---------------------|
| DELINQUENT | | | | | | | |
| Balance | | 10,724,774.73 | 5,961,943.44 | 2,754,739.37 | 2,282,982.20 | 1,653,660.88 | 1,123,065.23 |
| % Balance | | 6.04% | 3.36% | 1.55% | 1.29% | 0.93% | 0.63% |
| # Loans | | 92 | 49 | 20 | 19 | 15 | 9 |
| % # Loans | | 6.31% | 3.36% | 1.37% | 1.30% | 1.03% | 0.62% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 2,638,600.40 | 3,074,628.64 | 2,495,210.87 | 3,585,601.12 |
| % Balance | 0.00% | 0.00% | 0.00% | 1.49% | 1.73% | 1.40% | 2.02% |
| # Loans | 0 | 0 | 0 | 19 | 23 | 22 | 27 |
| % # Loans | 0.00% | 0.00% | 0.00% | 1.30% | 1.58% | 1.51% | 1.85% |
| BANKRUPTCY | | | | | | | |
| Balance | 892,043.28 | 204,710.54 | 160,202.50 | 67,374.27 | 145,332.55 | 152,735.71 | 97,470.67 |
| % Balance | 0.50% | 0.12% | 0.09% | 0.04% | 0.08% | 0.09% | 0.05% |
| # Loans | 8 | 2 | 2 | 1 | 2 | 1 | 1 |
| % # Loans | 0.55% | 0.14% | 0.14% | 0.07% | 0.14% | 0.07% | 0.07% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 78,554.67 | 369,276.07 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.04% | 0.21% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 1 | 3 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.07% | 0.21% |
| TOTAL | | | | | | | |
| Balance | 892,043.28 | 10,929,485.27 | 6,122,145.94 | 5,460,714.04 | 5,502,943.39 | 4,380,162.13 | 5,175,413.09 |
| % Balance | 0.50% | 6.15% | 3.45% | 3.07% | 3.10% | 2.47% | 2.91% |
| # Loans | 8 | 94 | 51 | 40 | 44 | 39 | 40 |
| % # Loans | 0.55% | 6.45% | 3.50% | 2.75% | 3.02% | 2.68% | 2.75% |

| GROUP 1 | 211-240 Days | 241-270 Days | 271-300 Days | 301-330 Days | 331-360 Days | 361-390 Days | 391-420 Days |
|--------------------|---------------------|---------------------|---------------------|---------------------|---------------------|---------------------|---------------------|
| DELINQUENT | | | | | | | |
| Balance | 2,233,006.44 | 1,113,737.10 | 495,443.81 | 820,498.05 | 853,230.85 | 270,528.12 | 97,172.27 |
| % Balance | 1.26% | 0.63% | 0.28% | 0.46% | 0.48% | 0.15% | 0.05% |
| # Loans | 17 | 8 | 4 | 6 | 6 | 2 | 1 |
| % # Loans | 1.17% | 0.55% | 0.27% | 0.41% | 0.41% | 0.14% | 0.07% |
| FORECLOSURE | | | | | | | |
| Balance | 2,783,484.83 | 1,706,296.85 | 1,287,632.52 | 1,837,103.34 | 1,272,182.99 | 991,287.34 | 1,776,671.79 |
| % Balance | 1.57% | 0.96% | 0.73% | 1.03% | 0.72% | 0.56% | 1.00% |
| # Loans | 19 | 13 | 12 | 12 | 9 | 7 | 13 |
| % # Loans | 1.30% | 0.89% | 0.82% | 0.82% | 0.62% | 0.48% | 0.89% |
| BANKRUPTCY | | | | | | | |
| Balance | 493,495.74 | 256,217.34 | 249,947.85 | 227,461.42 | 56,547.85 | 58,230.36 | 234,810.16 |
| % Balance | 0.28% | 0.14% | 0.14% | 0.13% | 0.03% | 0.03% | 0.13% |
| # Loans | 4 | 2 | 3 | 2 | 1 | 1 | 2 |
| % # Loans | 0.27% | 0.14% | 0.21% | 0.14% | 0.07% | 0.07% | 0.14% |
| REO | | | | | | | |
| Balance | 553,905.32 | 1,290,314.39 | 688,192.37 | 1,052,467.72 | 1,040,980.19 | 1,216,296.92 | 981,277.83 |
| % Balance | 0.31% | 0.73% | 0.39% | 0.59% | 0.59% | 0.68% | 0.55% |
| # Loans | 4 | 9 | 6 | 8 | 9 | 9 | 7 |
| % # Loans | 0.27% | 0.62% | 0.41% | 0.55% | 0.62% | 0.62% | 0.48% |
| TOTAL | | | | | | | |
| Balance | 6,063,892.33 | 4,366,565.68 | 2,721,216.55 | 3,937,530.53 | 3,222,941.88 | 2,536,342.74 | 3,089,932.05 |
| % Balance | 3.41% | 2.46% | 1.53% | 2.22% | 1.81% | 1.43% | 1.74% |
| # Loans | 44 | 32 | 25 | 28 | 25 | 19 | 23 |
| % # Loans | 3.02% | 2.20% | 1.72% | 1.92% | 1.72% | 1.30% | 1.58% |

| GROUP 1 | 421-450 Days | 451-480 Days | 481-510 Days | 511-540 Days | 541-570 Days | 571-600 Days | 601-630 Days |
|--------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 474,792.41 | 162,911.32 | 0.00 | 185,920.55 | 0.00 | 0.00 | 306,045.89 |
| % Balance | 0.27% | 0.09% | 0.00% | 0.10% | 0.00% | 0.00% | 0.17% |
| # Loans | 3 | 1 | 0 | 2 | 0 | 0 | 2 |
| % # Loans | 0.21% | 0.07% | 0.00% | 0.14% | 0.00% | 0.00% | 0.14% |
| FORECLOSURE | | | | | | | |
| Balance | 648,899.05 | 532,278.51 | 640,449.96 | 529,125.00 | 412,983.20 | 107,038.91 | 131,822.50 |
| % Balance | 0.37% | 0.30% | 0.36% | 0.30% | 0.23% | 0.06% | 0.07% |
| # Loans | 5 | 3 | 5 | 4 | 3 | 1 | 1 |
| % # Loans | 0.34% | 0.21% | 0.34% | 0.27% | 0.21% | 0.07% | 0.07% |
| BANKRUPTCY | | | | | | | |
| Balance | 225,363.21 | 130,733.69 | 203,904.40 | 180,216.24 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.13% | 0.07% | 0.11% | 0.10% | 0.00% | 0.00% | 0.00% |
| # Loans | 2 | 1 | 2 | 2 | 0 | 0 | 0 |
| % # Loans | 0.14% | 0.07% | 0.14% | 0.14% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| Balance | 484,504.62 | 409,932.15 | 886,893.35 | 1,168,539.70 | 1,033,683.49 | 483,010.73 | 532,291.68 |
| % Balance | 0.27% | 0.23% | 0.50% | 0.66% | 0.58% | 0.27% | 0.30% |
| # Loans | 4 | 4 | 5 | 7 | 6 | 4 | 3 |
| % # Loans | 0.27% | 0.27% | 0.34% | 0.48% | 0.41% | 0.27% | 0.21% |
| TOTAL | | | | | | | |
| Balance | 1,833,559.29 | 1,235,855.67 | 1,731,247.71 | 2,063,801.49 | 1,446,666.69 | 590,049.64 | 970,160.07 |
| % Balance | 1.03% | 0.70% | 0.97% | 1.16% | 0.81% | 0.33% | 0.55% |
| # Loans | 14 | 9 | 12 | 15 | 9 | 5 | 6 |
| % # Loans | 0.96% | 0.62% | 0.82% | 1.03% | 0.62% | 0.34% | 0.41% |

| GROUP 1 | 631-660 Days | 661-690 Days | 691-720 Days | 721-750 Days | 751-780 Days | 781-810 Days | 811-840 Days |
|--------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| 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% |
| FORECLOSURE | | | | | | | |
| Balance | 471,730.99 | 347,231.07 | 0.00 | 390,542.48 | 0.00 | 144,312.50 | 136,593.86 |
| % Balance | 0.27% | 0.20% | 0.00% | 0.22% | 0.00% | 0.08% | 0.08% |
| # Loans | 4 | 2 | 0 | 3 | 0 | 1 | 1 |
| % # Loans | 0.27% | 0.14% | 0.00% | 0.21% | 0.00% | 0.07% | 0.07% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| Balance | 388,028.67 | 540,378.37 | 208,278.53 | 134,748.65 | 0.00 | 267,505.26 | 489,616.16 |
| % Balance | 0.22% | 0.30% | 0.12% | 0.08% | 0.00% | 0.15% | 0.28% |
| # Loans | 3 | 4 | 2 | 1 | 0 | 2 | 3 |
| % # Loans | 0.21% | 0.27% | 0.14% | 0.07% | 0.00% | 0.14% | 0.21% |
| TOTAL | | | | | | | |
| Balance | 859,759.66 | 887,609.44 | 208,278.53 | 525,291.13 | 0.00 | 411,817.76 | 626,210.02 |
| % Balance | 0.48% | 0.50% | 0.12% | 0.30% | 0.00% | 0.23% | 0.35% |
| # Loans | 7 | 6 | 2 | 4 | 0 | 3 | 4 |
| % # Loans | 0.48% | 0.41% | 0.14% | 0.27% | 0.00% | 0.21% | 0.27% |

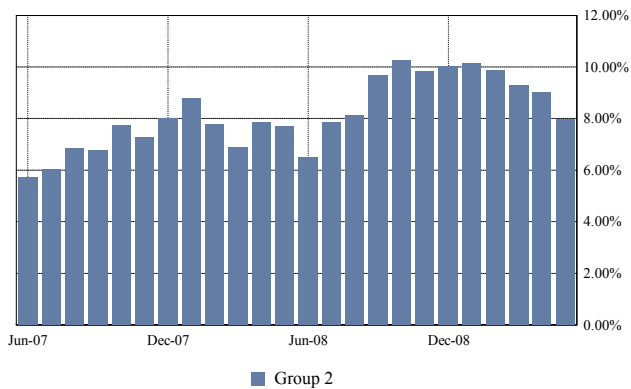
| GROUP 1 | 841-870 Days | 871-900 Days | 901-930 Days | 931-960 Days | 961-990 Days | 991-1020 Days | 1021-1050 Days |
|--------------------|--------------|--------------|--------------|--------------|--------------|---------------|----------------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 0.00 | 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% |
| FORECLOSURE | | | | | | | |
| Balance | 131,411.71 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.07% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.07% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| Balance | 191,122.54 | 95,140.18 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.11% | 0.05% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.07% | 0.07% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| TOTAL | | | | | | | |
| Balance | 322,534.25 | 95,140.18 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.18% | 0.05% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 2 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.14% | 0.07% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |

| GROUP 1 | 1051-1080 Days | 1081-1110 Days | 1111-1140 Days | 1141-1170 Days | 1171-1200 Days | 1201-1230 Days | TOTAL |
|--------------------|----------------|----------------|----------------|----------------|----------------|----------------|---------------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 31,514,452.66 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 17.74% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 256 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 17.57% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 28,073,120.43 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 15.81% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 210 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 14.41% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 4,036,797.78 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 2.27% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 39 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 2.68% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 14,584,939.56 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 8.21% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 106 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 7.28% |
| TOTAL | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 78,209,310.43 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 44.04% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 611 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 41.94% |

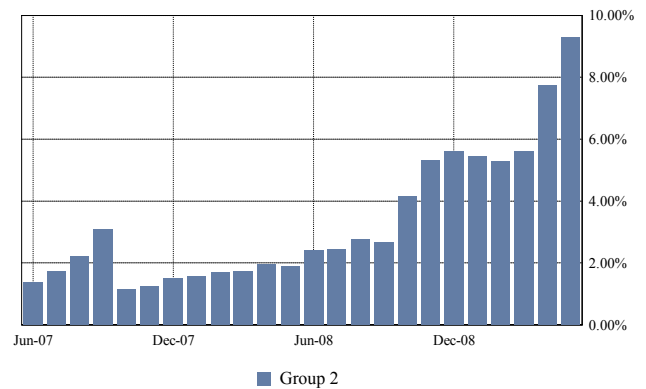
GROUP 2

| | | 0-30 Days | 31-60 Days | 61-90 Days | 91+ Days | TOTAL |
|-------------|-----------|--------------|---------------|---------------|----------------|----------------|
| DELINQUENT | Balance | | 46,417,671.65 | 35,239,480.68 | 95,465,934.33 | 177,123,086.66 |
| | % Balance | | 4.53% | 3.44% | 9.31% | 17.27% |
| | # Loans | | 260 | 160 | 410 | 830 |
| | % # Loans | | 4.98% | 3.07% | 7.86% | 15.91% |
| FORECLOSURE | Balance | 0.00 | 0.00 | 190,695.88 | 220,776,444.15 | 220,967,140.03 |
| | % Balance | 0.00% | 0.00% | 0.02% | 21.53% | 21.54% |
| | # Loans | 0 | 0 | 1 | 897 | 898 |
| | % # Loans | 0.00% | 0.00% | 0.02% | 17.20% | 17.22% |
| BANKRUPTCY | Balance | 4,324,329.69 | 1,769,858.33 | 1,356,029.91 | 23,947,938.36 | 31,398,156.29 |
| | % Balance | 0.42% | 0.17% | 0.13% | 2.33% | 3.06% |
| | # Loans | 25 | 12 | 11 | 108 | 156 |
| | % # Loans | 0.48% | 0.23% | 0.21% | 2.07% | 2.99% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 89,435,126.80 | 89,435,126.80 |
| | % Balance | 0.00% | 0.00% | 0.00% | 8.72% | 8.72% |
| | # Loans | 0 | 0 | 0 | 354 | 354 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 6.79% | 6.79% |
| TOTAL | Balance | 4,324,329.69 | 48,187,529.98 | 36,786,206.47 | 429,625,443.64 | 518,923,509.78 |
| | % Balance | 0.42% | 4.70% | 3.59% | 41.89% | 50.60% |
| | # Loans | 25 | 272 | 172 | 1,769 | 2,238 |
| | % # Loans | 0.48% | 5.21% | 3.30% | 33.91% | 42.91% |

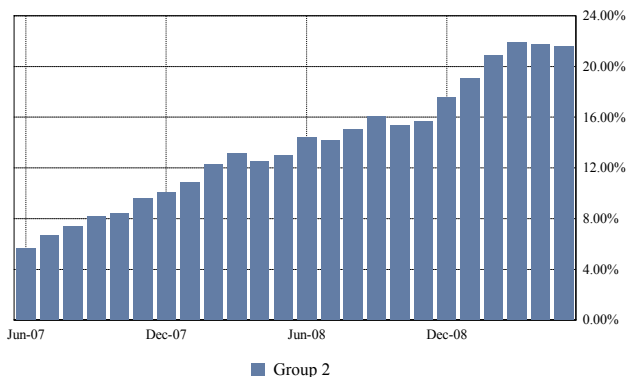
1 or 2 Payments Delinquent



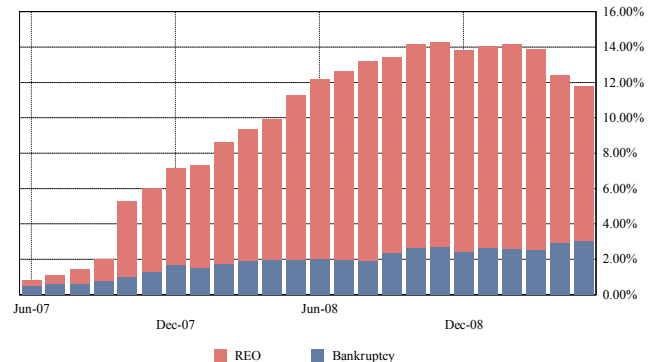
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



| GROUP 2 | 0-30 Days | 31-60 Days | 61-90 Days | 91-120 Days | 121-150 Days | 151-180 Days | 181-210 Days |
|--------------------|------------------|-------------------|-------------------|--------------------|---------------------|---------------------|---------------------|
| DELINQUENT | | | | | | | |
| Balance | | 46,417,671.65 | 35,239,480.68 | 15,844,266.08 | 11,330,227.99 | 10,606,137.05 | 8,533,963.80 |
| % Balance | | 4.53% | 3.44% | 1.54% | 1.10% | 1.03% | 0.83% |
| # Loans | | 260 | 160 | 84 | 56 | 51 | 34 |
| % # Loans | | 4.98% | 3.07% | 1.61% | 1.07% | 0.98% | 0.65% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 190,695.88 | 15,716,186.31 | 18,660,092.43 | 21,369,983.32 | 20,592,606.92 |
| % Balance | 0.00% | 0.00% | 0.02% | 1.53% | 1.82% | 2.08% | 2.01% |
| # Loans | 0 | 0 | 1 | 70 | 75 | 88 | 88 |
| % # Loans | 0.00% | 0.00% | 0.02% | 1.34% | 1.44% | 1.69% | 1.69% |
| BANKRUPTCY | | | | | | | |
| Balance | 4,324,329.69 | 1,769,858.33 | 1,356,029.91 | 3,186,258.62 | 2,238,270.49 | 2,461,394.86 | 2,561,044.92 |
| % Balance | 0.42% | 0.17% | 0.13% | 0.31% | 0.22% | 0.24% | 0.25% |
| # Loans | 25 | 12 | 11 | 13 | 10 | 10 | 14 |
| % # Loans | 0.48% | 0.23% | 0.21% | 0.25% | 0.19% | 0.19% | 0.27% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 133,236.96 | 259,380.24 | 1,317,751.24 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.01% | 0.03% | 0.13% |
| # Loans | 0 | 0 | 0 | 0 | 1 | 2 | 10 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.02% | 0.04% | 0.19% |
| TOTAL | | | | | | | |
| Balance | 4,324,329.69 | 48,187,529.98 | 36,786,206.47 | 34,746,711.01 | 32,361,827.87 | 34,696,895.47 | 33,005,366.88 |
| % Balance | 0.42% | 4.70% | 3.59% | 3.39% | 3.16% | 3.38% | 3.22% |
| # Loans | 25 | 272 | 172 | 167 | 142 | 151 | 146 |
| % # Loans | 0.48% | 5.21% | 3.30% | 3.20% | 2.72% | 2.89% | 2.80% |

| GROUP 2 | 211-240 Days | 241-270 Days | 271-300 Days | 301-330 Days | 331-360 Days | 361-390 Days | 391-420 Days |
|--------------------|---------------------|---------------------|---------------------|---------------------|---------------------|---------------------|---------------------|
| DELINQUENT | | | | | | | |
| Balance | 9,430,476.20 | 9,949,713.63 | 6,358,203.05 | 4,810,952.91 | 2,737,915.70 | 1,722,126.14 | 2,141,171.91 |
| % Balance | 0.92% | 0.97% | 0.62% | 0.47% | 0.27% | 0.17% | 0.21% |
| # Loans | 35 | 37 | 25 | 18 | 11 | 9 | 8 |
| % # Loans | 0.67% | 0.71% | 0.48% | 0.35% | 0.21% | 0.17% | 0.15% |
| FORECLOSURE | | | | | | | |
| Balance | 16,760,214.63 | 18,385,985.86 | 18,686,715.05 | 11,692,505.37 | 9,653,971.43 | 8,331,260.61 | 5,968,951.08 |
| % Balance | 1.63% | 1.79% | 1.82% | 1.14% | 0.94% | 0.81% | 0.58% |
| # Loans | 69 | 79 | 79 | 51 | 36 | 34 | 25 |
| % # Loans | 1.32% | 1.51% | 1.51% | 0.98% | 0.69% | 0.65% | 0.48% |
| BANKRUPTCY | | | | | | | |
| Balance | 3,588,942.39 | 932,160.60 | 1,847,327.40 | 1,857,975.36 | 2,220,465.51 | 443,785.30 | 778,054.71 |
| % Balance | 0.35% | 0.09% | 0.18% | 0.18% | 0.22% | 0.04% | 0.08% |
| # Loans | 15 | 7 | 8 | 7 | 10 | 4 | 3 |
| % # Loans | 0.29% | 0.13% | 0.15% | 0.13% | 0.19% | 0.08% | 0.06% |
| REO | | | | | | | |
| Balance | 3,282,129.20 | 3,518,422.90 | 6,561,554.02 | 3,793,156.63 | 5,424,919.93 | 5,010,104.57 | 7,479,662.97 |
| % Balance | 0.32% | 0.34% | 0.64% | 0.37% | 0.53% | 0.49% | 0.73% |
| # Loans | 15 | 19 | 26 | 18 | 22 | 23 | 31 |
| % # Loans | 0.29% | 0.36% | 0.50% | 0.35% | 0.42% | 0.44% | 0.59% |
| TOTAL | | | | | | | |
| Balance | 33,061,762.42 | 32,786,282.99 | 33,453,799.52 | 22,154,590.27 | 20,037,272.57 | 15,507,276.62 | 16,367,840.67 |
| % Balance | 3.22% | 3.20% | 3.26% | 2.16% | 1.95% | 1.51% | 1.60% |
| # Loans | 134 | 142 | 138 | 94 | 79 | 70 | 67 |
| % # Loans | 2.57% | 2.72% | 2.65% | 1.80% | 1.51% | 1.34% | 1.28% |

| GROUP 2 | 421-450 Days | 451-480 Days | 481-510 Days | 511-540 Days | 541-570 Days | 571-600 Days | 601-630 Days |
|--------------------|---------------|---------------|--------------|---------------|---------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 1,980,140.08 | 1,903,928.54 | 335,107.89 | 1,983,212.26 | 349,888.56 | 870,307.32 | 0.00 |
| % Balance | 0.19% | 0.19% | 0.03% | 0.19% | 0.03% | 0.08% | 0.00% |
| # Loans | 7 | 9 | 3 | 5 | 1 | 3 | 0 |
| % # Loans | 0.13% | 0.17% | 0.06% | 0.10% | 0.02% | 0.06% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 7,413,545.92 | 4,767,311.25 | 3,889,021.71 | 5,530,662.42 | 7,751,432.42 | 4,473,272.31 | 4,416,989.39 |
| % Balance | 0.72% | 0.46% | 0.38% | 0.54% | 0.76% | 0.44% | 0.43% |
| # Loans | 27 | 22 | 18 | 23 | 28 | 16 | 15 |
| % # Loans | 0.52% | 0.42% | 0.35% | 0.44% | 0.54% | 0.31% | 0.29% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 346,255.38 | 523,114.55 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.03% | 0.05% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 1 | 3 | 0 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.02% | 0.06% | 0.00% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| Balance | 7,035,818.98 | 5,759,123.57 | 3,323,296.72 | 4,561,902.00 | 4,186,152.95 | 3,437,714.79 | 2,279,658.59 |
| % Balance | 0.69% | 0.56% | 0.32% | 0.44% | 0.41% | 0.34% | 0.22% |
| # Loans | 25 | 22 | 15 | 18 | 15 | 13 | 9 |
| % # Loans | 0.48% | 0.42% | 0.29% | 0.35% | 0.29% | 0.25% | 0.17% |
| TOTAL | | | | | | | |
| Balance | 16,429,504.98 | 12,776,618.74 | 8,070,540.87 | 12,075,776.68 | 12,287,473.93 | 8,781,294.42 | 6,696,647.98 |
| % Balance | 1.60% | 1.25% | 0.79% | 1.18% | 1.20% | 0.86% | 0.65% |
| # Loans | 59 | 54 | 39 | 46 | 44 | 32 | 24 |
| % # Loans | 1.13% | 1.04% | 0.75% | 0.88% | 0.84% | 0.61% | 0.46% |

| GROUP 2 | 631-660 Days | 661-690 Days | 691-720 Days | 721-750 Days | 751-780 Days | 781-810 Days | 811-840 Days |
|--------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 1,670,308.91 | 417,624.00 | 668,203.78 | 206,000.00 | 564,547.57 | 0.00 | 0.00 |
| % Balance | 0.16% | 0.04% | 0.07% | 0.02% | 0.06% | 0.00% | 0.00% |
| # Loans | 5 | 1 | 2 | 1 | 2 | 0 | 0 |
| % # Loans | 0.10% | 0.02% | 0.04% | 0.02% | 0.04% | 0.00% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 2,514,105.98 | 2,262,929.01 | 4,895,336.75 | 2,704,696.51 | 785,544.60 | 1,406,344.35 | 156,414.50 |
| % Balance | 0.25% | 0.22% | 0.48% | 0.26% | 0.08% | 0.14% | 0.02% |
| # Loans | 9 | 9 | 15 | 8 | 3 | 4 | 1 |
| % # Loans | 0.17% | 0.17% | 0.29% | 0.15% | 0.06% | 0.08% | 0.02% |
| BANKRUPTCY | | | | | | | |
| Balance | 185,638.27 | 489,250.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.02% | 0.05% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.02% | 0.02% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| Balance | 4,182,532.39 | 3,165,887.71 | 2,805,101.75 | 2,923,134.92 | 2,033,295.65 | 2,177,907.33 | 1,102,799.39 |
| % Balance | 0.41% | 0.31% | 0.27% | 0.29% | 0.20% | 0.21% | 0.11% |
| # Loans | 14 | 8 | 10 | 8 | 5 | 9 | 4 |
| % # Loans | 0.27% | 0.15% | 0.19% | 0.15% | 0.10% | 0.17% | 0.08% |
| TOTAL | | | | | | | |
| Balance | 8,552,585.55 | 6,335,690.72 | 8,368,642.28 | 5,833,831.43 | 3,383,387.82 | 3,584,251.68 | 1,259,213.89 |
| % Balance | 0.83% | 0.62% | 0.82% | 0.57% | 0.33% | 0.35% | 0.12% |
| # Loans | 29 | 19 | 27 | 17 | 10 | 13 | 5 |
| % # Loans | 0.56% | 0.36% | 0.52% | 0.33% | 0.19% | 0.25% | 0.10% |

| GROUP 2 | 841-870 Days | 871-900 Days | 901-930 Days | 931-960 Days | 961-990 Days | 991-1020 Days | 1021-1050 Days |
|--------------------|--------------|--------------|--------------|--------------|--------------|---------------|----------------|
| DELINQUENT | | | | | | | |
| Balance | 725,110.96 | 326,400.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.07% | 0.03% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 2 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.04% | 0.02% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 608,187.23 | 502,657.48 | 879,519.31 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.06% | 0.05% | 0.09% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 2 | 2 | 1 | 0 | 0 | 0 | 0 |
| % # Loans | 0.04% | 0.04% | 0.02% | 0.00% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | | | | | | | |
| Balance | 288,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.03% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.02% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| Balance | 769,279.88 | 1,244,750.01 | 1,666,451.51 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.08% | 0.12% | 0.16% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 3 | 4 | 5 | 0 | 0 | 0 | 0 |
| % # Loans | 0.06% | 0.08% | 0.10% | 0.00% | 0.00% | 0.00% | 0.00% |
| TOTAL | | | | | | | |
| Balance | 2,390,578.07 | 2,073,807.49 | 2,545,970.82 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.23% | 0.20% | 0.25% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 8 | 7 | 6 | 0 | 0 | 0 | 0 |
| % # Loans | 0.15% | 0.13% | 0.12% | 0.00% | 0.00% | 0.00% | 0.00% |

| GROUP 2 | 1051-1080 Days | 1081-1110 Days | 1111-1140 Days | 1141-1170 Days | 1171-1200 Days | 1201-1230 Days | TOTAL |
|--------------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 177,123,086.66 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 17.27% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 830 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 15.91% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 220,967,140.03 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 21.54% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 898 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 17.22% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 31,398,156.29 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 3.06% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 156 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 2.99% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 89,435,126.80 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 8.72% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 354 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 6.79% |
| TOTAL | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 518,923,509.78 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 50.60% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 2,238 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 42.91% |



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: | | | | | | | |
| 4000623447 1 | 69,300.00 | 68,749.05 | 01-May-2008 | 9.125% | IN - 90.00% | 360 | 01-Aug-2006 |
| 4000780396 2 | 84,500.00 | 82,726.32 | 01-Aug-2008 | 9.125% | NV - 100.00% | 360 | 01-Aug-2006 |
| 4000781862 2 | 184,540.00 | 179,467.26 | 01-Sep-2008 | 8.000% | AZ - 80.00% | 360 | 01-Aug-2006 |
| 4000803220 2 | 86,000.00 | 85,506.04 | 01-Dec-2007 | 8.000% | IA - 80.00% | 360 | 01-Aug-2006 |
| 4000809410 2 | 127,600.00 | 123,679.11 | 01-Sep-2007 | 7.000% | FL - 79.80% | 360 | 01-Aug-2006 |
| 4000811477 2 | 63,900.00 | 62,414.84 | 01-Jun-2008 | 9.000% | TN - 100.00% | 360 | 01-Aug-2006 |
| 4000831483 2 | 43,000.00 | 39,041.25 | 01-Jun-2008 | 10.750% | KS - 100.00% | 180 | 01-Jul-2006 |
| 4000836670 2 | 185,290.00 | 184,942.93 | 01-Nov-2007 | 10.400% | VT - 100.00% | 360 | 01-Sep-2006 |
| 4000838400 2 | 902,400.00 | 902,282.61 | 01-Aug-2007 | 8.500% | CA - 80.00% | 360 | 01-Jul-2006 |
| 4000839418 2 | 195,200.00 | 195,120.27 | 01-Jul-2008 | 8.500% | CA - 90.00% | 360 | 01-Aug-2006 |
| 4000847442 2 | 112,000.00 | 108,742.52 | 01-Jun-2008 | 8.000% | UT - 80.00% | 360 | 01-Aug-2006 |
| 4000849863 1 | 103,200.00 | 103,112.75 | 01-Aug-2008 | 7.125% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000849896 2 | 132,300.00 | 130,427.77 | 01-Oct-2008 | 10.999% | MI - 90.00% | 360 | 01-Aug-2006 |
| 4000850663 2 | 812,000.00 | 807,777.11 | 01-Jan-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000853860 2 | 383,600.00 | 376,952.95 | 01-Jun-2008 | 6.375% | OR - 80.00% | 360 | 01-Aug-2006 |
| 4000858117 2 | 300,000.00 | 298,613.00 | 01-Aug-2008 | 9.150% | AZ - 100.00% | 360 | 01-Aug-2006 |
| 4000860605 2 | 500,800.00 | 500,800.00 | 01-Feb-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000874063 2 | 128,000.00 | 124,740.00 | 01-Aug-2008 | 8.000% | TX - 80.00% | 360 | 01-Aug-2006 |
| 4000874078 2 | 264,000.00 | 261,880.71 | 01-Aug-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000874374 2 | 55,040.00 | 54,409.25 | 01-Sep-2008 | 8.000% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000876691 2 | 226,950.00 | 225,419.01 | 01-Nov-2007 | 8.000% | FL - 80.19% | 360 | 01-Aug-2006 |
| 4000877596 2 | 285,100.00 | 281,561.99 | 01-Jun-2008 | 7.400% | SC - 79.99% | 360 | 01-Sep-2006 |
| 4000877990 2 | 329,600.00 | 329,600.00 | 01-Apr-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000878767 2 | 833,600.00 | 827,385.43 | 01-Aug-2008 | 7.700% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000880139 2 | 69,760.00 | 67,712.68 | 01-Aug-2008 | 7.250% | MS - 80.00% | 360 | 01-Aug-2006 |
| 4000880144 1 | 161,500.00 | 160,633.27 | 01-Sep-2008 | 7.600% | MI - 95.00% | 360 | 01-Sep-2006 |
| 4000882227 2 | 254,400.00 | 253,258.68 | 01-Feb-2008 | 8.000% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000884669 2 | 419,900.00 | 419,746.31 | 01-Feb-2008 | 8.550% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000887279 2 | 95,000.00 | 94,991.22 | 01-Apr-2008 | 8.600% | TN - 100.00% | 360 | 01-Sep-2006 |
| 4000887906 2 | 138,150.00 | 99,474.72 | 01-Aug-2008 | 8.700% | LA - 90.00% | 360 | 01-Sep-2006 |
| 4000889129 2 | 175,900.00 | 174,938.93 | 01-May-2008 | 7.550% | CO - 79.99% | 360 | 01-Sep-2006 |
| 4000889383 1 | 247,000.00 | 245,324.13 | 01-Jul-2008 | 8.000% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000891744 2 | 201,600.00 | 200,544.11 | 01-Jan-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000894098 2 | 280,000.00 | 272,398.95 | 01-Aug-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000897609 2 | 136,800.00 | 136,755.25 | 01-Nov-2007 | 7.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000899299 1 | 93,000.00 | 91,341.69 | 01-Jul-2008 | 11.400% | IN - 100.00% | 360 | 01-Sep-2006 |
| 4000900483 1 | 148,000.00 | 147,096.50 | 01-May-2008 | 7.500% | OR - 80.00% | 360 | 01-Sep-2006 |
| 4000901503 2 | 162,400.00 | 160,070.56 | 01-Jul-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000904121 2 | 165,000.00 | 161,799.83 | 01-May-2008 | 9.250% | PA - 100.00% | 360 | 01-Sep-2006 |
| 4000907850 2 | 380,000.00 | 380,000.00 | 01-Jun-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000911241 2 | 270,750.00 | 269,858.69 | 01-Oct-2007 | 8.800% | FL - 95.00% | 360 | 01-Sep-2006 |
| 4000911551 2 | 129,500.00 | 128,952.47 | 01-Oct-2008 | 8.250% | GA - 79.45% | 360 | 01-Sep-2006 |
| 4000913380 2 | 109,600.00 | 109,092.79 | 01-Jan-2007 | 7.900% | KY - 80.00% | 360 | 01-Sep-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 |
|-----------------------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000915850 2 | 219,950.00 | 214,464.17 | 01-Apr-2008 | 7.850% | FL - 79.98% | 360 | 01-Sep-2006 |
| 4000917459 1 | 135,840.00 | 132,074.61 | 01-Aug-2008 | 7.500% | TN - 80.00% | 360 | 01-Sep-2006 |
| 4000917617 2 | 236,000.00 | 235,982.40 | 01-May-2007 | 9.600% | FL - 100.00% | 360 | 01-Sep-2006 |
| 4000921290 2 | 204,000.00 | 201,312.30 | 01-Sep-2008 | 7.500% | RI - 80.00% | 360 | 01-Sep-2006 |
| 4000926402 1 | 139,920.00 | 136,703.95 | 01-Apr-2008 | 8.600% | MO - 80.00% | 360 | 01-Sep-2006 |
| 4000932673 2 | 158,650.00 | 155,019.35 | 01-May-2008 | 8.500% | AZ - 95.00% | 360 | 01-Sep-2006 |
| 4000935406 1 | 133,600.00 | 132,226.88 | 01-Nov-2007 | 7.999% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000942626 2 | 236,000.00 | 236,000.00 | 01-Aug-2008 | 6.999% | CA - 80.00% | 360 | 01-Sep-2006 |
| TOTAL | 11,510,140.00 | 11,373,126.61 | | | | | |
| Became REO Property in a Prior Period: | | | | | | | |
| 4000680182 2 | 796,000.00 | 785,707.76 | 01-May-2007 | 7.625% | OH - 80.00% | 360 | 01-Apr-2006 |
| 4000686587 1 | 193,800.00 | 189,329.42 | 01-Oct-2007 | 9.125% | CT - 85.00% | 360 | 01-Apr-2006 |
| 4000701611 1 | 75,000.00 | 73,785.71 | 01-Mar-2008 | 10.500% | IL - 100.00% | 360 | 01-Jul-2006 |
| 4000717951 2 | 149,500.00 | 147,060.59 | 01-Jul-2008 | 10.625% | AL - 100.00% | 360 | 01-Jun-2006 |
| 4000729026 2 | 203,200.00 | 201,994.04 | 01-Sep-2007 | 7.500% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000735744 1 | 133,700.00 | 133,524.48 | 01-Jul-2008 | 9.750% | NM - 99.99% | 360 | 01-May-2006 |
| 4000755177 2 | 45,600.00 | 44,496.36 | 01-Oct-2007 | 8.625% | IL - 80.00% | 360 | 01-Jul-2006 |
| 4000756956 2 | 388,000.00 | 388,000.00 | 01-Apr-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000758985 2 | 217,600.00 | 217,600.00 | 01-Mar-2008 | 8.500% | OR - 80.00% | 360 | 01-Jul-2006 |
| 4000766829 2 | 193,900.00 | 190,163.73 | 01-Feb-2008 | 9.625% | AZ - 100.00% | 360 | 01-Jul-2006 |
| 4000767278 2 | 275,000.00 | 274,999.40 | 01-Jun-2007 | 9.750% | NY - 100.00% | 360 | 01-Aug-2006 |
| 4000774525 2 | 187,500.00 | 183,518.21 | 01-Jul-2007 | 9.000% | OH - 100.00% | 360 | 01-Aug-2006 |
| 4000776114 2 | 68,000.00 | 66,221.02 | 01-Jul-2007 | 8.000% | OH - 68.00% | 360 | 01-Aug-2006 |
| 4000779068 2 | 49,900.00 | 49,349.66 | 01-Jul-2008 | 12.375% | AL - 100.00% | 360 | 01-Jul-2006 |
| 4000781526 2 | 208,650.00 | 202,667.09 | 01-Jul-2008 | 7.375% | AZ - 79.99% | 360 | 01-Aug-2006 |
| 4000785989 2 | 183,000.00 | 184,221.11 | 01-Jun-2008 | 9.250% | MI - 100.00% | 360 | 01-Aug-2006 |
| 4000788189 2 | 75,800.00 | 74,060.01 | 01-Mar-2008 | 9.350% | TX - 100.00% | 360 | 01-Aug-2006 |
| 4000788773 2 | 354,400.00 | 353,439.16 | 01-Feb-2008 | 8.500% | CA - 80.00% | 360 | 01-Jul-2006 |
| 4000789514 1 | 193,600.00 | 188,465.76 | 01-Feb-2008 | 8.500% | RI - 80.00% | 360 | 01-Jul-2006 |
| 4000793588 2 | 116,000.00 | 115,396.80 | 01-Mar-2008 | 8.000% | MI - 71.60% | 360 | 01-Aug-2006 |
| 4000795227 2 | 50,000.00 | 49,775.43 | 01-Aug-2008 | 11.625% | GA - 89.29% | 360 | 01-Aug-2006 |
| 4000796909 1 | 172,000.00 | 169,960.21 | 01-Sep-2007 | 8.000% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000797793 2 | 471,200.00 | 471,200.00 | 01-Jun-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000797886 2 | 136,000.00 | 136,000.00 | 01-Jun-2008 | 7.500% | MI - 80.00% | 360 | 01-Jul-2006 |
| 4000800465 2 | 324,000.00 | 322,472.16 | 01-Nov-2006 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000800533 1 | 42,400.00 | 41,275.48 | 01-May-2007 | 8.500% | KY - 80.00% | 360 | 01-Jul-2006 |
| 4000800544 2 | 330,700.00 | 330,700.00 | 01-Sep-2006 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000801697 2 | 85,500.00 | 85,500.00 | 01-Sep-2008 | 7.125% | AL - 79.98% | 180 | 01-Aug-2006 |
| 4000803528 2 | 144,400.00 | 141,068.94 | 01-Sep-2008 | 8.625% | TN - 80.00% | 360 | 01-Aug-2006 |
| 4000805621 1 | 132,000.00 | 131,214.66 | 01-Jan-2007 | 8.000% | MA - 80.00% | 360 | 01-Aug-2006 |
| 4000805788 2 | 509,600.00 | 497,045.31 | 01-Oct-2007 | 8.500% | OH - 80.00% | 360 | 01-Jul-2006 |
| 4000806069 2 | 476,000.00 | 470,067.50 | 01-Feb-2007 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000807196 2 | 231,200.00 | 224,814.52 | 01-Dec-2007 | 7.750% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000807595 1 | 136,950.00 | 132,545.39 | 01-Jul-2008 | 6.750% | MN - 83.00% | 360 | 01-Aug-2006 |
| 4000807954 2 | 395,000.00 | 394,909.86 | 01-Aug-2008 | 11.250% | GA - 100.00% | 360 | 01-Aug-2006 |
| 4000809751 2 | 1,120,000.00 | 1,112,040.59 | 01-Jun-2008 | 6.999% | 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000810275 2 | 143,982.00 | 141,017.86 | 01-Aug-2008 | 9.875% | MO - 100.00% | 360 | 01-Jul-2006 |
| 4000812800 1 | 100,000.00 | 97,563.76 | 01-Dec-2007 | 8.250% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000813100 2 | 191,900.00 | 191,875.22 | 01-Apr-2008 | 8.000% | RI - 79.99% | 360 | 01-Aug-2006 |
| 4000813235 2 | 219,600.00 | 214,933.90 | 01-Jun-2007 | 9.125% | IL - 90.00% | 360 | 01-Jul-2006 |
| 4000814220 1 | 120,000.00 | 119,805.29 | 01-Jul-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000814758 2 | 70,000.00 | 69,856.54 | 01-Feb-2008 | 10.250% | IA - 100.00% | 360 | 01-Aug-2006 |
| 4000815190 2 | 255,950.00 | 255,950.00 | 01-Jan-2008 | 8.000% | CA - 79.99% | 360 | 01-Aug-2006 |
| 4000815366 2 | 117,500.00 | 117,146.63 | 01-Feb-2008 | 9.250% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000815650 1 | 91,900.00 | 89,319.62 | 01-Apr-2008 | 8.000% | MI - 79.98% | 360 | 01-Aug-2006 |
| 4000816054 2 | 42,960.00 | 41,914.35 | 01-May-2008 | 9.125% | PA - 80.00% | 360 | 01-Aug-2006 |
| 4000817535 2 | 70,900.00 | 70,411.16 | 01-Feb-2008 | 9.625% | MO - 100.00% | 360 | 01-Aug-2006 |
| 4000817734 2 | 164,800.00 | 158,920.34 | 01-Dec-2007 | 8.250% | CT - 80.00% | 360 | 01-Aug-2006 |
| 4000818227 2 | 228,000.00 | 227,783.45 | 01-Feb-2008 | 8.250% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000819490 2 | 80,000.00 | 79,074.38 | 01-Mar-2008 | 8.000% | MI - 80.00% | 360 | 01-Aug-2006 |
| 4000819628 1 | 249,579.00 | 247,795.98 | 01-Jul-2007 | 9.500% | IL - 95.00% | 360 | 01-Aug-2006 |
| 4000820150 2 | 232,000.00 | 230,847.50 | 01-Dec-2006 | 10.750% | IL - 100.00% | 360 | 01-Aug-2006 |
| 4000820332 2 | 286,400.00 | 286,346.00 | 01-Sep-2007 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000820773 1 | 192,000.00 | 186,519.19 | 01-May-2008 | 8.000% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000820822 2 | 501,500.00 | 498,375.51 | 01-Sep-2007 | 8.500% | FL - 85.00% | 360 | 01-Aug-2006 |
| 4000822130 1 | 127,900.00 | 127,084.66 | 01-Nov-2007 | 8.000% | MA - 79.99% | 360 | 01-Aug-2006 |
| 4000822259 2 | 160,000.00 | 156,452.51 | 01-May-2008 | 9.450% | AL - 100.00% | 360 | 01-Aug-2006 |
| 4000822564 2 | 116,000.00 | 113,435.47 | 01-Aug-2007 | 8.750% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000822745 2 | 468,000.00 | 465,398.17 | 01-Feb-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000822913 2 | 83,100.00 | 83,099.61 | 01-Apr-2008 | 8.000% | MI - 79.98% | 360 | 01-Aug-2006 |
| 4000823129 2 | 157,500.00 | 156,988.12 | 01-Apr-2008 | 9.000% | MI - 92.65% | 360 | 01-Aug-2006 |
| 4000823991 2 | 152,000.00 | 151,930.07 | 01-Jan-2007 | 8.250% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000824586 1 | 184,000.00 | 179,449.07 | 01-Mar-2008 | 8.000% | UT - 80.00% | 360 | 01-Aug-2006 |
| 4000824727 2 | 243,000.00 | 240,487.99 | 01-Dec-2007 | 9.000% | MD - 90.00% | 360 | 01-Jul-2006 |
| 4000825067 2 | 272,000.00 | 269,235.29 | 01-Jan-2007 | 8.250% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000825668 2 | 136,000.00 | 132,282.75 | 01-Sep-2008 | 8.250% | MI - 80.00% | 360 | 01-Jul-2006 |
| 4000826039 1 | 115,500.00 | 113,598.41 | 01-Feb-2008 | 10.250% | MI - 100.00% | 360 | 01-Aug-2006 |
| 4000826927 2 | 520,000.00 | 520,000.00 | 01-Mar-2008 | 6.875% | WA - 80.00% | 360 | 01-Aug-2006 |
| 4000827506 2 | 248,000.00 | 248,000.00 | 01-Jun-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000830035 2 | 235,200.00 | 232,527.03 | 01-Jun-2008 | 8.500% | CA - 80.00% | 360 | 01-Jul-2006 |
| 4000830062 2 | 233,600.00 | 233,600.00 | 01-Jul-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000830804 2 | 400,000.00 | 397,699.64 | 01-Feb-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000831007 1 | 140,000.00 | 136,290.60 | 01-Jan-2007 | 7.875% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000831181 1 | 196,000.00 | 195,045.48 | 01-May-2008 | 8.000% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000832004 2 | 480,000.00 | 480,000.00 | 01-Feb-2007 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000832182 2 | 179,600.00 | 179,600.00 | 01-Mar-2008 | 9.500% | GA - 100.00% | 360 | 01-Jul-2006 |
| 4000832785 2 | 128,000.00 | 131,950.60 | 01-Aug-2008 | 5.000% | MI - 80.00% | 360 | 01-Aug-2006 |
| 4000832807 2 | 124,100.00 | 121,151.65 | 01-Jun-2008 | 8.375% | VA - 85.00% | 360 | 01-Aug-2006 |
| 4000832865 2 | 193,600.00 | 193,600.00 | 01-Jan-2008 | 8.125% | UT - 80.00% | 360 | 01-Aug-2006 |
| 4000833074 2 | 223,250.00 | 219,249.33 | 01-May-2007 | 9.875% | IL - 95.00% | 360 | 01-Aug-2006 |
| 4000833488 2 | 233,600.00 | 232,530.39 | 01-Jun-2008 | 8.125% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000833537 2 | 170,500.00 | 170,500.00 | 01-Jan-2007 | 10.375% | IL - 100.00% | 360 | 01-Aug-2006 |
| 4000833831 2 | 108,000.00 | 105,270.18 | 01-Apr-2008 | 8.500% | SC - 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000833851 2 | 160,000.00 | 159,988.00 | 01-Jan-2008 | 8.000% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000833909 2 | 172,000.00 | 171,044.88 | 01-Feb-2008 | 8.500% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000834036 2 | 124,400.00 | 124,269.43 | 01-Jun-2008 | 7.625% | GA - 80.00% | 360 | 01-Jul-2006 |
| 4000834810 2 | 87,200.00 | 84,458.79 | 01-Mar-2008 | 6.875% | OR - 80.00% | 360 | 01-Aug-2006 |
| 4000835089 2 | 142,300.00 | 139,639.20 | 01-Dec-2007 | 9.750% | MI - 100.00% | 360 | 01-Aug-2006 |
| 4000835723 1 | 122,400.00 | 119,199.75 | 01-Jun-2007 | 8.000% | MI - 80.00% | 360 | 01-Aug-2006 |
| 4000836018 2 | 271,200.00 | 270,803.61 | 01-Mar-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000836125 2 | 528,700.00 | 513,184.65 | 01-Jun-2008 | 7.250% | TX - 84.77% | 360 | 01-Aug-2006 |
| 4000837202 2 | 283,000.00 | 281,963.63 | 01-Aug-2007 | 9.500% | FL - 100.00% | 360 | 01-Jul-2006 |
| 4000837535 2 | 324,000.00 | 324,000.00 | 01-Oct-2007 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000837970 1 | 72,500.00 | 71,457.50 | 01-Apr-2008 | 10.750% | MO - 100.00% | 360 | 01-Sep-2006 |
| 4000838123 2 | 170,400.00 | 170,379.98 | 01-Feb-2008 | 8.000% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000838559 2 | 262,750.00 | 262,750.00 | 01-Mar-2007 | 8.000% | CA - 79.99% | 360 | 01-Aug-2006 |
| 4000838615 1 | 212,800.00 | 211,482.70 | 01-Jul-2008 | 8.000% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000839564 1 | 88,000.00 | 87,810.73 | 01-Oct-2007 | 10.125% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000840105 2 | 161,500.00 | 161,440.28 | 01-Jul-2008 | 8.875% | AZ - 85.00% | 360 | 01-Aug-2006 |
| 4000840165 2 | 337,250.00 | 335,756.54 | 01-Jan-2008 | 9.000% | MS - 95.00% | 360 | 01-Aug-2006 |
| 4000841585 2 | 164,000.00 | 162,148.17 | 01-Apr-2007 | 8.000% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000841893 2 | 352,000.00 | 351,987.61 | 01-Mar-2007 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000841993 1 | 90,800.00 | 88,792.65 | 01-Sep-2007 | 8.750% | WI - 80.00% | 360 | 01-Aug-2006 |
| 4000842046 2 | 400,000.00 | 399,699.16 | 01-Dec-2007 | 9.625% | KY - 100.00% | 360 | 01-Aug-2006 |
| 4000842130 2 | 163,550.00 | 158,740.05 | 01-Jul-2007 | 8.000% | MI - 79.98% | 360 | 01-Aug-2006 |
| 4000842647 2 | 548,000.00 | 548,000.00 | 01-Sep-2006 | 8.875% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000842897 2 | 502,000.00 | 499,752.59 | 01-Oct-2007 | 8.500% | MI - 83.67% | 360 | 01-Aug-2006 |
| 4000842925 2 | 126,400.00 | 122,745.38 | 01-Aug-2008 | 7.750% | TN - 80.00% | 360 | 01-Jul-2006 |
| 4000843048 2 | 264,000.00 | 264,000.00 | 01-Mar-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000843159 2 | 318,400.00 | 318,399.80 | 01-Mar-2008 | 8.500% | CA - 80.00% | 360 | 01-Jul-2006 |
| 4000843363 2 | 172,000.00 | 172,000.00 | 01-Oct-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000843467 2 | 193,600.00 | 193,600.00 | 01-Mar-2008 | 8.000% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000843492 2 | 252,000.00 | 251,848.24 | 01-Apr-2008 | 8.500% | CA - 80.00% | 360 | 01-Jul-2006 |
| 4000843874 2 | 486,000.00 | 486,000.00 | 01-Mar-2007 | 8.500% | NY - 90.00% | 360 | 01-Aug-2006 |
| 4000844312 2 | 64,500.00 | 64,191.05 | 01-May-2008 | 10.875% | IA - 100.00% | 360 | 01-Aug-2006 |
| 4000844331 2 | 425,000.00 | 423,930.26 | 01-May-2007 | 10.375% | MI - 100.00% | 360 | 01-Aug-2006 |
| 4000844488 2 | 135,920.00 | 135,782.97 | 01-Mar-2008 | 8.000% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000844511 2 | 136,000.00 | 132,768.86 | 01-Jun-2007 | 8.375% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000844769 2 | 503,200.00 | 503,200.00 | 01-May-2008 | 6.625% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000845061 1 | 130,000.00 | 125,906.99 | 01-May-2008 | 8.000% | CA - 60.47% | 360 | 01-Aug-2006 |
| 4000845197 2 | 719,200.00 | 719,199.53 | 01-Jan-2008 | 6.990% | WA - 80.00% | 360 | 01-Aug-2006 |
| 4000845222 2 | 539,910.00 | 536,775.45 | 01-Feb-2008 | 8.500% | MN - 90.00% | 360 | 01-Aug-2006 |
| 4000845610 1 | 139,900.00 | 137,642.97 | 01-Oct-2007 | 10.375% | MI - 100.00% | 360 | 01-Aug-2006 |
| 4000845761 2 | 352,000.00 | 349,883.85 | 01-Mar-2007 | 7.450% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000845850 2 | 87,200.00 | 85,492.51 | 01-Apr-2008 | 9.375% | LA - 80.00% | 360 | 01-Aug-2006 |
| 4000847101 2 | 692,000.00 | 688,379.90 | 01-Jan-2008 | 8.000% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000847253 2 | 115,000.00 | 111,431.04 | 01-Jan-2008 | 8.000% | CA - 76.67% | 360 | 01-Aug-2006 |
| 4000847640 2 | 230,400.00 | 230,400.00 | 01-Sep-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000847684 2 | 91,800.00 | 89,997.26 | 01-Aug-2007 | 9.400% | MI - 90.00% | 360 | 01-Aug-2006 |
| 4000847976 2 | 212,000.00 | 209,389.24 | 01-Apr-2008 | 8.000% | MN - 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000848018 2 | 228,000.00 | 222,836.48 | 01-Oct-2006 | 8.625% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000848134 2 | 134,000.00 | 133,236.96 | 01-Nov-2008 | 7.750% | FL - 76.57% | 360 | 01-Aug-2006 |
| 4000848169 2 | 179,200.00 | 179,053.82 | 01-Jul-2008 | 8.000% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000849330 2 | 284,000.00 | 283,856.65 | 01-Jan-2008 | 8.250% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000849527 2 | 240,000.00 | 234,820.34 | 01-Sep-2008 | 8.875% | MI - 94.86% | 360 | 01-Aug-2006 |
| 4000849757 1 | 94,500.00 | 92,799.45 | 01-Feb-2008 | 9.875% | IL - 90.00% | 360 | 01-Aug-2006 |
| 4000849793 2 | 184,000.00 | 179,345.14 | 01-Dec-2006 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000850309 2 | 337,200.00 | 337,200.00 | 01-May-2007 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000850535 2 | 359,156.00 | 359,156.00 | 01-Jan-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000850726 2 | 239,920.00 | 239,920.00 | 01-Jan-2007 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000851677 2 | 155,700.00 | 152,107.04 | 01-Oct-2007 | 9.375% | MN - 90.00% | 360 | 01-Aug-2006 |
| 4000852380 2 | 342,500.00 | 340,271.02 | 01-Feb-2007 | 8.000% | OH - 79.99% | 360 | 01-Aug-2006 |
| 4000852421 2 | 227,900.00 | 226,706.37 | 01-Dec-2007 | 7.500% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000852876 2 | 177,600.00 | 175,462.14 | 01-Jun-2008 | 8.000% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000853266 2 | 246,600.00 | 240,729.31 | 01-May-2008 | 8.500% | OR - 90.00% | 360 | 01-Aug-2006 |
| 4000853582 2 | 121,920.00 | 121,916.98 | 01-Jul-2008 | 7.750% | GA - 80.00% | 360 | 01-Aug-2006 |
| 4000853846 1 | 151,000.00 | 146,633.77 | 01-Apr-2008 | 8.000% | TX - 79.89% | 360 | 01-Aug-2006 |
| 4000853859 2 | 214,000.00 | 211,398.60 | 01-Dec-2007 | 8.000% | CA - 53.50% | 360 | 01-Aug-2006 |
| 4000854019 2 | 188,000.00 | 188,000.00 | 01-Jan-2007 | 8.750% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000854221 2 | 103,600.00 | 103,171.46 | 01-Jun-2007 | 8.400% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000855202 2 | 64,500.00 | 63,327.08 | 01-Jun-2007 | 9.750% | MN - 100.00% | 360 | 01-Aug-2006 |
| 4000855785 2 | 196,000.00 | 196,000.00 | 01-Jan-2007 | 8.750% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000856832 1 | 143,900.00 | 139,521.45 | 01-Apr-2008 | 8.000% | UT - 79.99% | 360 | 01-Aug-2006 |
| 4000857125 2 | 56,525.00 | 55,305.07 | 01-Dec-2007 | 8.875% | IL - 95.00% | 360 | 01-Aug-2006 |
| 4000857195 1 | 140,000.00 | 136,646.23 | 01-Jun-2008 | 9.000% | MI - 100.00% | 360 | 01-Aug-2006 |
| 4000857201 2 | 204,000.00 | 202,962.33 | 01-Aug-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000857262 2 | 504,000.00 | 499,836.40 | 01-Jun-2007 | 8.990% | NY - 90.00% | 360 | 01-Aug-2006 |
| 4000857671 2 | 44,800.00 | 44,277.29 | 01-Jan-2008 | 7.750% | TN - 80.00% | 360 | 01-Aug-2006 |
| 4000857789 2 | 233,900.00 | 233,870.00 | 01-Sep-2007 | 8.000% | MD - 79.98% | 360 | 01-Aug-2006 |
| 4000857956 2 | 276,000.00 | 275,999.44 | 01-Jan-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000858004 2 | 294,500.00 | 283,876.83 | 01-Jan-2008 | 6.125% | CA - 75.51% | 360 | 01-Aug-2006 |
| 4000859142 1 | 144,500.00 | 141,511.96 | 01-Apr-2008 | 9.150% | PA - 100.00% | 360 | 01-Aug-2006 |
| 4000859365 2 | 200,000.00 | 200,000.00 | 01-Feb-2008 | 8.375% | AZ - 59.52% | 360 | 01-Aug-2006 |
| 4000859587 2 | 205,600.00 | 199,341.93 | 01-Mar-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000860458 1 | 127,000.00 | 126,751.08 | 01-Jan-2008 | 10.375% | MI - 100.00% | 360 | 01-Aug-2006 |
| 4000860613 1 | 168,000.00 | 167,243.04 | 01-Dec-2006 | 8.150% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000860751 2 | 384,000.00 | 384,000.00 | 01-Apr-2008 | 7.550% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000860919 2 | 90,000.00 | 87,531.39 | 01-Jan-2008 | 8.125% | MI - 100.00% | 360 | 01-Sep-2006 |
| 4000860939 1 | 192,000.00 | 191,958.00 | 01-Sep-2007 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000860964 2 | 190,400.00 | 189,194.88 | 01-Dec-2007 | 8.000% | OR - 80.00% | 360 | 01-Aug-2006 |
| 4000861405 1 | 83,700.00 | 81,644.14 | 01-Apr-2007 | 8.200% | IL - 90.00% | 360 | 01-Aug-2006 |
| 4000861739 2 | 312,000.00 | 303,621.63 | 01-Oct-2006 | 7.550% | NJ - 80.00% | 360 | 01-Sep-2006 |
| 4000861822 2 | 206,400.00 | 206,400.00 | 01-Apr-2008 | 8.250% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000862032 1 | 160,000.00 | 158,064.52 | 01-Jul-2008 | 8.000% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000862147 2 | 189,000.00 | 187,409.66 | 01-Mar-2008 | 9.400% | WA - 90.00% | 360 | 01-Aug-2006 |
| 4000862227 2 | 221,600.00 | 219,953.34 | 01-Jul-2008 | 8.000% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000862229 2 | 530,000.00 | 530,000.00 | 01-Oct-2006 | 9.000% | NY - 92.98% | 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000862290 2 | 277,200.00 | 270,974.08 | 01-Aug-2007 | 8.650% | GA - 90.00% | 360 | 01-Aug-2006 |
| 4000862302 1 | 92,000.00 | 91,486.22 | 01-Jun-2008 | 7.750% | MI - 80.00% | 360 | 01-Aug-2006 |
| 4000862546 2 | 176,000.00 | 176,000.00 | 01-Apr-2008 | 8.900% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000862762 2 | 51,000.00 | 49,991.25 | 01-Mar-2008 | 9.150% | GA - 85.00% | 360 | 01-Sep-2006 |
| 4000862895 2 | 128,600.00 | 128,600.00 | 01-Oct-2007 | 9.250% | FL - 89.99% | 360 | 01-Sep-2006 |
| 4000862904 2 | 321,900.00 | 315,311.56 | 01-Aug-2007 | 9.125% | IL - 100.00% | 360 | 01-Aug-2006 |
| 4000863037 2 | 154,850.00 | 151,504.97 | 01-Nov-2006 | 9.000% | WI - 95.00% | 360 | 01-Aug-2006 |
| 4000863251 2 | 475,000.00 | 474,272.64 | 01-Dec-2006 | 10.999% | FL - 100.00% | 360 | 01-Aug-2006 |
| 4000863599 2 | 55,200.00 | 55,200.00 | 01-Dec-2007 | 8.350% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000863638 2 | 292,000.00 | 292,000.00 | 01-Sep-2007 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000863740 2 | 220,000.00 | 214,697.87 | 01-Jun-2007 | 8.300% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000863749 2 | 210,050.00 | 210,050.00 | 01-Jul-2008 | 7.750% | AZ - 79.98% | 360 | 01-Aug-2006 |
| 4000863983 1 | 135,000.00 | 134,748.65 | 01-Mar-2007 | 10.500% | WI - 100.00% | 360 | 01-Aug-2006 |
| 4000863989 1 | 147,500.00 | 143,995.57 | 01-Dec-2006 | 8.375% | PA - 79.99% | 360 | 01-Aug-2006 |
| 4000864082 2 | 240,000.00 | 239,988.00 | 01-Aug-2007 | 8.150% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000864165 2 | 236,000.00 | 236,000.00 | 01-Jul-2008 | 8.000% | VA - 80.00% | 360 | 01-Aug-2006 |
| 4000864554 2 | 195,000.00 | 190,728.52 | 01-Jul-2008 | 9.000% | MI - 100.00% | 360 | 01-Aug-2006 |
| 4000864947 2 | 272,000.00 | 271,998.00 | 01-Jul-2008 | 8.000% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000865270 2 | 134,900.00 | 132,674.39 | 01-Nov-2007 | 10.250% | MO - 100.00% | 360 | 01-Aug-2006 |
| 4000865380 1 | 212,000.00 | 211,740.00 | 01-May-2007 | 8.000% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000865582 2 | 206,000.00 | 201,659.93 | 01-Apr-2007 | 8.999% | RI - 79.84% | 360 | 01-Aug-2006 |
| 4000865597 1 | 178,800.00 | 178,800.00 | 01-Feb-2008 | 8.300% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000865930 1 | 148,000.00 | 147,036.91 | 01-Feb-2008 | 8.000% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000865947 2 | 216,000.00 | 214,479.45 | 01-Oct-2007 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000865968 1 | 204,000.00 | 203,999.56 | 01-Mar-2008 | 8.000% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000866405 1 | 106,300.00 | 105,014.62 | 01-Feb-2008 | 7.750% | MI - 79.98% | 360 | 01-Aug-2006 |
| 4000866967 2 | 242,250.00 | 236,927.09 | 01-Jun-2007 | 8.950% | IN - 95.00% | 360 | 01-Aug-2006 |
| 4000867124 1 | 160,000.00 | 155,562.68 | 01-Feb-2008 | 8.000% | AZ - 80.00% | 360 | 01-Aug-2006 |
| 4000867153 2 | 188,700.00 | 188,074.06 | 01-Jun-2007 | 8.990% | IL - 85.00% | 360 | 01-Aug-2006 |
| 4000867509 2 | 289,900.00 | 285,333.93 | 01-Oct-2007 | 10.300% | IL - 100.00% | 360 | 01-Sep-2006 |
| 4000867598 2 | 375,900.00 | 375,900.00 | 01-Nov-2007 | 8.000% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000867606 1 | 180,000.00 | 176,058.75 | 01-Sep-2007 | 8.800% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000867625 2 | 189,600.00 | 189,600.00 | 01-Feb-2008 | 8.000% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000867674 2 | 408,000.00 | 408,000.00 | 01-Jul-2008 | 8.000% | DC - 80.00% | 360 | 01-Aug-2006 |
| 4000868031 2 | 187,000.00 | 186,029.11 | 01-Aug-2007 | 10.600% | GA - 100.00% | 360 | 01-Aug-2006 |
| 4000868329 2 | 1,392,000.00 | 1,392,000.00 | 01-Jun-2007 | 7.800% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000868780 2 | 280,000.00 | 276,776.05 | 01-Apr-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000869026 2 | 148,400.00 | 144,685.10 | 01-Oct-2007 | 8.100% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000869324 2 | 256,000.00 | 256,000.00 | 01-Apr-2007 | 8.450% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000869410 2 | 169,500.00 | 169,500.00 | 01-Jan-2008 | 9.000% | MI - 100.00% | 360 | 01-Sep-2006 |
| 4000870124 1 | 160,000.00 | 159,106.09 | 01-Jul-2007 | 8.500% | FL - 82.05% | 360 | 01-Aug-2006 |
| 4000870199 2 | 84,000.00 | 84,000.00 | 01-Sep-2007 | 8.650% | FL - 56.00% | 360 | 01-Sep-2006 |
| 4000870245 2 | 295,200.00 | 293,444.35 | 01-May-2007 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000870397 2 | 300,000.00 | 299,095.01 | 01-May-2008 | 6.100% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000870568 2 | 348,000.00 | 346,046.18 | 01-Feb-2007 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000870909 1 | 91,600.00 | 90,681.83 | 01-Mar-2008 | 8.300% | IN - 80.00% | 360 | 01-Aug-2006 |
| 4000871588 2 | 494,000.00 | 494,000.00 | 01-Dec-2007 | 8.000% | 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000871626 1 | 108,750.00 | 105,404.50 | 01-Sep-2008 | 7.150% | TX - 79.97% | 360 | 01-Aug-2006 |
| 4000871885 1 | 92,000.00 | 92,000.00 | 01-Mar-2008 | 7.750% | NC - 80.00% | 360 | 01-Sep-2006 |
| 4000871982 2 | 780,000.00 | 775,806.49 | 01-Mar-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000871992 1 | 80,800.00 | 79,931.90 | 01-Dec-2007 | 8.050% | GA - 80.00% | 360 | 01-Aug-2006 |
| 4000872094 2 | 226,400.00 | 225,250.03 | 01-Oct-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000872493 1 | 262,400.00 | 255,374.77 | 01-Nov-2007 | 7.500% | MD - 80.00% | 360 | 01-Sep-2006 |
| 4000872504 2 | 303,200.00 | 303,188.78 | 01-Apr-2008 | 7.850% | CA - 79.99% | 360 | 01-Sep-2006 |
| 4000873834 1 | 96,500.00 | 95,140.18 | 01-Oct-2006 | 10.850% | KY - 100.00% | 360 | 01-Sep-2006 |
| 4000874357 1 | 236,000.00 | 234,903.87 | 01-Oct-2007 | 8.050% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000874528 2 | 109,505.00 | 109,505.00 | 01-Dec-2007 | 8.050% | WA - 80.00% | 360 | 01-Aug-2006 |
| 4000874767 2 | 400,000.00 | 397,849.60 | 01-Jul-2007 | 8.000% | NJ - 80.00% | 360 | 01-Aug-2006 |
| 4000875460 1 | 83,200.00 | 81,223.50 | 01-Jun-2007 | 8.200% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000875595 2 | 237,000.00 | 235,127.70 | 01-Nov-2007 | 9.125% | FL - 100.00% | 360 | 01-Aug-2006 |
| 4000875832 1 | 127,200.00 | 126,575.46 | 01-Aug-2007 | 8.150% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000875877 1 | 106,000.00 | 103,238.30 | 01-Sep-2008 | 8.000% | TX - 80.00% | 360 | 01-Aug-2006 |
| 4000875935 2 | 141,000.00 | 138,623.91 | 01-Nov-2007 | 9.999% | MI - 88.13% | 360 | 01-Sep-2006 |
| 4000876000 1 | 152,320.00 | 151,942.49 | 01-Apr-2008 | 8.000% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000876130 2 | 359,300.00 | 359,300.00 | 01-Jul-2007 | 7.150% | IL - 75.64% | 360 | 01-Sep-2006 |
| 4000876542 2 | 183,750.00 | 181,613.30 | 01-Dec-2007 | 8.000% | AZ - 75.00% | 360 | 01-Aug-2006 |
| 4000876638 1 | 192,000.00 | 191,006.15 | 01-Nov-2007 | 7.550% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000876857 2 | 155,000.00 | 149,702.37 | 01-Dec-2007 | 6.600% | FL - 60.78% | 360 | 01-Aug-2006 |
| 4000876987 2 | 248,000.00 | 246,281.57 | 01-Jul-2008 | 8.000% | AZ - 80.00% | 360 | 01-Aug-2006 |
| 4000877079 2 | 270,454.00 | 270,439.00 | 01-Feb-2008 | 9.800% | CA - 100.00% | 360 | 01-Aug-2006 |
| 4000877179 1 | 83,200.00 | 82,229.66 | 01-Jun-2008 | 8.000% | NC - 80.00% | 360 | 01-Aug-2006 |
| 4000877566 2 | 343,000.00 | 343,000.00 | 01-Sep-2006 | 9.650% | IL - 100.00% | 360 | 01-Aug-2006 |
| 4000877634 1 | 144,900.00 | 150,215.65 | 01-Jan-2008 | 10.100% | GA - 100.00% | 360 | 01-Aug-2006 |
| 4000877822 2 | 300,000.00 | 298,546.02 | 01-Jul-2007 | 7.750% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000878038 2 | 218,000.00 | 213,771.78 | 01-Feb-2008 | 9.250% | NJ - 100.00% | 360 | 01-Sep-2006 |
| 4000878055 2 | 224,000.00 | 218,951.52 | 01-Jun-2008 | 8.650% | MI - 94.92% | 360 | 01-Aug-2006 |
| 4000878351 2 | 524,000.00 | 521,363.89 | 01-Apr-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000878530 2 | 118,400.00 | 118,400.00 | 01-Mar-2008 | 7.150% | GA - 80.00% | 360 | 01-Aug-2006 |
| 4000878631 1 | 109,600.00 | 106,827.33 | 01-Jul-2008 | 8.000% | NH - 80.00% | 360 | 01-Aug-2006 |
| 4000878838 1 | 307,200.00 | 299,436.83 | 01-Oct-2007 | 8.050% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000879159 2 | 517,500.00 | 517,500.00 | 01-Jan-2008 | 8.000% | CA - 90.00% | 360 | 01-Sep-2006 |
| 4000879450 2 | 225,900.00 | 225,841.31 | 01-Sep-2007 | 9.250% | OR - 90.00% | 360 | 01-Aug-2006 |
| 4000879900 2 | 286,900.00 | 285,767.28 | 01-Apr-2007 | 8.600% | IL - 95.00% | 360 | 01-Aug-2006 |
| 4000879913 2 | 126,000.00 | 125,913.36 | 01-Nov-2007 | 8.000% | AZ - 63.00% | 360 | 01-Aug-2006 |
| 4000880133 2 | 166,500.00 | 165,761.08 | 01-Dec-2007 | 8.500% | GA - 90.00% | 360 | 01-Aug-2006 |
| 4000880193 2 | 77,900.00 | 76,156.58 | 01-Nov-2007 | 8.550% | MI - 95.00% | 360 | 01-Sep-2006 |
| 4000880499 2 | 300,000.00 | 295,302.75 | 01-Nov-2006 | 10.500% | WI - 100.00% | 360 | 01-Aug-2006 |
| 4000880771 2 | 192,000.00 | 189,696.45 | 01-Jun-2008 | 7.650% | GA - 80.00% | 360 | 01-Sep-2006 |
| 4000881202 2 | 180,000.00 | 178,743.88 | 01-Mar-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000881330 2 | 276,800.00 | 274,220.59 | 01-May-2008 | 8.650% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000881527 2 | 123,592.00 | 120,393.73 | 01-Nov-2007 | 8.000% | ND - 80.00% | 360 | 01-Aug-2006 |
| 4000881715 2 | 80,000.00 | 79,745.69 | 01-Jan-2008 | 9.900% | MI - 80.00% | 360 | 01-Sep-2006 |
| 4000881930 2 | 177,600.00 | 177,598.60 | 01-Jul-2008 | 8.000% | AZ - 80.00% | 360 | 01-Aug-2006 |
| 4000882091 2 | 224,000.00 | 217,105.36 | 01-Jan-2008 | 7.500% | NV - 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000882237 1 | 194,400.00 | 192,264.90 | 01-Mar-2008 | 8.000% | MA - 80.00% | 360 | 01-Aug-2006 |
| 4000882431 2 | 340,000.00 | 339,997.98 | 01-Feb-2008 | 8.150% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000882593 2 | 183,100.00 | 182,178.84 | 01-Jan-2008 | 8.000% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000883219 2 | 77,350.00 | 75,982.99 | 01-Jun-2008 | 9.750% | MI - 85.00% | 360 | 01-Sep-2006 |
| 4000883310 2 | 316,695.00 | 306,495.98 | 01-Jun-2008 | 6.750% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000883893 2 | 224,000.00 | 218,334.11 | 01-Dec-2006 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000883896 2 | 378,000.00 | 368,487.58 | 01-Mar-2008 | 8.550% | AZ - 90.00% | 360 | 01-Aug-2006 |
| 4000883946 2 | 228,000.00 | 226,859.35 | 01-May-2008 | 7.650% | WA - 80.00% | 360 | 01-Sep-2006 |
| 4000884216 2 | 189,500.00 | 188,291.90 | 01-Oct-2006 | 7.500% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000884319 1 | 91,900.00 | 91,398.86 | 01-Jul-2008 | 7.999% | MI - 79.98% | 360 | 01-Sep-2006 |
| 4000884325 1 | 122,450.00 | 121,871.75 | 01-Dec-2007 | 9.000% | MI - 95.00% | 360 | 01-Aug-2006 |
| 4000885399 1 | 208,000.00 | 208,000.00 | 01-Mar-2008 | 8.300% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000885617 1 | 132,300.00 | 132,300.00 | 01-Aug-2007 | 8.100% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000885846 2 | 297,000.00 | 295,879.65 | 01-May-2008 | 8.750% | VA - 62.39% | 360 | 01-Sep-2006 |
| 4000885901 1 | 121,000.00 | 120,135.27 | 01-Aug-2007 | 9.500% | SC - 100.00% | 360 | 01-Aug-2006 |
| 4000886218 2 | 168,000.00 | 168,000.00 | 01-Aug-2007 | 8.800% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000886261 2 | 441,000.00 | 430,423.61 | 01-May-2007 | 8.150% | NY - 90.00% | 360 | 01-Sep-2006 |
| 4000886274 2 | 392,000.00 | 390,103.02 | 01-Sep-2007 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000886438 2 | 160,000.00 | 159,026.27 | 01-Feb-2008 | 7.650% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000887190 2 | 292,000.00 | 291,994.91 | 01-Sep-2007 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000887238 2 | 123,500.00 | 122,583.78 | 01-Jul-2008 | 9.250% | TN - 95.00% | 360 | 01-Sep-2006 |
| 4000887663 2 | 251,000.00 | 248,695.03 | 01-Apr-2007 | 8.500% | PA - 89.01% | 360 | 01-Sep-2006 |
| 4000887989 2 | 146,250.00 | 141,867.22 | 01-Feb-2008 | 9.650% | MI - 100.00% | 360 | 01-Sep-2006 |
| 4000887992 1 | 108,000.00 | 107,580.00 | 01-Jan-2008 | 9.000% | WI - 100.00% | 360 | 01-Aug-2006 |
| 4000888041 2 | 216,000.00 | 215,983.52 | 01-Sep-2006 | 8.500% | AZ - 80.00% | 360 | 01-Aug-2006 |
| 4000888042 2 | 1,200,000.00 | 1,200,000.00 | 01-Dec-2007 | 6.850% | OR - 72.81% | 360 | 01-Aug-2006 |
| 4000888356 2 | 94,400.00 | 94,351.84 | 01-Jun-2008 | 9.100% | GA - 80.00% | 360 | 01-Aug-2006 |
| 4000889241 1 | 200,800.00 | 197,580.23 | 01-May-2007 | 8.000% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000889502 2 | 168,000.00 | 166,632.21 | 01-Jun-2007 | 8.800% | FL - 79.25% | 360 | 01-Sep-2006 |
| 4000889761 2 | 100,500.00 | 98,606.35 | 01-Sep-2008 | 9.850% | TX - 79.98% | 360 | 01-Aug-2006 |
| 4000889985 2 | 148,000.00 | 147,157.26 | 01-Apr-2008 | 7.850% | MI - 80.00% | 360 | 01-Sep-2006 |
| 4000890102 1 | 90,000.00 | 89,782.66 | 01-May-2007 | 9.550% | IL - 100.00% | 360 | 01-Sep-2006 |
| 4000890567 2 | 439,950.00 | 439,950.00 | 01-May-2007 | 7.900% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000890841 2 | 256,000.00 | 256,000.00 | 01-Jun-2008 | 8.000% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000891143 2 | 229,500.00 | 228,767.99 | 01-Sep-2006 | 8.650% | NV - 90.00% | 360 | 01-Sep-2006 |
| 4000891715 1 | 195,500.00 | 191,122.54 | 01-Nov-2006 | 8.400% | FL - 85.00% | 360 | 01-Sep-2006 |
| 4000891998 2 | 376,000.00 | 375,999.16 | 01-Apr-2007 | 8.400% | DC - 80.00% | 360 | 01-Aug-2006 |
| 4000892096 2 | 211,500.00 | 209,542.36 | 01-May-2008 | 8.350% | NV - 88.13% | 360 | 01-Sep-2006 |
| 4000892764 2 | 310,480.00 | 310,311.06 | 01-Jun-2007 | 7.850% | TX - 80.00% | 360 | 01-Sep-2006 |
| 4000892861 2 | 120,000.00 | 119,463.15 | 01-Sep-2008 | 8.450% | TN - 80.00% | 360 | 01-Aug-2006 |
| 4000893554 2 | 190,000.00 | 189,950.33 | 01-Nov-2007 | 9.000% | AZ - 95.00% | 360 | 01-Aug-2006 |
| 4000893611 1 | 149,400.00 | 147,595.35 | 01-May-2008 | 7.500% | CO - 79.95% | 360 | 01-Sep-2006 |
| 4000894017 1 | 104,000.00 | 104,000.00 | 01-Aug-2007 | 8.950% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000894357 2 | 519,960.00 | 519,960.00 | 01-Dec-2007 | 8.000% | WA - 80.00% | 360 | 01-Aug-2006 |
| 4000894396 2 | 138,320.00 | 135,025.74 | 01-Dec-2007 | 8.550% | GA - 80.00% | 360 | 01-Aug-2006 |
| 4000894579 2 | 405,000.00 | 396,910.95 | 01-Feb-2007 | 9.100% | WI - 90.00% | 360 | 01-Sep-2006 |
| 4000894737 2 | 169,900.00 | 166,701.24 | 01-Mar-2008 | 9.600% | MI - 100.00% | 360 | 01-Sep-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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000895273 2 | 402,400.00 | 401,812.33 | 01-Jan-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000895341 2 | 142,600.00 | 141,716.55 | 01-Mar-2008 | 8.000% | OR - 79.98% | 360 | 01-Aug-2006 |
| 4000895684 2 | 163,200.00 | 163,154.78 | 01-Oct-2007 | 7.500% | MN - 80.00% | 360 | 01-Sep-2006 |
| 4000896477 2 | 272,000.00 | 264,532.13 | 01-Apr-2008 | 7.550% | MI - 79.77% | 360 | 01-Sep-2006 |
| 4000896945 2 | 178,500.00 | 178,500.00 | 01-Jul-2008 | 7.500% | MN - 74.38% | 360 | 01-Sep-2006 |
| 4000897758 2 | 287,200.00 | 285,930.98 | 01-Jun-2007 | 8.050% | MD - 80.00% | 360 | 01-Sep-2006 |
| 4000897867 2 | 488,000.00 | 487,632.25 | 01-Feb-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000898424 2 | 320,000.00 | 318,608.18 | 01-Mar-2007 | 8.550% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000898544 1 | 84,000.00 | 82,013.99 | 01-Oct-2007 | 8.400% | TX - 80.00% | 360 | 01-Aug-2006 |
| 4000899161 2 | 73,500.00 | 72,075.93 | 01-Nov-2007 | 9.200% | PA - 100.00% | 360 | 01-Sep-2006 |
| 4000899333 2 | 86,000.00 | 84,391.37 | 01-Sep-2007 | 9.200% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000899779 1 | 154,000.00 | 154,000.00 | 01-Sep-2007 | 9.500% | MI - 100.00% | 360 | 01-Sep-2006 |
| 4000899805 2 | 184,800.00 | 183,713.94 | 01-Feb-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000900499 2 | 324,000.00 | 323,888.62 | 01-Jan-2007 | 8.250% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000900880 2 | 180,000.00 | 188,493.02 | 01-Feb-2008 | 9.450% | MN - 100.00% | 360 | 01-Sep-2006 |
| 4000901518 2 | 175,200.00 | 170,798.26 | 01-Aug-2008 | 7.850% | MS - 80.00% | 360 | 01-Sep-2006 |
| 4000901720 2 | 428,000.00 | 428,000.00 | 01-Apr-2008 | 7.650% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000901805 2 | 148,500.00 | 145,784.60 | 01-Feb-2008 | 9.550% | GA - 90.00% | 360 | 01-Sep-2006 |
| 4000902460 1 | 86,300.00 | 86,300.00 | 01-Jun-2008 | 8.650% | MI - 79.98% | 360 | 01-Sep-2006 |
| 4000902791 2 | 488,000.00 | 488,000.00 | 01-Oct-2007 | 8.550% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000903258 2 | 34,000.00 | 33,378.37 | 01-Jan-2008 | 9.550% | IL - 100.00% | 360 | 01-Sep-2006 |
| 4000903417 1 | 135,900.00 | 132,260.07 | 01-Jun-2008 | 7.500% | TX - 79.99% | 360 | 01-Sep-2006 |
| 4000903918 2 | 423,200.00 | 422,863.60 | 01-Nov-2007 | 7.650% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000904151 2 | 292,550.00 | 289,822.31 | 01-May-2008 | 9.950% | NV - 89.99% | 360 | 01-Sep-2006 |
| 4000904739 2 | 182,000.00 | 178,109.36 | 01-Mar-2007 | 8.750% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000904806 1 | 80,000.00 | 78,554.67 | 01-Oct-2008 | 9.750% | MI - 100.00% | 360 | 01-Sep-2006 |
| 4000905163 2 | 44,800.00 | 43,819.02 | 01-Feb-2008 | 8.850% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000905545 2 | 183,200.00 | 183,148.09 | 01-May-2008 | 8.000% | AZ - 80.00% | 360 | 01-Aug-2006 |
| 4000905579 2 | 103,900.00 | 102,763.69 | 01-Jul-2007 | 8.750% | FL - 79.98% | 360 | 01-Sep-2006 |
| 4000906628 2 | 204,000.00 | 203,932.42 | 01-Feb-2008 | 7.950% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000907647 2 | 224,900.00 | 221,124.93 | 01-Jan-2008 | 9.000% | MI - 100.00% | 360 | 01-Sep-2006 |
| 4000907841 2 | 255,000.00 | 254,178.76 | 01-Dec-2007 | 8.990% | MI - 85.00% | 360 | 01-Sep-2006 |
| 4000908051 2 | 175,500.00 | 171,696.53 | 01-Aug-2007 | 8.500% | FL - 65.00% | 360 | 01-Sep-2006 |
| 4000908299 1 | 178,400.00 | 178,377.55 | 01-Dec-2006 | 7.550% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000910395 2 | 533,600.00 | 526,858.11 | 01-Apr-2007 | 7.450% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000911177 2 | 270,400.00 | 268,920.01 | 01-Dec-2007 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000912142 2 | 141,600.00 | 137,466.35 | 01-May-2008 | 7.100% | MN - 80.00% | 360 | 01-Sep-2006 |
| 4000912295 1 | 72,400.00 | 69,804.22 | 01-Aug-2008 | 9.750% | TX - 80.00% | 360 | 01-Sep-2006 |
| 4000912720 2 | 272,850.00 | 271,621.92 | 01-Jan-2008 | 7.990% | CA - 79.99% | 360 | 01-Sep-2006 |
| 4000912800 2 | 460,000.00 | 460,000.00 | 01-Oct-2007 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000913280 1 | 80,000.00 | 77,676.81 | 01-Apr-2008 | 9.250% | IN - 100.00% | 360 | 01-Sep-2006 |
| 4000913541 1 | 187,900.00 | 187,605.42 | 01-Jun-2007 | 10.850% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000913629 2 | 135,200.00 | 132,281.84 | 01-Apr-2007 | 8.700% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000913835 2 | 176,000.00 | 176,000.00 | 01-Oct-2007 | 8.999% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000915007 2 | 327,700.00 | 327,700.00 | 01-Mar-2008 | 7.500% | CA - 79.99% | 360 | 01-Sep-2006 |
| 4000915860 2 | 80,750.00 | 79,940.73 | 01-Feb-2008 | 8.400% | MI - 95.00% | 360 | 01-Sep-2006 |
| 4000917823 2 | 306,400.00 | 304,680.37 | 01-Feb-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000918337 2 | 576,000.00 | 572,898.82 | 01-Mar-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000918991 1 | 68,000.00 | 66,100.37 | 01-May-2008 | 7.950% | TX - 80.00% | 360 | 01-Sep-2006 |
| 4000919236 2 | 109,000.00 | 108,220.45 | 01-Oct-2007 | 9.350% | MN - 100.00% | 360 | 01-Sep-2006 |
| 4000919301 1 | 111,900.00 | 110,564.74 | 01-Dec-2007 | 7.500% | UT - 79.99% | 360 | 01-Sep-2006 |
| 4000920068 2 | 948,000.00 | 942,418.02 | 01-Sep-2007 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000920149 1 | 102,320.00 | 99,957.89 | 01-Jan-2008 | 8.350% | GA - 80.00% | 360 | 01-Sep-2006 |
| 4000922207 1 | 87,900.00 | 86,212.64 | 01-Apr-2008 | 9.400% | IN - 100.00% | 360 | 01-Sep-2006 |
| 4000923132 2 | 40,400.00 | 40,049.84 | 01-Jul-2008 | 8.700% | GA - 80.00% | 360 | 01-Sep-2006 |
| 4000923309 1 | 160,000.00 | 159,270.19 | 01-Jun-2008 | 8.000% | AZ - 80.00% | 360 | 01-Sep-2006 |
| 4000923773 2 | 420,000.00 | 417,442.63 | 01-Apr-2008 | 7.250% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000924973 2 | 270,000.00 | 268,314.38 | 01-Jun-2008 | 9.850% | MI - 100.00% | 360 | 01-Sep-2006 |
| 4000925830 2 | 252,800.00 | 245,937.30 | 01-Mar-2008 | 7.500% | MN - 80.00% | 360 | 01-Sep-2006 |
| 4000926146 2 | 230,300.00 | 227,074.21 | 01-Aug-2007 | 7.050% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000926649 1 | 69,950.00 | 68,789.97 | 01-Mar-2008 | 9.500% | IN - 100.00% | 360 | 01-Sep-2006 |
| 4000926675 2 | 260,000.00 | 260,000.00 | 01-Feb-2008 | 7.650% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000926969 2 | 101,600.00 | 98,922.02 | 01-Jun-2007 | 7.650% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000927331 2 | 576,000.00 | 576,000.00 | 01-Nov-2007 | 8.550% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000927358 2 | 287,200.00 | 286,092.23 | 01-Apr-2007 | 8.500% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000928151 2 | 239,700.00 | 236,052.81 | 01-Apr-2008 | 6.700% | WA - 85.00% | 360 | 01-Sep-2006 |
| 4000930405 2 | 137,750.00 | 134,527.71 | 01-Jan-2008 | 8.500% | GA - 95.00% | 360 | 01-Sep-2006 |
| 4000930835 2 | 71,600.00 | 70,820.90 | 01-Sep-2008 | 7.750% | KY - 80.00% | 360 | 01-Sep-2006 |
| 4000931282 2 | 299,250.00 | 293,585.14 | 01-Dec-2007 | 9.500% | CA - 95.00% | 360 | 01-Sep-2006 |
| 4000932116 1 | 253,600.00 | 252,913.88 | 01-Sep-2007 | 7.500% | MD - 80.00% | 360 | 01-Sep-2006 |
| 4000932132 1 | 128,900.00 | 126,634.39 | 01-Apr-2007 | 9.750% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000932952 1 | 250,400.00 | 248,913.74 | 01-Aug-2008 | 7.500% | VA - 80.00% | 360 | 01-Sep-2006 |
| 4000933105 2 | 252,420.00 | 249,287.26 | 01-Jun-2008 | 7.400% | GA - 80.00% | 360 | 01-Sep-2006 |
| 4000933148 1 | 127,700.00 | 125,389.61 | 01-Jul-2007 | 9.250% | MI - 89.99% | 360 | 01-Sep-2006 |
| 4000933322 2 | 158,350.00 | 157,739.66 | 01-Sep-2007 | 8.500% | FL - 79.98% | 360 | 01-Sep-2006 |
| 4000933965 2 | 276,750.00 | 276,750.00 | 01-May-2008 | 6.650% | CA - 79.99% | 360 | 01-Sep-2006 |
| 4000934052 2 | 283,500.00 | 282,587.87 | 01-Apr-2008 | 8.750% | CA - 90.00% | 360 | 01-Sep-2006 |
| 4000934520 1 | 108,000.00 | 107,325.88 | 01-Mar-2008 | 9.850% | MI - 100.00% | 360 | 01-Sep-2006 |
| 4000935249 2 | 143,000.00 | 143,000.00 | 01-Sep-2007 | 8.750% | AZ - 65.00% | 360 | 01-Sep-2006 |
| 4000935718 2 | 479,120.00 | 479,120.00 | 01-Jul-2007 | 7.500% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000937120 2 | 310,500.00 | 310,500.00 | 01-Nov-2007 | 8.000% | CA - 90.00% | 360 | 01-Sep-2006 |
| 4000937725 2 | 532,000.00 | 529,340.56 | 01-Jan-2007 | 7.650% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000938874 2 | 104,919.00 | 102,127.59 | 01-May-2008 | 7.600% | TX - 80.00% | 360 | 01-Sep-2006 |
| 4000939210 1 | 182,788.00 | 181,200.89 | 01-Nov-2007 | 9.050% | GA - 80.00% | 360 | 01-Sep-2006 |
| 4000941081 2 | 202,000.00 | 199,989.43 | 01-Mar-2007 | 12.000% | FL - 100.00% | 360 | 01-Sep-2006 |
| 4000943233 2 | 214,052.00 | 208,918.27 | 01-Oct-2007 | 8.150% | GA - 80.00% | 360 | 01-Sep-2006 |
| 4000943348 2 | 103,200.00 | 103,173.06 | 01-Jun-2008 | 8.650% | NC - 80.00% | 360 | 01-Sep-2006 |
| 4000945036 1 | 137,520.00 | 137,401.89 | 01-Oct-2007 | 7.500% | WA - 80.00% | 360 | 01-Sep-2006 |
| 4000945233 2 | 268,000.00 | 268,000.00 | 01-Aug-2007 | 7.500% | WA - 80.00% | 360 | 01-Sep-2006 |
| 4000947569 1 | 116,000.00 | 115,454.79 | 01-May-2008 | 7.850% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000948339 2 | 126,750.00 | 123,060.59 | 01-Feb-2008 | 7.500% | CO - 79.98% | 360 | 01-Sep-2006 |
| TOTAL | 93,380,087.00 | 92,646,939.75 | | | | | |
| TOTAL | 104,890,227.00 | 104,020,066.36 | | | | | |

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: | | | | | | | |
| 4000699858 2 | 375,900.00 | 365,610.70 | 01-Nov-2008 | 7.625% | MI - 80.00% | 360 | 01-Aug-2006 |
| 4000749094 2 | 258,850.00 | 258,850.00 | 01-Dec-2008 | 7.350% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000750243 2 | 208,000.00 | 201,295.87 | 01-Dec-2008 | 6.750% | CO - 80.00% | 360 | 01-Aug-2006 |
| 4000776500 2 | 124,000.00 | 120,602.68 | 01-Oct-2008 | 8.000% | CT - 80.00% | 360 | 01-Aug-2006 |
| 4000778311 1 | 62,800.00 | 62,797.59 | 01-Apr-2008 | 8.875% | IN - 80.00% | 360 | 01-Jul-2006 |
| 4000780085 2 | 449,440.00 | 449,253.10 | 01-Oct-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000783005 2 | 48,750.00 | 48,331.93 | 01-Nov-2007 | 9.375% | IN - 65.00% | 360 | 01-Jun-2006 |
| 4000785219 1 | 40,000.00 | 39,344.93 | 01-Dec-2008 | 10.625% | TX - 80.00% | 360 | 01-Jul-2006 |
| 4000793395 1 | 68,786.00 | 67,196.02 | 01-Aug-2008 | 8.625% | TX - 100.00% | 360 | 01-Aug-2006 |
| 4000795353 2 | 184,800.00 | 180,248.07 | 01-Nov-2008 | 8.500% | MI - 85.79% | 360 | 01-Aug-2006 |
| 4000797402 2 | 280,000.00 | 273,027.92 | 01-Dec-2008 | 7.850% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000806625 2 | 342,000.00 | 338,634.07 | 01-Apr-2007 | 8.375% | NJ - 95.00% | 360 | 01-Aug-2006 |
| 4000808799 2 | 446,500.00 | 446,500.00 | 01-Dec-2008 | 9.000% | CA - 95.00% | 360 | 01-Aug-2006 |
| 4000810332 2 | 48,204.00 | 47,265.32 | 01-Dec-2008 | 9.750% | IA - 90.00% | 360 | 01-Jul-2006 |
| 4000812731 1 | 190,000.00 | 185,178.78 | 01-Dec-2008 | 8.125% | WI - 95.00% | 360 | 01-Aug-2006 |
| 4000813088 2 | 158,000.00 | 155,784.02 | 01-Jul-2008 | 7.350% | AZ - 79.00% | 360 | 01-Aug-2006 |
| 4000813669 1 | 200,000.00 | 197,681.33 | 01-Dec-2008 | 8.000% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000815567 2 | 109,900.00 | 107,311.32 | 01-Dec-2008 | 8.999% | OH - 100.00% | 360 | 01-Jul-2006 |
| 4000815771 1 | 224,000.00 | 218,170.41 | 01-Dec-2008 | 7.250% | MA - 80.00% | 360 | 01-Sep-2006 |
| 4000815907 2 | 318,000.00 | 316,732.92 | 01-Aug-2007 | 8.500% | NJ - 100.00% | 360 | 01-Aug-2006 |
| 4000817724 1 | 76,000.00 | 74,304.83 | 01-Dec-2008 | 8.875% | TN - 80.00% | 360 | 01-Jul-2006 |
| 4000819089 2 | 56,000.00 | 55,755.07 | 01-Feb-2008 | 8.250% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000819215 2 | 112,000.00 | 112,000.00 | 01-Sep-2008 | 8.000% | MI - 80.00% | 360 | 01-Aug-2006 |
| 4000820142 2 | 61,000.00 | 59,970.43 | 01-Jul-2008 | 10.125% | AR - 89.97% | 360 | 01-Aug-2006 |
| 4000820585 1 | 88,000.00 | 88,702.28 | 01-Dec-2008 | 9.875% | TX - 80.00% | 360 | 01-Aug-2006 |
| 4000821303 2 | 303,700.00 | 302,321.10 | 01-Jun-2008 | 8.125% | NV - 79.99% | 360 | 01-Aug-2006 |
| 4000822716 2 | 62,700.00 | 62,159.98 | 01-Dec-2008 | 9.000% | PA - 95.00% | 360 | 01-Aug-2006 |
| 4000823424 1 | 51,000.00 | 50,117.48 | 01-Sep-2008 | 10.000% | TX - 79.94% | 360 | 01-Aug-2006 |
| 4000823522 2 | 216,000.00 | 209,361.78 | 01-Dec-2008 | 6.999% | OR - 80.00% | 360 | 01-Aug-2006 |
| 4000826606 2 | 563,100.00 | 562,600.00 | 01-Dec-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000826857 2 | 54,000.00 | 52,936.22 | 01-Dec-2008 | 9.800% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000826862 2 | 244,800.00 | 244,507.43 | 01-Dec-2008 | 8.000% | ID - 80.00% | 360 | 01-Aug-2006 |
| 4000827092 2 | 152,000.00 | 155,515.01 | 01-Dec-2008 | 8.500% | MI - 95.00% | 360 | 01-Aug-2006 |
| 4000829123 1 | 152,000.00 | 149,890.24 | 01-Nov-2008 | 7.500% | VA - 80.00% | 360 | 01-Sep-2006 |
| 4000830022 2 | 73,920.00 | 73,219.03 | 01-Nov-2008 | 8.450% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000831057 2 | 315,000.00 | 313,376.32 | 01-Dec-2007 | 8.500% | FL - 90.00% | 360 | 01-Aug-2006 |
| 4000831759 2 | 1,262,550.00 | 1,308,580.45 | 01-May-2008 | 6.750% | CA - 95.00% | 360 | 01-Jul-2006 |
| 4000832266 2 | 175,650.00 | 175,650.00 | 01-Dec-2008 | 8.000% | OR - 79.99% | 360 | 01-Aug-2006 |
| 4000833960 2 | 407,900.00 | 404,292.44 | 01-Dec-2008 | 8.750% | MD - 100.00% | 360 | 01-Aug-2006 |
| 4000834225 2 | 55,000.00 | 54,117.09 | 01-Dec-2008 | 10.375% | TX - 75.34% | 360 | 01-Aug-2006 |
| 4000834405 2 | 223,900.00 | 222,773.39 | 01-Nov-2008 | 8.000% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000834476 1 | 120,000.00 | 119,530.00 | 01-Feb-2008 | 11.550% | PA - 100.00% | 360 | 01-Aug-2006 |
| 4000835932 2 | 192,000.00 | 189,432.29 | 01-Sep-2008 | 7.250% | 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000837078 2 | 380,000.00 | 372,183.48 | 01-Dec-2008 | 9.750% | NV - 100.00% | 360 | 01-Aug-2006 |
| 4000837139 1 | 74,200.00 | 73,941.73 | 01-Jan-2008 | 9.750% | WI - 100.00% | 360 | 01-Aug-2006 |
| 4000837314 2 | 289,100.00 | 288,415.17 | 01-Jun-2007 | 9.875% | NJ - 64.24% | 360 | 01-Aug-2006 |
| 4000837408 2 | 180,000.00 | 174,554.27 | 01-Dec-2008 | 7.125% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000837533 2 | 112,400.00 | 108,980.47 | 01-Dec-2008 | 7.125% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000837642 2 | 155,240.00 | 150,788.61 | 01-Dec-2008 | 7.375% | TX - 80.00% | 360 | 01-Aug-2006 |
| 4000838319 2 | 176,000.00 | 175,999.98 | 01-Dec-2008 | 8.500% | OR - 80.00% | 360 | 01-Aug-2006 |
| 4000838742 2 | 153,600.00 | 153,600.00 | 01-Dec-2008 | 8.000% | OR - 80.00% | 360 | 01-Aug-2006 |
| 4000840312 1 | 125,200.00 | 122,071.74 | 01-Feb-2008 | 8.250% | WI - 80.00% | 360 | 01-Aug-2006 |
| 4000841079 2 | 184,000.00 | 184,000.00 | 01-Dec-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000841129 1 | 74,200.00 | 72,913.65 | 01-Aug-2008 | 10.000% | NY - 100.00% | 360 | 01-Aug-2006 |
| 4000841786 2 | 120,000.00 | 120,000.00 | 01-Dec-2008 | 10.625% | SC - 100.00% | 360 | 01-Jul-2006 |
| 4000841826 2 | 290,000.00 | 282,417.67 | 01-Dec-2008 | 8.000% | NV - 69.05% | 360 | 01-Aug-2006 |
| 4000842101 2 | 112,000.00 | 113,205.17 | 01-Sep-2008 | 8.000% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000842286 2 | 176,000.00 | 171,493.16 | 01-Sep-2008 | 7.750% | PA - 80.00% | 360 | 01-Sep-2006 |
| 4000842401 2 | 136,800.00 | 132,997.42 | 01-Dec-2008 | 7.625% | TX - 80.00% | 360 | 01-Aug-2006 |
| 4000842750 2 | 376,000.00 | 375,832.65 | 01-Dec-2008 | 8.000% | VA - 80.00% | 360 | 01-Aug-2006 |
| 4000842849 2 | 148,000.00 | 144,126.87 | 01-Apr-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000844968 2 | 125,000.00 | 124,333.86 | 01-Aug-2008 | 10.625% | GA - 100.00% | 360 | 01-Jul-2006 |
| 4000845129 1 | 140,000.00 | 112,859.99 | 01-Dec-2008 | 6.500% | TN - 100.00% | 360 | 01-Aug-2006 |
| 4000848362 2 | 197,600.00 | 196,383.14 | 01-Dec-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000848579 1 | 92,000.00 | 91,591.32 | 01-Dec-2008 | 8.500% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000848695 1 | 185,200.00 | 185,200.00 | 01-Dec-2008 | 7.125% | WA - 80.00% | 360 | 01-Aug-2006 |
| 4000849640 1 | 135,000.00 | 132,119.73 | 01-Nov-2008 | 9.000% | WI - 100.00% | 360 | 01-Aug-2006 |
| 4000849889 2 | 161,900.00 | 203,758.08 | 01-Dec-2008 | 7.800% | TX - 100.00% | 360 | 01-Sep-2006 |
| 4000850818 1 | 48,600.00 | 47,713.31 | 01-Jun-2008 | 9.750% | KY - 90.00% | 360 | 01-Aug-2006 |
| 4000852856 2 | 242,800.00 | 242,800.00 | 01-Dec-2008 | 8.000% | WA - 80.00% | 360 | 01-Aug-2006 |
| 4000852938 2 | 504,000.00 | 500,717.44 | 01-Dec-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000853672 2 | 239,920.00 | 233,647.02 | 01-Oct-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000854264 1 | 156,500.00 | 153,510.01 | 01-Jun-2007 | 9.500% | NC - 100.00% | 360 | 01-Aug-2006 |
| 4000854448 2 | 74,400.00 | 74,185.07 | 01-Dec-2008 | 8.125% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000854850 2 | 146,965.00 | 143,556.01 | 01-Dec-2008 | 8.500% | FL - 85.00% | 360 | 01-Aug-2006 |
| 4000854998 1 | 132,000.00 | 134,031.03 | 01-Dec-2008 | 7.750% | TX - 80.00% | 360 | 01-Aug-2006 |
| 4000855425 2 | 812,000.00 | 800,513.63 | 01-Dec-2008 | 7.375% | CA - 64.96% | 360 | 01-Aug-2006 |
| 4000855707 2 | 352,000.00 | 349,577.32 | 01-Dec-2008 | 6.999% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000856000 1 | 134,000.00 | 131,065.74 | 01-Dec-2008 | 8.800% | NC - 80.00% | 360 | 01-Aug-2006 |
| 4000856398 2 | 210,500.00 | 210,475.83 | 01-Aug-2008 | 9.750% | GA - 100.00% | 360 | 01-Sep-2006 |
| 4000856440 1 | 129,000.00 | 127,140.42 | 01-Dec-2008 | 11.550% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000857181 1 | 195,000.00 | 158,183.99 | 01-Dec-2008 | 7.700% | MI - 100.00% | 360 | 01-Aug-2006 |
| 4000857903 2 | 391,900.00 | 380,213.20 | 01-Nov-2008 | 7.250% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000857992 2 | 270,400.00 | 269,160.42 | 01-Dec-2008 | 8.100% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000860432 2 | 170,500.00 | 171,861.73 | 01-Dec-2008 | 7.400% | PA - 87.44% | 360 | 01-Aug-2006 |
| 4000860623 1 | 175,200.00 | 174,232.42 | 01-Dec-2008 | 8.000% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000861820 2 | 216,900.00 | 215,235.73 | 01-Nov-2008 | 9.250% | UT - 90.00% | 360 | 01-Aug-2006 |
| 4000862200 2 | 695,320.00 | 690,794.92 | 01-Apr-2007 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000863239 2 | 326,080.00 | 317,347.37 | 01-Oct-2006 | 7.750% | MS - 80.00% | 360 | 01-Aug-2006 |
| 4000863876 2 | 232,000.00 | 230,835.99 | 01-Dec-2008 | 7.875% | FL - 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000865231 2 | 188,200.00 | 199,423.63 | 01-Dec-2008 | 7.850% | NC - 89.02% | 360 | 01-Aug-2006 |
| 4000867439 1 | 136,750.00 | 136,593.13 | 01-Oct-2008 | 9.600% | NC - 99.99% | 360 | 01-Aug-2006 |
| 4000868142 2 | 295,200.00 | 294,848.30 | 01-Sep-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000869390 2 | 201,600.00 | 201,549.60 | 01-Dec-2008 | 7.500% | NC - 80.00% | 360 | 01-Aug-2006 |
| 4000869441 2 | 167,120.00 | 167,120.00 | 01-Dec-2008 | 7.500% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000871110 2 | 336,000.00 | 336,000.00 | 01-Dec-2008 | 8.000% | WI - 80.00% | 360 | 01-Sep-2006 |
| 4000872030 2 | 213,750.00 | 212,144.72 | 01-Dec-2008 | 8.850% | MD - 95.00% | 360 | 01-Sep-2006 |
| 4000872497 2 | 70,000.00 | 69,081.68 | 01-Dec-2008 | 7.050% | OH - 53.85% | 360 | 01-Aug-2006 |
| 4000872665 2 | 250,000.00 | 260,268.35 | 01-May-2008 | 10.000% | MD - 100.00% | 360 | 01-Sep-2006 |
| 4000872936 2 | 118,000.00 | 128,341.57 | 01-Nov-2008 | 8.000% | SC - 100.00% | 360 | 01-Aug-2006 |
| 4000873023 2 | 215,200.00 | 215,200.00 | 01-Dec-2008 | 6.400% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000874029 2 | 241,376.00 | 232,738.73 | 01-Dec-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000874995 2 | 551,900.00 | 550,993.05 | 01-Dec-2008 | 8.000% | NV - 79.99% | 360 | 01-Aug-2006 |
| 4000876106 2 | 104,200.00 | 104,199.54 | 01-Dec-2008 | 7.250% | GA - 79.97% | 360 | 01-Sep-2006 |
| 4000876581 2 | 292,000.00 | 291,661.11 | 01-Jun-2008 | 7.750% | NJ - 80.00% | 360 | 01-Sep-2006 |
| 4000876947 2 | 482,400.00 | 482,400.00 | 01-Nov-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000878443 2 | 104,000.00 | 103,998.31 | 01-Dec-2008 | 8.000% | CO - 80.00% | 360 | 01-Aug-2006 |
| 4000878849 2 | 63,000.00 | 62,007.70 | 01-Oct-2008 | 10.300% | IA - 100.00% | 360 | 01-Sep-2006 |
| 4000879511 2 | 73,100.00 | 71,712.27 | 01-Dec-2008 | 9.000% | OH - 85.00% | 360 | 01-Sep-2006 |
| 4000879602 2 | 192,400.00 | 186,530.14 | 01-Dec-2008 | 8.000% | OK - 80.00% | 360 | 01-Aug-2006 |
| 4000881200 2 | 268,000.00 | 268,000.00 | 01-Oct-2008 | 6.800% | WI - 80.00% | 360 | 01-Sep-2006 |
| 4000881612 2 | 194,400.00 | 188,891.78 | 01-Dec-2008 | 8.000% | MA - 80.00% | 360 | 01-Aug-2006 |
| 4000881654 2 | 58,320.00 | 56,890.98 | 01-Dec-2008 | 9.000% | IN - 80.00% | 360 | 01-Sep-2006 |
| 4000882610 1 | 130,000.00 | 129,788.81 | 01-Nov-2008 | 10.850% | OH - 100.00% | 360 | 01-Aug-2006 |
| 4000883714 1 | 176,800.00 | 175,930.73 | 01-Dec-2008 | 7.650% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000884667 2 | 247,948.00 | 240,586.67 | 01-Dec-2008 | 7.350% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000885443 1 | 117,000.00 | 115,686.97 | 01-Dec-2008 | 8.250% | SD - 100.00% | 360 | 01-Aug-2006 |
| 4000886401 2 | 256,000.00 | 254,554.08 | 01-Aug-2008 | 7.550% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000887247 2 | 148,200.00 | 144,778.74 | 01-Feb-2008 | 8.350% | NY - 89.82% | 360 | 01-Sep-2006 |
| 4000887509 2 | 437,200.00 | 437,200.00 | 01-Dec-2008 | 7.700% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000888073 2 | 232,000.00 | 231,898.82 | 01-Dec-2008 | 8.300% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000888124 2 | 192,000.00 | 196,992.44 | 01-Nov-2008 | 7.550% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000889255 1 | 141,000.00 | 140,231.89 | 01-Feb-2008 | 7.600% | OR - 79.98% | 360 | 01-Sep-2006 |
| 4000889379 1 | 123,650.00 | 123,052.13 | 01-Dec-2008 | 7.700% | UT - 79.98% | 360 | 01-Sep-2006 |
| 4000889763 2 | 304,800.00 | 303,203.60 | 01-Jul-2008 | 7.500% | MI - 80.00% | 360 | 01-Sep-2006 |
| 4000890816 2 | 190,400.00 | 189,502.07 | 01-Dec-2008 | 8.000% | UT - 80.00% | 360 | 01-Aug-2006 |
| 4000890979 1 | 90,300.00 | 88,302.30 | 01-Nov-2008 | 9.050% | OH - 79.98% | 360 | 01-Aug-2006 |
| 4000891120 2 | 255,000.00 | 252,240.41 | 01-Dec-2008 | 7.650% | FL - 89.47% | 360 | 01-Sep-2006 |
| 4000891893 2 | 144,000.00 | 141,401.99 | 01-Nov-2008 | 6.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000891940 2 | 135,000.00 | 131,720.49 | 01-Dec-2008 | 9.000% | NE - 91.22% | 360 | 01-Aug-2006 |
| 4000892068 2 | 480,000.00 | 479,547.14 | 01-Jul-2008 | 7.550% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000893129 2 | 76,300.00 | 76,300.00 | 01-Nov-2008 | 8.050% | NC - 79.98% | 360 | 01-Aug-2006 |
| 4000895065 1 | 247,000.00 | 246,048.10 | 01-Jan-2008 | 8.500% | NJ - 100.00% | 360 | 01-Sep-2006 |
| 4000898618 2 | 260,000.00 | 258,591.29 | 01-Oct-2008 | 7.500% | CA - 41.94% | 360 | 01-Sep-2006 |
| 4000899660 2 | 238,400.00 | 236,672.34 | 01-Nov-2008 | 7.550% | CO - 80.00% | 360 | 01-Aug-2006 |
| 4000900948 2 | 389,900.00 | 382,284.98 | 01-May-2008 | 9.150% | IL - 100.00% | 360 | 01-Sep-2006 |
| 4000901458 2 | 196,800.00 | 191,855.83 | 01-Oct-2008 | 7.999% | TX - 80.00% | 360 | 01-Sep-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 |
|-------------------------------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000903180 2 | 292,000.00 | 291,799.00 | 01-Dec-2008 | 8.200% | MI - 80.00% | 360 | 01-Sep-2006 |
| 4000903343 2 | 234,400.00 | 233,238.27 | 01-Dec-2008 | 7.650% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000905058 2 | 152,560.00 | 148,590.54 | 01-Dec-2008 | 7.550% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000905453 2 | 167,650.00 | 163,738.71 | 01-Dec-2008 | 8.400% | NC - 94.99% | 360 | 01-Sep-2006 |
| 4000907200 2 | 424,000.00 | 411,276.75 | 01-Mar-2008 | 6.950% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000909393 1 | 168,800.00 | 167,045.58 | 01-Dec-2008 | 7.950% | PA - 80.00% | 360 | 01-Sep-2006 |
| 4000912240 2 | 242,250.00 | 241,315.35 | 01-Feb-2008 | 9.250% | NJ - 93.90% | 360 | 01-Sep-2006 |
| 4000912619 2 | 285,550.00 | 284,208.33 | 01-Nov-2008 | 7.990% | NV - 79.99% | 360 | 01-Sep-2006 |
| 4000916001 2 | 68,000.00 | 66,389.09 | 01-Dec-2008 | 8.150% | TN - 80.00% | 360 | 01-Sep-2006 |
| 4000917850 2 | 300,000.00 | 298,217.34 | 01-Dec-2008 | 7.300% | CA - 62.50% | 360 | 01-Sep-2006 |
| 4000918604 2 | 82,650.00 | 80,950.28 | 01-Oct-2008 | 8.950% | LA - 95.00% | 360 | 01-Sep-2006 |
| 4000918904 1 | 99,200.00 | 98,203.95 | 01-Oct-2008 | 8.100% | TN - 80.00% | 360 | 01-Sep-2006 |
| 4000919009 2 | 544,000.00 | 530,278.79 | 01-Jun-2008 | 8.250% | GA - 80.00% | 360 | 01-Sep-2006 |
| 4000919516 2 | 416,700.00 | 416,700.00 | 01-Dec-2008 | 7.900% | TX - 79.99% | 360 | 01-Sep-2006 |
| 4000919841 2 | 147,250.00 | 150,534.36 | 01-Oct-2008 | 9.150% | NC - 95.00% | 360 | 01-Sep-2006 |
| 4000919873 2 | 156,000.00 | 151,672.98 | 01-Dec-2008 | 7.900% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000920400 2 | 92,400.00 | 92,400.00 | 01-Nov-2008 | 8.100% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000922094 2 | 142,500.00 | 141,855.28 | 01-Oct-2008 | 9.400% | IN - 100.00% | 360 | 01-Sep-2006 |
| 4000922692 2 | 142,500.00 | 142,175.03 | 01-Jul-2008 | 9.200% | VA - 95.00% | 360 | 01-Sep-2006 |
| 4000924763 1 | 184,000.00 | 183,577.87 | 01-Nov-2008 | 7.050% | MD - 80.00% | 360 | 01-Sep-2006 |
| 4000927775 2 | 97,600.00 | 95,163.21 | 01-Dec-2008 | 7.500% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000927842 2 | 270,400.00 | 267,456.74 | 01-Mar-2008 | 7.750% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000928231 2 | 233,192.00 | 250,706.42 | 01-Oct-2008 | 8.700% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000932623 2 | 148,000.00 | 144,290.49 | 01-May-2008 | 8.600% | MO - 84.57% | 360 | 01-Sep-2006 |
| 4000933871 2 | 168,800.00 | 179,274.91 | 01-Nov-2008 | 9.000% | MO - 80.00% | 360 | 01-Sep-2006 |
| 4000934463 1 | 143,105.00 | 139,197.52 | 01-Dec-2008 | 7.500% | WA - 80.00% | 360 | 01-Sep-2006 |
| 4000935780 2 | 263,000.00 | 284,881.77 | 01-Dec-2008 | 8.850% | MO - 94.60% | 360 | 01-Sep-2006 |
| 4000937693 2 | 285,000.00 | 278,545.95 | 01-Dec-2008 | 8.500% | FL - 95.00% | 360 | 01-Sep-2006 |
| 4000938710 2 | 210,320.00 | 208,915.36 | 01-Nov-2008 | 8.250% | MN - 80.00% | 360 | 01-Sep-2006 |
| 4000946537 2 | 90,800.00 | 88,211.62 | 01-Oct-2008 | 7.300% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000947842 1 | 171,960.00 | 171,958.44 | 01-Jul-2008 | 8.350% | WA - 80.00% | 360 | 01-Sep-2006 |
| TOTAL | 35,762,776.00 | 35,533,232.94 | | | | | |
| Became Foreclosure Property in a Prior Period: | | | | | | | |
| 4000324552 2 | 274,400.00 | 274,017.81 | 01-Sep-2008 | 7.250% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000650884 2 | 262,300.00 | 262,300.00 | 01-Apr-2008 | 8.000% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000675488 2 | 347,680.00 | 347,680.00 | 01-Feb-2008 | 7.050% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000687495 1 | 155,520.00 | 163,537.50 | 01-Nov-2008 | 6.875% | MN - 80.00% | 360 | 01-Apr-2006 |
| 4000692107 2 | 660,000.00 | 660,000.00 | 01-Jul-2008 | 9.400% | NY - 100.00% | 360 | 01-Sep-2006 |
| 4000692898 2 | 362,900.00 | 362,900.00 | 01-Jul-2008 | 7.125% | CA - 79.99% | 360 | 01-Jul-2006 |
| 4000694152 2 | 247,900.00 | 247,900.00 | 01-Mar-2008 | 9.375% | IL - 79.99% | 360 | 01-May-2006 |
| 4000711011 2 | 50,000.00 | 49,012.46 | 01-Nov-2008 | 9.500% | TX - 66.67% | 360 | 01-Jul-2006 |
| 4000715633 2 | 84,800.00 | 84,786.59 | 01-Mar-2008 | 8.000% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000725803 1 | 72,000.00 | 71,990.00 | 01-Jun-2008 | 11.500% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000730288 2 | 45,900.00 | 44,491.30 | 01-May-2008 | 9.500% | IL - 100.00% | 360 | 01-Aug-2006 |
| 4000737488 1 | 100,000.00 | 97,897.59 | 01-Mar-2008 | 8.900% | MA - 80.00% | 360 | 01-Sep-2006 |
| 4000739463 1 | 52,500.00 | 54,672.76 | 01-Sep-2008 | 9.750% | IN - 100.00% | 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000740497 2 | 119,900.00 | 117,160.90 | 01-May-2008 | 7.850% | OH - 79.93% | 360 | 01-Sep-2006 |
| 4000743283 2 | 360,400.00 | 355,953.02 | 01-Aug-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000743718 2 | 126,400.00 | 122,742.59 | 01-Nov-2008 | 7.500% | TX - 80.00% | 360 | 01-Jul-2006 |
| 4000744350 1 | 100,700.00 | 98,148.38 | 01-Nov-2008 | 8.250% | OR - 79.98% | 360 | 01-Jul-2006 |
| 4000746676 2 | 536,000.00 | 536,000.00 | 01-Jul-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000753177 2 | 54,900.00 | 53,842.25 | 01-Jul-2008 | 9.625% | WI - 90.00% | 360 | 01-Jul-2006 |
| 4000754606 2 | 532,000.00 | 532,000.00 | 01-Feb-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000757379 1 | 76,900.00 | 79,623.56 | 01-Oct-2008 | 10.625% | OH - 100.00% | 360 | 01-Aug-2006 |
| 4000759006 2 | 185,250.00 | 181,381.41 | 01-Jun-2008 | 9.000% | TN - 95.00% | 360 | 01-Aug-2006 |
| 4000759349 2 | 62,910.00 | 61,576.09 | 01-Sep-2008 | 9.250% | IA - 90.00% | 360 | 01-Jul-2006 |
| 4000760177 2 | 301,040.00 | 301,040.00 | 01-Feb-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000761766 2 | 211,901.00 | 211,886.00 | 01-Sep-2008 | 8.500% | CA - 80.00% | 360 | 01-Jul-2006 |
| 4000767295 2 | 396,000.00 | 388,054.70 | 01-Oct-2007 | 9.250% | NJ - 90.00% | 360 | 01-Aug-2006 |
| 4000767382 2 | 480,000.00 | 467,858.68 | 01-Jul-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000770165 2 | 195,900.00 | 194,881.32 | 01-Mar-2008 | 8.000% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000770527 2 | 585,000.00 | 584,249.44 | 01-Mar-2008 | 8.000% | CT - 90.00% | 360 | 01-Aug-2006 |
| 4000770644 2 | 650,000.00 | 637,883.92 | 01-Oct-2007 | 9.625% | CA - 97.01% | 360 | 01-Aug-2006 |
| 4000772877 2 | 295,952.00 | 293,335.98 | 01-Jan-2008 | 8.750% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000773346 2 | 255,450.00 | 254,963.23 | 01-Sep-2007 | 10.350% | FL - 100.00% | 360 | 01-Sep-2006 |
| 4000775410 2 | 84,000.00 | 81,690.83 | 01-Jun-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000777544 2 | 158,000.00 | 157,988.00 | 01-Jul-2008 | 10.250% | NJ - 100.00% | 360 | 01-Jul-2006 |
| 4000777734 2 | 117,900.00 | 114,149.23 | 01-Aug-2008 | 9.750% | GA - 90.00% | 360 | 01-Aug-2006 |
| 4000778778 2 | 252,000.00 | 249,615.97 | 01-Sep-2008 | 8.625% | CA - 80.00% | 360 | 01-Jul-2006 |
| 4000780211 2 | 270,000.00 | 267,440.26 | 01-Oct-2007 | 8.500% | NJ - 100.00% | 360 | 01-Aug-2006 |
| 4000782206 2 | 71,350.00 | 69,982.78 | 01-May-2008 | 9.350% | OH - 89.97% | 360 | 01-Sep-2006 |
| 4000786016 2 | 188,450.00 | 186,784.08 | 01-Nov-2008 | 8.750% | CO - 80.00% | 360 | 01-Aug-2006 |
| 4000787741 2 | 210,400.00 | 210,400.00 | 01-Dec-2007 | 8.500% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000787822 2 | 1,048,000.00 | 1,048,000.00 | 01-Sep-2007 | 7.990% | NY - 80.00% | 360 | 01-Jul-2006 |
| 4000787976 2 | 322,320.00 | 312,411.67 | 01-Jul-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000788998 2 | 149,600.00 | 146,371.80 | 01-Oct-2008 | 9.000% | OH - 85.00% | 360 | 01-Aug-2006 |
| 4000789137 2 | 397,200.00 | 392,203.29 | 01-Jan-2008 | 7.350% | NJ - 80.00% | 360 | 01-Sep-2006 |
| 4000789522 2 | 149,100.00 | 144,777.44 | 01-Sep-2008 | 7.400% | NY - 79.99% | 360 | 01-Aug-2006 |
| 4000789688 2 | 80,000.00 | 78,304.94 | 01-May-2008 | 9.500% | OH - 100.00% | 360 | 01-Jul-2006 |
| 4000789991 2 | 120,000.00 | 117,799.00 | 01-Jun-2008 | 9.875% | IN - 100.00% | 360 | 01-Jul-2006 |
| 4000791874 1 | 87,750.00 | 86,154.16 | 01-May-2008 | 9.750% | NY - 90.00% | 360 | 01-Aug-2006 |
| 4000792876 2 | 89,600.00 | 88,808.13 | 01-Sep-2008 | 8.750% | NJ - 80.00% | 360 | 01-Aug-2006 |
| 4000793199 2 | 155,000.00 | 151,734.71 | 01-Jul-2008 | 9.000% | NY - 100.00% | 360 | 01-Aug-2006 |
| 4000794481 1 | 109,600.00 | 107,038.91 | 01-Aug-2007 | 8.500% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000796266 2 | 146,400.00 | 144,512.26 | 01-Aug-2008 | 7.500% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000796513 2 | 70,700.00 | 69,800.37 | 01-Aug-2008 | 11.350% | OK - 100.00% | 360 | 01-Sep-2006 |
| 4000797014 2 | 130,000.00 | 132,640.63 | 01-Aug-2008 | 7.125% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000797277 2 | 340,000.00 | 336,543.29 | 01-Oct-2007 | 9.500% | NY - 100.00% | 360 | 01-Jul-2006 |
| 4000797386 1 | 64,000.00 | 62,584.99 | 01-Sep-2008 | 8.750% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000799075 1 | 208,000.00 | 201,778.06 | 01-May-2008 | 8.000% | MA - 80.00% | 360 | 01-Aug-2006 |
| 4000799548 1 | 141,500.00 | 137,344.17 | 01-Sep-2008 | 7.250% | OR - 79.99% | 360 | 01-Aug-2006 |
| 4000800232 2 | 184,900.00 | 183,670.31 | 01-Sep-2007 | 9.750% | FL - 100.00% | 360 | 01-Aug-2006 |
| 4000801491 2 | 112,000.00 | 109,071.90 | 01-Aug-2007 | 7.875% | PA - 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000801896 2 | 396,000.00 | 386,180.55 | 01-Oct-2007 | 8.150% | NJ - 80.00% | 360 | 01-Aug-2006 |
| 4000802539 2 | 143,500.00 | 139,748.18 | 01-Jun-2008 | 8.000% | FL - 70.00% | 360 | 01-Aug-2006 |
| 4000803359 2 | 62,400.00 | 60,768.59 | 01-Jun-2008 | 8.000% | KY - 80.00% | 360 | 01-Aug-2006 |
| 4000804957 1 | 123,200.00 | 122,515.74 | 01-Jul-2008 | 8.500% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000805217 2 | 255,600.00 | 258,998.07 | 01-Oct-2008 | 7.875% | IL - 91.29% | 360 | 01-Aug-2006 |
| 4000805249 2 | 158,400.00 | 154,812.61 | 01-Aug-2008 | 8.625% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000806028 2 | 228,200.00 | 225,786.49 | 01-Sep-2008 | 8.500% | FL - 84.99% | 360 | 01-Jul-2006 |
| 4000806676 2 | 719,200.00 | 719,200.00 | 01-Mar-2008 | 8.999% | CA - 80.00% | 360 | 01-Jul-2006 |
| 4000807750 2 | 589,000.00 | 584,806.80 | 01-Apr-2008 | 7.500% | NY - 95.00% | 360 | 01-Aug-2006 |
| 4000808209 2 | 34,000.00 | 33,245.87 | 01-Mar-2008 | 9.250% | AR - 85.00% | 360 | 01-Aug-2006 |
| 4000808361 1 | 156,650.00 | 153,321.35 | 01-May-2008 | 9.125% | FL - 95.00% | 360 | 01-Jul-2006 |
| 4000808525 2 | 138,750.00 | 135,182.04 | 01-Sep-2007 | 8.000% | FL - 75.00% | 360 | 01-Aug-2006 |
| 4000808538 1 | 153,600.00 | 149,650.03 | 01-Feb-2008 | 8.000% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000808550 1 | 128,000.00 | 127,376.72 | 01-Nov-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000808993 1 | 99,000.00 | 97,370.16 | 01-Nov-2008 | 10.250% | UT - 100.00% | 360 | 01-Aug-2006 |
| 4000809395 2 | 436,500.00 | 436,482.81 | 01-Nov-2008 | 8.750% | FL - 90.00% | 360 | 01-Aug-2006 |
| 4000810724 2 | 130,000.00 | 129,547.83 | 01-Apr-2007 | 9.000% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000810827 2 | 244,000.00 | 239,470.43 | 01-Sep-2008 | 5.999% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000811071 1 | 71,800.00 | 70,287.50 | 01-Jun-2008 | 9.000% | NY - 100.00% | 360 | 01-Aug-2006 |
| 4000811087 2 | 783,200.00 | 775,239.36 | 01-Mar-2007 | 8.250% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000811878 2 | 336,000.00 | 336,000.00 | 01-May-2008 | 6.800% | NJ - 80.00% | 360 | 01-Sep-2006 |
| 4000812083 2 | 117,600.00 | 115,050.07 | 01-Oct-2008 | 9.250% | ME - 80.00% | 360 | 01-Aug-2006 |
| 4000812562 2 | 193,000.00 | 192,533.90 | 01-Feb-2008 | 9.750% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000812716 2 | 513,000.00 | 513,000.00 | 01-Sep-2007 | 7.999% | FL - 90.00% | 360 | 01-Aug-2006 |
| 4000812832 2 | 544,000.00 | 540,576.36 | 01-Jan-2008 | 7.250% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000813576 2 | 123,500.00 | 120,413.77 | 01-Oct-2008 | 8.125% | UT - 79.99% | 360 | 01-Aug-2006 |
| 4000813593 2 | 353,400.00 | 353,398.33 | 01-Sep-2008 | 8.625% | VA - 95.00% | 360 | 01-Aug-2006 |
| 4000814655 2 | 225,000.00 | 221,005.00 | 01-Apr-2008 | 8.000% | OH - 90.00% | 360 | 01-Sep-2006 |
| 4000814893 2 | 152,950.00 | 159,259.18 | 01-Nov-2008 | 8.250% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000814946 2 | 188,800.00 | 187,649.69 | 01-Oct-2008 | 6.750% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000815070 2 | 412,650.00 | 410,334.07 | 01-Jun-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000815162 2 | 95,750.00 | 93,814.35 | 01-Oct-2008 | 9.250% | NC - 88.66% | 360 | 01-Aug-2006 |
| 4000815275 2 | 479,200.00 | 477,615.79 | 01-Sep-2007 | 8.999% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000815316 2 | 284,000.00 | 275,856.12 | 01-May-2008 | 7.375% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000815895 2 | 175,950.00 | 170,620.06 | 01-Feb-2008 | 7.650% | FL - 79.98% | 360 | 01-Sep-2006 |
| 4000816752 2 | 397,500.00 | 397,471.18 | 01-Jul-2008 | 8.375% | NY - 100.00% | 360 | 01-Aug-2006 |
| 4000816835 1 | 159,920.00 | 158,972.47 | 01-May-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000817621 2 | 502,100.00 | 498,248.87 | 01-Aug-2008 | 6.600% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000818114 2 | 115,900.00 | 115,900.00 | 01-Jun-2008 | 7.375% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000818330 1 | 149,600.00 | 147,458.01 | 01-Jun-2008 | 6.990% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000818402 2 | 100,000.00 | 97,088.59 | 01-Nov-2007 | 8.500% | IN - 80.00% | 360 | 01-Jul-2006 |
| 4000818403 2 | 180,000.00 | 178,300.00 | 01-Aug-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000818664 2 | 145,600.00 | 141,485.43 | 01-Jul-2008 | 8.500% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000819194 2 | 159,900.00 | 159,900.00 | 01-May-2008 | 7.600% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000819533 1 | 73,100.00 | 71,974.72 | 01-Jun-2008 | 10.750% | OH - 100.00% | 360 | 01-Jul-2006 |
| 4000819953 2 | 272,800.00 | 271,279.75 | 01-Jun-2008 | 7.750% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000820245 2 | 175,200.00 | 175,080.00 | 01-Oct-2008 | 6.625% | OR - 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000820250 2 | 200,000.00 | 193,320.90 | 01-Sep-2007 | 7.500% | PA - 80.00% | 360 | 01-Aug-2006 |
| 4000820347 2 | 328,000.00 | 318,374.47 | 01-Sep-2007 | 7.250% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000820485 2 | 212,000.00 | 210,973.62 | 01-Oct-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000820898 2 | 201,500.00 | 201,500.00 | 01-Oct-2008 | 7.875% | OR - 79.99% | 360 | 01-Aug-2006 |
| 4000821544 2 | 350,224.00 | 349,931.10 | 01-Sep-2007 | 7.750% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000822088 2 | 88,000.00 | 87,246.25 | 01-Jul-2007 | 8.600% | IN - 100.00% | 360 | 01-Sep-2006 |
| 4000822611 2 | 71,000.00 | 69,771.16 | 01-Jul-2008 | 10.000% | OH - 100.00% | 360 | 01-Aug-2006 |
| 4000822791 2 | 203,900.00 | 203,900.00 | 01-Oct-2008 | 8.000% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000823010 2 | 153,000.00 | 152,297.55 | 01-Sep-2008 | 9.000% | PA - 100.00% | 360 | 01-Aug-2006 |
| 4000823018 2 | 580,000.00 | 587,927.76 | 01-Nov-2008 | 7.625% | CA - 80.00% | 360 | 01-Jul-2006 |
| 4000823590 2 | 191,900.00 | 186,887.71 | 01-Nov-2008 | 7.875% | NC - 79.99% | 360 | 01-Aug-2006 |
| 4000824129 2 | 60,000.00 | 66,069.45 | 01-Nov-2008 | 7.250% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000824580 2 | 46,550.00 | 49,824.77 | 01-May-2008 | 8.400% | IL - 95.00% | 360 | 01-Sep-2006 |
| 4000824867 2 | 113,600.00 | 113,600.00 | 01-Mar-2008 | 6.875% | VT - 80.00% | 360 | 01-Aug-2006 |
| 4000824992 2 | 76,500.00 | 75,074.10 | 01-Oct-2008 | 9.625% | KS - 85.00% | 360 | 01-Aug-2006 |
| 4000825200 2 | 50,400.00 | 49,441.25 | 01-Jul-2008 | 9.350% | GA - 90.00% | 360 | 01-Sep-2006 |
| 4000825391 2 | 114,000.00 | 111,337.57 | 01-Dec-2007 | 8.500% | NY - 95.00% | 360 | 01-Aug-2006 |
| 4000825481 2 | 368,000.00 | 368,000.00 | 01-Oct-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000825498 1 | 142,000.00 | 140,931.47 | 01-Sep-2008 | 7.500% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000825575 2 | 125,100.00 | 122,769.55 | 01-Sep-2007 | 9.750% | WI - 90.00% | 360 | 01-Aug-2006 |
| 4000825577 2 | 154,800.00 | 159,057.00 | 01-Nov-2008 | 8.500% | UT - 90.00% | 360 | 01-Aug-2006 |
| 4000825610 2 | 184,000.00 | 183,463.81 | 01-Nov-2008 | 7.250% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000825630 2 | 104,000.00 | 101,711.55 | 01-Dec-2007 | 8.600% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000825847 2 | 339,900.00 | 339,795.20 | 01-May-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000826077 2 | 86,500.00 | 84,290.95 | 01-Jun-2007 | 8.000% | FL - 58.45% | 360 | 01-Aug-2006 |
| 4000826403 2 | 129,360.00 | 128,794.55 | 01-Jun-2008 | 8.250% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000826827 2 | 90,000.00 | 88,019.55 | 01-Jan-2008 | 8.600% | FL - 78.26% | 360 | 01-Sep-2006 |
| 4000827118 2 | 308,000.00 | 298,413.30 | 01-Nov-2008 | 6.999% | CA - 61.60% | 360 | 01-Aug-2006 |
| 4000827309 2 | 94,000.00 | 91,017.73 | 01-May-2008 | 7.625% | IL - 94.95% | 360 | 01-Sep-2006 |
| 4000827704 2 | 43,200.00 | 42,072.66 | 01-Sep-2008 | 8.500% | PA - 80.00% | 360 | 01-Jul-2006 |
| 4000827786 1 | 128,000.00 | 124,655.84 | 01-Nov-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000827822 2 | 280,000.00 | 276,179.92 | 01-Oct-2008 | 7.300% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000828047 2 | 83,900.00 | 82,257.23 | 01-Jun-2008 | 9.375% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000828064 2 | 73,100.00 | 81,121.42 | 01-Sep-2008 | 8.112% | OH - 85.00% | 360 | 01-Aug-2006 |
| 4000828088 2 | 200,800.00 | 199,378.92 | 01-Mar-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000828185 2 | 412,000.00 | 412,000.00 | 01-Nov-2008 | 8.500% | IN - 80.00% | 360 | 01-Jul-2006 |
| 4000828192 2 | 296,000.00 | 294,176.88 | 01-Sep-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000828418 2 | 144,000.00 | 140,875.76 | 01-Nov-2007 | 8.875% | IL - 90.00% | 360 | 01-Aug-2006 |
| 4000828497 2 | 179,390.00 | 178,875.68 | 01-Nov-2008 | 9.375% | WA - 85.00% | 360 | 01-Aug-2006 |
| 4000828663 2 | 100,000.00 | 97,624.33 | 01-Sep-2008 | 8.375% | IN - 80.00% | 360 | 01-Aug-2006 |
| 4000828809 2 | 289,330.00 | 283,381.70 | 01-Mar-2007 | 9.125% | FL - 74.31% | 360 | 01-Aug-2006 |
| 4000828880 1 | 83,920.00 | 82,727.05 | 01-Jun-2007 | 8.500% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000828891 2 | 254,600.00 | 253,084.58 | 01-Aug-2008 | 8.500% | FL - 89.33% | 360 | 01-Aug-2006 |
| 4000829514 1 | 145,200.00 | 144,312.50 | 01-Jan-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000829781 2 | 133,200.00 | 129,342.80 | 01-Aug-2008 | 8.500% | WI - 90.00% | 360 | 01-Aug-2006 |
| 4000830083 2 | 174,750.00 | 169,864.95 | 01-May-2008 | 8.000% | FL - 75.00% | 360 | 01-Aug-2006 |
| 4000830122 1 | 111,920.00 | 110,657.33 | 01-Jun-2008 | 7.750% | GA - 80.00% | 360 | 01-Sep-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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000830226 1 | 202,000.00 | 200,504.30 | 01-Aug-2008 | 9.375% | NJ - 100.00% | 360 | 01-Aug-2006 |
| 4000830510 1 | 75,360.00 | 75,360.00 | 01-Feb-2008 | 7.750% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000830698 2 | 73,500.00 | 72,423.59 | 01-Jul-2008 | 11.000% | NM - 100.00% | 360 | 01-Jul-2006 |
| 4000830818 2 | 216,300.00 | 20,835.34 | 01-Oct-2007 | 10.050% | VA - 100.00% | 360 | 01-Sep-2006 |
| 4000830986 2 | 190,850.00 | 190,850.00 | 01-Nov-2008 | 8.000% | FL - 79.98% | 360 | 01-Aug-2006 |
| 4000831249 1 | 176,000.00 | 175,114.25 | 01-Jul-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000831288 2 | 395,000.00 | 395,000.00 | 01-Feb-2007 | 9.750% | NY - 100.00% | 360 | 01-Aug-2006 |
| 4000831319 2 | 226,000.00 | 226,000.00 | 01-Aug-2008 | 6.625% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000831626 2 | 69,900.00 | 69,051.92 | 01-May-2008 | 11.750% | PA - 100.00% | 360 | 01-Aug-2006 |
| 4000831653 2 | 456,000.00 | 454,053.48 | 01-Jun-2008 | 9.000% | MA - 100.00% | 360 | 01-Aug-2006 |
| 4000831667 1 | 74,200.00 | 72,860.10 | 01-Oct-2007 | 9.875% | NY - 100.00% | 360 | 01-Aug-2006 |
| 4000832025 1 | 98,320.00 | 97,136.23 | 01-Mar-2007 | 8.500% | WI - 80.00% | 360 | 01-Jul-2006 |
| 4000832159 2 | 186,400.00 | 186,400.00 | 01-Jul-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000832205 2 | 170,000.00 | 165,699.93 | 01-Sep-2007 | 8.000% | ME - 56.67% | 360 | 01-Aug-2006 |
| 4000832488 2 | 141,600.00 | 139,268.83 | 01-Jul-2008 | 10.250% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000832693 2 | 413,600.00 | 411,649.61 | 01-Apr-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000832763 2 | 81,200.00 | 79,013.05 | 01-Dec-2007 | 8.000% | ME - 80.00% | 360 | 01-Aug-2006 |
| 4000832778 2 | 49,900.00 | 48,959.80 | 01-Oct-2008 | 9.875% | PA - 100.00% | 360 | 01-Aug-2006 |
| 4000832991 2 | 188,000.00 | 182,671.88 | 01-Aug-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000833669 1 | 131,000.00 | 134,084.42 | 01-Jun-2007 | 11.000% | NJ - 100.00% | 360 | 01-Aug-2006 |
| 4000833891 2 | 375,000.00 | 375,000.00 | 01-Jan-2007 | 10.375% | NY - 100.00% | 360 | 01-Aug-2006 |
| 4000833904 1 | 112,000.00 | 109,339.15 | 01-Nov-2008 | 8.375% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000834302 2 | 191,400.00 | 190,372.17 | 01-May-2008 | 8.500% | FL - 79.98% | 360 | 01-Jul-2006 |
| 4000834584 2 | 140,000.00 | 139,641.93 | 01-Nov-2008 | 9.950% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000834700 2 | 274,700.00 | 270,800.99 | 01-Oct-2008 | 6.900% | MI - 79.99% | 360 | 01-Sep-2006 |
| 4000835074 2 | 332,000.00 | 331,999.65 | 01-Mar-2008 | 6.625% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000835120 1 | 155,200.00 | 154,463.45 | 01-Oct-2007 | 8.100% | FL - 79.63% | 360 | 01-Sep-2006 |
| 4000835291 2 | 999,999.00 | 974,132.39 | 01-Jul-2007 | 7.750% | NY - 78.43% | 360 | 01-Sep-2006 |
| 4000835431 2 | 224,800.00 | 223,345.58 | 01-Nov-2008 | 8.000% | RI - 80.00% | 360 | 01-Aug-2006 |
| 4000835564 2 | 212,000.00 | 206,269.36 | 01-Oct-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000835736 1 | 46,475.00 | 45,622.38 | 01-Oct-2008 | 9.875% | IN - 65.00% | 360 | 01-Jul-2006 |
| 4000836180 2 | 424,000.00 | 420,978.54 | 01-Apr-2007 | 9.625% | MA - 100.00% | 360 | 01-Jul-2006 |
| 4000836189 2 | 664,000.00 | 664,000.00 | 01-Apr-2007 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000836215 2 | 181,600.00 | 181,600.00 | 01-Jun-2007 | 8.125% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000836245 2 | 141,000.00 | 137,472.21 | 01-Jan-2007 | 8.500% | FL - 89.81% | 360 | 01-Aug-2006 |
| 4000836299 2 | 184,000.00 | 183,129.80 | 01-May-2007 | 8.125% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000836435 2 | 182,316.00 | 182,316.00 | 01-Aug-2008 | 8.500% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000836476 1 | 147,700.00 | 144,878.30 | 01-Oct-2008 | 9.500% | SC - 94.98% | 360 | 01-Aug-2006 |
| 4000836629 2 | 319,200.00 | 316,525.42 | 01-Apr-2008 | 7.750% | NJ - 80.00% | 360 | 01-Aug-2006 |
| 4000836695 2 | 129,000.00 | 124,820.65 | 01-Oct-2007 | 7.000% | FL - 75.00% | 360 | 01-Jul-2006 |
| 4000837072 1 | 132,000.00 | 131,822.50 | 01-Jul-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000837152 2 | 360,000.00 | 359,276.09 | 01-Sep-2008 | 8.500% | CA - 68.57% | 360 | 01-Jul-2006 |
| 4000837172 2 | 195,000.00 | 197,393.47 | 01-Apr-2008 | 6.750% | FL - 65.00% | 360 | 01-Aug-2006 |
| 4000837348 2 | 504,000.00 | 489,333.34 | 01-Sep-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000837354 2 | 151,900.00 | 152,032.97 | 01-Jun-2008 | 6.150% | FL - 79.95% | 360 | 01-Aug-2006 |
| 4000837405 2 | 244,000.00 | 238,701.51 | 01-Dec-2007 | 8.875% | CT - 80.00% | 360 | 01-Aug-2006 |
| 4000837444 2 | 288,000.00 | 286,597.29 | 01-Oct-2008 | 8.000% | 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000837554 1 | 142,000.00 | 139,287.29 | 01-Jun-2008 | 9.500% | MA - 100.00% | 360 | 01-Aug-2006 |
| 4000837595 2 | 692,800.00 | 684,517.25 | 01-Oct-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000837666 2 | 94,750.00 | 93,441.94 | 01-Jul-2008 | 8.500% | TN - 84.98% | 360 | 01-Aug-2006 |
| 4000837796 2 | 169,600.00 | 169,346.64 | 01-Jul-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000837805 2 | 493,150.00 | 493,008.73 | 01-Mar-2008 | 6.875% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000838030 2 | 104,500.00 | 103,587.23 | 01-Apr-2008 | 8.500% | PA - 95.00% | 360 | 01-Sep-2006 |
| 4000838218 1 | 104,500.00 | 102,310.89 | 01-Sep-2008 | 9.000% | PA - 95.00% | 360 | 01-Aug-2006 |
| 4000838295 1 | 111,200.00 | 108,084.38 | 01-Sep-2008 | 7.500% | IN - 80.00% | 360 | 01-Aug-2006 |
| 4000838858 2 | 284,000.00 | 282,177.26 | 01-Oct-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000839012 2 | 103,200.00 | 102,675.94 | 01-Apr-2008 | 8.500% | OH - 80.00% | 360 | 01-Jul-2006 |
| 4000839089 2 | 496,000.00 | 495,988.00 | 01-Aug-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000839157 2 | 100,000.00 | 97,840.95 | 01-Oct-2007 | 8.875% | SC - 66.67% | 360 | 01-Aug-2006 |
| 4000839159 2 | 59,840.00 | 59,272.79 | 01-Jul-2008 | 8.500% | IA - 80.00% | 360 | 01-Aug-2006 |
| 4000839320 2 | 156,800.00 | 156,917.75 | 01-Jul-2008 | 6.875% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000839348 2 | 272,000.00 | 272,000.00 | 01-Sep-2007 | 7.750% | NY - 80.00% | 360 | 01-Jul-2006 |
| 4000839375 2 | 389,600.00 | 389,600.00 | 01-Dec-2007 | 8.500% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000839396 1 | 207,200.00 | 205,733.56 | 01-Sep-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000839567 1 | 128,000.00 | 124,464.83 | 01-Nov-2008 | 7.750% | NC - 80.00% | 360 | 01-Jul-2006 |
| 4000839721 2 | 175,500.00 | 174,578.12 | 01-Mar-2008 | 7.750% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000839752 1 | 92,450.00 | 89,517.53 | 01-Sep-2008 | 8.000% | TX - 79.97% | 360 | 01-Aug-2006 |
| 4000839939 2 | 149,150.00 | 148,374.41 | 01-Apr-2008 | 8.000% | FL - 76.10% | 360 | 01-Aug-2006 |
| 4000840345 2 | 109,600.00 | 106,827.61 | 01-Nov-2008 | 8.000% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000840353 2 | 197,120.00 | 192,050.82 | 01-Oct-2008 | 8.000% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000840390 2 | 292,000.00 | 284,756.25 | 01-Aug-2008 | 8.125% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000840520 2 | 900,000.00 | 879,519.31 | 01-Sep-2006 | 8.600% | FL - 75.00% | 360 | 01-Aug-2006 |
| 4000840533 2 | 184,000.00 | 178,925.00 | 01-Jun-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000840613 2 | 170,000.00 | 163,357.81 | 01-Oct-2008 | 7.375% | NV - 75.22% | 360 | 01-Aug-2006 |
| 4000840632 2 | 164,800.00 | 160,884.67 | 01-May-2008 | 8.375% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000840765 2 | 200,000.00 | 197,967.07 | 01-Aug-2008 | 8.250% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000841068 2 | 135,920.00 | 135,919.98 | 01-May-2008 | 8.500% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000841124 2 | 131,100.00 | 130,471.19 | 01-Sep-2008 | 7.999% | FL - 91.68% | 360 | 01-Aug-2006 |
| 4000841411 2 | 300,000.00 | 298,348.21 | 01-Jun-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000841473 2 | 134,140.00 | 131,028.40 | 01-Jun-2008 | 8.500% | WI - 79.99% | 360 | 01-Aug-2006 |
| 4000841549 2 | 232,000.00 | 230,094.69 | 01-Jul-2007 | 8.500% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000841563 2 | 416,000.00 | 403,719.96 | 01-Oct-2008 | 7.500% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000841822 2 | 171,000.00 | 171,629.48 | 01-Aug-2008 | 7.500% | VA - 90.00% | 360 | 01-Aug-2006 |
| 4000842027 2 | 128,320.00 | 126,747.34 | 01-Oct-2007 | 7.500% | CT - 80.00% | 360 | 01-Sep-2006 |
| 4000842104 1 | 150,000.00 | 164,582.72 | 01-Feb-2008 | 9.150% | NJ - 100.00% | 360 | 01-Sep-2006 |
| 4000842297 2 | 306,000.00 | 299,331.04 | 01-Sep-2008 | 8.650% | NY - 85.00% | 360 | 01-Sep-2006 |
| 4000842337 1 | 164,000.00 | 159,712.03 | 01-Nov-2008 | 8.000% | NJ - 78.66% | 360 | 01-Aug-2006 |
| 4000842375 2 | 187,100.00 | 186,420.76 | 01-Jul-2007 | 8.750% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000842376 2 | 275,500.00 | 274,607.81 | 01-Jul-2007 | 8.850% | FL - 96.67% | 360 | 01-Sep-2006 |
| 4000842608 1 | 121,520.00 | 118,342.88 | 01-Oct-2008 | 8.000% | WI - 80.00% | 360 | 01-Aug-2006 |
| 4000842714 2 | 200,000.00 | 199,997.30 | 01-Jun-2008 | 6.875% | FL - 75.47% | 360 | 01-Aug-2006 |
| 4000842772 2 | 102,900.00 | 100,798.72 | 01-May-2008 | 9.750% | OH - 100.00% | 360 | 01-Aug-2006 |
| 4000842819 2 | 264,980.00 | 261,691.72 | 01-Oct-2008 | 7.500% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000842833 1 | 192,000.00 | 190,991.48 | 01-May-2008 | 7.750% | FL - 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000842917 1 | 163,800.00 | 168,218.99 | 01-May-2008 | 8.750% | IA - 80.00% | 360 | 01-Aug-2006 |
| 4000843148 2 | 193,600.00 | 193,590.00 | 01-Oct-2008 | 8.375% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000843157 2 | 132,000.00 | 128,470.14 | 01-Aug-2008 | 7.750% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000843338 2 | 164,800.00 | 163,942.87 | 01-Sep-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000843659 2 | 314,400.00 | 314,389.90 | 01-May-2008 | 8.150% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000843689 2 | 355,500.00 | 355,390.17 | 01-Sep-2008 | 8.500% | CA - 90.00% | 360 | 01-Aug-2006 |
| 4000843713 2 | 267,500.00 | 262,984.72 | 01-Sep-2008 | 10.125% | WI - 100.00% | 360 | 01-Aug-2006 |
| 4000843753 2 | 191,900.00 | 190,868.29 | 01-Jan-2008 | 8.000% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000843841 2 | 156,800.00 | 153,948.62 | 01-Oct-2007 | 9.750% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000843918 1 | 143,200.00 | 142,387.68 | 01-May-2008 | 8.000% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000843997 1 | 194,000.00 | 193,262.15 | 01-Aug-2008 | 8.625% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000844060 2 | 156,000.00 | 154,389.64 | 01-Jul-2008 | 8.500% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000844151 2 | 480,000.00 | 479,939.63 | 01-Jul-2008 | 7.375% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000844269 2 | 179,920.00 | 177,773.09 | 01-Jul-2007 | 8.500% | FL - 80.00% | 360 | 01-Jul-2006 |
| 4000844498 2 | 52,000.00 | 50,935.64 | 01-Oct-2008 | 9.125% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000844657 2 | 316,000.00 | 316,000.00 | 01-Sep-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000844746 2 | 153,600.00 | 152,987.84 | 01-Feb-2008 | 8.500% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000844845 2 | 243,978.00 | 242,696.72 | 01-Jun-2008 | 7.750% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000845060 2 | 48,800.00 | 47,946.83 | 01-Jun-2008 | 10.150% | KY - 80.00% | 360 | 01-Sep-2006 |
| 4000845147 2 | 55,000.00 | 53,608.65 | 01-Nov-2008 | 8.000% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000845173 2 | 110,000.00 | 107,251.18 | 01-Nov-2008 | 7.500% | FL - 58.51% | 360 | 01-Sep-2006 |
| 4000845328 2 | 176,000.00 | 175,041.39 | 01-Jun-2008 | 7.650% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000845780 2 | 204,000.00 | 201,805.20 | 01-Sep-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000845813 2 | 147,300.00 | 148,769.08 | 01-Nov-2008 | 7.250% | NC - 89.96% | 360 | 01-Aug-2006 |
| 4000846105 2 | 69,960.00 | 68,326.33 | 01-Sep-2008 | 8.400% | NY - 100.00% | 360 | 01-Sep-2006 |
| 4000846196 2 | 188,800.00 | 183,751.44 | 01-Oct-2007 | 7.750% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000846260 2 | 149,600.00 | 148,831.53 | 01-Apr-2008 | 8.500% | FL - 85.00% | 360 | 01-Aug-2006 |
| 4000846415 2 | 71,550.00 | 69,815.19 | 01-Aug-2008 | 9.050% | AL - 86.20% | 360 | 01-Sep-2006 |
| 4000846443 2 | 176,000.00 | 175,361.02 | 01-Sep-2008 | 8.750% | NJ - 80.00% | 360 | 01-Aug-2006 |
| 4000846446 2 | 196,000.00 | 190,499.97 | 01-Oct-2008 | 7.500% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000846543 2 | 350,000.00 | 349,877.31 | 01-Jan-2007 | 8.500% | FL - 89.74% | 360 | 01-Aug-2006 |
| 4000846603 2 | 143,550.00 | 139,316.01 | 01-Aug-2008 | 8.000% | SC - 79.99% | 360 | 01-Aug-2006 |
| 4000846760 2 | 148,000.00 | 147,088.26 | 01-Jul-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000847027 2 | 149,600.00 | 149,600.00 | 01-Mar-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000847039 2 | 708,000.00 | 704,056.71 | 01-Oct-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000847099 2 | 580,000.00 | 566,075.64 | 01-Nov-2008 | 8.375% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000847223 2 | 282,000.00 | 275,613.38 | 01-Feb-2008 | 8.625% | NJ - 80.00% | 360 | 01-Aug-2006 |
| 4000847459 2 | 266,000.00 | 264,401.78 | 01-Aug-2007 | 10.100% | RI - 100.00% | 360 | 01-Aug-2006 |
| 4000847969 1 | 156,550.00 | 155,381.05 | 01-Sep-2008 | 8.000% | NV - 79.99% | 360 | 01-Aug-2006 |
| 4000848053 2 | 54,900.00 | 53,807.97 | 01-Jun-2008 | 9.650% | IA - 100.00% | 360 | 01-Sep-2006 |
| 4000848083 2 | 288,000.00 | 279,206.99 | 01-Jan-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000848225 2 | 192,000.00 | 186,895.88 | 01-Jun-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000848307 2 | 356,000.00 | 355,500.30 | 01-May-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000848346 2 | 41,600.00 | 40,000.12 | 01-Oct-2008 | 8.625% | IN - 80.00% | 360 | 01-Aug-2006 |
| 4000848445 2 | 175,200.00 | 175,200.00 | 01-Mar-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000848730 2 | 145,600.00 | 144,795.69 | 01-Nov-2007 | 7.625% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000848855 1 | 131,970.00 | 128,845.07 | 01-Feb-2008 | 9.000% | NY - 100.00% | 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000848871 2 | 153,600.00 | 149,158.72 | 01-Jun-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000849041 2 | 135,200.00 | 135,200.00 | 01-Jun-2008 | 8.300% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000849112 1 | 104,000.00 | 101,409.51 | 01-Jun-2007 | 7.950% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000849220 2 | 191,920.00 | 186,022.90 | 01-Apr-2008 | 7.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000849284 2 | 285,000.00 | 279,540.31 | 01-Nov-2008 | 9.500% | FL - 95.00% | 360 | 01-Aug-2006 |
| 4000849400 2 | 440,000.00 | 434,233.14 | 01-Mar-2007 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000849575 2 | 56,000.00 | 55,003.41 | 01-Nov-2008 | 10.125% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000849675 2 | 80,000.00 | 77,054.36 | 01-May-2008 | 8.000% | PA - 80.00% | 360 | 01-Aug-2006 |
| 4000849813 2 | 192,500.00 | 188,045.95 | 01-Nov-2007 | 9.000% | NJ - 100.00% | 360 | 01-Aug-2006 |
| 4000849831 2 | 156,000.00 | 155,340.56 | 01-Sep-2007 | 8.250% | FL - 70.91% | 360 | 01-Sep-2006 |
| 4000849980 2 | 220,000.00 | 214,896.68 | 01-Oct-2008 | 8.500% | GA - 74.83% | 360 | 01-Aug-2006 |
| 4000850331 1 | 176,850.00 | 174,306.21 | 01-Nov-2008 | 8.000% | UT - 79.99% | 360 | 01-Aug-2006 |
| 4000850401 2 | 83,500.00 | 80,637.43 | 01-May-2008 | 9.500% | OH - 100.00% | 360 | 01-Aug-2006 |
| 4000850409 2 | 96,000.00 | 94,338.62 | 01-Jul-2008 | 10.000% | TX - 80.00% | 360 | 01-Aug-2006 |
| 4000850467 2 | 227,500.00 | 221,841.97 | 01-Nov-2008 | 8.625% | IL - 70.00% | 360 | 01-Aug-2006 |
| 4000850638 1 | 201,600.00 | 196,392.24 | 01-Sep-2008 | 8.000% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000850813 2 | 178,400.00 | 178,400.00 | 01-Jan-2008 | 8.050% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000851164 2 | 50,000.00 | 48,693.27 | 01-Oct-2008 | 8.000% | MD - 61.73% | 360 | 01-Aug-2006 |
| 4000851525 1 | 229,000.00 | 227,870.32 | 01-Oct-2008 | 10.750% | OR - 100.00% | 360 | 01-Aug-2006 |
| 4000851552 2 | 406,000.00 | 406,000.00 | 01-Nov-2008 | 6.750% | CA - 70.36% | 360 | 01-Aug-2006 |
| 4000851921 2 | 120,800.00 | 120,171.81 | 01-Feb-2008 | 8.000% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000851947 2 | 264,000.00 | 262,426.06 | 01-Oct-2008 | 7.400% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000851976 2 | 202,500.00 | 197,454.65 | 01-Sep-2008 | 8.125% | NV - 74.31% | 360 | 01-Aug-2006 |
| 4000852213 1 | 193,040.00 | 188,607.38 | 01-Jul-2008 | 8.350% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000852274 2 | 192,600.00 | 190,695.88 | 01-Jan-2009 | 8.500% | UT - 90.00% | 360 | 01-Aug-2006 |
| 4000852352 2 | 247,500.00 | 246,464.14 | 01-Sep-2008 | 8.500% | AZ - 90.00% | 360 | 01-Aug-2006 |
| 4000852356 2 | 356,000.00 | 355,971.11 | 01-Aug-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000852405 2 | 234,840.00 | 233,714.38 | 01-Sep-2008 | 9.000% | MN - 95.00% | 360 | 01-Aug-2006 |
| 4000852516 2 | 177,175.00 | 173,162.45 | 01-Jun-2008 | 8.625% | NJ - 95.00% | 360 | 01-Aug-2006 |
| 4000852617 2 | 360,400.00 | 391,101.01 | 01-Oct-2008 | 7.500% | MD - 85.00% | 360 | 01-Aug-2006 |
| 4000852771 2 | 81,000.00 | 79,468.42 | 01-Jun-2008 | 9.750% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000852905 2 | 106,000.00 | 106,000.00 | 01-Jan-2008 | 8.500% | IL - 89.83% | 360 | 01-Aug-2006 |
| 4000853092 2 | 139,500.00 | 139,462.59 | 01-Aug-2007 | 8.500% | PA - 90.00% | 360 | 01-Aug-2006 |
| 4000853240 2 | 87,120.00 | 86,756.33 | 01-Apr-2008 | 8.375% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000853493 2 | 150,000.00 | 150,000.00 | 01-Sep-2008 | 8.000% | MD - 60.00% | 360 | 01-Aug-2006 |
| 4000853693 2 | 139,120.00 | 135,339.79 | 01-Jun-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000853810 2 | 240,000.00 | 234,815.77 | 01-Aug-2007 | 9.000% | NJ - 100.00% | 360 | 01-Aug-2006 |
| 4000853962 2 | 171,200.00 | 170,359.45 | 01-Mar-2007 | 8.150% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000853966 1 | 105,600.00 | 102,945.81 | 01-Mar-2008 | 8.125% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000854423 2 | 134,000.00 | 132,640.15 | 01-Oct-2008 | 8.375% | OH - 94.37% | 360 | 01-Aug-2006 |
| 4000854428 2 | 223,200.00 | 223,200.00 | 01-Oct-2008 | 8.000% | UT - 80.00% | 360 | 01-Aug-2006 |
| 4000854795 1 | 160,000.00 | 159,044.81 | 01-Oct-2008 | 8.000% | AZ - 80.00% | 360 | 01-Aug-2006 |
| 4000854877 1 | 107,200.00 | 105,334.11 | 01-Sep-2008 | 7.625% | WA - 80.00% | 360 | 01-Aug-2006 |
| 4000854952 2 | 311,200.00 | 303,102.90 | 01-May-2007 | 7.550% | NJ - 80.00% | 360 | 01-Sep-2006 |
| 4000855010 2 | 54,180.00 | 52,563.35 | 01-Oct-2008 | 8.000% | TX - 70.00% | 360 | 01-Aug-2006 |
| 4000855038 2 | 960,800.00 | 960,800.00 | 01-Nov-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000855127 2 | 192,000.00 | 192,000.00 | 01-Nov-2008 | 7.125% | 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000855197 2 | 247,500.00 | 242,053.69 | 01-Mar-2007 | 8.600% | FL - 66.00% | 360 | 01-Sep-2006 |
| 4000855230 2 | 196,000.00 | 195,843.15 | 01-Sep-2008 | 8.000% | MN - 80.00% | 360 | 01-Aug-2006 |
| 4000855682 1 | 96,000.00 | 93,772.97 | 01-Apr-2008 | 8.500% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000855721 2 | 543,999.00 | 543,994.83 | 01-Jan-2007 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000855763 1 | 152,000.00 | 152,000.00 | 01-Oct-2008 | 8.250% | NV - 80.00% | 360 | 01-Aug-2006 |
| 4000855849 1 | 197,600.00 | 197,600.00 | 01-Sep-2008 | 8.150% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000855870 2 | 60,000.00 | 53,787.81 | 01-Sep-2008 | 8.350% | PA - 57.69% | 180 | 01-Sep-2006 |
| 4000856126 2 | 100,000.00 | 97,449.07 | 01-Mar-2008 | 9.000% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000856656 1 | 219,900.00 | 219,418.20 | 01-Sep-2008 | 10.125% | MN - 100.00% | 360 | 01-Aug-2006 |
| 4000856745 2 | 640,000.00 | 632,174.68 | 01-Jan-2008 | 9.850% | NJ - 100.00% | 360 | 01-Sep-2006 |
| 4000857014 2 | 357,000.00 | 355,316.08 | 01-Nov-2007 | 8.000% | FL - 70.00% | 360 | 01-Aug-2006 |
| 4000857094 1 | 147,200.00 | 143,085.16 | 01-Apr-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000857169 2 | 45,000.00 | 44,372.27 | 01-Jul-2008 | 10.900% | NY - 100.00% | 360 | 01-Sep-2006 |
| 4000857173 1 | 112,000.00 | 111,983.45 | 01-Sep-2008 | 8.500% | OH - 100.00% | 360 | 01-Aug-2006 |
| 4000857207 2 | 309,100.00 | 309,100.00 | 01-Oct-2008 | 7.750% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000857603 2 | 240,365.00 | 233,630.50 | 01-Jun-2008 | 7.500% | TX - 80.00% | 360 | 01-Aug-2006 |
| 4000857652 2 | 84,800.00 | 84,748.33 | 01-Jul-2008 | 8.000% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000857704 2 | 390,000.00 | 388,969.05 | 01-Feb-2008 | 9.500% | NY - 100.00% | 360 | 01-Sep-2006 |
| 4000857814 2 | 560,000.00 | 560,000.00 | 01-Jun-2008 | 6.900% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000857882 1 | 136,000.00 | 132,444.16 | 01-Feb-2008 | 8.000% | CT - 80.00% | 360 | 01-Aug-2006 |
| 4000858231 2 | 320,000.00 | 318,676.39 | 01-Sep-2007 | 8.400% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000858467 1 | 140,000.00 | 136,593.86 | 01-Dec-2006 | 8.250% | NJ - 80.00% | 360 | 01-Aug-2006 |
| 4000858500 2 | 1,338,000.00 | 1,338,000.00 | 01-Sep-2008 | 8.000% | CA - 73.52% | 360 | 01-Aug-2006 |
| 4000858504 2 | 346,750.00 | 345,015.88 | 01-Jul-2008 | 8.250% | CA - 95.00% | 360 | 01-Aug-2006 |
| 4000858628 2 | 396,900.00 | 388,357.61 | 01-Jun-2008 | 8.650% | NJ - 90.00% | 360 | 01-Sep-2006 |
| 4000858749 2 | 30,300.00 | 29,446.35 | 01-Apr-2008 | 10.750% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000858832 2 | 84,000.00 | 81,646.57 | 01-Jul-2008 | 7.500% | SC - 80.00% | 360 | 01-Aug-2006 |
| 4000858938 1 | 116,000.00 | 115,416.22 | 01-Jan-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000859077 2 | 304,200.00 | 296,972.85 | 01-Jan-2008 | 8.375% | FL - 90.00% | 360 | 01-Aug-2006 |
| 4000859311 2 | 1,025,250.00 | 1,025,250.00 | 01-Apr-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000859588 1 | 91,200.00 | 91,170.82 | 01-Aug-2008 | 7.500% | WA - 80.00% | 360 | 01-Sep-2006 |
| 4000859593 1 | 186,320.00 | 186,316.86 | 01-Nov-2008 | 8.000% | AZ - 80.00% | 360 | 01-Aug-2006 |
| 4000859779 2 | 180,000.00 | 179,091.12 | 01-Sep-2008 | 8.050% | CT - 80.00% | 360 | 01-Sep-2006 |
| 4000860123 2 | 277,200.00 | 277,080.54 | 01-Sep-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000860146 2 | 153,000.00 | 167,138.38 | 01-Sep-2008 | 8.250% | OR - 83.61% | 360 | 01-Aug-2006 |
| 4000860272 2 | 210,350.00 | 210,350.00 | 01-Jan-2008 | 8.000% | FL - 79.98% | 360 | 01-Aug-2006 |
| 4000860307 1 | 167,200.00 | 166,301.10 | 01-Mar-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000860489 2 | 112,500.00 | 110,221.70 | 01-Oct-2008 | 9.250% | NC - 90.00% | 360 | 01-Aug-2006 |
| 4000860568 2 | 434,350.00 | 424,274.26 | 01-Aug-2008 | 8.500% | FL - 85.00% | 360 | 01-Aug-2006 |
| 4000860626 2 | 300,000.00 | 292,557.77 | 01-Sep-2008 | 8.125% | CA - 75.00% | 360 | 01-Aug-2006 |
| 4000860756 2 | 380,000.00 | 380,000.00 | 01-Mar-2008 | 6.750% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000860819 2 | 269,600.00 | 262,780.58 | 01-Oct-2008 | 8.000% | UT - 80.00% | 360 | 01-Aug-2006 |
| 4000861164 2 | 198,900.00 | 207,881.56 | 01-Aug-2008 | 9.650% | SC - 100.00% | 360 | 01-Sep-2006 |
| 4000861187 1 | 85,000.00 | 83,640.94 | 01-Oct-2008 | 10.650% | NC - 100.00% | 360 | 01-Aug-2006 |
| 4000861228 2 | 400,000.00 | 397,818.48 | 01-Apr-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000861363 2 | 208,000.00 | 208,000.00 | 01-Jul-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000861452 2 | 256,000.00 | 248,884.82 | 01-Apr-2008 | 8.000% | FL - 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000861586 2 | 141,550.00 | 138,329.02 | 01-Aug-2008 | 8.600% | FL - 95.00% | 360 | 01-Aug-2006 |
| 4000861660 2 | 168,000.00 | 164,562.74 | 01-Aug-2008 | 9.150% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000861778 2 | 226,000.00 | 225,539.26 | 01-Aug-2008 | 8.000% | CO - 80.00% | 360 | 01-Aug-2006 |
| 4000861811 2 | 230,000.00 | 228,426.05 | 01-Nov-2007 | 9.650% | FL - 100.00% | 360 | 01-Aug-2006 |
| 4000861964 2 | 128,000.00 | 128,000.00 | 01-Sep-2008 | 6.875% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000862047 2 | 443,900.00 | 440,945.99 | 01-Oct-2008 | 7.125% | CA - 79.98% | 360 | 01-Aug-2006 |
| 4000862077 2 | 190,400.00 | 190,375.92 | 01-Jul-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000862157 2 | 256,500.00 | 255,433.20 | 01-Jan-2008 | 8.150% | FL - 90.00% | 360 | 01-Sep-2006 |
| 4000862359 2 | 228,000.00 | 227,923.36 | 01-Apr-2008 | 8.750% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000862417 1 | 128,000.00 | 125,995.74 | 01-Aug-2008 | 10.500% | IA - 100.00% | 360 | 01-Aug-2006 |
| 4000862432 2 | 174,000.00 | 173,947.44 | 01-Oct-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000862630 2 | 238,500.00 | 232,299.89 | 01-Jul-2008 | 7.900% | FL - 90.00% | 360 | 01-Aug-2006 |
| 4000862649 2 | 232,000.00 | 230,905.82 | 01-Sep-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000862672 2 | 212,000.00 | 210,729.73 | 01-Jul-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000862837 2 | 340,000.00 | 330,678.14 | 01-Jul-2007 | 8.000% | MA - 80.00% | 360 | 01-Aug-2006 |
| 4000862922 1 | 84,000.00 | 84,000.00 | 01-Nov-2008 | 6.900% | SC - 80.00% | 360 | 01-Aug-2006 |
| 4000863149 2 | 213,600.00 | 213,600.00 | 01-May-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000863448 2 | 284,000.00 | 282,189.86 | 01-Sep-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000863480 1 | 82,000.00 | 81,488.18 | 01-Jul-2008 | 9.850% | IA - 100.00% | 360 | 01-Sep-2006 |
| 4000863975 2 | 175,000.00 | 170,959.90 | 01-Apr-2007 | 8.350% | FL - 60.34% | 360 | 01-Sep-2006 |
| 4000864176 2 | 301,750.00 | 301,750.00 | 01-May-2008 | 7.990% | IL - 84.52% | 360 | 01-Aug-2006 |
| 4000864239 2 | 518,000.00 | 516,565.71 | 01-Jan-2008 | 9.350% | NJ - 100.00% | 360 | 01-Sep-2006 |
| 4000864402 2 | 180,800.00 | 176,207.39 | 01-May-2008 | 8.000% | WI - 80.00% | 360 | 01-Aug-2006 |
| 4000864430 2 | 94,050.00 | 90,739.77 | 01-Jul-2007 | 8.500% | WI - 95.00% | 360 | 01-Sep-2006 |
| 4000864494 2 | 484,000.00 | 480,417.05 | 01-Sep-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000864756 2 | 323,936.00 | 320,615.77 | 01-Oct-2008 | 8.100% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000864776 2 | 214,400.00 | 208,699.50 | 01-May-2008 | 7.500% | MA - 80.00% | 360 | 01-Sep-2006 |
| 4000864811 2 | 232,000.00 | 232,000.00 | 01-Aug-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000864892 2 | 172,000.00 | 171,216.34 | 01-Oct-2008 | 7.950% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000865106 2 | 247,500.00 | 242,001.03 | 01-Aug-2008 | 8.550% | IL - 90.00% | 360 | 01-Sep-2006 |
| 4000865144 2 | 62,780.00 | 61,811.07 | 01-Sep-2008 | 10.400% | KS - 100.00% | 360 | 01-Sep-2006 |
| 4000865220 2 | 304,000.00 | 303,950.33 | 01-Jul-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000865298 2 | 55,000.00 | 54,300.58 | 01-Nov-2008 | 10.900% | IA - 100.00% | 360 | 01-Sep-2006 |
| 4000865320 2 | 392,000.00 | 390,674.65 | 01-Dec-2007 | 8.850% | FL - 79.35% | 360 | 01-Sep-2006 |
| 4000865408 1 | 136,800.00 | 136,387.13 | 01-Apr-2008 | 9.250% | NJ - 95.00% | 360 | 01-Aug-2006 |
| 4000865471 1 | 123,200.00 | 122,703.27 | 01-Sep-2008 | 8.350% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000865530 2 | 76,000.00 | 73,535.64 | 01-Jul-2008 | 7.700% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000865533 2 | 140,000.00 | 139,061.35 | 01-Jun-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000865557 2 | 245,000.00 | 239,523.44 | 01-Nov-2008 | 9.000% | MN - 100.00% | 360 | 01-Aug-2006 |
| 4000865609 2 | 290,000.00 | 287,995.01 | 01-Aug-2008 | 8.250% | FL - 56.31% | 360 | 01-Aug-2006 |
| 4000865630 2 | 92,000.00 | 90,756.85 | 01-Jun-2008 | 7.125% | ID - 79.31% | 360 | 01-Sep-2006 |
| 4000865943 2 | 229,500.00 | 239,459.32 | 01-Nov-2008 | 8.150% | SC - 79.99% | 360 | 01-Sep-2006 |
| 4000865993 2 | 275,200.00 | 267,669.27 | 01-Oct-2008 | 7.500% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000866327 2 | 109,600.00 | 106,830.84 | 01-May-2007 | 7.875% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000866455 2 | 227,500.00 | 224,578.17 | 01-Jul-2007 | 8.000% | IL - 73.39% | 360 | 01-Aug-2006 |
| 4000866546 1 | 183,200.00 | 184,453.69 | 01-Nov-2008 | 7.650% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000866645 2 | 220,000.00 | 217,273.96 | 01-Apr-2008 | 8.000% | FL - 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000866727 2 | 176,000.00 | 175,105.56 | 01-Sep-2007 | 7.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000866874 2 | 312,000.00 | 321,500.00 | 01-Nov-2007 | 9.750% | OH - 100.00% | 180 | 01-Aug-2006 |
| 4000867042 2 | 191,200.00 | 190,244.10 | 01-Nov-2007 | 7.650% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000867084 2 | 166,500.00 | 165,683.82 | 01-Feb-2008 | 8.000% | FL - 74.66% | 360 | 01-Aug-2006 |
| 4000867114 2 | 310,300.00 | 307,146.16 | 01-Jul-2007 | 8.250% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000867238 2 | 120,000.00 | 116,787.15 | 01-May-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000867341 2 | 80,000.00 | 77,246.70 | 01-Sep-2008 | 6.375% | NC - 74.07% | 360 | 01-Aug-2006 |
| 4000867497 2 | 204,000.00 | 202,888.84 | 01-Oct-2007 | 7.650% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000867766 2 | 142,400.00 | 141,531.05 | 01-Jun-2008 | 8.000% | WI - 80.00% | 360 | 01-Aug-2006 |
| 4000867786 1 | 145,000.00 | 143,898.26 | 01-Apr-2008 | 9.300% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000867787 2 | 880,000.00 | 875,844.33 | 01-Jul-2008 | 7.950% | NJ - 80.00% | 360 | 01-Sep-2006 |
| 4000867806 2 | 267,111.00 | 261,971.73 | 01-Jun-2008 | 9.650% | IL - 95.00% | 360 | 01-Aug-2006 |
| 4000867824 2 | 282,800.00 | 279,441.15 | 01-Jun-2008 | 8.000% | PA - 80.00% | 360 | 01-Aug-2006 |
| 4000867920 1 | 132,000.00 | 128,570.72 | 01-Nov-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000867984 2 | 328,000.00 | 320,095.33 | 01-Aug-2008 | 8.300% | CO - 80.00% | 360 | 01-Aug-2006 |
| 4000868115 2 | 376,000.00 | 372,178.38 | 01-Apr-2008 | 8.250% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000868352 2 | 239,995.00 | 237,957.49 | 01-Aug-2008 | 8.000% | WA - 80.00% | 360 | 01-Aug-2006 |
| 4000868981 2 | 84,800.00 | 83,829.61 | 01-Jan-2008 | 7.700% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000869032 2 | 184,300.00 | 180,160.58 | 01-May-2008 | 8.650% | IL - 92.15% | 360 | 01-Aug-2006 |
| 4000869283 1 | 181,600.00 | 177,430.05 | 01-Nov-2007 | 8.350% | IN - 80.00% | 360 | 01-Sep-2006 |
| 4000869378 2 | 385,000.00 | 385,000.00 | 01-May-2007 | 10.750% | MD - 100.00% | 360 | 01-Aug-2006 |
| 4000869495 2 | 356,000.00 | 350,991.57 | 01-Sep-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000869722 1 | 88,000.00 | 87,967.37 | 01-Oct-2008 | 8.000% | OK - 80.00% | 360 | 01-Aug-2006 |
| 4000869758 2 | 202,500.00 | 200,413.78 | 01-Aug-2008 | 8.800% | NV - 90.00% | 360 | 01-Sep-2006 |
| 4000869854 2 | 330,400.00 | 327,613.36 | 01-Sep-2008 | 8.800% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000870092 2 | 308,000.00 | 308,000.00 | 01-Jan-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000870133 1 | 136,000.00 | 135,725.40 | 01-May-2008 | 10.200% | FL - 100.00% | 360 | 01-Aug-2006 |
| 4000870157 2 | 189,000.00 | 185,310.11 | 01-Oct-2006 | 9.550% | FL - 82.17% | 360 | 01-Aug-2006 |
| 4000870194 2 | 266,400.00 | 265,217.51 | 01-Feb-2008 | 8.200% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000870281 2 | 172,800.00 | 172,746.00 | 01-Jul-2008 | 7.500% | WA - 80.00% | 360 | 01-Sep-2006 |
| 4000870316 2 | 55,040.00 | 53,625.16 | 01-Jun-2008 | 8.000% | PA - 80.00% | 360 | 01-Aug-2006 |
| 4000870578 2 | 160,000.00 | 159,300.12 | 01-Feb-2007 | 8.250% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000870604 2 | 281,250.00 | 275,795.03 | 01-Jan-2008 | 9.250% | NY - 75.00% | 360 | 01-Sep-2006 |
| 4000870995 2 | 239,990.00 | 238,196.87 | 01-Sep-2008 | 9.050% | FL - 100.00% | 360 | 01-Aug-2006 |
| 4000871130 2 | 360,000.00 | 359,995.64 | 01-Jan-2008 | 7.150% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000871278 2 | 128,400.00 | 125,013.94 | 01-Mar-2008 | 7.650% | TX - 80.00% | 360 | 01-Sep-2006 |
| 4000871323 1 | 172,000.00 | 167,775.14 | 01-Aug-2008 | 8.200% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000871639 2 | 312,000.00 | 310,409.26 | 01-Oct-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000871918 1 | 210,400.00 | 207,472.42 | 01-Dec-2007 | 7.100% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000871939 1 | 100,800.00 | 98,295.08 | 01-Oct-2008 | 8.100% | TN - 80.00% | 360 | 01-Sep-2006 |
| 4000871981 2 | 169,000.00 | 165,328.14 | 01-Jun-2008 | 8.999% | WI - 100.00% | 360 | 01-Aug-2006 |
| 4000872137 2 | 800,000.00 | 800,000.00 | 01-Jul-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000872363 2 | 138,354.00 | 149,707.01 | 01-Sep-2008 | 9.750% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000872507 2 | 260,000.00 | 257,197.04 | 01-Oct-2008 | 8.100% | NH - 80.00% | 360 | 01-Sep-2006 |
| 4000872588 2 | 166,250.00 | 165,523.11 | 01-Jul-2008 | 8.250% | FL - 91.60% | 360 | 01-Aug-2006 |
| 4000872825 2 | 158,400.00 | 161,667.00 | 01-Oct-2008 | 6.500% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000873249 2 | 256,500.00 | 255,426.63 | 01-Jun-2008 | 9.350% | WA - 90.00% | 360 | 01-Sep-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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000873267 1 | 113,600.00 | 111,806.83 | 01-Oct-2008 | 6.250% | KY - 80.00% | 360 | 01-Sep-2006 |
| 4000873325 2 | 334,400.00 | 332,386.57 | 01-Feb-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000873883 2 | 182,400.00 | 182,400.00 | 01-Mar-2008 | 7.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000873908 2 | 95,000.00 | 92,506.85 | 01-Sep-2008 | 9.050% | IN - 95.00% | 360 | 01-Aug-2006 |
| 4000873923 2 | 148,000.00 | 144,493.91 | 01-Jul-2008 | 8.150% | SC - 80.00% | 360 | 01-Sep-2006 |
| 4000874121 2 | 252,000.00 | 250,834.03 | 01-Aug-2008 | 7.900% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000874396 2 | 292,000.00 | 292,000.00 | 01-Sep-2008 | 7.900% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000874525 1 | 72,000.00 | 70,392.55 | 01-Aug-2008 | 8.700% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000874551 2 | 312,000.00 | 303,197.83 | 01-Aug-2008 | 7.700% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000874594 2 | 182,000.00 | 188,248.90 | 01-Jun-2008 | 7.200% | AZ - 71.37% | 360 | 01-Sep-2006 |
| 4000874623 2 | 460,000.00 | 448,536.03 | 01-Jun-2008 | 7.990% | NY - 100.00% | 360 | 01-Sep-2006 |
| 4000874671 2 | 520,000.00 | 505,699.91 | 01-Nov-2007 | 7.600% | AZ - 80.00% | 360 | 01-Aug-2006 |
| 4000874722 2 | 173,600.00 | 172,517.87 | 01-Aug-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000874797 1 | 104,400.00 | 102,057.90 | 01-Feb-2008 | 8.500% | AR - 80.00% | 360 | 01-Sep-2006 |
| 4000874929 2 | 72,000.00 | 70,322.50 | 01-Jun-2008 | 8.650% | IA - 85.71% | 360 | 01-Sep-2006 |
| 4000875229 2 | 217,600.00 | 211,872.80 | 01-Jun-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000875263 2 | 163,150.00 | 162,007.80 | 01-Jun-2008 | 7.100% | FL - 79.98% | 360 | 01-Aug-2006 |
| 4000875270 2 | 445,000.00 | 435,806.36 | 01-Nov-2006 | 9.100% | NJ - 100.00% | 360 | 01-Aug-2006 |
| 4000875283 2 | 207,000.00 | 202,433.72 | 01-May-2008 | 8.800% | IL - 89.22% | 360 | 01-Aug-2006 |
| 4000875304 2 | 364,000.00 | 364,000.00 | 01-Oct-2008 | 8.000% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000875492 1 | 141,600.00 | 141,600.00 | 01-Jul-2008 | 8.200% | NJ - 80.00% | 360 | 01-Aug-2006 |
| 4000875501 2 | 94,400.00 | 91,867.94 | 01-Oct-2007 | 7.600% | TX - 80.00% | 360 | 01-Sep-2006 |
| 4000875681 2 | 512,000.00 | 512,000.00 | 01-Oct-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000875848 2 | 118,000.00 | 116,556.23 | 01-Oct-2008 | 8.000% | AZ - 64.66% | 360 | 01-Aug-2006 |
| 4000875953 1 | 116,000.00 | 113,920.43 | 01-Oct-2008 | 9.650% | SC - 100.00% | 360 | 01-Sep-2006 |
| 4000876340 1 | 130,443.20 | 129,071.95 | 01-Nov-2007 | 7.900% | IN - 80.00% | 360 | 01-Sep-2006 |
| 4000876367 2 | 640,000.00 | 628,702.23 | 01-Aug-2007 | 9.900% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000876500 2 | 300,000.00 | 292,384.88 | 01-Jul-2008 | 7.850% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000876511 2 | 312,000.00 | 312,000.00 | 01-Jun-2008 | 8.450% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000876810 1 | 142,400.00 | 141,728.38 | 01-Nov-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000877030 2 | 140,800.00 | 139,870.81 | 01-Sep-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000877035 2 | 455,200.00 | 452,765.18 | 01-Sep-2008 | 7.700% | CA - 75.87% | 360 | 01-Aug-2006 |
| 4000877042 2 | 342,000.00 | 342,000.00 | 01-Sep-2008 | 8.000% | MD - 80.00% | 360 | 01-Aug-2006 |
| 4000877095 2 | 221,200.00 | 221,186.59 | 01-May-2008 | 7.900% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000877540 2 | 137,600.00 | 137,020.25 | 01-Sep-2007 | 8.350% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000877807 2 | 200,000.00 | 199,362.55 | 01-Oct-2008 | 8.900% | FL - 100.00% | 360 | 01-Sep-2006 |
| 4000877843 2 | 170,100.00 | 165,776.35 | 01-Oct-2008 | 8.000% | AZ - 90.00% | 360 | 01-Sep-2006 |
| 4000878612 2 | 345,600.00 | 336,396.10 | 01-Nov-2008 | 8.000% | NJ - 80.00% | 360 | 01-Aug-2006 |
| 4000878614 1 | 90,080.00 | 87,717.86 | 01-Dec-2007 | 7.500% | GA - 80.00% | 360 | 01-Sep-2006 |
| 4000878862 2 | 319,200.00 | 309,775.79 | 01-Jan-2008 | 8.000% | MA - 80.00% | 360 | 01-Aug-2006 |
| 4000879058 2 | 126,000.00 | 125,568.80 | 01-Jul-2008 | 9.400% | IN - 90.00% | 360 | 01-Aug-2006 |
| 4000879446 2 | 204,000.00 | 198,630.65 | 01-Dec-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000879527 2 | 125,000.00 | 123,883.31 | 01-Dec-2007 | 10.150% | NM - 100.00% | 360 | 01-Aug-2006 |
| 4000879540 2 | 784,000.00 | 784,000.00 | 01-May-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000879696 2 | 444,000.00 | 443,999.89 | 01-Oct-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000879704 2 | 287,960.00 | 286,912.53 | 01-Oct-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000879761 2 | 640,000.00 | 636,987.88 | 01-Sep-2008 | 8.050% | 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000879794 1 | 88,800.00 | 86,490.37 | 01-Jan-2008 | 7.600% | TX - 80.00% | 360 | 01-Sep-2006 |
| 4000879828 1 | 196,500.00 | 194,046.72 | 01-Apr-2008 | 7.500% | FL - 79.88% | 360 | 01-Aug-2006 |
| 4000879995 2 | 208,000.00 | 207,066.53 | 01-Mar-2008 | 8.000% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000880093 2 | 233,200.00 | 233,200.00 | 01-Nov-2007 | 11.100% | NY - 100.00% | 360 | 01-Sep-2006 |
| 4000880152 2 | 448,000.00 | 443,966.11 | 01-Nov-2008 | 8.800% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000880463 2 | 314,000.00 | 312,860.77 | 01-Jan-2008 | 9.000% | MI - 100.00% | 360 | 01-Aug-2006 |
| 4000880933 2 | 220,000.00 | 215,759.55 | 01-Sep-2007 | 9.600% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000880975 2 | 184,800.00 | 180,430.32 | 01-Sep-2008 | 8.400% | MA - 80.00% | 360 | 01-Aug-2006 |
| 4000881001 2 | 235,000.00 | 230,280.43 | 01-Jun-2007 | 9.500% | NJ - 100.00% | 360 | 01-Aug-2006 |
| 4000881079 1 | 137,755.00 | 141,117.10 | 01-Aug-2008 | 9.300% | IN - 100.00% | 360 | 01-Sep-2006 |
| 4000881136 1 | 146,895.00 | 143,613.59 | 01-Sep-2008 | 9.000% | IN - 100.00% | 360 | 01-Aug-2006 |
| 4000881271 1 | 90,080.00 | 91,446.88 | 01-Nov-2008 | 8.550% | OH - 80.00% | 360 | 01-Aug-2006 |
| 4000881352 2 | 184,000.00 | 179,320.75 | 01-Sep-2008 | 7.700% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000881568 2 | 130,750.00 | 130,125.40 | 01-Jul-2008 | 8.000% | FL - 79.97% | 360 | 01-Aug-2006 |
| 4000881670 2 | 120,000.00 | 120,000.00 | 01-Jul-2008 | 8.150% | ME - 80.00% | 360 | 01-Aug-2006 |
| 4000881694 2 | 1,327,200.00 | 1,327,109.00 | 01-Aug-2008 | 8.550% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000881799 2 | 154,000.00 | 153,471.27 | 01-Aug-2008 | 8.900% | AZ - 74.76% | 360 | 01-Aug-2006 |
| 4000881812 2 | 164,000.00 | 169,704.83 | 01-Feb-2008 | 7.950% | FL - 84.97% | 360 | 01-Sep-2006 |
| 4000881907 2 | 126,000.00 | 122,082.98 | 01-Aug-2008 | 7.450% | IN - 90.00% | 360 | 01-Aug-2006 |
| 4000881991 2 | 150,000.00 | 160,130.77 | 01-May-2008 | 9.500% | FL - 100.00% | 360 | 01-Sep-2006 |
| 4000882438 2 | 56,000.00 | 55,262.48 | 01-Nov-2008 | 10.650% | IL - 100.00% | 360 | 01-Sep-2006 |
| 4000882512 2 | 111,150.00 | 119,920.62 | 01-Mar-2008 | 8.300% | SC - 95.00% | 360 | 01-Sep-2006 |
| 4000882648 2 | 193,000.00 | 189,607.74 | 01-May-2008 | 9.750% | PA - 91.90% | 360 | 01-Sep-2006 |
| 4000882660 1 | 82,900.00 | 80,843.65 | 01-Nov-2008 | 8.050% | KY - 80.00% | 360 | 01-Sep-2006 |
| 4000882790 2 | 412,000.00 | 409,435.66 | 01-Sep-2008 | 7.250% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000882844 2 | 239,950.00 | 238,660.00 | 01-Jun-2008 | 8.000% | CA - 78.67% | 360 | 01-Aug-2006 |
| 4000883092 2 | 193,000.00 | 192,536.46 | 01-Jul-2007 | 9.750% | FL - 66.55% | 360 | 01-Sep-2006 |
| 4000883295 2 | 540,000.00 | 537,096.85 | 01-Jun-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000883431 2 | 213,750.00 | 213,750.00 | 01-Aug-2007 | 9.350% | FL - 95.00% | 360 | 01-Sep-2006 |
| 4000883529 2 | 204,000.00 | 203,084.36 | 01-Jan-2008 | 7.999% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000883734 2 | 176,000.00 | 170,902.04 | 01-Sep-2007 | 9.750% | SC - 100.00% | 360 | 01-Aug-2006 |
| 4000883941 2 | 320,000.00 | 309,394.69 | 01-Nov-2007 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000884057 1 | 73,500.00 | 72,069.23 | 01-Oct-2008 | 9.500% | PA - 100.00% | 360 | 01-Aug-2006 |
| 4000884157 1 | 216,000.00 | 214,757.95 | 01-May-2007 | 7.500% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000884203 2 | 59,000.00 | 60,726.45 | 01-Oct-2008 | 9.300% | IN - 78.67% | 360 | 01-Aug-2006 |
| 4000884262 2 | 168,000.00 | 166,648.21 | 01-Nov-2008 | 7.550% | AZ - 80.00% | 360 | 01-Sep-2006 |
| 4000884321 1 | 124,800.00 | 124,204.06 | 01-May-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000884565 2 | 104,800.00 | 102,483.06 | 01-Sep-2008 | 8.750% | ID - 80.00% | 360 | 01-Aug-2006 |
| 4000884594 2 | 576,000.00 | 575,985.00 | 01-Nov-2008 | 8.800% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000884975 2 | 261,100.00 | 257,902.54 | 01-Jun-2008 | 7.450% | CA - 79.99% | 360 | 01-Sep-2006 |
| 4000885058 2 | 452,000.00 | 447,238.13 | 01-Oct-2008 | 7.200% | AZ - 80.00% | 360 | 01-Aug-2006 |
| 4000885081 2 | 320,000.00 | 318,069.97 | 01-Oct-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000885158 2 | 160,000.00 | 158,764.18 | 01-Jul-2008 | 6.800% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000885286 2 | 552,500.00 | 550,585.58 | 01-Nov-2008 | 8.500% | FL - 85.00% | 360 | 01-Sep-2006 |
| 4000885373 1 | 67,400.00 | 66,014.02 | 01-Sep-2008 | 8.950% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000885709 2 | 360,000.00 | 360,313.63 | 01-Nov-2008 | 9.000% | VA - 90.00% | 360 | 01-Aug-2006 |
| 4000885722 2 | 319,900.00 | 318,311.17 | 01-Apr-2008 | 8.000% | FL - 79.99% | 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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000885969 2 | 208,000.00 | 208,000.00 | 01-Mar-2008 | 6.625% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000886114 2 | 59,200.00 | 58,995.53 | 01-Mar-2007 | 8.700% | IN - 80.00% | 360 | 01-Sep-2006 |
| 4000886154 2 | 80,100.00 | 78,652.25 | 01-Nov-2008 | 9.250% | IL - 90.00% | 360 | 01-Sep-2006 |
| 4000886200 2 | 100,000.00 | 99,510.30 | 01-Sep-2007 | 7.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000886235 1 | 66,400.00 | 64,745.66 | 01-Sep-2008 | 7.950% | TX - 80.00% | 360 | 01-Sep-2006 |
| 4000886309 2 | 200,000.00 | 198,877.53 | 01-Sep-2008 | 7.500% | AZ - 80.00% | 360 | 01-Sep-2006 |
| 4000886455 1 | 65,000.00 | 63,794.47 | 01-Oct-2008 | 9.650% | SC - 100.00% | 360 | 01-Aug-2006 |
| 4000886803 2 | 185,000.00 | 185,000.00 | 01-Sep-2007 | 9.250% | FL - 100.00% | 360 | 01-Sep-2006 |
| 4000886883 2 | 102,000.00 | 102,000.00 | 01-Apr-2008 | 9.250% | NC - 85.00% | 360 | 01-Sep-2006 |
| 4000887250 2 | 60,800.00 | 59,253.65 | 01-Nov-2008 | 7.700% | IN - 80.00% | 360 | 01-Sep-2006 |
| 4000887309 1 | 127,900.00 | 127,002.63 | 01-Jan-2008 | 8.000% | FL - 79.99% | 360 | 01-Aug-2006 |
| 4000887500 2 | 178,000.00 | 172,992.24 | 01-Aug-2008 | 7.300% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000887562 2 | 340,000.00 | 340,000.00 | 01-Nov-2008 | 7.800% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000887779 2 | 158,650.00 | 158,650.00 | 01-Jul-2008 | 9.000% | AZ - 95.00% | 360 | 01-Aug-2006 |
| 4000887800 2 | 311,900.00 | 303,602.04 | 01-Aug-2008 | 7.600% | OR - 79.99% | 360 | 01-Sep-2006 |
| 4000887874 2 | 208,400.00 | 208,389.89 | 01-Sep-2008 | 6.990% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000888230 2 | 211,200.00 | 223,711.99 | 01-Sep-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000888313 2 | 107,200.00 | 104,488.33 | 01-Nov-2008 | 8.000% | NH - 80.00% | 360 | 01-Aug-2006 |
| 4000888601 2 | 129,000.00 | 139,940.87 | 01-Apr-2008 | 8.750% | IN - 100.00% | 360 | 01-Sep-2006 |
| 4000889025 1 | 132,000.00 | 131,054.48 | 01-Nov-2008 | 6.500% | VA - 80.00% | 360 | 01-Sep-2006 |
| 4000889066 1 | 244,800.00 | 237,088.23 | 01-Dec-2007 | 6.750% | NJ - 80.00% | 360 | 01-Sep-2006 |
| 4000889193 2 | 239,200.00 | 239,200.00 | 01-Mar-2007 | 9.350% | VA - 80.00% | 360 | 01-Sep-2006 |
| 4000889260 2 | 310,400.00 | 314,225.35 | 01-Nov-2008 | 4.500% | AZ - 80.00% | 360 | 01-Sep-2006 |
| 4000889415 2 | 326,550.00 | 317,485.59 | 01-Jun-2008 | 7.550% | FL - 90.00% | 360 | 01-Aug-2006 |
| 4000889613 1 | 143,000.00 | 140,715.47 | 01-Aug-2008 | 10.400% | NC - 100.00% | 360 | 01-Aug-2006 |
| 4000889748 2 | 134,400.00 | 134,400.00 | 01-May-2007 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000889785 2 | 196,000.00 | 190,405.80 | 01-Jun-2007 | 7.400% | NJ - 80.00% | 360 | 01-Aug-2006 |
| 4000889951 2 | 398,000.00 | 393,863.65 | 01-Oct-2008 | 7.950% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000889969 1 | 84,000.00 | 81,536.93 | 01-Oct-2008 | 7.150% | IN - 80.00% | 360 | 01-Sep-2006 |
| 4000890057 2 | 252,000.00 | 248,607.36 | 01-Dec-2007 | 7.100% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000890180 2 | 164,000.00 | 163,192.83 | 01-Aug-2008 | 7.700% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000890591 2 | 226,800.00 | 226,050.31 | 01-Apr-2007 | 9.000% | FL - 90.00% | 360 | 01-Aug-2006 |
| 4000890596 2 | 206,400.00 | 203,431.28 | 01-Jun-2008 | 6.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000890622 2 | 248,000.00 | 247,999.42 | 01-Jun-2008 | 7.650% | WA - 80.00% | 360 | 01-Sep-2006 |
| 4000890734 2 | 232,000.00 | 231,244.48 | 01-Feb-2007 | 8.950% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000890809 2 | 40,000.00 | 39,399.65 | 01-Nov-2008 | 10.000% | OK - 100.00% | 360 | 01-Sep-2006 |
| 4000890940 2 | 481,600.00 | 478,920.63 | 01-Apr-2007 | 7.500% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000891033 2 | 173,600.00 | 173,600.00 | 01-Mar-2008 | 7.999% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000891051 1 | 101,600.00 | 99,078.73 | 01-Jul-2008 | 8.000% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000891289 2 | 448,000.00 | 442,218.48 | 01-Jun-2008 | 7.500% | FL - 60.13% | 360 | 01-Sep-2006 |
| 4000891491 1 | 140,000.00 | 139,362.11 | 01-Jul-2008 | 7.950% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000891608 2 | 186,897.00 | 186,897.00 | 01-Oct-2007 | 8.350% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000891702 2 | 369,750.00 | 361,575.33 | 01-Apr-2007 | 8.750% | FL - 85.00% | 360 | 01-Aug-2006 |
| 4000891723 2 | 65,000.00 | 63,714.28 | 01-Aug-2008 | 9.150% | ME - 73.86% | 360 | 01-Sep-2006 |
| 4000891903 2 | 336,000.00 | 326,284.45 | 01-Nov-2008 | 8.000% | OR - 80.00% | 360 | 01-Aug-2006 |
| 4000891941 2 | 264,000.00 | 263,617.47 | 01-Sep-2008 | 7.500% | MD - 80.00% | 360 | 01-Sep-2006 |
| 4000892129 1 | 140,800.00 | 137,329.61 | 01-Oct-2008 | 7.900% | MA - 80.00% | 360 | 01-Sep-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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000892156 2 | 453,950.00 | 450,881.16 | 01-Jun-2007 | 7.500% | UT - 80.00% | 360 | 01-Sep-2006 |
| 4000892311 2 | 351,000.00 | 342,544.17 | 01-Aug-2008 | 8.500% | NC - 100.00% | 360 | 01-Aug-2006 |
| 4000892429 2 | 320,000.00 | 319,346.12 | 01-Oct-2008 | 8.000% | AZ - 80.00% | 360 | 01-Aug-2006 |
| 4000892694 2 | 204,000.00 | 203,061.60 | 01-Mar-2008 | 8.200% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000893292 2 | 266,400.00 | 259,939.57 | 01-May-2007 | 8.000% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000893486 2 | 348,000.00 | 345,586.87 | 01-Sep-2008 | 8.450% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000893966 2 | 214,200.00 | 213,777.57 | 01-Dec-2007 | 10.350% | FL - 90.00% | 360 | 01-Aug-2006 |
| 4000893977 2 | 308,000.00 | 298,228.92 | 01-Mar-2008 | 7.250% | NJ - 80.00% | 360 | 01-Sep-2006 |
| 4000894000 2 | 271,920.00 | 278,845.65 | 01-Aug-2008 | 8.100% | TN - 80.00% | 360 | 01-Sep-2006 |
| 4000894002 2 | 322,400.00 | 322,359.85 | 01-Apr-2008 | 8.000% | NY - 80.00% | 360 | 01-Aug-2006 |
| 4000894081 2 | 230,700.00 | 229,193.03 | 01-Feb-2008 | 8.750% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000894456 2 | 344,000.00 | 342,753.08 | 01-Nov-2008 | 8.350% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000894483 2 | 161,500.00 | 161,500.00 | 01-Jul-2008 | 10.800% | TX - 100.00% | 360 | 01-Sep-2006 |
| 4000894627 2 | 248,000.00 | 242,455.92 | 01-Oct-2007 | 8.300% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000894992 2 | 192,000.00 | 191,405.38 | 01-Aug-2007 | 7.150% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000895255 2 | 202,800.00 | 198,050.33 | 01-Feb-2008 | 8.450% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000895258 2 | 158,500.00 | 157,443.82 | 01-Sep-2008 | 6.999% | FL - 74.07% | 360 | 01-Sep-2006 |
| 4000895422 1 | 138,400.00 | 134,430.00 | 01-Sep-2007 | 7.500% | CT - 80.00% | 360 | 01-Sep-2006 |
| 4000895611 2 | 107,000.00 | 104,269.57 | 01-Jul-2008 | 8.250% | OH - 89.17% | 360 | 01-Sep-2006 |
| 4000895697 2 | 181,600.00 | 179,789.84 | 01-Jul-2008 | 8.200% | CO - 80.00% | 360 | 01-Sep-2006 |
| 4000896142 2 | 300,000.00 | 298,546.02 | 01-Jul-2007 | 7.750% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000896342 1 | 165,000.00 | 162,144.60 | 01-Nov-2008 | 9.350% | MI - 100.00% | 360 | 01-Sep-2006 |
| 4000896501 2 | 200,000.00 | 198,809.55 | 01-Aug-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000896885 2 | 174,800.00 | 173,804.76 | 01-Oct-2008 | 7.900% | NV - 78.39% | 360 | 01-Sep-2006 |
| 4000897202 2 | 336,000.00 | 335,642.98 | 01-Oct-2008 | 7.550% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000897282 1 | 67,000.00 | 66,883.24 | 01-Oct-2008 | 10.700% | OH - 100.00% | 360 | 01-Aug-2006 |
| 4000897316 2 | 328,750.00 | 324,563.98 | 01-Sep-2008 | 8.000% | NV - 79.99% | 360 | 01-Aug-2006 |
| 4000897431 2 | 530,000.00 | 528,495.38 | 01-Jun-2008 | 9.300% | CT - 100.00% | 360 | 01-Sep-2006 |
| 4000897437 2 | 420,000.00 | 485,712.66 | 01-Mar-2008 | 8.200% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000897486 2 | 80,000.00 | 78,700.96 | 01-Aug-2008 | 10.150% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000897491 2 | 139,230.00 | 136,195.77 | 01-Mar-2008 | 8.650% | IL - 90.00% | 360 | 01-Sep-2006 |
| 4000897567 2 | 108,000.00 | 107,999.70 | 01-Oct-2008 | 7.950% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000897714 2 | 380,000.00 | 377,488.04 | 01-Jul-2008 | 7.500% | FL - 79.17% | 360 | 01-Sep-2006 |
| 4000897829 2 | 296,000.00 | 296,000.00 | 01-Oct-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000898289 1 | 120,000.00 | 120,000.00 | 01-Aug-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000898383 1 | 192,000.00 | 199,281.79 | 01-Mar-2008 | 7.900% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000898458 2 | 160,000.00 | 160,000.00 | 01-Dec-2007 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000898480 2 | 168,000.00 | 168,000.00 | 01-Jul-2008 | 7.500% | AZ - 80.00% | 360 | 01-Sep-2006 |
| 4000898746 2 | 380,000.00 | 377,720.05 | 01-Nov-2008 | 7.500% | UT - 80.00% | 360 | 01-Sep-2006 |
| 4000898797 2 | 432,000.00 | 431,844.37 | 01-Oct-2008 | 8.000% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000899106 1 | 94,905.00 | 94,556.98 | 01-Aug-2008 | 9.000% | IN - 95.00% | 360 | 01-Aug-2006 |
| 4000899248 2 | 800,000.00 | 796,116.50 | 01-Jun-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000899275 2 | 218,112.00 | 218,112.00 | 01-Aug-2008 | 6.950% | IL - 80.00% | 360 | 01-Aug-2006 |
| 4000899367 2 | 181,600.00 | 181,600.00 | 01-Sep-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000899444 2 | 292,500.00 | 291,285.89 | 01-Dec-2007 | 8.400% | CA - 90.00% | 360 | 01-Aug-2006 |
| 4000899464 2 | 304,000.00 | 304,000.00 | 01-Feb-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000899838 2 | 198,800.00 | 197,963.27 | 01-Nov-2008 | 7.850% | MI - 79.99% | 360 | 01-Sep-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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000899869 2 | 112,800.00 | 110,135.62 | 01-Jul-2008 | 8.300% | NC - 80.00% | 360 | 01-Sep-2006 |
| 4000899883 1 | 102,300.00 | 99,950.11 | 01-Jul-2008 | 8.350% | FL - 79.98% | 360 | 01-Sep-2006 |
| 4000899990 2 | 340,000.00 | 333,387.99 | 01-Dec-2007 | 9.250% | FL - 100.00% | 360 | 01-Sep-2006 |
| 4000899998 2 | 248,000.00 | 241,794.78 | 01-Oct-2007 | 7.800% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000900062 2 | 131,750.00 | 129,439.31 | 01-Apr-2008 | 9.900% | IL - 82.86% | 360 | 01-Sep-2006 |
| 4000900186 2 | 113,600.00 | 110,900.92 | 01-Sep-2008 | 8.200% | TN - 80.00% | 360 | 01-Sep-2006 |
| 4000900209 2 | 136,000.00 | 156,160.57 | 02-Apr-2008 | 8.999% | CT - 85.00% | 360 | 01-Sep-2006 |
| 4000900265 2 | 176,200.00 | 176,200.00 | 01-Oct-2008 | 7.150% | AZ - 79.99% | 360 | 01-Sep-2006 |
| 4000900272 2 | 58,500.00 | 57,814.89 | 01-Aug-2007 | 11.750% | IL - 100.00% | 360 | 01-Sep-2006 |
| 4000900328 2 | 175,000.00 | 173,696.47 | 01-May-2008 | 9.250% | GA - 100.00% | 360 | 01-Sep-2006 |
| 4000900610 2 | 166,433.00 | 162,127.86 | 01-Sep-2008 | 7.750% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000900621 2 | 71,840.00 | 78,428.98 | 01-Aug-2008 | 9.500% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000900798 2 | 176,000.00 | 175,405.43 | 01-May-2007 | 8.650% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000900850 2 | 209,000.00 | 208,066.14 | 01-Sep-2008 | 8.100% | OR - 95.00% | 360 | 01-Sep-2006 |
| 4000901264 2 | 256,000.00 | 249,644.51 | 01-Sep-2008 | 7.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000901310 2 | 216,000.00 | 209,576.33 | 01-Oct-2007 | 6.999% | FL - 90.00% | 360 | 01-Sep-2006 |
| 4000901397 2 | 164,800.00 | 160,235.38 | 01-Sep-2008 | 8.100% | MO - 80.00% | 360 | 01-Sep-2006 |
| 4000901436 2 | 209,600.00 | 208,268.41 | 01-Apr-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000901508 1 | 168,000.00 | 166,893.98 | 01-Aug-2008 | 7.350% | AZ - 80.00% | 360 | 01-Sep-2006 |
| 4000901509 2 | 145,550.00 | 144,436.71 | 01-Nov-2008 | 7.750% | WY - 79.99% | 360 | 01-Sep-2006 |
| 4000901533 2 | 188,000.00 | 185,548.57 | 01-Aug-2008 | 7.500% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000901566 2 | 445,200.00 | 444,674.81 | 01-Nov-2008 | 7.500% | MD - 79.99% | 360 | 01-Sep-2006 |
| 4000901925 2 | 240,000.00 | 238,923.17 | 01-Jul-2008 | 8.000% | VA - 80.00% | 360 | 01-Sep-2006 |
| 4000901962 2 | 276,000.00 | 274,682.78 | 01-Mar-2008 | 8.000% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000902549 2 | 392,000.00 | 392,000.00 | 01-Oct-2008 | 6.999% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000902599 2 | 416,700.00 | 416,700.00 | 01-Sep-2007 | 8.900% | IL - 90.00% | 360 | 01-Sep-2006 |
| 4000902614 1 | 51,800.00 | 50,843.69 | 01-Jul-2008 | 9.900% | NC - 100.00% | 360 | 01-Sep-2006 |
| 4000902660 2 | 211,850.00 | 211,850.00 | 01-May-2008 | 7.850% | OR - 95.00% | 360 | 01-Sep-2006 |
| 4000902674 2 | 143,456.00 | 143,156.00 | 01-Jul-2008 | 7.550% | WI - 80.00% | 360 | 01-Sep-2006 |
| 4000902704 1 | 120,000.00 | 119,450.34 | 01-Feb-2008 | 7.999% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000902780 2 | 544,000.00 | 540,485.38 | 01-May-2008 | 7.500% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000902947 2 | 421,600.00 | 418,586.23 | 01-Nov-2008 | 6.800% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000902978 2 | 415,200.00 | 413,278.76 | 01-Aug-2007 | 7.900% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000903383 2 | 410,428.00 | 407,921.66 | 01-Nov-2008 | 6.950% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000903401 2 | 110,000.00 | 113,295.86 | 01-Feb-2008 | 8.900% | OH - 88.00% | 360 | 01-Sep-2006 |
| 4000903426 2 | 137,500.00 | 137,081.48 | 01-Sep-2007 | 9.050% | KY - 100.00% | 360 | 01-Sep-2006 |
| 4000903480 2 | 656,000.00 | 655,790.90 | 01-Apr-2008 | 7.650% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000903535 2 | 126,000.00 | 122,332.60 | 01-Jul-2008 | 7.500% | AZ - 59.43% | 360 | 01-Sep-2006 |
| 4000903631 2 | 189,600.00 | 189,600.00 | 01-Jul-2008 | 6.950% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000903759 1 | 180,000.00 | 178,254.79 | 01-Apr-2008 | 8.300% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000903862 2 | 195,920.00 | 191,267.06 | 01-May-2008 | 8.300% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000904198 2 | 92,800.00 | 89,963.85 | 01-Sep-2008 | 6.850% | TX - 80.00% | 360 | 01-Sep-2006 |
| 4000904405 2 | 99,900.00 | 99,484.70 | 01-Jun-2008 | 8.250% | FL - 79.98% | 360 | 01-Sep-2006 |
| 4000904854 2 | 64,800.00 | 63,476.50 | 01-Jun-2008 | 9.050% | IN - 80.00% | 360 | 01-Sep-2006 |
| 4000905087 2 | 50,000.00 | 49,040.25 | 01-Aug-2007 | 9.450% | IN - 100.00% | 360 | 01-Sep-2006 |
| 4000905091 2 | 400,000.00 | 399,104.76 | 01-Feb-2008 | 9.750% | CA - 100.00% | 360 | 01-Sep-2006 |
| 4000905102 1 | 131,920.00 | 131,411.71 | 01-Nov-2006 | 8.500% | FL - 80.00% | 360 | 01-Sep-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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000905137 2 | 166,400.00 | 162,944.33 | 01-Aug-2008 | 8.900% | MD - 80.00% | 360 | 01-Sep-2006 |
| 4000905227 2 | 783,750.00 | 781,580.16 | 01-Apr-2008 | 9.350% | NJ - 95.00% | 360 | 01-Sep-2006 |
| 4000905259 2 | 139,200.00 | 136,000.69 | 01-Mar-2008 | 8.400% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000905415 2 | 171,700.00 | 168,209.75 | 01-Jun-2008 | 8.900% | MD - 100.00% | 360 | 01-Sep-2006 |
| 4000905479 2 | 48,450.00 | 48,229.05 | 01-Jan-2008 | 8.500% | KY - 95.00% | 360 | 01-Sep-2006 |
| 4000905514 2 | 360,000.00 | 360,000.00 | 01-Jul-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000905628 1 | 159,900.00 | 159,900.00 | 01-Aug-2008 | 7.850% | MD - 79.99% | 360 | 01-Sep-2006 |
| 4000905650 2 | 398,900.00 | 397,334.75 | 01-Dec-2007 | 9.500% | FL - 100.00% | 360 | 01-Sep-2006 |
| 4000905727 2 | 240,000.00 | 234,179.97 | 01-Jun-2008 | 8.000% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000905813 2 | 256,600.00 | 255,437.90 | 01-Jul-2008 | 8.300% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000905883 2 | 328,300.00 | 326,309.17 | 01-Sep-2008 | 7.400% | CA - 80.00% | 360 | 01-Aug-2006 |
| 4000906265 2 | 273,750.00 | 271,950.75 | 01-May-2008 | 9.700% | CA - 75.00% | 360 | 01-Sep-2006 |
| 4000906348 2 | 73,100.00 | 72,940.31 | 01-Jun-2008 | 9.999% | MI - 99.95% | 360 | 01-Sep-2006 |
| 4000906478 2 | 180,000.00 | 179,986.88 | 01-Sep-2007 | 8.850% | FL - 80.00% | 360 | 01-Aug-2006 |
| 4000906493 1 | 131,200.00 | 127,891.63 | 01-May-2008 | 7.750% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000906610 1 | 198,450.00 | 197,320.56 | 01-Aug-2008 | 7.500% | OR - 79.99% | 360 | 01-Sep-2006 |
| 4000906621 2 | 228,800.00 | 223,119.83 | 01-Aug-2007 | 7.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000906646 2 | 235,120.00 | 237,532.80 | 01-Dec-2008 | 7.850% | MN - 80.00% | 360 | 01-Sep-2006 |
| 4000906699 2 | 234,000.00 | 227,716.19 | 01-Sep-2007 | 7.550% | FL - 68.82% | 360 | 01-Sep-2006 |
| 4000907108 2 | 355,600.00 | 345,485.83 | 01-Jul-2008 | 7.300% | NC - 80.00% | 360 | 01-Sep-2006 |
| 4000907141 1 | 164,000.00 | 163,205.21 | 01-Sep-2007 | 7.750% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000907329 2 | 402,400.00 | 400,509.07 | 01-Jul-2008 | 7.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000907509 2 | 278,500.00 | 277,400.47 | 01-Jan-2008 | 8.450% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000907512 2 | 140,900.00 | 138,186.74 | 01-Nov-2008 | 8.850% | WI - 100.00% | 360 | 01-Sep-2006 |
| 4000907677 2 | 178,800.00 | 178,156.00 | 01-Oct-2008 | 8.700% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000907721 1 | 116,000.00 | 115,347.99 | 01-Sep-2007 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000907724 2 | 321,000.00 | 315,554.94 | 01-Apr-2008 | 9.990% | IL - 100.00% | 360 | 01-Sep-2006 |
| 4000908127 2 | 372,000.00 | 368,772.92 | 01-Jul-2008 | 7.300% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000908323 2 | 237,600.00 | 235,157.51 | 01-May-2008 | 8.000% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000908578 2 | 203,200.00 | 203,200.00 | 01-Aug-2007 | 7.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000908719 2 | 321,850.00 | 319,629.33 | 01-Oct-2008 | 6.900% | NV - 79.99% | 360 | 01-Sep-2006 |
| 4000908861 2 | 293,600.00 | 293,600.00 | 01-Jul-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000908915 2 | 224,000.00 | 222,794.06 | 01-May-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000909142 2 | 96,500.00 | 95,010.35 | 01-Jun-2008 | 10.400% | ME - 100.00% | 360 | 01-Sep-2006 |
| 4000909273 1 | 141,200.00 | 140,355.60 | 01-Feb-2008 | 7.300% | SC - 80.00% | 360 | 01-Sep-2006 |
| 4000909296 2 | 196,176.00 | 195,110.49 | 01-Feb-2008 | 7.999% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000909512 1 | 142,400.00 | 140,484.32 | 01-Sep-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000909593 2 | 140,400.00 | 148,121.90 | 01-Aug-2008 | 8.800% | IL - 90.00% | 360 | 01-Sep-2006 |
| 4000909869 2 | 527,650.00 | 527,650.00 | 01-Jul-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000909890 1 | 121,995.00 | 131,883.33 | 01-Sep-2008 | 10.250% | MO - 100.00% | 360 | 01-Sep-2006 |
| 4000910073 2 | 199,900.00 | 199,479.79 | 01-Mar-2008 | 10.100% | FL - 100.00% | 360 | 01-Sep-2006 |
| 4000910301 2 | 207,000.00 | 206,336.66 | 01-Dec-2007 | 8.990% | CA - 90.00% | 360 | 01-Sep-2006 |
| 4000910331 2 | 202,000.00 | 201,939.91 | 01-Apr-2008 | 6.950% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000910416 2 | 173,900.00 | 170,471.18 | 01-Nov-2007 | 9.400% | GA - 100.00% | 360 | 01-Sep-2006 |
| 4000910577 2 | 279,200.00 | 278,153.04 | 01-Jun-2008 | 8.600% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000910634 2 | 152,000.00 | 148,226.42 | 01-Nov-2007 | 7.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000910665 2 | 116,800.00 | 116,111.73 | 01-Jul-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000910734 1 | 208,000.00 | 202,306.37 | 01-Aug-2008 | 7.600% | RI - 80.00% | 360 | 01-Sep-2006 |
| 4000910921 2 | 232,500.00 | 232,500.00 | 01-Apr-2007 | 8.900% | VA - 75.00% | 360 | 01-Sep-2006 |
| 4000910999 2 | 206,400.00 | 205,764.90 | 01-Aug-2008 | 9.100% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000911281 2 | 123,500.00 | 121,922.31 | 01-Sep-2008 | 7.500% | NV - 79.99% | 360 | 01-Sep-2006 |
| 4000911420 2 | 68,000.00 | 66,554.87 | 01-May-2008 | 8.800% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000911512 2 | 184,000.00 | 183,953.90 | 01-Sep-2008 | 6.650% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000911555 2 | 450,500.00 | 471,898.32 | 01-Jun-2008 | 8.900% | FL - 85.00% | 360 | 01-Sep-2006 |
| 4000911564 2 | 219,100.00 | 217,645.68 | 01-Oct-2008 | 7.500% | CA - 79.99% | 360 | 01-Sep-2006 |
| 4000911822 2 | 233,200.00 | 227,120.47 | 01-May-2007 | 7.700% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000912165 1 | 203,900.00 | 202,561.70 | 01-Sep-2008 | 7.500% | MD - 79.99% | 360 | 01-Sep-2006 |
| 4000913150 2 | 204,000.00 | 199,467.52 | 01-May-2008 | 8.550% | FL - 79.92% | 360 | 01-Sep-2006 |
| 4000913211 2 | 149,900.00 | 149,227.01 | 01-Aug-2008 | 8.000% | FL - 74.99% | 360 | 01-Sep-2006 |
| 4000913245 2 | 114,000.00 | 115,500.02 | 01-Jun-2008 | 8.550% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000913353 2 | 177,000.00 | 176,426.67 | 01-Jul-2008 | 8.850% | FL - 100.00% | 360 | 01-Sep-2006 |
| 4000913555 1 | 217,600.00 | 238,877.49 | 01-Aug-2008 | 7.150% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000913867 2 | 520,000.00 | 516,897.54 | 01-Jun-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000914121 2 | 124,000.00 | 121,107.97 | 01-Apr-2008 | 8.250% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000914221 1 | 133,750.00 | 131,074.61 | 01-Mar-2008 | 9.000% | AL - 100.00% | 360 | 01-Sep-2006 |
| 4000914446 1 | 123,000.00 | 120,695.94 | 01-Jun-2008 | 9.500% | SC - 100.00% | 360 | 01-Sep-2006 |
| 4000914711 2 | 135,000.00 | 134,053.31 | 01-Dec-2007 | 9.450% | WI - 100.00% | 360 | 01-Sep-2006 |
| 4000915476 1 | 232,000.00 | 232,000.00 | 01-Jun-2008 | 7.850% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000915498 2 | 106,396.00 | 103,342.13 | 01-Sep-2008 | 7.500% | TN - 80.00% | 360 | 01-Sep-2006 |
| 4000916146 1 | 143,200.00 | 141,849.90 | 01-Sep-2008 | 8.400% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000916364 2 | 356,000.00 | 355,984.28 | 01-Aug-2008 | 7.900% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000916418 1 | 82,000.00 | 80,721.40 | 01-Nov-2007 | 10.350% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000916636 2 | 419,900.00 | 416,311.05 | 01-Jan-2008 | 8.750% | GA - 100.00% | 360 | 01-Sep-2006 |
| 4000916981 2 | 292,500.00 | 291,475.24 | 01-Apr-2007 | 8.700% | OR - 89.72% | 360 | 01-Sep-2006 |
| 4000917077 1 | 132,800.00 | 137,266.17 | 01-Nov-2008 | 7.450% | MN - 80.00% | 360 | 01-Sep-2006 |
| 4000917086 2 | 92,000.00 | 89,654.62 | 01-Jun-2008 | 7.850% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000917125 1 | 131,000.00 | 127,564.79 | 01-Oct-2008 | 7.500% | CO - 80.00% | 360 | 01-Sep-2006 |
| 4000917207 1 | 140,000.00 | 140,000.00 | 01-Apr-2008 | 10.650% | NC - 100.00% | 360 | 01-Sep-2006 |
| 4000917576 1 | 135,900.00 | 132,473.12 | 01-May-2007 | 7.750% | KY - 79.99% | 360 | 01-Sep-2006 |
| 4000917589 1 | 116,800.00 | 115,651.98 | 01-Oct-2007 | 8.250% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000917719 2 | 223,900.00 | 221,774.92 | 01-Dec-2007 | 8.350% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000918307 2 | 68,000.00 | 68,000.00 | 01-Apr-2008 | 8.000% | OH - 80.00% | 360 | 01-Sep-2006 |
| 4000918535 2 | 220,000.00 | 216,263.10 | 01-Oct-2008 | 9.950% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000918577 2 | 174,400.00 | 170,562.51 | 01-Apr-2008 | 8.600% | ME - 80.00% | 360 | 01-Sep-2006 |
| 4000918798 1 | 187,200.00 | 186,149.47 | 01-Oct-2007 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000918918 2 | 275,500.00 | 268,791.26 | 01-Nov-2008 | 8.125% | MI - 95.00% | 360 | 01-Sep-2006 |
| 4000919124 2 | 45,000.00 | 44,172.89 | 01-Sep-2008 | 9.850% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000919488 1 | 151,200.00 | 151,199.00 | 01-Aug-2008 | 7.500% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000919858 2 | 196,000.00 | 196,000.00 | 01-Oct-2008 | 7.650% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000919944 2 | 133,600.00 | 130,123.82 | 01-Sep-2007 | 7.550% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000920154 2 | 530,000.00 | 528,676.98 | 01-Aug-2007 | 9.650% | CA - 100.00% | 360 | 01-Sep-2006 |
| 4000920261 2 | 112,500.00 | 110,327.43 | 01-Jun-2008 | 9.300% | IL - 90.00% | 360 | 01-Sep-2006 |
| 4000920267 2 | 221,900.00 | 219,605.45 | 01-Nov-2007 | 7.999% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000920306 2 | 342,000.00 | 340,886.33 | 01-Nov-2008 | 8.950% | NJ - 95.00% | 360 | 01-Sep-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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000920347 1 | 169,600.00 | 168,790.65 | 01-Mar-2008 | 7.800% | MD - 80.00% | 360 | 01-Sep-2006 |
| 4000920364 1 | 163,200.00 | 158,523.06 | 01-Jul-2008 | 7.200% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000920628 2 | 520,000.00 | 519,821.25 | 01-Aug-2008 | 8.250% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000920879 2 | 484,000.00 | 484,000.00 | 01-Jul-2008 | 7.650% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000920993 2 | 300,000.00 | 298,156.59 | 01-Sep-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000921558 1 | 105,600.00 | 104,931.27 | 01-Jul-2008 | 8.150% | MI - 80.00% | 360 | 01-Sep-2006 |
| 4000922039 1 | 105,400.00 | 104,139.35 | 01-Mar-2007 | 11.650% | SC - 100.00% | 360 | 01-Sep-2006 |
| 4000922161 2 | 425,650.00 | 415,538.07 | 01-Apr-2008 | 8.200% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000922298 2 | 361,250.00 | 359,383.24 | 01-Sep-2008 | 8.000% | MD - 85.00% | 360 | 01-Sep-2006 |
| 4000922434 1 | 216,700.00 | 215,271.00 | 01-Sep-2008 | 7.500% | CA - 79.99% | 360 | 01-Sep-2006 |
| 4000922613 2 | 371,120.00 | 360,974.96 | 01-Jun-2007 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000922651 2 | 337,600.00 | 328,952.47 | 01-Aug-2008 | 7.650% | AZ - 80.00% | 360 | 01-Sep-2006 |
| 4000922707 1 | 123,200.00 | 122,719.94 | 01-Jun-2008 | 8.500% | IA - 80.00% | 360 | 01-Sep-2006 |
| 4000922887 2 | 300,000.00 | 299,373.58 | 01-May-2008 | 7.650% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000923472 2 | 173,550.00 | 172,380.87 | 01-Nov-2006 | 8.550% | FL - 79.98% | 360 | 01-Sep-2006 |
| 4000923517 2 | 346,500.00 | 345,248.08 | 01-Jun-2008 | 8.600% | CA - 90.00% | 360 | 01-Sep-2006 |
| 4000923712 1 | 212,000.00 | 211,098.15 | 01-May-2008 | 8.650% | NJ - 80.00% | 360 | 01-Sep-2006 |
| 4000923724 2 | 332,000.00 | 330,555.37 | 01-Aug-2008 | 8.100% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000923926 2 | 194,400.00 | 193,455.36 | 01-Jan-2008 | 8.100% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000923970 2 | 253,600.00 | 253,535.84 | 01-Jul-2008 | 6.900% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000924262 2 | 165,600.00 | 165,600.00 | 01-Oct-2008 | 8.750% | AZ - 90.00% | 360 | 01-Sep-2006 |
| 4000924445 2 | 230,485.00 | 224,441.02 | 01-Feb-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000924766 1 | 50,000.00 | 49,129.94 | 01-Jun-2008 | 9.800% | IN - 100.00% | 360 | 01-Sep-2006 |
| 4000925021 2 | 107,200.00 | 107,200.00 | 01-Jun-2008 | 7.650% | NC - 79.97% | 360 | 01-Sep-2006 |
| 4000925888 2 | 178,320.00 | 174,347.53 | 01-Oct-2008 | 8.050% | IN - 80.00% | 360 | 01-Sep-2006 |
| 4000926325 2 | 132,800.00 | 132,740.92 | 01-Oct-2008 | 9.900% | SC - 80.00% | 180 | 01-Sep-2006 |
| 4000926353 2 | 231,200.00 | 230,873.09 | 01-Apr-2008 | 8.300% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000926405 2 | 178,371.00 | 177,532.84 | 01-Jul-2008 | 7.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000926441 2 | 180,600.00 | 179,135.91 | 01-Jul-2008 | 9.900% | NC - 100.00% | 360 | 01-Sep-2006 |
| 4000926549 2 | 440,000.00 | 429,327.97 | 01-Oct-2008 | 7.999% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000926738 1 | 173,900.00 | 173,479.27 | 01-Sep-2008 | 9.400% | IL - 100.00% | 360 | 01-Sep-2006 |
| 4000926949 1 | 220,000.00 | 217,320.16 | 01-Feb-2008 | 7.500% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000927138 2 | 194,000.00 | 189,986.20 | 01-Aug-2008 | 8.900% | AZ - 89.81% | 360 | 01-Sep-2006 |
| 4000927269 2 | 400,000.00 | 399,880.03 | 01-Aug-2007 | 8.050% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000927320 2 | 492,000.00 | 491,848.29 | 01-Jul-2008 | 7.400% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000927389 2 | 504,000.00 | 503,837.24 | 01-May-2008 | 7.750% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000927403 2 | 230,400.00 | 228,903.66 | 01-Mar-2008 | 7.600% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000927501 1 | 160,000.00 | 159,512.39 | 01-Sep-2008 | 9.650% | NJ - 100.00% | 360 | 01-Sep-2006 |
| 4000927870 2 | 295,200.00 | 288,823.05 | 01-Oct-2007 | 8.650% | NJ - 90.00% | 360 | 01-Sep-2006 |
| 4000928527 2 | 69,300.00 | 67,669.22 | 01-Apr-2007 | 8.250% | PA - 90.00% | 360 | 01-Sep-2006 |
| 4000928782 2 | 362,440.00 | 386,274.82 | 01-Jun-2008 | 8.250% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000928824 2 | 204,720.00 | 204,720.00 | 01-Jun-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000928993 2 | 240,000.00 | 240,000.00 | 01-May-2008 | 7.300% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000929247 1 | 111,200.00 | 111,166.41 | 01-Oct-2008 | 7.250% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000929336 2 | 184,000.00 | 180,959.32 | 01-Mar-2008 | 7.750% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000929368 2 | 308,000.00 | 306,877.79 | 01-Jan-2008 | 8.650% | MA - 80.00% | 360 | 01-Sep-2006 |
| 4000929599 2 | 151,100.00 | 150,023.41 | 01-Jun-2008 | 8.550% | FL - 79.99% | 360 | 01-Sep-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 |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000929728 2 | 195,200.00 | 190,160.66 | 01-Jun-2007 | 7.600% | FL - 79.97% | 360 | 01-Sep-2006 |
| 4000929851 2 | 132,000.00 | 132,000.00 | 01-Oct-2008 | 7.500% | AZ - 73.33% | 360 | 01-Sep-2006 |
| 4000929891 2 | 199,200.00 | 199,197.90 | 01-Jun-2008 | 7.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000929972 2 | 256,000.00 | 253,749.33 | 01-Jan-2008 | 8.650% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000930292 2 | 255,200.00 | 255,187.00 | 01-Aug-2008 | 8.250% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000930335 2 | 350,400.00 | 350,400.00 | 01-Jun-2008 | 6.750% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000930581 2 | 332,500.00 | 332,482.00 | 01-Oct-2007 | 10.150% | FL - 95.00% | 360 | 01-Sep-2006 |
| 4000930944 2 | 138,000.00 | 137,397.66 | 01-Feb-2008 | 8.500% | UT - 94.98% | 360 | 01-Sep-2006 |
| 4000930964 2 | 240,000.00 | 240,000.00 | 01-Jul-2008 | 8.000% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000931279 2 | 251,120.00 | 249,620.71 | 01-Nov-2008 | 7.600% | WA - 80.00% | 360 | 01-Sep-2006 |
| 4000931857 1 | 138,000.00 | 136,359.91 | 01-May-2008 | 7.500% | WI - 80.00% | 360 | 01-Sep-2006 |
| 4000931868 2 | 216,424.00 | 216,394.00 | 01-Jul-2008 | 7.800% | GA - 80.00% | 360 | 01-Sep-2006 |
| 4000932257 2 | 271,200.00 | 268,544.31 | 01-Nov-2007 | 7.900% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000932279 2 | 84,800.00 | 82,748.31 | 01-Sep-2008 | 8.350% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000932401 2 | 159,200.00 | 158,353.80 | 01-Apr-2008 | 7.500% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000933356 2 | 380,000.00 | 377,727.32 | 01-Oct-2008 | 8.100% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000934025 2 | 244,000.00 | 238,156.23 | 01-Nov-2008 | 7.600% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000934459 2 | 127,750.00 | 127,098.75 | 01-Dec-2007 | 7.950% | OH - 79.99% | 360 | 01-Sep-2006 |
| 4000934488 2 | 189,000.00 | 188,395.84 | 01-Sep-2008 | 8.999% | FL - 90.00% | 360 | 01-Sep-2006 |
| 4000934529 2 | 306,000.00 | 304,358.22 | 01-Jul-2008 | 7.600% | CA - 90.00% | 360 | 01-Sep-2006 |
| 4000934844 2 | 285,300.00 | 280,285.41 | 01-Apr-2007 | 9.750% | TX - 100.00% | 360 | 01-Sep-2006 |
| 4000934882 2 | 311,900.00 | 311,900.00 | 01-Feb-2008 | 7.550% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000935004 2 | 109,900.00 | 107,689.45 | 01-Sep-2008 | 9.100% | IN - 100.00% | 360 | 01-Sep-2006 |
| 4000935200 2 | 99,750.00 | 97,786.04 | 01-May-2008 | 9.250% | FL - 95.00% | 360 | 01-Sep-2006 |
| 4000935345 2 | 507,200.00 | 501,233.64 | 01-Mar-2007 | 7.500% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000935476 1 | 171,200.00 | 181,387.51 | 01-Aug-2008 | 8.450% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000935801 2 | 159,505.00 | 155,301.06 | 01-Aug-2008 | 7.650% | GA - 95.00% | 360 | 01-Sep-2006 |
| 4000936609 2 | 171,000.00 | 167,352.23 | 01-May-2008 | 8.600% | OH - 95.00% | 360 | 01-Sep-2006 |
| 4000937234 2 | 284,000.00 | 281,162.17 | 01-Nov-2008 | 7.800% | NJ - 80.00% | 360 | 01-Sep-2006 |
| 4000937266 2 | 500,000.00 | 499,919.00 | 01-Aug-2007 | 7.800% | NY - 80.00% | 360 | 01-Sep-2006 |
| 4000937314 1 | 160,000.00 | 172,323.89 | 01-Jul-2008 | 10.600% | UT - 100.00% | 360 | 01-Sep-2006 |
| 4000937797 2 | 672,000.00 | 672,000.00 | 01-Sep-2007 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000938134 2 | 470,250.00 | 469,697.00 | 01-Oct-2008 | 8.500% | FL - 95.00% | 360 | 01-Sep-2006 |
| 4000938290 1 | 192,000.00 | 189,266.90 | 01-Mar-2007 | 10.800% | IL - 100.00% | 360 | 01-Sep-2006 |
| 4000938531 2 | 495,200.00 | 495,200.00 | 01-Jun-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000938546 2 | 151,900.00 | 150,255.03 | 01-Oct-2008 | 7.900% | IL - 70.00% | 360 | 01-Sep-2006 |
| 4000939317 1 | 125,600.00 | 124,995.79 | 01-Mar-2008 | 7.900% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000939588 2 | 53,000.00 | 52,113.76 | 01-Jul-2007 | 10.000% | NY - 100.00% | 360 | 01-Sep-2006 |
| 4000940138 2 | 150,800.00 | 149,787.96 | 01-Jul-2008 | 9.600% | NC - 84.98% | 360 | 01-Sep-2006 |
| 4000940209 2 | 113,680.00 | 110,387.76 | 01-May-2008 | 7.500% | MO - 80.00% | 360 | 01-Sep-2006 |
| 4000940434 2 | 192,500.00 | 191,520.94 | 01-Jul-2008 | 7.600% | FL - 70.00% | 360 | 01-Sep-2006 |
| 4000940680 2 | 312,000.00 | 312,000.00 | 01-Jun-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000940765 2 | 303,100.00 | 303,100.00 | 01-Jul-2008 | 7.500% | CA - 79.99% | 360 | 01-Sep-2006 |
| 4000940868 2 | 156,600.00 | 156,414.50 | 01-Dec-2006 | 9.000% | AZ - 90.00% | 360 | 01-Sep-2006 |
| 4000940900 2 | 472,000.00 | 468,771.01 | 01-Aug-2008 | 7.650% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000941198 2 | 192,450.00 | 192,029.98 | 01-Aug-2008 | 10.000% | TX - 99.99% | 360 | 01-Sep-2006 |
| 4000941793 2 | 279,300.00 | 278,051.82 | 01-Jun-2008 | 8.100% | AZ - 95.00% | 360 | 01-Sep-2006 |

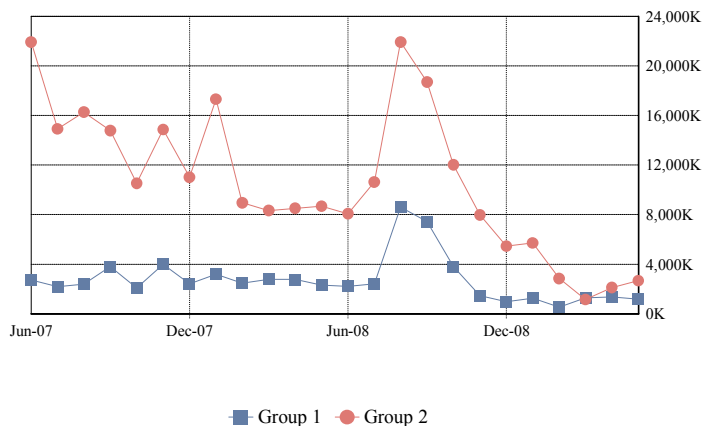
| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| 4000941995 1 | 165,600.00 | 164,772.18 | 01-Feb-2008 | 7.650% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000942181 2 | 400,000.00 | 400,000.00 | 01-Jul-2008 | 7.600% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000942212 2 | 590,000.00 | 586,363.40 | 01-Jun-2008 | 10.250% | CA - 100.00% | 360 | 01-Sep-2006 |
| 4000942448 2 | 508,000.00 | 508,000.00 | 01-Sep-2008 | 7.300% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000942596 2 | 184,000.00 | 182,850.80 | 01-Nov-2008 | 7.200% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000942796 2 | 225,500.00 | 224,440.52 | 01-Sep-2008 | 7.850% | CA - 79.99% | 360 | 01-Sep-2006 |
| 4000942867 2 | 267,480.00 | 266,279.56 | 01-Sep-2008 | 7.999% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000943046 2 | 142,600.00 | 142,600.00 | 01-Dec-2007 | 7.500% | OH - 79.98% | 360 | 01-Sep-2006 |
| 4000943081 1 | 137,440.00 | 137,440.00 | 01-Nov-2008 | 8.750% | MN - 80.00% | 360 | 01-Sep-2006 |
| 4000943214 2 | 173,600.00 | 172,771.41 | 01-Jul-2008 | 7.800% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000943568 2 | 268,800.00 | 267,304.39 | 01-Apr-2008 | 7.500% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000943910 2 | 327,250.00 | 349,888.84 | 01-Aug-2008 | 8.800% | FL - 85.00% | 360 | 01-Sep-2006 |
| 4000944881 2 | 91,034.00 | 88,731.76 | 01-Aug-2008 | 7.900% | TX - 80.00% | 360 | 01-Sep-2006 |
| 4000945635 2 | 86,400.00 | 84,074.77 | 01-Jan-2008 | 7.800% | KY - 80.00% | 360 | 01-Sep-2006 |
| 4000946206 2 | 198,900.00 | 198,900.00 | 01-Nov-2008 | 7.400% | NV - 85.00% | 360 | 01-Sep-2006 |
| 4000946450 2 | 54,900.00 | 54,230.35 | 01-Mar-2008 | 11.600% | OH - 100.00% | 360 | 01-Sep-2006 |
| 4000946825 2 | 136,000.00 | 133,725.44 | 01-Dec-2007 | 10.000% | MI - 100.00% | 360 | 01-Sep-2006 |
| 4000946828 2 | 376,000.00 | 374,318.78 | 01-Oct-2008 | 8.100% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000947301 2 | 219,900.00 | 219,900.00 | 01-Aug-2008 | 7.500% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000947917 1 | 180,000.00 | 177,056.21 | 01-Oct-2008 | 10.400% | NJ - 100.00% | 360 | 01-Sep-2006 |
| 4000948138 2 | 501,500.00 | 489,184.27 | 01-Aug-2008 | 8.150% | CA - 85.00% | 360 | 01-Sep-2006 |
| 4000949695 2 | 460,000.00 | 459,992.78 | 01-Mar-2008 | 8.300% | MD - 80.00% | 360 | 01-Sep-2006 |
| 4000950064 2 | 235,900.00 | 235,024.07 | 01-Nov-2007 | 8.600% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000950467 2 | 320,000.00 | 319,926.79 | 01-Jun-2008 | 7.550% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000950755 2 | 86,000.00 | 84,231.53 | 01-Nov-2007 | 8.950% | WI - 100.00% | 360 | 01-Sep-2006 |
| 4000951259 2 | 494,400.00 | 485,023.90 | 01-Oct-2008 | 7.500% | NV - 80.00% | 360 | 01-Sep-2006 |
| 4000951574 1 | 87,920.00 | 86,076.39 | 01-Sep-2008 | 8.850% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000951707 1 | 180,000.00 | 179,940.37 | 01-Apr-2008 | 7.950% | FL - 80.00% | 360 | 01-Sep-2006 |
| 4000951713 2 | 624,000.00 | 614,410.77 | 01-Sep-2008 | 6.600% | CA - 80.00% | 360 | 01-Sep-2006 |
| 4000951752 2 | 488,000.00 | 488,000.00 | 01-May-2007 | 8.500% | FL - 79.99% | 360 | 01-Sep-2006 |
| 4000951809 1 | 106,000.00 | 103,718.54 | 01-Jun-2008 | 8.700% | FL - 100.00% | 360 | 01-Sep-2006 |
| 4000952296 2 | 96,000.00 | 93,749.05 | 01-May-2008 | 8.700% | IL - 80.00% | 360 | 01-Sep-2006 |
| 4000953012 2 | 70,000.00 | 68,811.93 | 01-Sep-2008 | 9.750% | KY - 100.00% | 360 | 01-Oct-2006 |
| 4000954027 2 | 135,920.00 | 134,630.75 | 01-Jun-2008 | 8.350% | MO - 80.00% | 360 | 01-Sep-2006 |
| TOTAL | 215,211,300.20 | 213,507,027.52 | | | | | |
| TOTAL | 250,974,076.20 | 249,040,260.46 | | | | | |

Prepayment Report

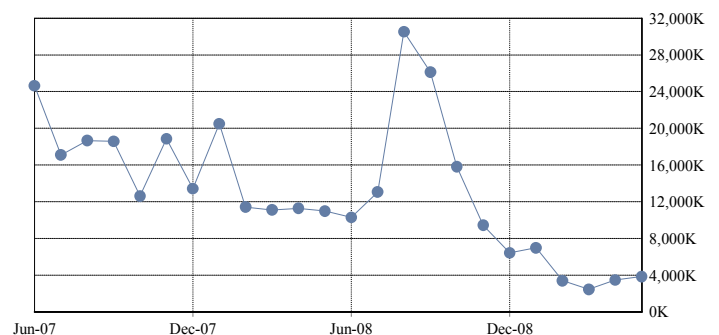
VOLUNTARY PREPAYMENTS

| | Group 2 | Group 1 | Total |
|---------------------------------------|----------------|---------------|----------------|
| <u>Current</u> | | | |
| Number of Paid in Full Loans | 20 | 9 | 29 |
| Number of Repurchased Loans | 0 | 0 | 0 |
| Total Number of Loans Prepaid in Full | 20 | 9 | 29 |
| Curtailments Amount | (29,303.07) | 123,740.85 | 94,437.78 |
| Paid in Full Balance | 2,698,629.47 | 1,045,925.46 | 3,744,554.93 |
| Repurchased Loans Balance | 0.00 | 0.00 | 0.00 |
| Total Prepayment Amount | 2,669,326.40 | 1,169,666.31 | 3,838,992.71 |
| <u>Cumulative</u> | | | |
| Number of Paid in Full Loans | 2,133 | 644 | 2,777 |
| Number of Repurchased Loans | 119 | 33 | 152 |
| Total Number of Loans Prepaid in Full | 2,252 | 677 | 2,929 |
| Paid in Full Balance | 401,184,700.08 | 80,248,433.17 | 481,433,133.25 |
| Repurchased Loans Balance | 26,636,336.08 | 4,133,952.01 | 30,770,288.09 |
| Curtailments Amount | 450,609.83 | (309,677.32) | 140,932.51 |
| Total Prepayment Amount | 428,271,645.99 | 84,072,707.86 | 512,344,353.85 |

Total Prepayments by Groups



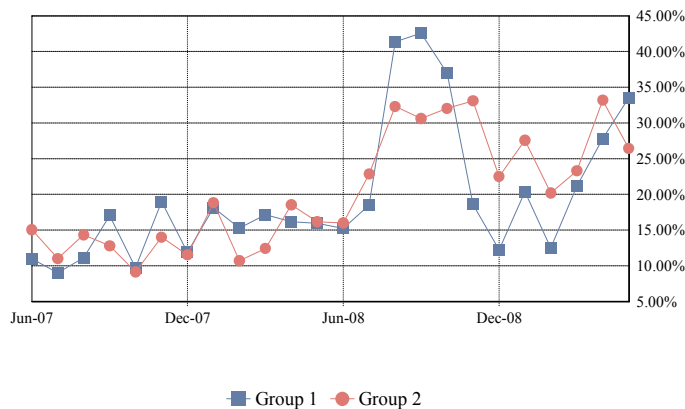
Total Prepayments



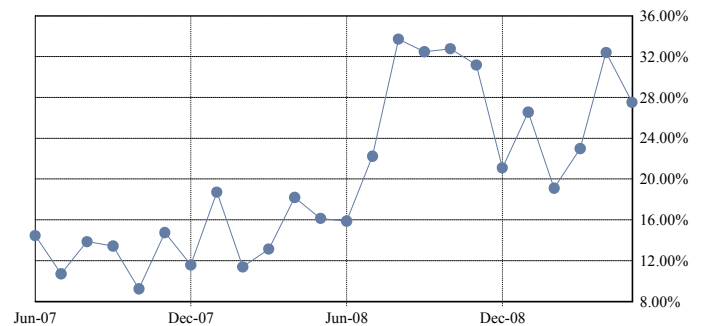
PREPAYMENTS RATES

| | Group 2 | Group 1 | Total |
|-------------------------------------|---------|---------|---------|
| SMM | 2.53% | 3.34% | 2.65% |
| 3 Months Avg SMM | 2.67% | 2.66% | 2.67% |
| 12 Months Avg SMM | 2.57% | 2.46% | 2.56% |
| Avg SMM Since Cut-off | 1.74% | 1.60% | 1.72% |
| CPR | 26.43% | 33.52% | 27.52% |
| 3 Months Avg CPR | 27.76% | 27.66% | 27.74% |
| 12 Months Avg CPR | 26.88% | 25.85% | 26.73% |
| Avg CPR Since Cut-off | 19.01% | 17.63% | 18.81% |
| PSA | 440.48% | 558.63% | 458.75% |
| 3 Months Avg PSA Approximation | 462.65% | 460.94% | 462.40% |
| 12 Months Avg PSA Approximation | 489.27% | 470.73% | 486.57% |
| Avg PSA Since Cut-off Approximation | 530.26% | 491.96% | 524.75% |

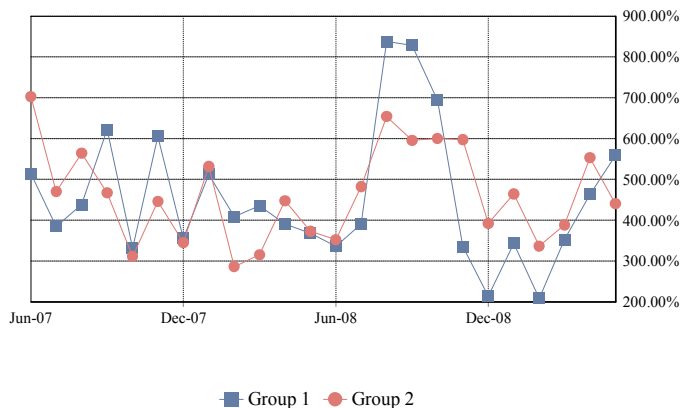
CPR by Groups



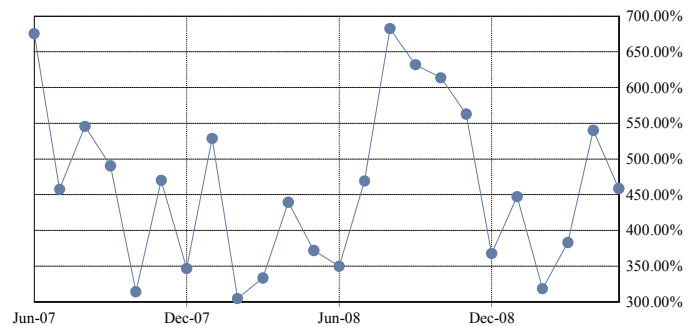
Total CPR



PSA by Groups

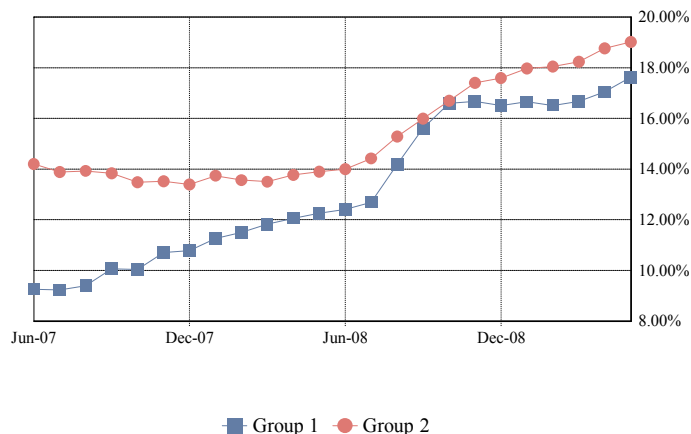


Total PSA

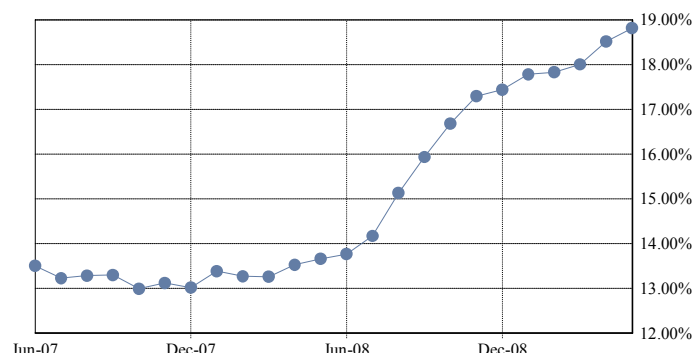




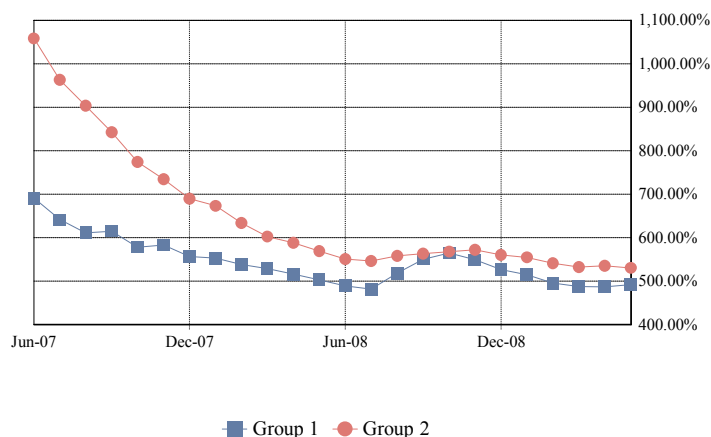
CPR Avg since Cut-Off by Groups



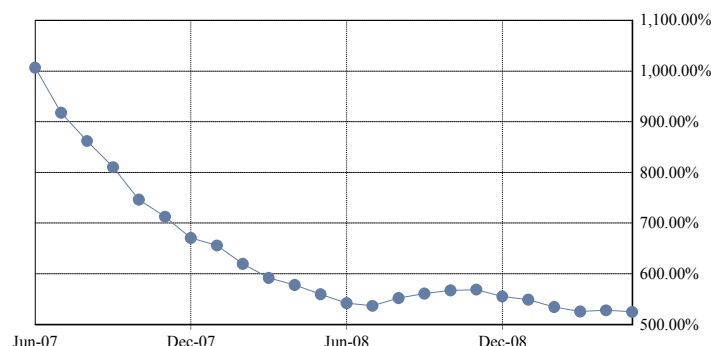
Total CPR Avg since Cut-Off



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: $\text{CPR} / (0.20\% \cdot \min(30, \text{WAS}))$

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

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: $\text{AvgCPR}_{n,m} / (0.20\% \cdot \text{Avg WAS}_{n,m})$

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

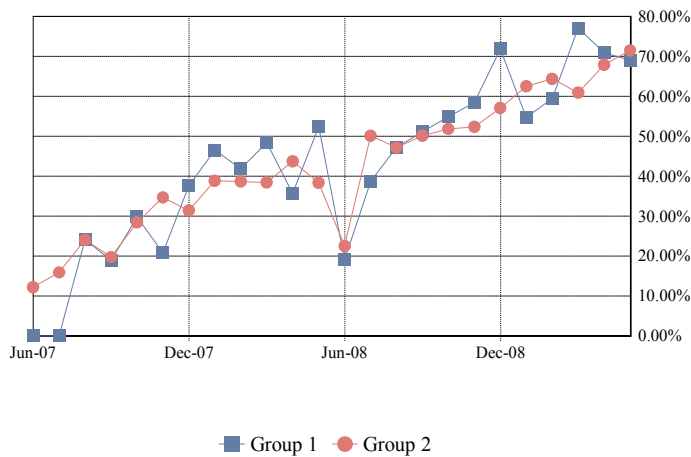
| Loan Number & Loan Group | Loan Status | Original Principal Balance | Prepayment Amount | Prepayment Date | Current Note Rate | State & LTV at Origination | Type Prepayment & Original Term | First Payment Date |
|--------------------------------|----------------|----------------------------------|----------------------|--------------------|-------------------------|----------------------------------|---------------------------------------|--------------------------|
| 4000777072 | 2 | 504,000.00 | 507,902.24 | 22-Apr-2009 | 7.375% | VA - 80.00% | Paid Off - 360 | 01-Aug-2006 |
| 4000803816 | 2 | 95,920.00 | 95,885.56 | 21-Apr-2009 | 8.500% | TN - 80.00% | Paid Off - 360 | 01-Jul-2006 |
| 4000811605 | 2 | 107,900.00 | 104,186.56 | 21-Apr-2009 | 6.375% | NC - 79.99% | Paid Off - 360 | 01-Jul-2006 |
| 4000812323 | 2 | 60,000.00 | 58,713.40 | 28-Apr-2009 | 9.250% | IN - 100.00% | Paid Off - 360 | 01-Aug-2006 |
| 4000827176 | 2 | 118,000.00 | 117,940.00 | 29-Apr-2009 | 7.375% | WI - 80.00% | Paid Off - 360 | 01-Aug-2006 |
| 4000833707 | 1 | 100,000.00 | 96,483.35 | 27-Apr-2009 | 6.125% | PA - 61.88% | Paid Off - 360 | 01-Aug-2006 |
| 4000846326 | 2 | 105,300.00 | 102,503.82 | 14-Apr-2009 | 9.250% | NY - 90.00% | Paid Off - 360 | 01-Sep-2006 |
| 4000846474 | 1 | 123,100.00 | 123,060.41 | 06-Apr-2009 | 7.900% | GA - 79.99% | Paid Off - 360 | 01-Aug-2006 |
| 4000851850 | 1 | 106,000.00 | 102,606.95 | 15-Apr-2009 | 8.125% | TX - 100.00% | Paid Off - 360 | 01-Aug-2006 |
| 4000861277 | 2 | 66,300.00 | 64,417.56 | 06-Apr-2009 | 7.250% | NC - 79.98% | Paid Off - 360 | 01-Aug-2006 |
| 4000869715 | 1 | 160,000.00 | 147,798.30 | 30-Apr-2009 | 6.750% | IL - 80.00% | Paid Off - 360 | 01-Aug-2006 |
| 4000870559 | 2 | 57,617.00 | 56,437.82 | 07-Apr-2009 | 9.000% | IL - 95.00% | Paid Off - 360 | 01-Aug-2006 |
| 4000876640 | 2 | 102,000.00 | 99,302.89 | 02-Apr-2009 | 8.000% | OK - 73.01% | Paid Off - 360 | 01-Aug-2006 |
| 4000877648 | 2 | 91,000.00 | 88,077.19 | 28-Apr-2009 | 7.950% | NC - 49.19% | Paid Off - 360 | 01-Aug-2006 |
| 4000881461 | 2 | 190,000.00 | 176,176.08 | 21-Apr-2009 | 6.100% | AZ - 50.67% | Paid Off - 360 | 01-Aug-2006 |
| 4000883316 | 2 | 92,400.00 | 92,214.39 | 30-Apr-2009 | 7.500% | OR - 80.00% | Paid Off - 360 | 01-Sep-2006 |
| 4000887039 | 2 | 127,200.00 | 123,543.64 | 28-Apr-2009 | 7.000% | GA - 80.00% | Paid Off - 360 | 01-Sep-2006 |
| 4000887517 | 1 | 97,600.00 | 95,380.73 | 30-Apr-2009 | 8.250% | NC - 80.00% | Paid Off - 360 | 01-Sep-2006 |
| 4000892002 | 1 | 133,500.00 | 131,964.49 | 01-Apr-2009 | 8.000% | CO - 79.99% | Paid Off - 360 | 01-Aug-2006 |
| 4000892189 | 1 | 113,200.00 | 110,005.38 | 29-Apr-2009 | 7.100% | TX - 80.00% | Paid Off - 360 | 01-Sep-2006 |
| 4000892721 | 2 | 184,800.00 | 181,461.40 | 30-Apr-2009 | 8.000% | OR - 80.00% | Paid Off - 360 | 01-Aug-2006 |
| 4000895353 | 2 | 196,000.00 | 195,105.36 | 30-Apr-2009 | 7.950% | OR - 80.00% | Paid Off - 360 | 01-Sep-2006 |
| 4000903440 | 2 | 124,000.00 | 120,947.97 | 15-Apr-2009 | 7.850% | MN - 52.10% | Paid Off - 360 | 01-Sep-2006 |
| 4000906476 | 2 | 68,500.00 | 66,866.11 | 20-Apr-2009 | 8.000% | SC - 79.95% | Paid Off - 360 | 01-Sep-2006 |
| 4000912451 | 2 | 132,300.00 | 131,984.34 | 30-Apr-2009 | 8.950% | IL - 90.00% | Paid Off - 360 | 01-Sep-2006 |
| 4000914135 | 2 | 187,000.00 | 187,000.00 | 21-Apr-2009 | 8.250% | NJ - 54.20% | Paid Off - 360 | 01-Sep-2006 |
| 4000919181 | 2 | 131,920.00 | 127,963.14 | 29-Apr-2009 | 7.450% | GA - 80.00% | Paid Off - 360 | 01-Sep-2006 |
| 4000933216 | 1 | 107,200.00 | 104,336.56 | 15-Apr-2009 | 7.950% | NC - 80.00% | Paid Off - 360 | 01-Sep-2006 |
| 4000943310 | 1 | 135,900.00 | 134,289.29 | 27-Apr-2009 | 7.500% | UT - 79.99% | Paid Off - 360 | 01-Sep-2006 |
| TOTAL | | 3,818,657.00 | 3,744,554.93 | | | | | |

Realized Loss Report

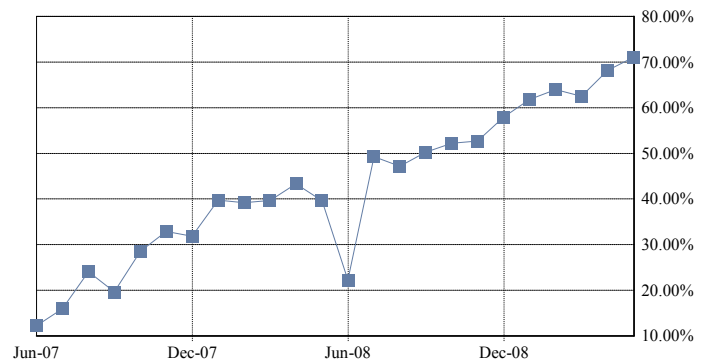
COLLATERAL REALIZED LOSSES

| | Group 2 | Group 1 | Total |
|--------------------------------------------------|----------------|---------------|----------------|
| <u>Current</u> | | | |
| Subsequent Recoveries | 130,232.49 | 8,868.58 | 139,101.07 |
| Number of Loans Liquidated | 106 | 39 | 145 |
| Collateral Principal Realized Loss/(Gain) Amount | 17,077,039.15 | 3,437,004.62 | 20,514,043.77 |
| Collateral Interest Realized Loss/(Gain) Amount | 139,846.92 | 95,233.48 | 235,080.40 |
| Net Liquidation Proceeds | 6,683,841.79 | 1,443,913.21 | 8,127,755.00 |
| <u>Cumulative</u> | | | |
| Number of Loans Liquidated | 1,323 | 294 | 1,617 |
| Collateral Realized Loss/(Gain) Amount | 186,647,831.56 | 21,202,810.90 | 207,850,642.46 |
| Net Liquidation Proceeds | 163,079,440.63 | 15,711,129.93 | 178,790,570.56 |
| Cumulative Subsequent Recoveries | 1,731,214.51 | 213,502.88 | 1,944,717.39 |

Collateral Loss Severity Approximation by Groups



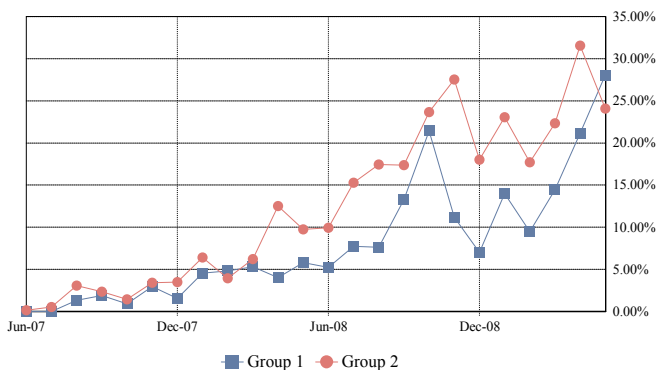
Collateral Loss Severity Approximation



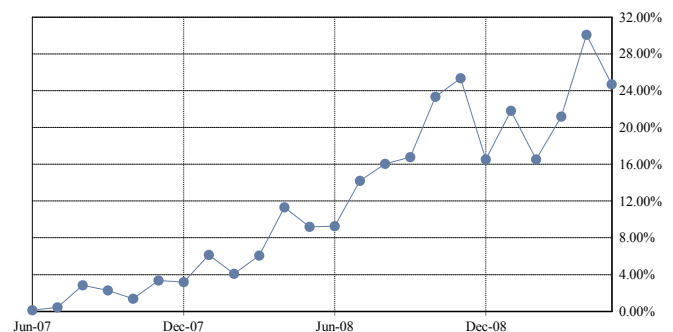
DEFAULT SPEEDS

| | Group 2 | Group 1 | Total |
|------------------------------------------------|-----------|-----------|-----------|
| MDR | 2.27% | 2.71% | 2.34% |
| 3 Months Avg MDR | 2.49% | 1.99% | 2.41% |
| 12 Months Avg MDR | 1.93% | 1.22% | 1.83% |
| Avg MDR Since Cut-off | 0.88% | 0.55% | 0.83% |
| CDR | 24.09% | 28.06% | 24.69% |
| 3 Months Avg CDR | 26.09% | 21.41% | 25.42% |
| 12 Months Avg CDR | 20.86% | 13.65% | 19.84% |
| Avg CDR Since Cut-off | 10.01% | 6.35% | 9.49% |
| SDA | 4,014.86% | 4,676.14% | 4,115.25% |
| 3 Months Avg SDA Approximation | 4,348.84% | 3,568.23% | 4,235.99% |
| 12 Months Avg SDA Approximation | 3,699.16% | 2,422.04% | 3,519.58% |
| Avg SDA Since Cut-off Approximation | 2,750.94% | 1,746.63% | 2,606.80% |
| Loss Severity Approximation for Current Period | 71.45% | 69.07% | 71.04% |
| 3 Months Avg Loss Severity Approximation | 66.95% | 71.46% | 67.50% |
| 12 Months Avg Loss Severity Approximation | 56.56% | 59.41% | 56.83% |
| Avg Loss Severity Approximation Since Cut-off | 52.33% | 55.55% | 52.64% |

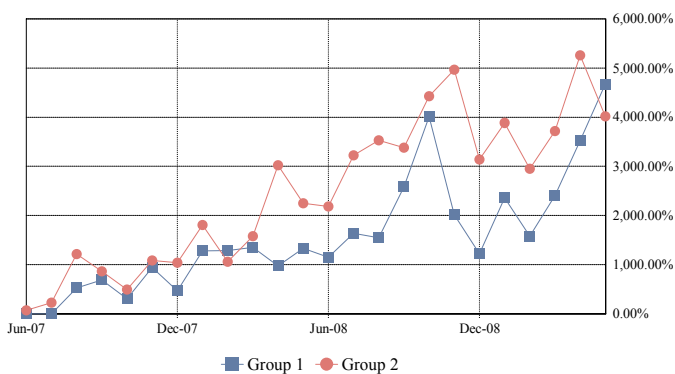
CDR by Groups



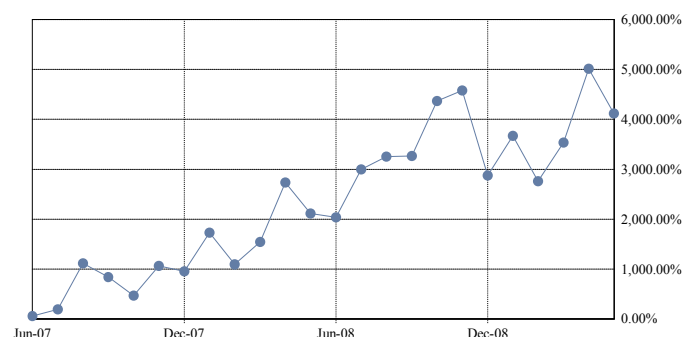
Total CDR



SDA by Groups

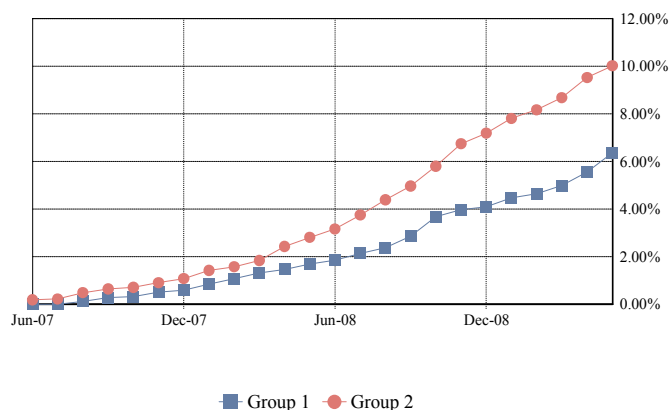


Total SDA

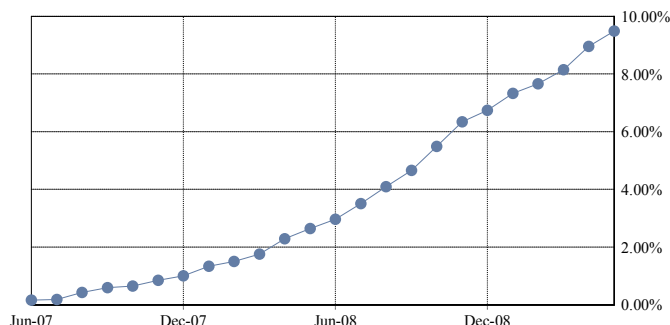




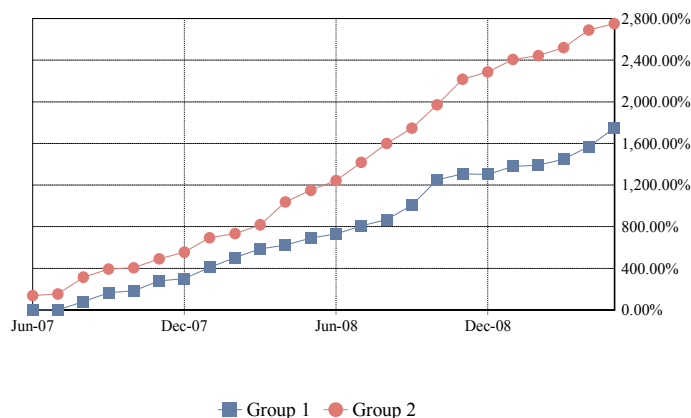
CDR Avg since Cut-Off by Groups



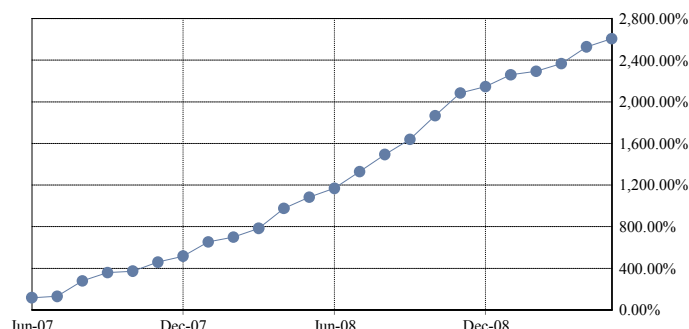
Total CDR Avg since Cut-Off



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

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

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

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

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

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

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

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

Dates correspond to distribution dates.

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



Realized Loss Detail Report

| Loan Number & Loan Group | Loan Status | Current Note Rate | State & LTV at Origination | Original Term | Prior Principal Balance | Realized Loss/(Gain) Revision | Realized Loss/(Gain) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 4000770873 | 1 | 8.000% | CT - 80.00% | 360 | 87,785.46 | | 100,909.42 |
| 4000797055 | 1 | 8.999% | GA - 90.00% | 360 | 150,716.71 | | 119,495.40 |
| 4000801565 | 1 | 8.500% | IA - 90.00% | 360 | 82,486.28 | | 55,523.32 |
| 4000815437 | 1 | 8.500% | OH - 80.00% | 360 | 102,616.08 | | 118,609.71 |
| 4000817990 | 1 | 8.100% | WI - 80.00% | 360 | 62,777.56 | | 44,703.98 |
| 4000833046 | 1 | 8.375% | TX - 53.39% | 360 | 48,795.98 | | (1,080.74) |
| 4000835164 | 1 | 8.600% | MI - 100.00% | 360 | 51,806.88 | | 59,829.08 |
| 4000841946 | 1 | 7.750% | CO - 80.00% | 360 | 178,538.52 | | 84,785.14 |
| 4000843186 | 1 | 7.375% | NC - 80.00% | 360 | 135,985.25 | | 27,277.44 |
| 4000845136 | 1 | 8.000% | MA - 80.00% | 360 | 104,800.00 | | 123,894.40 |
| 4000845658 | 1 | 8.300% | OK - 80.00% | 360 | 109,199.96 | | 20,723.20 |
| 4000849237 | 1 | 9.800% | KY - 99.99% | 360 | 102,807.05 | | 57,630.76 |
| 4000849298 | 1 | 8.000% | IL - 80.00% | 360 | 148,761.36 | | 90,926.37 |
| 4000851423 | 1 | 8.000% | CA - 80.00% | 360 | 214,947.14 | | 209,122.54 |
| 4000852496 | 1 | 8.250% | TX - 80.00% | 360 | 55,853.59 | | 304.39 |
| 4000853754 | 1 | 10.050% | OH - 100.00% | 360 | 111,760.11 | | 116,262.13 |
| 4000854039 | 1 | 8.000% | OH - 80.00% | 360 | 93,796.68 | | 27,086.17 |
| 4000854556 | 1 | 7.500% | MI - 80.00% | 360 | 96,122.11 | | 57,506.46 |
| 4000865491 | 1 | 7.500% | OH - 80.00% | 360 | 74,386.44 | | 50,037.88 |
| 4000865783 | 1 | 8.000% | AZ - 80.00% | 360 | 163,804.21 | | 132,951.38 |
| 4000870886 | 1 | 8.000% | MD - 79.99% | 360 | 170,867.73 | | 82,400.39 |
| 4000874289 | 1 | 8.750% | GA - 100.00% | 360 | 115,975.10 | | 114,055.85 |
| 4000877228 | 1 | 8.600% | GA - 100.00% | 360 | 151,635.80 | | 82,997.70 |
| 4000879084 | 1 | 8.000% | TX - 80.00% | 360 | 80,328.73 | | 19,287.76 |
| 4000881382 | 1 | 8.750% | FL - 80.00% | 360 | 97,831.60 | | 80,067.57 |
| 4000881947 | 1 | 8.000% | AZ - 79.98% | 360 | 142,617.00 | | 112,836.61 |
| 4000884435 | 1 | 7.250% | OH - 79.97% | 360 | 115,603.94 | | 87,827.06 |
| 4000889974 | 1 | 8.000% | MN - 80.00% | 360 | 131,199.02 | | 109,716.88 |
| 4000894296 | 1 | 8.000% | TN - 80.00% | 360 | 155,605.11 | | 29,212.02 |
| 4000894958 | 1 | 7.600% | CA - 79.99% | 360 | 250,204.60 | | 195,734.39 |
| 4000896837 | 1 | 7.900% | FL - 80.00% | 360 | 183,178.35 | | 174,331.95 |
| 4000903104 | 1 | 8.150% | MD - 80.00% | 360 | 103,509.92 | | 80,605.43 |
| 4000905887 | 1 | 9.250% | OH - 100.00% | 360 | 91,505.15 | | 121,138.54 |
| 4000907916 | 1 | 9.900% | NC - 100.00% | 360 | 174,082.25 | | 72,054.37 |
| 4000921788 | 1 | 11.550% | IN - 100.00% | 360 | 260,000.00 | | 220,344.92 |
| 4000930653 | 1 | 9.650% | IL - 100.00% | 360 | 154,042.11 | | 161,176.26 |
| 4000943228 | 1 | 9.400% | KY - 90.00% | 360 | 149,400.00 | | 129,519.25 |
| 4000949265 | 1 | 10.400% | MO - 100.00% | 360 | 86,195.78 | | 56,299.06 |
| 4000951851 | 1 | 7.500% | MN - 80.00% | 360 | 184,621.75 | | 107,323.19 |
| 4000744440 | 1 | | IN - 100.00% | 360 | | Revision | (150.00) |
| 4000769258 | 1 | | AZ - 100.00% | 360 | | Revision | 98.60 |
| 4000792538 | 1 | | IN - 100.00% | 360 | | Revision | (228.00) |
| 4000807585 | 1 | | TX - 80.00% | 360 | | Revision | 118.13 |
| 4000826356 | 1 | | OH - 100.00% | 360 | | Revision | 8.33 |
| 4000828030 | 1 | | MI - 100.00% | 360 | | Revision | (11.00) |
| 4000838525 | 1 | | MN - 80.00% | 360 | | Revision | 137.58 |
| 4000840479 | 1 | | MN - 80.00% | 360 | | Revision | 103.50 |
| 4000842940 | 1 | | IL - 100.00% | 360 | | Revision | 800.00 |
| 4000844771 | 1 | | TX - 79.99% | 360 | | Revision | 47.14 |
| 4000846103 | 1 | | PA - 100.00% | 360 | | Revision | (375.45) |

| 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) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 4000846240 1 | | | VA - 80.00% | 360 | | Revision | 141.47 |
| 4000846758 1 | | 0.000% | OH - 100.00% | 360 | 0.00 | Revision | (267.71) |
| 4000848728 1 | | | FL - 80.00% | 360 | | Revision | 10.75 |
| 4000855106 1 | | | TX - 80.00% | 360 | | Revision | 55.00 |
| 4000859341 1 | | | CT - 79.99% | 360 | | Revision | 1,291.47 |
| 4000864366 1 | | | OH - 100.00% | 360 | | Revision | (1,310.26) |
| 4000865100 1 | | | CO - 79.99% | 360 | | Revision | 1,380.00 |
| 4000866401 1 | | 0.000% | MI - 80.00% | 360 | 0.00 | Revision | (294.00) |
| 4000867215 1 | | | FL - 80.00% | 360 | | Revision | 730.08 |
| 4000867700 1 | | | TX - 79.97% | 360 | | Revision | 149.00 |
| 4000874537 1 | | | OR - 80.00% | 360 | | Revision | 42.92 |
| 4000879063 1 | | 0.000% | KY - 80.00% | 360 | 0.00 | Revision | (438.78) |
| 4000880146 1 | | | FL - 100.00% | 360 | | Revision | 69.55 |
| 4000881576 1 | | | TX - 80.00% | 360 | | Revision | 259.69 |
| 4000886773 1 | | | MI - 100.00% | 360 | | Revision | 625.00 |
| 4000889038 1 | | 0.000% | IL - 80.00% | 360 | 0.00 | Revision | (468.30) |
| 4000890443 1 | | | CA - 80.00% | 360 | | Revision | 500.00 |
| 4000892788 1 | | | FL - 80.00% | 360 | | Revision | 1,110.84 |
| 4000896061 1 | | 0.000% | TX - 79.97% | 360 | 0.00 | Revision | (1,517.98) |
| 4000898202 1 | | 0.000% | TX - 79.97% | 360 | 0.00 | Revision | (1,052.25) |
| 4000900149 1 | | 0.000% | NY - 100.00% | 360 | 0.00 | Revision | (899.49) |
| 4000912546 1 | | 0.000% | TX - 100.00% | 360 | 0.00 | Revision | (1,643.93) |
| 4000922563 1 | | 0.000% | MA - 80.00% | 360 | 0.00 | Revision | (25.00) |
| 4000925880 1 | | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (186.43) |
| 4000760158 2 | | 9.750% | IL - 95.00% | 360 | 174,524.00 | | 116,821.95 |
| 4000776469 2 | | 7.300% | NJ - 80.00% | 360 | 585,294.53 | | 349,880.14 |
| 4000796248 2 | | 9.875% | IN - 100.00% | 360 | 139,239.24 | | 128,892.32 |
| 4000805681 2 | | 8.000% | CA - 80.00% | 360 | 317,439.03 | | 235,200.73 |
| 4000805937 2 | | 6.950% | NC - 80.00% | 360 | 396,000.00 | | 153,608.46 |
| 4000807297 2 | | 9.375% | OH - 90.00% | 360 | 168,882.57 | | 127,287.57 |
| 4000808812 2 | | 6.125% | TX - 80.00% | 360 | 677,894.06 | | 301,749.80 |
| 4000816687 2 | | 10.625% | CO - 100.00% | 360 | 328,299.01 | | 185,224.47 |
| 4000818573 2 | | 8.350% | OH - 100.00% | 360 | 68,718.98 | | 69,212.80 |
| 4000819419 2 | | 8.000% | TN - 80.00% | 360 | 127,123.01 | | 42,177.32 |
| 4000821323 2 | | 8.625% | TX - 88.11% | 360 | 81,866.98 | | 67,968.29 |
| 4000822682 2 | | 10.375% | KS - 100.00% | 180 | 84,000.00 | | 55,906.34 |
| 4000824305 2 | | 9.350% | OH - 90.00% | 360 | 44,981.53 | | 51,015.48 |
| 4000824787 2 | | 8.500% | CA - 80.00% | 360 | 160,000.00 | | 113,914.51 |
| 4000824832 2 | | 6.250% | TX - 80.00% | 360 | 160,000.00 | | 41,664.54 |
| 4000824918 2 | | 10.625% | IL - 100.00% | 360 | 278,108.16 | | 161,821.97 |
| 4000825958 2 | | 8.000% | MI - 79.98% | 360 | 83,900.00 | | 79,808.68 |
| 4000829094 2 | | 9.250% | FL - 83.72% | 360 | 179,476.66 | | 169,054.16 |
| 4000832764 2 | | 7.500% | AZ - 80.00% | 360 | 199,616.00 | | 191,801.53 |
| 4000833009 2 | | 8.000% | NV - 80.00% | 360 | 170,399.62 | | 137,603.15 |
| 4000838223 2 | | 7.750% | CA - 80.00% | 360 | 421,845.88 | | 224,711.94 |
| 4000838544 2 | | 8.000% | AZ - 80.00% | 360 | 171,866.34 | | 123,799.27 |
| 4000840334 2 | | 9.250% | MI - 90.00% | 360 | 119,382.69 | | 133,019.78 |
| 4000841285 2 | | 8.000% | CA - 80.00% | 360 | 299,999.75 | | 268,618.23 |
| 4000841864 2 | | 8.125% | MI - 95.00% | 360 | 109,545.84 | | 121,582.86 |
| 4000843344 2 | | 7.625% | CO - 79.55% | 360 | 522,208.36 | | 207,672.89 |
| 4000843908 2 | | 9.000% | NY - 100.00% | 360 | 85,149.72 | | 89,529.46 |

| 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) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 4000844732 2 | | 9.650% | FL - 89.98% | 360 | 212,350.00 | | 188,754.58 |
| 4000846033 2 | | 9.000% | NY - 100.00% | 360 | 478,488.71 | | 419,922.97 |
| 4000846840 2 | | 8.000% | FL - 80.00% | 360 | 248,794.18 | | 265,080.39 |
| 4000847152 2 | | 8.000% | CA - 80.00% | 360 | 428,000.00 | | 291,037.47 |
| 4000847688 2 | | 8.000% | CA - 80.00% | 360 | 312,000.00 | | 203,631.15 |
| 4000849519 2 | | 7.900% | NV - 80.00% | 360 | 188,733.85 | | 159,597.37 |
| 4000849624 2 | | 8.875% | NV - 80.00% | 360 | 183,383.74 | | 126,446.48 |
| 4000851458 2 | | 9.000% | NV - 100.00% | 360 | 249,116.81 | | 260,652.24 |
| 4000852495 2 | | 9.625% | MN - 90.00% | 360 | 150,842.56 | | 158,176.84 |
| 4000853685 2 | | 8.000% | CA - 80.00% | 360 | 329,600.00 | | 253,452.24 |
| 4000856546 2 | | 6.999% | MD - 80.00% | 360 | 170,761.60 | | 97,375.34 |
| 4000857573 2 | | 8.000% | AZ - 80.00% | 360 | 167,933.91 | | 132,620.60 |
| 4000858295 2 | | 9.000% | MI - 100.00% | 360 | 66,000.00 | | 72,670.34 |
| 4000858446 2 | | 8.000% | FL - 79.99% | 360 | 180,018.37 | | 109,156.08 |
| 4000858474 2 | | 8.000% | TX - 80.00% | 360 | 222,074.83 | | 27,978.10 |
| 4000860382 2 | | 9.000% | IL - 100.00% | 360 | 171,466.40 | | 162,610.06 |
| 4000860872 2 | | 9.250% | WI - 100.00% | 360 | 53,832.48 | | 40,704.18 |
| 4000861005 2 | | 8.000% | CA - 80.00% | 360 | 430,400.00 | | 241,962.54 |
| 4000861241 2 | | 8.000% | FL - 80.00% | 360 | 302,477.12 | | 248,377.67 |
| 4000861563 2 | | 7.625% | OH - 72.73% | 360 | 39,015.94 | | 43,165.03 |
| 4000862062 2 | | 9.000% | MA - 100.00% | 360 | 322,225.74 | | 277,985.90 |
| 4000863988 2 | | 8.625% | MI - 80.00% | 360 | 119,555.85 | | 136,609.19 |
| 4000864729 2 | | 10.750% | AL - 100.00% | 360 | 59,154.03 | | 49,126.66 |
| 4000866921 2 | | 8.200% | CA - 80.00% | 360 | 236,000.00 | | 219,433.44 |
| 4000867899 2 | | 8.200% | OR - 84.62% | 360 | 108,869.35 | | 24,588.78 |
| 4000867959 2 | | 8.250% | MI - 90.00% | 360 | 174,739.94 | | 134,427.76 |
| 4000868707 2 | | 8.400% | IL - 74.36% | 360 | 287,138.23 | | 211,013.12 |
| 4000870384 2 | | 8.150% | FL - 80.00% | 360 | 222,551.24 | | 202,052.92 |
| 4000871729 2 | | 8.500% | FL - 90.00% | 360 | 123,750.00 | | 141,717.98 |
| 4000874108 2 | | 8.000% | CA - 80.00% | 360 | 295,200.00 | | 245,929.28 |
| 4000874866 2 | | 9.900% | GA - 100.00% | 360 | 123,358.94 | | 128,455.33 |
| 4000875685 2 | | 8.400% | CA - 80.00% | 360 | 326,383.83 | | 310,755.24 |
| 4000876614 2 | | 10.050% | TN - 100.00% | 360 | 59,142.05 | | 68,250.33 |
| 4000877749 2 | | 7.600% | FL - 80.00% | 360 | 182,614.69 | | 193,739.35 |
| 4000880345 2 | | 8.350% | MI - 76.36% | 360 | 205,315.64 | | 165,553.57 |
| 4000880399 2 | | 7.650% | FL - 80.00% | 360 | 124,000.00 | | 138,907.50 |
| 4000880776 2 | | 7.500% | NY - 80.00% | 360 | 303,437.70 | | 315,864.18 |
| 4000880964 2 | | 7.000% | TX - 80.00% | 360 | 130,399.48 | | 29,763.72 |
| 4000881691 2 | | 7.500% | CA - 80.00% | 360 | 259,408.40 | | 232,583.76 |
| 4000882468 2 | | 8.150% | PA - 80.00% | 360 | 300,000.00 | | 100,626.85 |
| 4000883740 2 | | 8.850% | FL - 95.00% | 360 | 158,020.51 | | 114,530.91 |
| 4000883957 2 | | 8.100% | FL - 80.00% | 360 | 346,645.59 | | 301,443.31 |
| 4000884135 2 | | 7.500% | CA - 80.00% | 360 | 294,400.00 | | 216,130.24 |
| 4000885656 2 | | 7.900% | NV - 80.00% | 360 | 341,667.41 | | 107,658.27 |
| 4000886577 2 | | 9.650% | AZ - 90.00% | 360 | 213,583.84 | | 145,360.22 |
| 4000886607 2 | | 6.800% | SC - 80.00% | 360 | 197,708.10 | | 51,370.15 |
| 4000887023 2 | | 8.300% | KY - 90.00% | 360 | 268,239.12 | | 111,489.35 |
| 4000887126 2 | | 9.000% | NV - 100.00% | 360 | 284,080.26 | | 214,588.25 |
| 4000887504 2 | | 8.250% | FL - 80.00% | 360 | 179,277.61 | | 168,201.92 |
| 4000887837 2 | | 8.900% | IN - 90.00% | 360 | 58,303.58 | | 66,529.24 |
| 4000888085 2 | | 7.600% | NV - 80.00% | 360 | 409,531.61 | | 257,105.73 |

| 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) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 4000888441 | 2 | 8.000% | FL - 80.00% | 360 | 216,416.04 | | 194,607.88 |
| 4000888649 | 2 | 7.050% | OH - 80.00% | 360 | 169,331.42 | | 95,928.88 |
| 4000889354 | 2 | 8.250% | MI - 84.98% | 360 | 53,852.40 | | 87,319.27 |
| 4000889776 | 2 | 8.100% | MI - 79.97% | 360 | 63,624.06 | | 46,288.13 |
| 4000890296 | 2 | 8.500% | CO - 80.00% | 360 | 135,200.00 | | 82,828.49 |
| 4000890498 | 2 | 8.000% | NV - 80.00% | 360 | 131,765.41 | | 132,001.08 |
| 4000892353 | 2 | 8.000% | FL - 79.98% | 360 | 174,350.00 | | 178,851.88 |
| 4000892746 | 2 | 8.000% | CA - 80.00% | 360 | 284,000.00 | | 225,616.16 |
| 4000894674 | 2 | 8.500% | IL - 80.00% | 360 | 324,552.62 | | 225,768.77 |
| 4000897752 | 2 | 8.000% | FL - 80.00% | 360 | 199,025.13 | | 172,571.07 |
| 4000900735 | 2 | 8.650% | IN - 100.00% | 360 | 48,947.40 | | 49,396.10 |
| 4000902230 | 2 | 8.850% | MI - 100.00% | 360 | 111,200.29 | | 133,924.67 |
| 4000903248 | 2 | 8.800% | CA - 80.00% | 360 | 223,942.57 | | 195,829.33 |
| 4000904220 | 2 | 8.700% | AZ - 100.00% | 360 | 179,766.70 | | 167,095.69 |
| 4000905209 | 2 | 7.900% | MD - 80.00% | 360 | 642,549.26 | | 326,893.82 |
| 4000909862 | 2 | 7.550% | CA - 80.00% | 360 | 207,600.00 | | 179,803.06 |
| 4000911092 | 2 | 8.900% | NJ - 100.00% | 360 | 391,799.82 | | 192,273.89 |
| 4000911680 | 2 | 9.900% | OK - 85.00% | 360 | 209,848.18 | | 130,651.42 |
| 4000913479 | 2 | 8.800% | WI - 95.00% | 360 | 94,728.89 | | 103,852.47 |
| 4000920551 | 2 | 8.250% | NV - 80.00% | 360 | 219,024.54 | | 165,085.47 |
| 4000922834 | 2 | 7.500% | FL - 80.00% | 360 | 224,000.00 | | 210,767.36 |
| 4000926026 | 2 | 8.100% | CA - 80.00% | 360 | 213,499.55 | | 172,470.41 |
| 4000942031 | 2 | 8.000% | CA - 75.00% | 360 | 228,519.56 | | 209,489.06 |
| 4000945811 | 2 | 8.990% | NY - 100.00% | 360 | 545,000.00 | | 323,406.38 |
| 4000946347 | 2 | 8.200% | CA - 100.00% | 360 | 542,731.83 | | 343,455.08 |
| 4000946885 | 2 | 9.150% | TX - 100.00% | 360 | 167,144.58 | | 108,014.99 |
| 4000950732 | 2 | 8.999% | FL - 78.87% | 360 | 223,172.65 | | 148,869.79 |
| 4000950836 | 2 | 9.150% | NV - 90.00% | 360 | 219,379.76 | | 188,234.13 |
| 4000679702 | 2 | | TX - 79.99% | 360 | | Revision | 225.00 |
| 4000700761 | 2 | | CA - 80.00% | 360 | | Revision | 9.35 |
| 4000712681 | 2 | | KY - 80.00% | 360 | | Revision | (576.30) |
| 4000734224 | 2 | | CA - 80.00% | 360 | | Revision | (1,649.30) |
| 4000739987 | 2 | | AL - 95.00% | 360 | | Revision | (740.00) |
| 4000765029 | 2 | | TN - 100.00% | 360 | | Revision | 470.00 |
| 4000768668 | 2 | | CA - 80.00% | 360 | | Revision | 115.00 |
| 4000777897 | 2 | | TN - 90.00% | 360 | | Revision | (630.10) |
| 4000778464 | 2 | | CA - 89.53% | 360 | | Revision | 770.81 |
| 4000785283 | 2 | | CA - 80.00% | 360 | | Revision | (266.09) |
| 4000788537 | 2 | | FL - 80.00% | 360 | | Revision | (35.50) |
| 4000790591 | 2 | | OH - 100.00% | 360 | | Revision | (385.25) |
| 4000791824 | 2 | | FL - 95.00% | 360 | | Revision | 370.13 |
| 4000793234 | 2 | | PA - 100.00% | 360 | | Revision | 869.29 |
| 4000798255 | 2 | | CA - 74.65% | 360 | | Revision | (1,112.28) |
| 4000801156 | 2 | | TN - 100.00% | 360 | | Revision | 911.87 |
| 4000809018 | 2 | | GA - 80.00% | 360 | | Revision | (93.75) |
| 4000811156 | 2 | | MI - 80.00% | 360 | | Revision | (310.24) |
| 4000812966 | 2 | | CA - 80.00% | 360 | | Revision | (75.01) |
| 4000813182 | 2 | | NJ - 90.00% | 360 | | Revision | 14.25 |
| 4000814590 | 2 | | FL - 80.00% | 360 | | Revision | 9.00 |
| 4000815103 | 2 | | TN - 80.00% | 360 | | Revision | 15.00 |
| 4000815307 | 2 | | FL - 80.00% | 360 | | Revision | 173.42 |

| 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) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 4000820505 2 | | | NV - 80.00% | 360 | | Revision | (1,504.78) |
| 4000821867 2 | | | TN - 80.00% | 360 | | Revision | 9.00 |
| 4000823223 2 | | | FL - 80.00% | 360 | | Revision | 900.00 |
| 4000823333 2 | | | CA - 80.00% | 360 | | Revision | 184.41 |
| 4000825354 2 | | | NJ - 79.07% | 360 | | Revision | (3,990.68) |
| 4000826194 2 | | | MI - 80.00% | 360 | | Revision | 221.84 |
| 4000826819 2 | | | FL - 100.00% | 360 | | Revision | 9.00 |
| 4000828123 2 | | | CA - 80.00% | 360 | | Revision | (2,253.17) |
| 4000828540 2 | | 0.000% | MA - 80.00% | 360 | 0.00 | Revision | (1,227.00) |
| 4000828760 2 | | | CA - 80.00% | 360 | | Revision | (77.92) |
| 4000828900 2 | | | IN - 95.00% | 180 | | Revision | 11.95 |
| 4000829462 2 | | | MI - 80.00% | 360 | | Revision | 809.82 |
| 4000829671 2 | | | TN - 80.00% | 360 | | Revision | 193.41 |
| 4000830712 2 | | | CA - 80.00% | 360 | | Revision | (3,472.39) |
| 4000831208 2 | | | CA - 80.00% | 360 | | Revision | 14.15 |
| 4000831254 2 | | | CA - 80.00% | 360 | | Revision | (1,386.35) |
| 4000831320 2 | | | IN - 90.00% | 360 | | Revision | 9.00 |
| 4000834019 2 | | | CA - 80.00% | 360 | | Revision | 50.83 |
| 4000834025 2 | | | PA - 100.00% | 360 | | Revision | (528.00) |
| 4000834637 2 | | | FL - 80.00% | 360 | | Revision | 19.00 |
| 4000835404 2 | | | OR - 79.95% | 360 | | Revision | 486.66 |
| 4000835605 2 | | | CA - 80.00% | 360 | | Revision | 515.41 |
| 4000836076 2 | | | CA - 80.00% | 360 | | Revision | 20.95 |
| 4000836652 2 | | | TX - 80.00% | 360 | | Revision | 278.07 |
| 4000837580 2 | | | NJ - 80.00% | 360 | | Revision | (2,905.29) |
| 4000838656 2 | | 0.000% | CA - 79.99% | 360 | 0.00 | Revision | (432.17) |
| 4000839218 2 | | | CA - 74.98% | 360 | | Revision | (176.62) |
| 4000839475 2 | | | NJ - 100.00% | 360 | | Revision | (19.75) |
| 4000839664 2 | | | CA - 80.00% | 360 | | Revision | (593.63) |
| 4000839838 2 | | | CA - 80.00% | 360 | | Revision | 200.00 |
| 4000839918 2 | | | CA - 100.00% | 360 | | Revision | 55.00 |
| 4000840961 2 | | | CA - 80.00% | 360 | | Revision | (106.02) |
| 4000841387 2 | | | NY - 100.00% | 360 | | Revision | (2,389.71) |
| 4000841543 2 | | | CA - 80.00% | 360 | | Revision | 1.00 |
| 4000843512 2 | | | CO - 80.00% | 360 | | Revision | (89.19) |
| 4000844829 2 | | | CA - 92.25% | 360 | | Revision | 505.31 |
| 4000845067 2 | | | CA - 79.99% | 360 | | Revision | (28.48) |
| 4000846585 2 | | | MI - 95.00% | 360 | | Revision | 50.00 |
| 4000846949 2 | | | PA - 80.00% | 360 | | Revision | (2,773.60) |
| 4000847423 2 | | | MI - 100.00% | 360 | | Revision | (441.00) |
| 4000847780 2 | | | MO - 95.00% | 360 | | Revision | (2,193.88) |
| 4000848242 2 | | | CA - 80.00% | 360 | | Revision | (69.32) |
| 4000848724 2 | | | WI - 100.00% | 360 | | Revision | (150.00) |
| 4000849198 2 | | | CA - 80.00% | 360 | | Revision | 66.05 |
| 4000849582 2 | | | CA - 80.00% | 360 | | Revision | (14,756.61) |
| 4000849888 2 | | | CT - 85.00% | 360 | | Revision | (225.00) |
| 4000850158 2 | | | MI - 95.00% | 360 | | Revision | (550.00) |
| 4000852432 2 | | 0.000% | MI - 77.22% | 360 | 0.00 | Revision | (2,006.39) |
| 4000853067 2 | | | FL - 80.00% | 360 | | Revision | (250.00) |
| 4000854211 2 | | 0.000% | GA - 100.00% | 360 | 0.00 | Revision | (335.00) |
| 4000854361 2 | | | MN - 100.00% | 360 | | Revision | (1,468.00) |

| 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) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 4000854832 2 | | | MI - 100.00% | 360 | | Revision | 332.78 |
| 4000854978 2 | | | AZ - 79.99% | 360 | | Revision | 196.52 |
| 4000855775 2 | | | GA - 80.00% | 360 | | Revision | 75.00 |
| 4000855827 2 | | | FL - 89.99% | 360 | | Revision | 59.44 |
| 4000855851 2 | | | VA - 87.98% | 360 | | Revision | (1,565.95) |
| 4000855924 2 | | | FL - 80.00% | 360 | | Revision | 510.00 |
| 4000855992 2 | | | CA - 80.00% | 360 | | Revision | 6.91 |
| 4000856998 2 | | | CA - 80.00% | 360 | | Revision | (818.89) |
| 4000857007 2 | | | CA - 80.00% | 360 | | Revision | 400.00 |
| 4000857174 2 | | | NV - 79.99% | 360 | | Revision | 196.70 |
| 4000858197 2 | | | AZ - 85.00% | 360 | | Revision | (3,073.73) |
| 4000858206 2 | | | MD - 80.00% | 360 | | Revision | 2,265.00 |
| 4000858654 2 | | | MN - 90.00% | 360 | | Revision | 436.61 |
| 4000859404 2 | | 0.000% | WA - 80.00% | 360 | 0.00 | Revision | (1,035.00) |
| 4000859810 2 | | | NC - 80.00% | 360 | | Revision | (443.88) |
| 4000860707 2 | | | WA - 80.00% | 360 | | Revision | (107.00) |
| 4000860746 2 | | | CA - 80.00% | 360 | | Revision | 44.25 |
| 4000860784 2 | | | NV - 80.00% | 360 | | Revision | 9.00 |
| 4000861720 2 | | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | 1,290.17 |
| 4000861900 2 | | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (116.10) |
| 4000862358 2 | | | GA - 80.00% | 360 | | Revision | 4.50 |
| 4000862489 2 | | | GA - 100.00% | 360 | | Revision | 700.00 |
| 4000862535 2 | | | GA - 80.00% | 360 | | Revision | 141.76 |
| 4000862925 2 | | | AZ - 80.00% | 360 | | Revision | (100.01) |
| 4000863183 2 | | | MI - 85.00% | 360 | | Revision | (524.46) |
| 4000863474 2 | | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (562.00) |
| 4000863796 2 | | | CA - 80.00% | 360 | | Revision | (230.39) |
| 4000864009 2 | | | TN - 100.00% | 360 | | Revision | 40.22 |
| 4000864048 2 | | | IL - 80.00% | 360 | | Revision | 365.51 |
| 4000864914 2 | | | NV - 80.00% | 360 | | Revision | 266.38 |
| 4000865884 2 | | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (905.00) |
| 4000865929 2 | | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (737.68) |
| 4000866446 2 | | | FL - 80.00% | 360 | | Revision | 9.00 |
| 4000866977 2 | | 0.000% | MI - 100.00% | 360 | 0.00 | Revision | (2,129.86) |
| 4000867328 2 | | | CA - 95.00% | 360 | | Revision | (2,894.87) |
| 4000867615 2 | | | NV - 90.00% | 360 | | Revision | 2,797.79 |
| 4000868726 2 | | | FL - 80.00% | 360 | | Revision | (1,498.57) |
| 4000868891 2 | | | MI - 100.00% | 360 | | Revision | (5,182.61) |
| 4000869273 2 | | | MO - 80.00% | 360 | | Revision | 115.00 |
| 4000869383 2 | | | GA - 100.00% | 360 | | Revision | 177.16 |
| 4000869476 2 | | | CA - 80.00% | 360 | | Revision | 454.00 |
| 4000869491 2 | | | CA - 80.00% | 360 | | Revision | (288.40) |
| 4000870426 2 | | | RI - 80.00% | 360 | | Revision | (957.82) |
| 4000870491 2 | | 0.000% | NJ - 80.00% | 360 | 0.00 | Revision | (516.13) |
| 4000870832 2 | | 0.000% | FL - 80.00% | 360 | 0.00 | Revision | (754.38) |
| 4000871392 2 | | | FL - 90.00% | 360 | | Revision | 32.29 |
| 4000871490 2 | | | CA - 80.00% | 360 | | Revision | 83.48 |
| 4000872927 2 | | | AZ - 94.98% | 360 | | Revision | 166.46 |
| 4000874158 2 | | | CA - 80.00% | 360 | | Revision | 2.09 |
| 4000874386 2 | | | CA - 80.00% | 360 | | Revision | 11.95 |
| 4000875415 2 | | | OH - 88.03% | 360 | | Revision | (4.00) |

| 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) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 4000875756 | 2 | | MN - 90.00% | 360 | | Revision | 250.00 |
| 4000875797 | 2 | | NV - 80.00% | 360 | | Revision | 431.16 |
| 4000878001 | 2 | | NV - 80.00% | 360 | | Revision | 10.75 |
| 4000879771 | 2 | | CA - 80.00% | 360 | | Revision | 9.00 |
| 4000880475 | 2 | | OH - 100.00% | 360 | | Revision | (3,778.05) |
| 4000882034 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (1,940.98) |
| 4000883493 | 2 | | CA - 90.00% | 360 | | Revision | (1,552.27) |
| 4000884404 | 2 | | CA - 70.00% | 360 | | Revision | (585.30) |
| 4000885330 | 2 | | FL - 79.99% | 360 | | Revision | 450.59 |
| 400088827 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (1,308.21) |
| 4000888984 | 2 | | MI - 79.98% | 360 | | Revision | (4,153.01) |
| 4000890310 | 2 | | CA - 80.00% | 360 | | Revision | (778.60) |
| 4000890445 | 2 | 0.000% | MN - 80.00% | 360 | 0.00 | Revision | (2,002.13) |
| 4000890650 | 2 | 0.000% | GA - 100.00% | 360 | 0.00 | Revision | (122.00) |
| 4000890704 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (167.34) |
| 4000893279 | 2 | | ID - 79.98% | 360 | | Revision | (74.98) |
| 4000896093 | 2 | | CA - 80.00% | 360 | | Revision | 13.44 |
| 4000897525 | 2 | | FL - 74.99% | 360 | | Revision | (673.68) |
| 4000898113 | 2 | 0.000% | MN - 80.00% | 360 | 0.00 | Revision | (766.89) |
| 4000898650 | 2 | 0.000% | CA - 79.69% | 360 | 0.00 | Revision | (1,169.74) |
| 4000900246 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (2,838.19) |
| 4000902438 | 2 | | NV - 79.99% | 360 | | Revision | 9.32 |
| 4000903650 | 2 | 0.000% | MI - 80.00% | 360 | 0.00 | Revision | (1,023.00) |
| 4000903954 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (566.66) |
| 4000906029 | 2 | 0.000% | CO - 79.99% | 360 | 0.00 | Revision | (1,443.34) |
| 4000907307 | 2 | 0.000% | FL - 80.00% | 360 | 0.00 | Revision | (777.67) |
| 4000908230 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (68.60) |
| 4000908320 | 2 | 0.000% | NV - 80.00% | 360 | 0.00 | Revision | (667.28) |
| 4000910211 | 2 | 0.000% | FL - 68.29% | 360 | 0.00 | Revision | (3,360.47) |
| 4000911756 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (846.23) |
| 4000912818 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (3,378.06) |
| 4000916378 | 2 | 0.000% | IN - 68.00% | 360 | 0.00 | Revision | (264.00) |
| 4000917016 | 2 | 0.000% | WI - 80.00% | 360 | 0.00 | Revision | (1,168.22) |
| 4000918925 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (1,379.26) |
| 4000919068 | 2 | 0.000% | MI - 85.00% | 360 | 0.00 | Revision | (390.00) |
| 4000921363 | 2 | 0.000% | PA - 81.47% | 360 | 0.00 | Revision | (46.37) |
| 4000922831 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (416.76) |
| 4000923273 | 2 | 0.000% | MD - 80.00% | 360 | 0.00 | Revision | (2,253.22) |
| 4000924089 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (1,653.00) |
| 4000924558 | 2 | 0.000% | MO - 95.00% | 360 | 0.00 | Revision | (140.93) |
| 4000924921 | 2 | 0.000% | IL - 95.00% | 360 | 0.00 | Revision | (1,228.00) |
| 4000925705 | 2 | 0.000% | NY - 75.00% | 360 | 0.00 | Revision | 48.66 |
| 4000926887 | 2 | 0.000% | IL - 100.00% | 360 | 0.00 | Revision | (872.94) |
| 4000927400 | 2 | 0.000% | CA - 100.00% | 360 | 0.00 | Revision | (448.10) |
| 4000928970 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | 134.20 |
| 4000929930 | 2 | 0.000% | IL - 80.00% | 360 | 0.00 | Revision | (1,570.00) |
| 4000931100 | 2 | 0.000% | PA - 95.00% | 360 | 0.00 | Revision | (3,118.58) |
| 4000935027 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (1,127.90) |
| 4000935663 | 2 | 0.000% | PA - 90.00% | 360 | 0.00 | Revision | (436.00) |
| 4000936142 | 2 | 0.000% | FL - 80.00% | 360 | 0.00 | Revision | (886.36) |
| 4000939168 | 2 | 0.000% | CA - 85.00% | 360 | 0.00 | Revision | (213.87) |

| 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) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 4000940483 | 2 | 0.000% | CA - 79.99% | 360 | 0.00 | Revision | (85.93) |
| 4000940517 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (882.91) |
| 4000941885 | 2 | 0.000% | CA - 75.00% | 360 | 0.00 | Revision | (125.00) |
| 4000946563 | 2 | 0.000% | CA - 80.00% | 360 | 0.00 | Revision | (761.96) |
| TOTAL | | | | | 28,876,879.17 | | 20,749,124.17 |

Triggers and Adj. Cert. Report

TRIGGER EVENTS

| | Group 2 | Group 1 | Total |
|------------------------------------------------------------------------------------------|---------|---------|------------------|
| Has the Stepdown Date occurred? | | | No |
| Does the Trigger Event exist? (A Trigger Event exists if either (i) or (ii) are true) | | | Yes |
| (i) If (A)>(B) | | | |
| (A) 60+ Day Delq % (1)/(2) | | | 45.671151% |
| (1) 60+ day Rolling Delq Loans | | | 549,527,285.30 |
| (2) Stated Principal Balance | | | 1,203,226,267.59 |
| (B) 41.75% OF Sr. Enhancement Percentage | | | 9.998899% |
| (ii) If (A)>(B) | | | |
| (Into Effect after September 2008) | | | |
| (A) Trigger Event Loss % (1)/(2) | | | 9.796912% |
| (1) Aggregate Realized Losses Since Cutoff Date | | | 207,850,642.46 |
| (2) Cutoff Date Pool Principal Balance | | | 2,121,593,397.25 |
| (B) Applicable Loss Percentage | | | 2.116667% |

ADJUSTABLE RATE CERTIFICATE INFORMATION

SPACE INTENTIONALLY LEFT BLANK

ADDITIONAL INFORMATION

| | Group 2 | Group 1 | Total |
|------------------------------------|---------|---------|------------|
| Current LIBOR Rate | | | 0.437500% |
| Libor Rate Determination Date | | | 04/23/2009 |
| Next LIBOR Rate | | | 0.308750% |
| Next Libor Rate Determination Date | | | 05/21/2009 |
| Current Swap LIBOR Rate | | | 0.437500% |

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 | \$810.94 | \$0.36 | \$0.00 | \$811.30 | \$0.00 | \$811.30 |
| 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 |
| M-7 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-8 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-9 | \$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 |

| ADDITIONAL CERTIFICATE REPORT | | | | | | |
|-------------------------------|------------------------------|--|--|--|--|--|
| CLASS | Next Pass Through Rate | | | | | |
| PT1-REMIC | 0.4287000% | | | | | |
| A-2A | 0.3687000% | | | | | |
| A-2B | 0.4087000% | | | | | |
| A-2C | 0.4687000% | | | | | |
| A-2D | 0.5487000% | | | | | |
| M-1 | 0.5987000% | | | | | |
| M-2 | 0.6187000% | | | | | |
| M-3 | 0.6287000% | | | | | |
| M-4 | 0.6887000% | | | | | |
| M-5 | 0.6987000% | | | | | |
| M-6 | 0.7687000% | | | | | |
| M-7 | 1.0587000% | | | | | |
| M-8 | 1.2587000% | | | | | |
| M-9 | 2.2087000% | | | | | |
| B-1 | 2.8087000% | | | | | |
| B-2 | 2.8087000% | | | | | |
| X | 0.0000000% | | | | | |
| C | 0.0000000% | | | | | |
| P | 0.0000000% | | | | | |
| R | 0.0000000% | | | | | |
| RC | 0.0000000% | | | | | |
| RX | 0.0000000% | | | | | |

Other Related Information

ADDITIONAL INFORMATION

| | Group 2 | Group 1 | Total |
|-------------------------------------------------------|--------------|--------------|---------------|
| Current Scheduled Payments | 7,255,842.65 | 1,306,909.66 | 8,562,752.31 |
| Current Scheduled Payments 1 Month Prior | 7,440,423.91 | 1,355,873.53 | 8,796,297.44 |
| Current Scheduled Payments 2 Month Prior | 7,719,381.13 | 1,393,528.65 | 9,112,909.78 |
| Current Scheduled Payments 3 Month Prior | 7,990,054.64 | 1,424,888.51 | 9,414,943.15 |
| Current Scheduled Payments 4 Month Prior | 8,216,063.46 | 1,479,165.29 | 9,695,228.76 |
| Current Scheduled Payments 5 Month Prior | 8,453,116.29 | 1,494,324.93 | 9,947,441.21 |
| Current Scheduled Payments 6 Month Prior | 8,665,726.94 | 1,515,674.40 | 10,181,401.34 |
| Current Scheduled Payments 7 Month Prior | 9,001,196.57 | 1,559,822.15 | 10,561,018.72 |
| Current Scheduled Payments 8 Month Prior | 9,349,549.18 | 1,650,858.52 | 11,000,407.70 |
| Current Scheduled Payments 9 Month Prior | 9,525,667.12 | 1,711,899.42 | 11,237,566.54 |
| Current Scheduled Payments 10 Month Prior | 9,526,357.11 | 1,710,703.05 | 11,237,060.16 |
| Current Scheduled Payments 11 Month Prior | 9,726,222.10 | 1,735,721.99 | 11,461,944.09 |
| | | | |
| Sched. Payments for 60+Day Delinquent Loans | 3,357,844.39 | 499,702.79 | 3,857,547.18 |
| Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior | 3,388,688.15 | 521,500.35 | 3,910,188.50 |
| Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior | 3,498,114.90 | 527,634.74 | 4,025,749.63 |
| Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior | 3,546,651.50 | 523,270.80 | 4,069,922.30 |
| Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior | 3,517,278.41 | 510,955.90 | 4,028,234.30 |
| Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior | 3,514,684.12 | 507,737.90 | 4,022,422.02 |
| Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior | 3,411,282.54 | 477,645.98 | 3,888,928.52 |
| Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior | 3,365,545.63 | 451,637.58 | 3,817,183.21 |
| Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior | 3,337,386.80 | 447,116.72 | 3,784,503.53 |
| Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior | 3,192,722.26 | 421,697.26 | 3,614,419.51 |
| Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior | 3,054,984.27 | 382,395.87 | 3,437,380.14 |
| Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior | 3,003,811.04 | 368,733.07 | 3,372,544.11 |