

External Parties

Seller
Option One Mortgage Corporation

Servicer(s)
Option One

Underwriter(s)
Greenwich Capital Markets

Swap Counterparty
Royal Bank of Scotland

Table of Contents

	Page
1. Certificate Payment Report	2
2. Collection Account Report	6
3. Credit Enhancement Report	8
4. Collateral Report	9
5. Delinquency Report	12
6. REO Report	26
7. Foreclosure Report	31
8. Prepayment Report	51
9. Prepayment Detail Report	54
10. Realized Loss Report	55
11. Realized Loss Detail Report	58
12. Triggers and Adj. Cert. Report	65
13. Additional Certificate Report	66
14. Modified Loan Detail	67
15. Other Related Information	69

Total Number of Pages 69

Dates

Cut-Off Date: June 01, 2006
 Close Date: June 19, 2006
 First Distribution Date: July 25, 2006

Distribution Date: December 28, 2009

Record Date: December 24, 2009
 November 30, 2009

Determination Date: December 15, 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.

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)
I-A-1	11/25/09	12/27/09	A-Act/360	83612CAA7	1,233,308,000.00	318.995249	0.109929	2.645343	2.755273	316.349906
II-A-1	11/25/09	12/27/09	A-Act/360	83612CAB5	443,267,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
II-A-2	11/25/09	12/27/09	A-Act/360	83612CAC3	261,688,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
II-A-3	11/25/09	12/27/09	A-Act/360	83612CAD1	350,779,000.00	978.116059	0.346036	12.374886	12.720922	965.741173
II-A-4	11/25/09	12/27/09	A-Act/360	83612CAE9	125,858,000.00	1,000.000000	0.436278	0.000000	0.436278	1,000.000000
M-1	11/25/09	12/27/09	A-Act/360	83612CAF6	122,450,000.00	1,000.000000	0.445445	0.000000	0.445445	1,000.000000
M-2	11/25/09	12/27/09	A-Act/360	83612CAG4	93,500,000.00	1,000.000000	0.472945	0.000000	0.472945	1,000.000000
M-3	11/25/09	12/27/09	A-Act/360	83612CAH2	77,000,000.00	1,000.000000	0.509612	0.000000	0.509612	1,000.000000
M-4	11/25/09	12/27/09	A-Act/360	83612CAJ8	55,800,000.00	1,000.000000	0.546278	0.000000	0.546278	1,000.000000
M-5	11/25/09	12/27/09	A-Act/360	83612CAK5	54,250,000.00	1,000.000000	0.564612	0.000000	0.564612	1,000.000000
M-6	11/25/09	12/27/09	A-Act/360	83612CAL3	49,600,000.00	168.106351	0.107243	0.000000	0.107243	57.466999
M-7	11/25/09	12/27/09	A-Act/360	83612CAM1	46,500,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-8	11/25/09	12/27/09	A-Act/360	83612CAN9	38,750,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-9	11/25/09	12/27/09	A-Act/360	83612CAP4	34,100,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-10	11/25/09	12/27/09	A-Act/360	83612CAQ2	27,900,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-11	11/25/09	12/27/09	A-Act/360	83612CAR0	23,250,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-12	11/25/09	12/27/09	A-Act/360	83612CAS8	23,250,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
C	11/25/09	12/24/09	F-30/360	83612CC56	3,138,749,368.96	0.000000	0.000000	0.000000	0.000000	0.000000
P	11/25/09	12/24/09	F-30/360	83612PP56	100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000
R	11/25/09	12/24/09	F-30/360	83612CAT6	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R-X	11/25/09	12/24/09	F-30/360	83612CAU3	0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date -									
Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
I-A-1	1,233,308,000.00	98,012,177.49	820,424,877.66	22,726,014.78	843,151,367.99	941,163,545.48	0.00	0.00	390,156,869.74
II-A-1	443,267,000.00	15,848,414.49	434,804,314.93	8,462,685.07	443,267,000.00	459,115,414.49	0.00	0.00	0.00
II-A-2	261,688,000.00	26,751,994.17	251,477,091.62	10,211,146.10	261,687,762.18	288,439,756.35	0.00	0.00	0.00
II-A-3	350,779,000.00	41,860,702.18	10,821,015.97	1,196,261.26	12,017,277.23	53,877,979.41	0.00	0.00	338,761,722.77
II-A-4	125,858,000.00	15,425,847.36	0.00	0.00	0.00	15,425,847.36	0.00	0.00	125,858,000.00
M-1	122,450,000.00	15,051,954.01	0.00	0.00	0.00	15,051,954.01	0.00	0.00	122,450,000.00
M-2	93,500,000.00	11,593,682.12	0.00	0.00	0.00	11,593,682.12	0.00	0.00	93,500,000.00
M-3	77,000,000.00	9,657,933.79	0.00	0.00	0.00	9,657,933.79	0.00	0.00	77,000,000.00
M-4	55,800,000.00	7,078,722.31	0.00	0.00	0.00	7,078,722.31	0.00	0.00	55,800,000.00
M-5	54,250,000.00	6,920,910.00	0.00	0.00	0.00	6,920,910.00	0.00	0.00	54,250,000.00
M-6	49,600,000.00	6,410,812.72	0.00	0.00	0.00	6,410,812.72	46,749,636.87	0.00	2,850,363.13
M-7	46,500,000.00	6,508,093.03	0.00	0.00	0.00	6,508,093.03	46,500,000.00	0.00	0.00
M-8	38,750,000.00	5,542,704.70	0.00	0.00	0.00	5,542,704.70	38,750,000.00	0.00	0.00
M-9	34,100,000.00	5,569,792.27	0.00	0.00	0.00	5,569,792.27	34,100,000.00	0.00	0.00
M-10	27,900,000.00	4,738,053.99	0.00	0.00	0.00	4,738,053.99	27,900,000.00	0.00	0.00
M-11	23,250,000.00	3,739,426.28	0.00	0.00	0.00	3,739,426.28	23,250,000.00	0.00	0.00
M-12	23,250,000.00	3,529,670.80	0.00	0.00	0.00	3,529,670.80	23,250,000.00	0.00	0.00
C	38,749,634.48	72,073,268.23	0.00	0.00	0.01	72,073,268.24	39,218,090.33	468,455.86	0.00
P	100.00	12,376,162.59	0.00	0.00	0.00	12,376,162.59	0.00	0.00	100.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	3,099,999,734.48	368,690,322.53	1,517,527,300.18	42,596,107.21	1,560,123,407.41	1,928,813,729.94	279,717,727.20	468,455.86	1,260,627,055.64

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)
I-A-1	0.37594%	393,419,392.60	135,576.91	0.00	0.00	0.00	135,576.91	135,576.91	0.00
II-A-1	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
II-A-2	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
II-A-3	0.38594%	343,102,572.92	121,382.26	0.00	0.00	0.00	121,382.26	121,382.26	0.00
II-A-4	0.47594%	125,858,000.00	54,909.12	0.00	0.00	0.00	54,909.12	54,909.12	0.00
M-1	0.48594%	122,450,000.00	54,544.74	0.00	0.00	0.00	54,544.74	54,544.74	0.00
M-2	0.51594%	93,500,000.00	44,220.36	0.00	0.00	0.00	44,220.36	44,220.36	0.00
M-3	0.55594%	77,000,000.00	39,240.10	0.00	0.00	0.00	39,240.10	39,240.10	0.00
M-4	0.59594%	55,800,000.00	30,482.33	0.00	0.00	0.00	30,482.33	30,482.33	0.00
M-5	0.61594%	54,250,000.00	30,630.18	0.00	0.00	0.00	30,630.18	30,630.18	0.00
M-6	0.69594%	8,338,074.99	5,319.23	0.00	0.00	0.00	5,319.23	5,319.23	0.00
M-7	1.11594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	1.33594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	2.23594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	2.73594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11	2.73594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12	2.73594%	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%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,273,718,140.51	516,305.23	0.00	0.00	0.00	516,305.23	516,305.23	0.00

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	2,787,661.32	2,411,319.00	5,198,980.32
Principal Withdrawals	0.00	492,300.00	492,300.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	2,787,661.32	1,919,019.00	4,706,680.32
Interest Collections	2,815,151.25	2,981,245.16	5,796,396.41
Interest Withdrawals	-3,373.35	-1,707.61	-5,080.96
Interest Other Accounts	(1,157,452.30)	(1,169,206.58)	(2,326,658.88)
Interest Fees	(26,044.90)	(25,613.76)	(51,658.65)
TOTAL NET INTEREST	1,628,280.70	1,784,717.21	3,412,997.92
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	4,415,942.02	3,703,736.21	8,119,678.24

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	459,595.13	505,847.74	965,442.87
Curtailments	(630,657.77)	(58,419.01)	(689,076.78)
Prepayments In Full	889,024.00	578,354.70	1,467,378.70
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	6,456,442.91	4,890,897.17	11,347,340.08
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(437,894.92)	(479,772.84)	(917,667.76)
Realized Losses	(4,386,742.95)	(3,505,361.60)	(7,892,104.55)
Advanced Principal	437,894.92	479,772.84	917,667.76
TOTAL PRINCIPAL COLLECTED	2,787,661.32	2,411,319.00	5,198,980.32

PRINCIPAL - WITHDRAWALS			
	Group 2	Group 1	Total
Modification Loss allocated to Principal	0.00	492,300.00	492,300.00
Principal Withdrawals	0.00	492,300.00	492,300.00

PRINCIPAL - OTHER ACCOUNTS			
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INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	3,576,488.97	3,724,007.12	7,300,496.09
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	40,338.80	34,391.91	74,730.71
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	(1,272.56)	(690.37)	(1,962.93)
Delinquent Interest	(3,392,225.95)	(3,533,702.95)	(6,925,928.90)
Interest Realized Loss	(53,152.87)	(45,281.32)	(98,434.19)
Compensating Interest	1,272.56	690.37	1,962.94
Civil Relief Act Shortfalls	0.00	0.00	0.00
Interest Advanced	2,643,702.30	2,801,830.40	5,445,532.70
TOTAL INTEREST COLLECTED	2,815,151.25	2,981,245.16	5,796,396.41

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Modification Loss	0.00	0.00	0.00
Non Recoverable Advances	3,373.35	1,707.61	5,080.96
TOTAL INTEREST WITHDRAWALS	3,373.35	1,707.61	5,080.96

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
a) Interest Swap Payment	(1,216,348.53)	(1,228,700.92)	(2,445,049.45)
b) Interest Swap Receipt	58,896.23	59,494.34	118,390.57
c) Swap Termination Payment	0.00	0.00	0.00
Additional Interest on Reinstated Stop advance loans			
TOTAL INTEREST OTHER ACCOUNTS	(1,157,452.30)	(1,169,206.58)	(2,326,658.88)
Net SWAP Payment (to)/from SWAP Provider			(2,326,658.88)

INTEREST FEES			
	Group 2	Group 1	Total
Current Custodian Fees	2,904.19	2,933.68	5,837.87
Current Credit Risk Manager Fees	6,600.43	6,667.46	13,267.90
Extraordinary Expenses	29.58	29.88	59.46
Current Servicing Fees	16,423.64	15,894.79	32,318.43
Extraordinary Expense Recovery Charge**	87.06	87.94	175.00
TOTAL INTEREST FEES	26,044.90	25,613.76	51,658.65

**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			
Net WAC Rate Carryover Reserve Account			
Beginning Account Balance			0.00
Account Deposit			0.00
Account Withdrawals			0.00
Ending Account Balance			0.00
SWAP ACCOUNT			
Beginning Account Balance			0.00
Account Deposit		(2,326,658.88)	
Account Withdrawals		2,326,658.88	
Ending Account Balance			0.00

INSURANCE			
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STRUCTURAL FEATURES			
	Group 2	Group 1	Total
Overcollateralization Target Amount			38,749,996.68
Overcollateralization Amount (Beginning)			0.00
Overcollateralization Deficiency Amount			38,749,996.68
Overcollateralization Release Amount			0.00
Overcollateralization Amount (Ending)			0.00
Overcollateralization Deficiency (Ending)			38,749,996.68
Excess Overcollateralization (Ending)			0.00
Net Monthly Excess Cashflow			2,896,692.69

Collateral Report

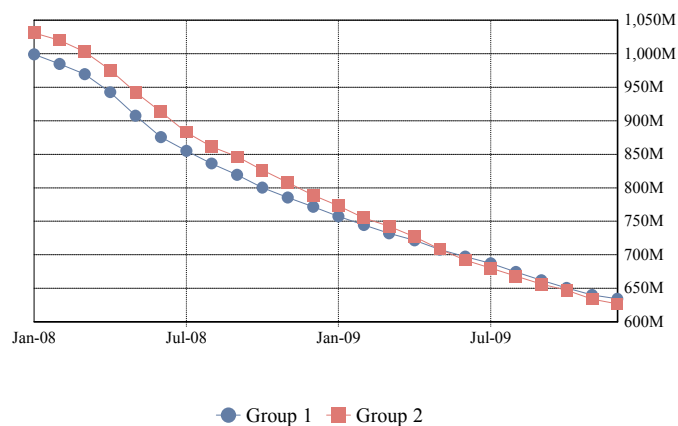
COLLATERAL

	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	6,764	9,082	15,846
Prior	2,552	3,572	6,124
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(4)	(5)	(9)
Repurchases	0	0	0
Liquidations	(25)	(30)	(55)
Current	2,523	3,537	6,060
<u>Principal Balance:</u>			
Original	1,516,805,245.32	1,583,194,489.16	3,099,999,734.48
Prior	633,641,656.95	640,076,483.56	1,273,718,140.51
Prefunding	0.00	0.00	0.00
Scheduled Principal	(459,595.13)	(505,847.74)	(965,442.87)
Partial Prepayments	630,657.77	58,419.01	689,076.78
Full Voluntary Prepayments	(889,024.00)	(578,354.70)	(1,467,378.70)
Repurchases	0.00	0.00	0.00
Liquidations	(6,456,442.91)	(4,890,897.17)	(11,347,340.08)
Current	626,467,252.68	634,159,802.96	1,260,627,055.64
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

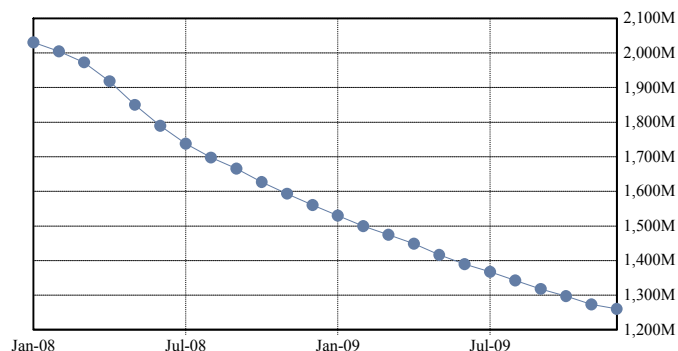
PREFUNDING

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Current Principal Balance by Groups



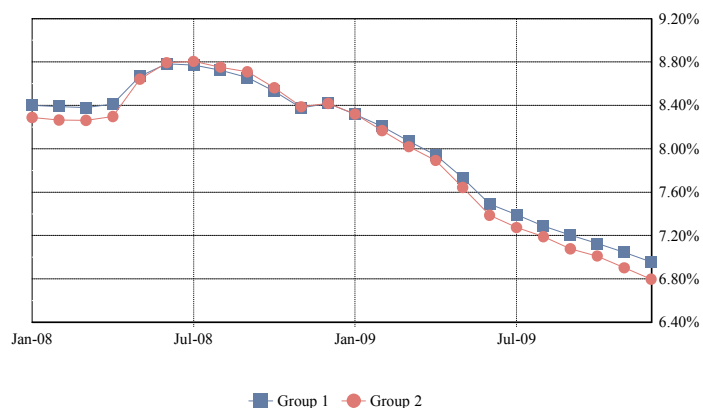
Total Current Principal Balance



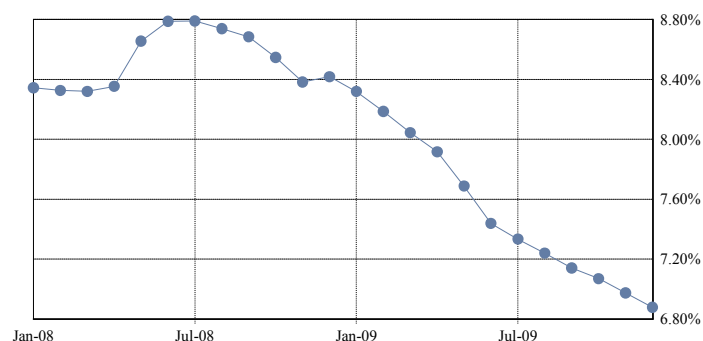
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	8.40160%	8.50616%	8.45500%
Weighted Average Coupon Prior	6.90272%	7.04550%	6.97429%
Weighted Average Coupon Current	6.79832%	6.95798%	6.87855%
Weighted Average Months to Maturity Original	356	356	356
Weighted Average Months to Maturity Prior	316	315	316
Weighted Average Months to Maturity Current	315	314	314
Weighted Avg Remaining Amortization Term Original	402	405	404
Weighted Avg Remaining Amortization Term Prior	366	368	367
Weighted Avg Remaining Amortization Term Current	365	367	366
Weighted Average Seasoning Original	2.85	2.64	2.74
Weighted Average Seasoning Prior	42.66	42.58	42.62
Weighted Average Seasoning Current	43.66	43.58	43.62

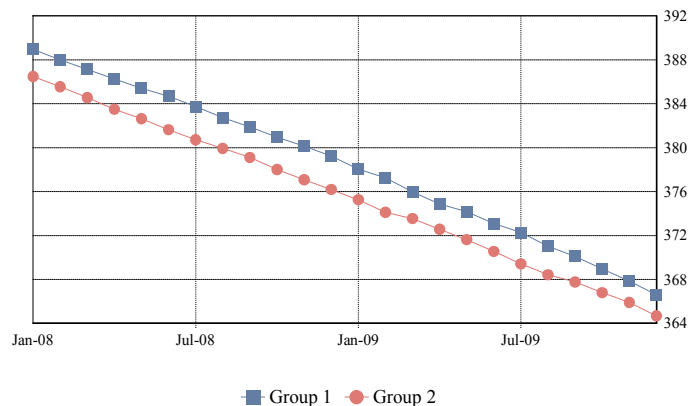
Weighted Average Coupon by Groups



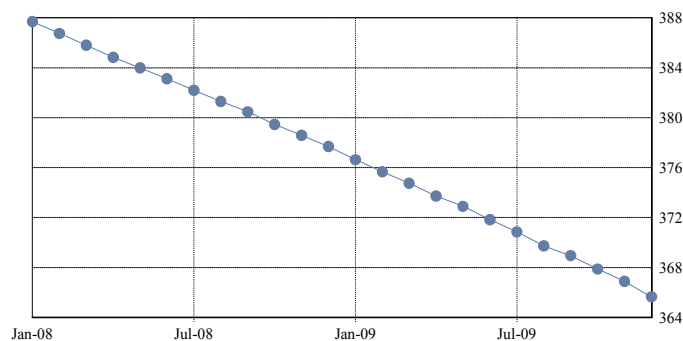
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	6.21137%	6.23862%	6.22517%
Weighted Average Margin Prior	6.17973%	6.22618%	6.20203%
Weighted Average Margin Current	6.18135%	6.22691%	6.20328%
Weighted Average Max Rate Original	14.15297%	14.48608%	14.32162%
Weighted Average Max Rate Prior	14.02863%	14.36616%	14.19065%
Weighted Average Max Rate Current	14.03034%	14.36894%	14.19335%
Weighted Average Min Rate Original	8.14902%	8.49083%	8.32209%
Weighted Average Min Rate Prior	8.02683%	8.37468%	8.19381%
Weighted Average Min Rate Current	8.03015%	8.37760%	8.19742%
Weighted Average Cap Up Original	1.00034%	1.00000%	1.00017%
Weighted Average Cap Up Prior	1.00015%	1.00000%	1.00008%
Weighted Average Cap Up Current	1.00016%	1.00000%	1.00008%
Weighted Average Cap Down Original	1.00034%	1.00000%	1.00017%
Weighted Average Cap Down Prior	1.00015%	1.00000%	1.00008%
Weighted Average Cap Down Current	1.00016%	1.00000%	1.00008%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	16,423.64	15,894.79	32,318.43
Delinquent Servicing Fees	289,594.08	294,724.44	584,318.52
TOTAL SERVICING FEES	306,017.72	310,619.23	616,636.95
Total Servicing Fees	306,017.72	310,619.23	616,636.95
Compensating Interest	(1,272.56)	(690.37)	(1,962.94)
Delinquent Servicing Fees	(289,594.08)	(294,724.44)	(584,318.52)
COLLECTED SERVICING FEES	-20,860.36	-19,238.83	-40,099.20
Total Advanced Interest	2,643,702.30	2,801,830.40	5,445,532.70
Total Advanced Principal	437,894.92	479,772.84	917,667.76
Aggregate Advances with respect to this Distribution	3,081,597.22	3,281,603.24	6,363,200.46

ADDITIONAL COLLATERAL INFORMATION

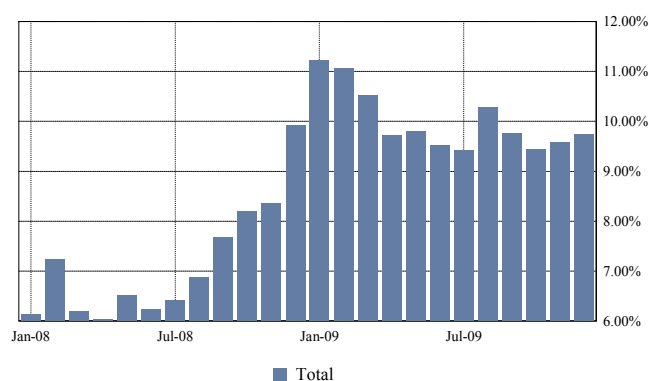
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	1,272.56	690.37	1,962.93
Compensating Interest	(1,272.56)	(690.37)	(1,962.94)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Weighted Average Net Mortgage Rate	3.083662%	3.345945%	3.215466%

Delinquency Report

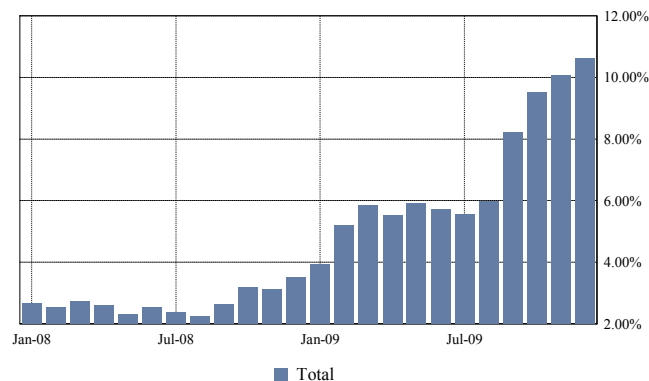
TOTAL

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		75,556,286.98	47,311,408.94	133,761,849.78	256,629,545.70
	% Balance		5.99%	3.75%	10.61%	20.36%
	# Loans		370	222	625	1,217
	% # Loans		6.11%	3.66%	10.31%	20.08%
FORECLOSURE	Balance	0.00	0.00	3,782,364.80	243,091,559.24	246,873,924.04
	% Balance	0.00%	0.00%	0.30%	19.28%	19.58%
	# Loans	0	0	20	909	929
	% # Loans	0.00%	0.00%	0.33%	15.00%	15.33%
BANKRUPTCY	Balance	10,696,444.98	3,846,634.33	2,558,813.49	41,003,970.37	58,105,863.17
	% Balance	0.85%	0.31%	0.20%	3.25%	4.61%
	# Loans	64	19	14	220	317
	% # Loans	1.06%	0.31%	0.23%	3.63%	5.23%
REO	Balance	0.00	0.00	0.00	50,108,111.96	50,108,111.96
	% Balance	0.00%	0.00%	0.00%	3.97%	3.97%
	# Loans	0	0	0	196	196
	% # Loans	0.00%	0.00%	0.00%	3.23%	3.23%
TOTAL	Balance	10,696,444.98	79,402,921.31	53,652,587.23	467,965,491.35	611,717,444.87
	% Balance	0.85%	6.30%	4.26%	37.12%	48.52%
	# Loans	64	389	256	1,950	2,659
	% # Loans	1.06%	6.42%	4.22%	32.18%	43.88%

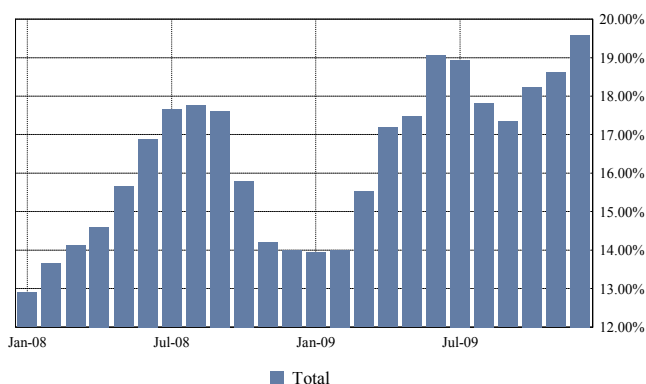
1 or 2 Payments Delinquent



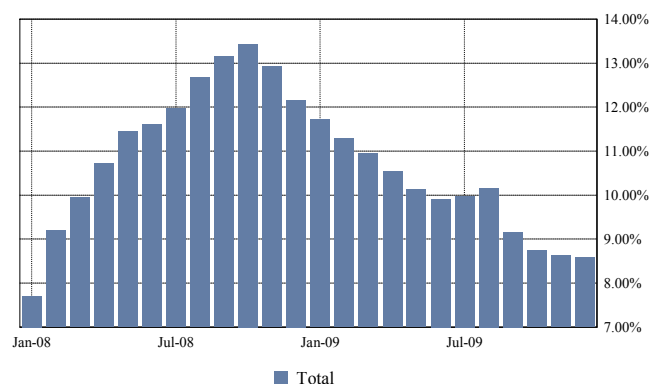
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		75,556,286.98	47,311,408.94	34,450,246.87	27,353,792.71	23,019,299.47	13,251,226.44
% Balance		5.99%	3.75%	2.73%	2.17%	1.83%	1.05%
# Loans		370	222	165	136	112	57
% # Loans		6.11%	3.66%	2.72%	2.24%	1.85%	0.94%
FORECLOSURE							
Balance	0.00	0.00	3,782,364.80	7,628,300.99	10,471,406.74	11,641,379.42	13,144,325.84
% Balance	0.00%	0.00%	0.30%	0.61%	0.83%	0.92%	1.04%
# Loans	0	0	20	26	42	47	57
% # Loans	0.00%	0.00%	0.33%	0.43%	0.69%	0.78%	0.94%
BANKRUPTCY							
Balance	10,696,444.98	3,846,634.33	2,558,813.49	1,492,341.20	2,872,310.11	4,230,277.85	2,051,408.18
% Balance	0.85%	0.31%	0.20%	0.12%	0.23%	0.34%	0.16%
# Loans	64	19	14	13	22	22	16
% # Loans	1.06%	0.31%	0.23%	0.21%	0.36%	0.36%	0.26%
REO							
Balance	0.00	0.00	0.00	0.00	125,987.00	168,861.77	335,517.24
% Balance	0.00%	0.00%	0.00%	0.00%	0.01%	0.01%	0.03%
# Loans	0	0	0	0	1	1	3
% # Loans	0.00%	0.00%	0.00%	0.00%	0.02%	0.02%	0.05%
TOTAL							
Balance	10,696,444.98	79,402,921.31	53,652,587.23	43,570,889.06	40,823,496.56	39,059,818.51	28,782,477.70
% Balance	0.85%	6.30%	4.26%	3.46%	3.24%	3.10%	2.28%
# Loans	64	389	256	204	201	182	133
% # Loans	1.06%	6.42%	4.22%	3.37%	3.32%	3.00%	2.19%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	11,574,181.97	5,533,441.71	5,667,451.24	1,762,119.15	1,454,260.53	2,288,286.11	2,551,431.24
% Balance	0.92%	0.44%	0.45%	0.14%	0.12%	0.18%	0.20%
# Loans	51	24	22	10	7	11	11
% # Loans	0.84%	0.40%	0.36%	0.17%	0.12%	0.18%	0.18%
FORECLOSURE							
Balance	12,740,982.15	17,561,688.34	16,868,291.76	17,240,536.59	17,095,277.23	13,475,293.76	11,068,770.68
% Balance	1.01%	1.39%	1.34%	1.37%	1.36%	1.07%	0.88%
# Loans	49	69	55	65	64	51	34
% # Loans	0.81%	1.14%	0.91%	1.07%	1.06%	0.84%	0.56%
BANKRUPTCY							
Balance	4,153,207.77	3,269,130.28	3,771,201.23	2,289,010.20	3,630,209.56	3,262,482.03	1,889,859.57
% Balance	0.33%	0.26%	0.30%	0.18%	0.29%	0.26%	0.15%
# Loans	24	19	19	12	14	13	8
% # Loans	0.40%	0.31%	0.31%	0.20%	0.23%	0.21%	0.13%
REO							
Balance	58,144.88	1,138,895.50	1,319,510.06	2,411,344.27	4,475,253.29	3,175,031.06	3,333,500.92
% Balance	0.00%	0.09%	0.10%	0.19%	0.36%	0.25%	0.26%
# Loans	1	5	6	9	16	9	14
% # Loans	0.02%	0.08%	0.10%	0.15%	0.26%	0.15%	0.23%
TOTAL							
Balance	28,526,516.77	27,503,155.83	27,626,454.29	23,703,010.21	26,655,000.61	22,201,092.96	18,843,562.41
% Balance	2.26%	2.18%	2.19%	1.88%	2.11%	1.76%	1.49%
# Loans	125	117	102	96	101	84	67
% # Loans	2.06%	1.93%	1.68%	1.58%	1.67%	1.39%	1.11%

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	1,383,000.82	509,684.75	250,403.46	492,169.02	615,453.86	370,935.30	126,527.24
% Balance	0.11%	0.04%	0.02%	0.04%	0.05%	0.03%	0.01%
# Loans	5	1	1	2	2	2	1
% # Loans	0.08%	0.02%	0.02%	0.03%	0.03%	0.03%	0.02%
FORECLOSURE							
Balance	10,212,493.13	5,115,371.55	7,341,727.76	4,655,417.82	8,847,676.96	5,731,446.13	3,677,325.90
% Balance	0.81%	0.41%	0.58%	0.37%	0.70%	0.45%	0.29%
# Loans	38	22	24	21	32	21	18
% # Loans	0.63%	0.36%	0.40%	0.35%	0.53%	0.35%	0.30%
BANKRUPTCY							
Balance	1,586,757.05	681,317.77	526,728.63	357,954.02	1,123,187.68	840,829.74	49,257.92
% Balance	0.13%	0.05%	0.04%	0.03%	0.09%	0.07%	0.00%
# Loans	6	4	5	3	6	2	1
% # Loans	0.10%	0.07%	0.08%	0.05%	0.10%	0.03%	0.02%
REO							
Balance	2,515,200.83	1,938,088.18	1,445,006.59	2,319,695.65	2,044,447.06	1,536,521.44	1,861,003.95
% Balance	0.20%	0.15%	0.11%	0.18%	0.16%	0.12%	0.15%
# Loans	10	11	7	9	9	5	6
% # Loans	0.17%	0.18%	0.12%	0.15%	0.15%	0.08%	0.10%
TOTAL							
Balance	15,697,451.83	8,244,462.25	9,563,866.44	7,825,236.51	12,630,765.56	8,479,732.61	5,714,115.01
% Balance	1.25%	0.65%	0.76%	0.62%	1.00%	0.67%	0.45%
# Loans	59	38	37	35	49	30	26
% # Loans	0.97%	0.63%	0.61%	0.58%	0.81%	0.50%	0.43%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	293,004.05	272,000.00	542,933.84	0.00	0.00	0.00	0.00
% Balance	0.02%	0.02%	0.04%	0.00%	0.00%	0.00%	0.00%
# Loans	1	1	3	0	0	0	0
% # Loans	0.02%	0.02%	0.05%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	3,472,558.96	4,353,101.71	4,177,782.58	4,222,755.90	4,178,426.37	2,905,596.73	1,447,865.95
% Balance	0.28%	0.35%	0.33%	0.33%	0.33%	0.23%	0.11%
# Loans	12	18	15	15	14	13	9
% # Loans	0.20%	0.30%	0.25%	0.25%	0.23%	0.21%	0.15%
BANKRUPTCY							
Balance	0.00	146,372.04	167,624.02	523,025.68	55,531.29	127,171.73	102,256.69
% Balance	0.00%	0.01%	0.01%	0.04%	0.00%	0.01%	0.01%
# Loans	0	1	1	2	1	1	1
% # Loans	0.00%	0.02%	0.02%	0.03%	0.02%	0.02%	0.02%
REO							
Balance	2,556,169.60	1,993,202.16	1,421,865.11	701,111.79	0.00	1,357,112.67	1,212,735.20
% Balance	0.20%	0.16%	0.11%	0.06%	0.00%	0.11%	0.10%
# Loans	5	7	8	7	0	6	3
% # Loans	0.08%	0.12%	0.13%	0.12%	0.00%	0.10%	0.05%
TOTAL							
Balance	6,321,732.61	6,764,675.91	6,310,205.55	5,446,893.37	4,233,957.66	4,389,881.13	2,762,857.84
% Balance	0.50%	0.54%	0.50%	0.43%	0.34%	0.35%	0.22%
# Loans	18	27	27	24	15	20	13
% # Loans	0.30%	0.45%	0.45%	0.40%	0.25%	0.33%	0.21%

Mortgage Pass-Through Certificates

December 28, 2009 Distribution

TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
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	2,915,000.25	1,452,679.32	2,281,665.89	4,427,962.15	3,406,312.29	3,395,066.87	1,479,963.25
% Balance	0.23%	0.12%	0.18%	0.35%	0.27%	0.27%	0.12%
# Loans	9	7	9	14	10	8	4
% # Loans	0.15%	0.12%	0.15%	0.23%	0.17%	0.13%	0.07%
BANKRUPTCY							
Balance	1,159,637.41	94,527.16	66,369.63	0.00	0.00	0.00	0.00
% Balance	0.09%	0.01%	0.01%	0.00%	0.00%	0.00%	0.00%
# Loans	1	1	1	0	0	0	0
% # Loans	0.02%	0.02%	0.02%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	255,186.03	1,529,533.84	1,124,820.96	1,215,416.01	1,916,697.66	1,230,989.67	1,062,753.87
% Balance	0.02%	0.12%	0.09%	0.10%	0.15%	0.10%	0.08%
# Loans	1	6	3	4	5	3	5
% # Loans	0.02%	0.10%	0.05%	0.07%	0.08%	0.05%	0.08%
TOTAL							
Balance	4,329,823.69	3,076,740.32	3,472,856.48	5,643,378.16	5,323,009.95	4,626,056.54	2,542,717.12
% Balance	0.34%	0.24%	0.28%	0.45%	0.42%	0.37%	0.20%
# Loans	11	14	13	18	15	11	9
% # Loans	0.18%	0.23%	0.21%	0.30%	0.25%	0.18%	0.15%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
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	953,896.52	733,625.70	424,085.32	1,481,494.60	525,506.73	0.00	0.00
% Balance	0.08%	0.06%	0.03%	0.12%	0.04%	0.00%	0.00%
# Loans	3	3	2	5	3	0	0
% # Loans	0.05%	0.05%	0.03%	0.08%	0.05%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	483,983.93	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	482,071.15	545,937.43	267,791.63	267,764.77	764,942.72	0.00	0.00
% Balance	0.04%	0.04%	0.02%	0.02%	0.06%	0.00%	0.00%
# Loans	2	3	2	2	2	0	0
% # Loans	0.03%	0.05%	0.03%	0.03%	0.03%	0.00%	0.00%
TOTAL							
Balance	1,435,967.67	1,763,547.06	691,876.95	1,749,259.37	1,290,449.45	0.00	0.00
% Balance	0.11%	0.14%	0.05%	0.14%	0.10%	0.00%	0.00%
# Loans	5	7	4	7	5	0	0
% # Loans	0.08%	0.12%	0.07%	0.12%	0.08%	0.00%	0.00%

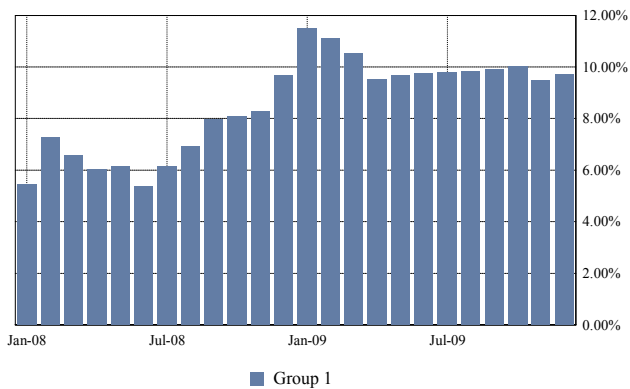
TOTAL	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	338,499.40	0.00	0.00	0.00	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%
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	338,499.40	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%

TOTAL	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	256,629,545.70
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	20.36%
# Loans	0	0	0	0	0	0	1,217
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	20.08%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	246,873,924.04
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	19.58%
# Loans	0	0	0	0	0	0	929
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.33%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	58,105,863.17
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.61%
# Loans	0	0	0	0	0	0	317
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.23%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	50,108,111.96
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.97%
# Loans	0	0	0	0	0	0	196
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.23%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	611,717,444.87
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	48.52%
# Loans	0	0	0	0	0	0	2,659
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	43.88%

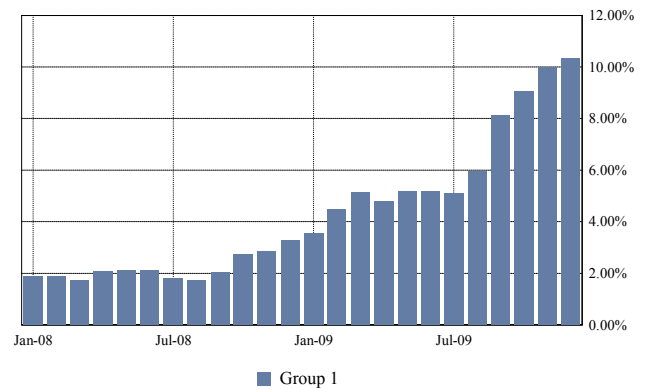
GROUP 1

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		40,213,702.51	21,363,697.86	65,551,234.63	127,128,635.00
	% Balance		6.34%	3.37%	10.34%	20.05%
	# Loans		222	113	341	676
	% # Loans		6.28%	3.19%	9.64%	19.11%
FORECLOSURE	Balance	0.00	0.00	1,566,248.11	117,157,743.02	118,723,991.13
	% Balance	0.00%	0.00%	0.25%	18.47%	18.72%
	# Loans	0	0	11	544	555
	% # Loans	0.00%	0.00%	0.31%	15.38%	15.69%
BANKRUPTCY	Balance	7,043,397.08	2,201,837.94	1,207,859.91	17,638,821.45	28,091,916.38
	% Balance	1.11%	0.35%	0.19%	2.78%	4.43%
	# Loans	42	14	7	121	184
	% # Loans	1.19%	0.40%	0.20%	3.42%	5.20%
REO	Balance	0.00	0.00	0.00	19,536,674.49	19,536,674.49
	% Balance	0.00%	0.00%	0.00%	3.08%	3.08%
	# Loans	0	0	0	110	110
	% # Loans	0.00%	0.00%	0.00%	3.11%	3.11%
TOTAL	Balance	7,043,397.08	42,415,540.45	24,137,805.88	219,884,473.59	293,481,217.00
	% Balance	1.11%	6.69%	3.81%	34.67%	46.28%
	# Loans	42	236	131	1,116	1,525
	% # Loans	1.19%	6.67%	3.70%	31.55%	43.12%

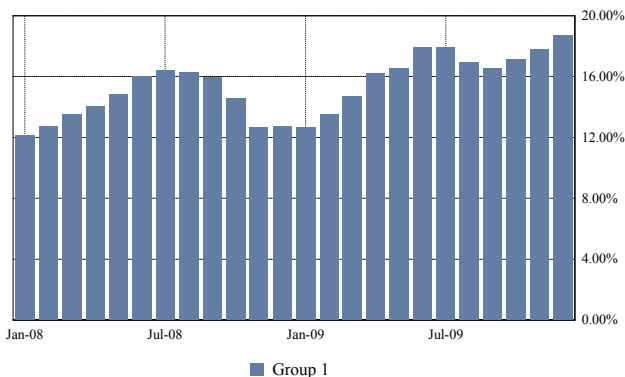
1 or 2 Payments Delinquent



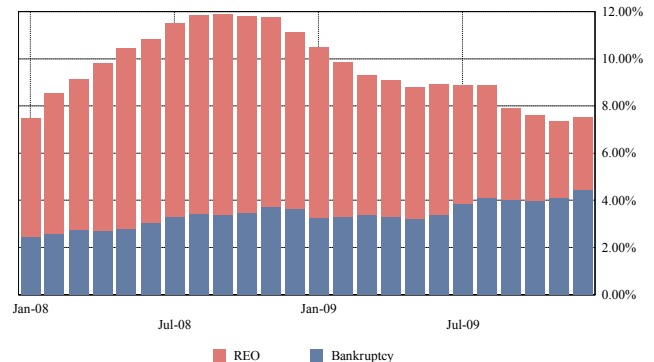
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		40,213,702.51	21,363,697.86	15,571,098.89	14,877,972.91	8,000,882.76	7,777,326.25
% Balance		6.34%	3.37%	2.46%	2.35%	1.26%	1.23%
# Loans		222	113	86	81	49	37
% # Loans		6.28%	3.19%	2.43%	2.29%	1.39%	1.05%
FORECLOSURE							
Balance	0.00	0.00	1,566,248.11	3,082,857.15	4,249,969.46	4,751,494.40	8,061,523.04
% Balance	0.00%	0.00%	0.25%	0.49%	0.67%	0.75%	1.27%
# Loans	0	0	11	16	22	25	41
% # Loans	0.00%	0.00%	0.31%	0.45%	0.62%	0.71%	1.16%
BANKRUPTCY							
Balance	7,043,397.08	2,201,837.94	1,207,859.91	1,026,197.39	1,597,707.46	1,188,282.72	1,190,148.26
% Balance	1.11%	0.35%	0.19%	0.16%	0.25%	0.19%	0.19%
# Loans	42	14	7	7	14	12	9
% # Loans	1.19%	0.40%	0.20%	0.20%	0.40%	0.34%	0.25%
REO							
Balance	0.00	0.00	0.00	0.00	125,987.00	168,861.77	270,586.66
% Balance	0.00%	0.00%	0.00%	0.00%	0.02%	0.03%	0.04%
# Loans	0	0	0	0	1	1	2
% # Loans	0.00%	0.00%	0.00%	0.00%	0.03%	0.03%	0.06%
TOTAL							
Balance	7,043,397.08	42,415,540.45	24,137,805.88	19,680,153.43	20,851,636.83	14,109,521.65	17,299,584.21
% Balance	1.11%	6.69%	3.81%	3.10%	3.29%	2.22%	2.73%
# Loans	42	236	131	109	118	87	89
% # Loans	1.19%	6.67%	3.70%	3.08%	3.34%	2.46%	2.52%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	7,079,498.20	2,666,262.77	2,245,469.66	1,413,774.56	833,985.85	1,288,596.52	1,617,212.81
% Balance	1.12%	0.42%	0.35%	0.22%	0.13%	0.20%	0.26%
# Loans	31	12	11	6	4	8	8
% # Loans	0.88%	0.34%	0.31%	0.17%	0.11%	0.23%	0.23%
FORECLOSURE							
Balance	7,022,196.64	9,609,967.55	7,687,912.88	8,820,628.09	6,613,607.31	6,876,973.81	4,374,167.59
% Balance	1.11%	1.52%	1.21%	1.39%	1.04%	1.08%	0.69%
# Loans	34	43	33	43	30	32	20
% # Loans	0.96%	1.22%	0.93%	1.22%	0.85%	0.90%	0.57%
BANKRUPTCY							
Balance	1,554,677.27	1,961,778.59	2,216,453.15	1,129,126.10	789,000.71	1,112,184.88	962,920.73
% Balance	0.25%	0.31%	0.35%	0.18%	0.12%	0.18%	0.15%
# Loans	10	15	11	6	6	8	4
% # Loans	0.28%	0.42%	0.31%	0.17%	0.17%	0.23%	0.11%
REO							
Balance	58,144.88	74,646.90	639,193.51	448,936.30	2,299,399.97	767,331.41	1,061,930.18
% Balance	0.01%	0.01%	0.10%	0.07%	0.36%	0.12%	0.17%
# Loans	1	1	3	3	11	5	8
% # Loans	0.03%	0.03%	0.08%	0.08%	0.31%	0.14%	0.23%
TOTAL							
Balance	15,714,516.99	14,312,655.81	12,789,029.20	11,812,465.05	10,535,993.84	10,045,086.62	8,016,231.31
% Balance	2.48%	2.26%	2.02%	1.86%	1.66%	1.58%	1.26%
# Loans	76	71	58	58	51	53	40
% # Loans	2.15%	2.01%	1.64%	1.64%	1.44%	1.50%	1.13%

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	806,363.96	0.00	0.00	171,169.02	615,453.86	0.00	0.00
% Balance	0.13%	0.00%	0.00%	0.03%	0.10%	0.00%	0.00%
# Loans	3	0	0	1	2	0	0
% # Loans	0.08%	0.00%	0.00%	0.03%	0.06%	0.00%	0.00%
FORECLOSURE							
Balance	5,503,205.13	2,659,438.65	3,789,797.53	3,613,466.52	3,287,445.12	2,383,418.50	2,407,591.09
% Balance	0.87%	0.42%	0.60%	0.57%	0.52%	0.38%	0.38%
# Loans	24	12	13	14	16	11	13
% # Loans	0.68%	0.34%	0.37%	0.40%	0.45%	0.31%	0.37%
BANKRUPTCY							
Balance	862,607.66	645,152.37	119,127.96	357,954.02	389,935.47	0.00	49,257.92
% Balance	0.14%	0.10%	0.02%	0.06%	0.06%	0.00%	0.01%
# Loans	4	3	1	3	2	0	1
% # Loans	0.11%	0.08%	0.03%	0.08%	0.06%	0.00%	0.03%
REO							
Balance	840,908.99	1,185,989.31	523,722.97	1,253,397.73	811,295.09	830,328.18	554,578.57
% Balance	0.13%	0.19%	0.08%	0.20%	0.13%	0.13%	0.09%
# Loans	7	7	4	6	4	3	3
% # Loans	0.20%	0.20%	0.11%	0.17%	0.11%	0.08%	0.08%
TOTAL							
Balance	8,013,085.74	4,490,580.33	4,432,648.46	5,395,987.29	5,104,129.54	3,213,746.68	3,011,427.58
% Balance	1.26%	0.71%	0.70%	0.85%	0.80%	0.51%	0.47%
# Loans	38	22	18	24	24	14	17
% # Loans	1.07%	0.62%	0.51%	0.68%	0.68%	0.40%	0.48%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	293,004.05	0.00	293,162.56	0.00	0.00	0.00	0.00
% Balance	0.05%	0.00%	0.05%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	1	0	0	0	0
% # Loans	0.03%	0.00%	0.03%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	975,951.95	3,091,879.83	2,408,071.74	1,631,301.61	2,164,420.18	1,364,040.17	1,215,795.58
% Balance	0.15%	0.49%	0.38%	0.26%	0.34%	0.22%	0.19%
# Loans	5	13	10	7	10	6	8
% # Loans	0.14%	0.37%	0.28%	0.20%	0.28%	0.17%	0.23%
BANKRUPTCY							
Balance	0.00	0.00	167,624.02	0.00	55,531.29	0.00	102,256.69
% Balance	0.00%	0.00%	0.03%	0.00%	0.01%	0.00%	0.02%
# Loans	0	0	1	0	1	0	1
% # Loans	0.00%	0.00%	0.03%	0.00%	0.03%	0.00%	0.03%
REO							
Balance	488,961.01	582,557.18	1,048,077.06	385,138.32	0.00	640,369.94	591,735.20
% Balance	0.08%	0.09%	0.17%	0.06%	0.00%	0.10%	0.09%
# Loans	2	3	6	4	0	3	2
% # Loans	0.06%	0.08%	0.17%	0.11%	0.00%	0.08%	0.06%
TOTAL							
Balance	1,757,917.01	3,674,437.01	3,916,935.38	2,016,439.93	2,219,951.47	2,004,410.11	1,909,787.47
% Balance	0.28%	0.58%	0.62%	0.32%	0.35%	0.32%	0.30%
# Loans	8	16	18	11	11	9	11
% # Loans	0.23%	0.45%	0.51%	0.31%	0.31%	0.25%	0.31%

Mortgage Pass-Through Certificates

December 28, 2009 Distribution

GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
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	913,024.35	789,629.95	768,219.29	1,413,535.67	1,191,791.62	932,411.28	550,335.56
% Balance	0.14%	0.12%	0.12%	0.22%	0.19%	0.15%	0.09%
# Loans	4	4	5	7	5	4	2
% # Loans	0.11%	0.11%	0.14%	0.20%	0.14%	0.11%	0.06%
BANKRUPTCY							
Balance	0.00	94,527.16	66,369.63	0.00	0.00	0.00	0.00
% Balance	0.00%	0.01%	0.01%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	1	0	0	0	0
% # Loans	0.00%	0.03%	0.03%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	1,002,205.77	0.00	114,467.68	120,738.31	694,218.31	524,734.22
% Balance	0.00%	0.16%	0.00%	0.02%	0.02%	0.11%	0.08%
# Loans	0	5	0	1	1	2	3
% # Loans	0.00%	0.14%	0.00%	0.03%	0.03%	0.06%	0.08%
TOTAL							
Balance	913,024.35	1,886,362.88	834,588.92	1,528,003.35	1,312,529.93	1,626,629.59	1,075,069.78
% Balance	0.14%	0.30%	0.13%	0.24%	0.21%	0.26%	0.17%
# Loans	4	10	6	8	6	6	5
% # Loans	0.11%	0.28%	0.17%	0.23%	0.17%	0.17%	0.14%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
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	953,896.52	223,059.16	424,085.32	614,799.16	397,334.22	0.00	0.00
% Balance	0.15%	0.04%	0.07%	0.10%	0.06%	0.00%	0.00%
# Loans	3	1	2	3	2	0	0
% # Loans	0.08%	0.03%	0.06%	0.08%	0.06%	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	482,071.15	439,773.84	267,791.63	111,550.51	127,044.94	0.00	0.00
% Balance	0.08%	0.07%	0.04%	0.02%	0.02%	0.00%	0.00%
# Loans	2	2	2	1	1	0	0
% # Loans	0.06%	0.06%	0.06%	0.03%	0.03%	0.00%	0.00%
TOTAL							
Balance	1,435,967.67	662,833.00	691,876.95	726,349.67	524,379.16	0.00	0.00
% Balance	0.23%	0.10%	0.11%	0.11%	0.08%	0.00%	0.00%
# Loans	5	3	4	4	3	0	0
% # Loans	0.14%	0.08%	0.11%	0.11%	0.08%	0.00%	0.00%

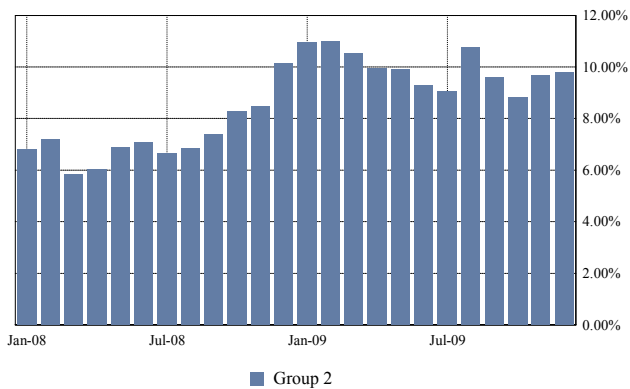
GROUP 1	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	338,499.40	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.03%	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	338,499.40	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.03%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

GROUP 1	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	127,128,635.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	20.05%
# Loans	0	0	0	0	0	0	676
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	19.11%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	118,723,991.13
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	18.72%
# Loans	0	0	0	0	0	0	555
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.69%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	28,091,916.38
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.43%
# Loans	0	0	0	0	0	0	184
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.20%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	19,536,674.49
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.08%
# Loans	0	0	0	0	0	0	110
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.11%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	293,481,217.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	46.28%
# Loans	0	0	0	0	0	0	1,525
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	43.12%

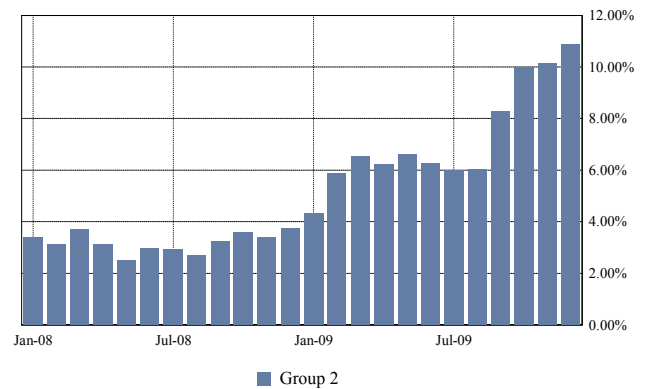
GROUP 2

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		35,342,584.47	25,947,711.08	68,210,615.15	129,500,910.70
	% Balance		5.64%	4.14%	10.89%	20.67%
	# Loans		148	109	284	541
	% # Loans		5.87%	4.32%	11.26%	21.44%
FORECLOSURE	Balance	0.00	0.00	2,216,116.69	125,933,816.22	128,149,932.91
	% Balance	0.00%	0.00%	0.35%	20.10%	20.46%
	# Loans	0	0	9	365	374
	% # Loans	0.00%	0.00%	0.36%	14.47%	14.82%
BANKRUPTCY	Balance	3,653,047.90	1,644,796.39	1,350,953.58	23,365,148.92	30,013,946.79
	% Balance	0.58%	0.26%	0.22%	3.73%	4.79%
	# Loans	22	5	7	99	133
	% # Loans	0.87%	0.20%	0.28%	3.92%	5.27%
REO	Balance	0.00	0.00	0.00	30,571,437.47	30,571,437.47
	% Balance	0.00%	0.00%	0.00%	4.88%	4.88%
	# Loans	0	0	0	86	86
	% # Loans	0.00%	0.00%	0.00%	3.41%	3.41%
TOTAL	Balance	3,653,047.90	36,987,380.86	29,514,781.35	248,081,017.76	318,236,227.87
	% Balance	0.58%	5.90%	4.71%	39.60%	50.80%
	# Loans	22	153	125	834	1,134
	% # Loans	0.87%	6.06%	4.95%	33.06%	44.95%

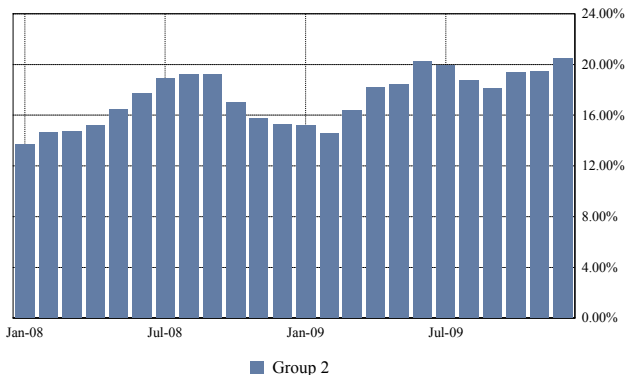
1 or 2 Payments Delinquent



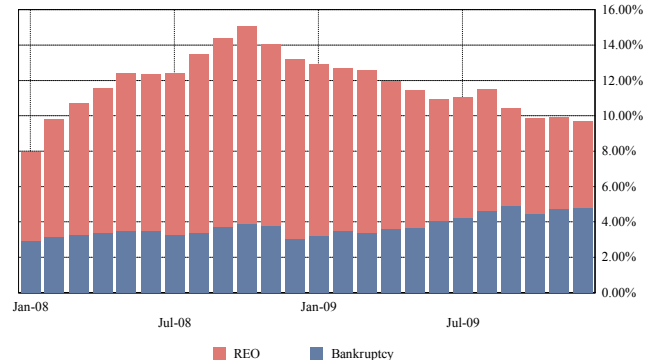
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		35,342,584.47	25,947,711.08	18,879,147.98	12,475,819.80	15,018,416.71	5,473,900.19
% Balance		5.64%	4.14%	3.01%	1.99%	2.40%	0.87%
# Loans		148	109	79	55	63	20
% # Loans		5.87%	4.32%	3.13%	2.18%	2.50%	0.79%
FORECLOSURE							
Balance	0.00	0.00	2,216,116.69	4,545,443.84	6,221,437.28	6,889,885.02	5,082,802.80
% Balance	0.00%	0.00%	0.35%	0.73%	0.99%	1.10%	0.81%
# Loans	0	0	9	10	20	22	16
% # Loans	0.00%	0.00%	0.36%	0.40%	0.79%	0.87%	0.63%
BANKRUPTCY							
Balance	3,653,047.90	1,644,796.39	1,350,953.58	466,143.81	1,274,602.65	3,041,995.13	861,259.92
% Balance	0.58%	0.26%	0.22%	0.07%	0.20%	0.49%	0.14%
# Loans	22	5	7	6	8	10	7
% # Loans	0.87%	0.20%	0.28%	0.24%	0.32%	0.40%	0.28%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	64,930.58
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.01%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%
TOTAL							
Balance	3,653,047.90	36,987,380.86	29,514,781.35	23,890,735.63	19,971,859.73	24,950,296.86	11,482,893.49
% Balance	0.58%	5.90%	4.71%	3.81%	3.19%	3.98%	1.83%
# Loans	22	153	125	95	83	95	44
% # Loans	0.87%	6.06%	4.95%	3.77%	3.29%	3.77%	1.74%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	4,494,683.77	2,867,178.94	3,421,981.58	348,344.59	620,274.68	999,689.59	934,218.43
% Balance	0.72%	0.46%	0.55%	0.06%	0.10%	0.16%	0.15%
# Loans	20	12	11	4	3	3	3
% # Loans	0.79%	0.48%	0.44%	0.16%	0.12%	0.12%	0.12%
FORECLOSURE							
Balance	5,718,785.51	7,951,720.79	9,180,378.88	8,419,908.50	10,481,669.92	6,598,319.95	6,694,603.09
% Balance	0.91%	1.27%	1.47%	1.34%	1.67%	1.05%	1.07%
# Loans	15	26	22	22	34	19	14
% # Loans	0.59%	1.03%	0.87%	0.87%	1.35%	0.75%	0.55%
BANKRUPTCY							
Balance	2,598,530.50	1,307,351.69	1,554,748.08	1,159,884.10	2,841,208.85	2,150,297.15	926,938.84
% Balance	0.41%	0.21%	0.25%	0.19%	0.45%	0.34%	0.15%
# Loans	14	4	8	6	8	5	4
% # Loans	0.55%	0.16%	0.32%	0.24%	0.32%	0.20%	0.16%
REO							
Balance	0.00	1,064,248.60	680,316.55	1,962,407.97	2,175,853.32	2,407,699.65	2,271,570.74
% Balance	0.00%	0.17%	0.11%	0.31%	0.35%	0.38%	0.36%
# Loans	0	4	3	6	5	4	6
% # Loans	0.00%	0.16%	0.12%	0.24%	0.20%	0.16%	0.24%
TOTAL							
Balance	12,811,999.78	13,190,500.02	14,837,425.09	11,890,545.16	16,119,006.77	12,156,006.34	10,827,331.10
% Balance	2.05%	2.11%	2.37%	1.90%	2.57%	1.94%	1.73%
# Loans	49	46	44	38	50	31	27
% # Loans	1.94%	1.82%	1.74%	1.51%	1.98%	1.23%	1.07%

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	576,636.86	509,684.75	250,403.46	321,000.00	0.00	370,935.30	126,527.24
% Balance	0.09%	0.08%	0.04%	0.05%	0.00%	0.06%	0.02%
# Loans	2	1	1	1	0	2	1
% # Loans	0.08%	0.04%	0.04%	0.04%	0.00%	0.08%	0.04%
FORECLOSURE							
Balance	4,709,288.00	2,455,932.90	3,551,930.23	1,041,951.30	5,560,231.84	3,348,027.63	1,269,734.81
% Balance	0.75%	0.39%	0.57%	0.17%	0.89%	0.53%	0.20%
# Loans	14	10	11	7	16	10	5
% # Loans	0.55%	0.40%	0.44%	0.28%	0.63%	0.40%	0.20%
BANKRUPTCY							
Balance	724,149.39	36,165.40	407,600.67	0.00	733,252.21	840,829.74	0.00
% Balance	0.12%	0.01%	0.07%	0.00%	0.12%	0.13%	0.00%
# Loans	2	1	4	0	4	2	0
% # Loans	0.08%	0.04%	0.16%	0.00%	0.16%	0.08%	0.00%
REO							
Balance	1,674,291.84	752,098.87	921,283.62	1,066,297.92	1,233,151.97	706,193.26	1,306,425.38
% Balance	0.27%	0.12%	0.15%	0.17%	0.20%	0.11%	0.21%
# Loans	3	4	3	3	5	2	3
% # Loans	0.12%	0.16%	0.12%	0.12%	0.20%	0.08%	0.12%
TOTAL							
Balance	7,684,366.09	3,753,881.92	5,131,217.98	2,429,249.22	7,526,636.02	5,265,985.93	2,702,687.43
% Balance	1.23%	0.60%	0.82%	0.39%	1.20%	0.84%	0.43%
# Loans	21	16	19	11	25	16	9
% # Loans	0.83%	0.63%	0.75%	0.44%	0.99%	0.63%	0.36%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	272,000.00	249,771.28	0.00	0.00	0.00	0.00
% Balance	0.00%	0.04%	0.04%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	2	0	0	0	0
% # Loans	0.00%	0.04%	0.08%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	2,496,607.01	1,261,221.88	1,769,710.84	2,591,454.29	2,014,006.19	1,541,556.56	232,070.37
% Balance	0.40%	0.20%	0.28%	0.41%	0.32%	0.25%	0.04%
# Loans	7	5	5	8	4	7	1
% # Loans	0.28%	0.20%	0.20%	0.32%	0.16%	0.28%	0.04%
BANKRUPTCY							
Balance	0.00	146,372.04	0.00	523,025.68	0.00	127,171.73	0.00
% Balance	0.00%	0.02%	0.00%	0.08%	0.00%	0.02%	0.00%
# Loans	0	1	0	2	0	1	0
% # Loans	0.00%	0.04%	0.00%	0.08%	0.00%	0.04%	0.00%
REO							
Balance	2,067,208.59	1,410,644.98	373,788.05	315,973.47	0.00	716,742.73	621,000.00
% Balance	0.33%	0.23%	0.06%	0.05%	0.00%	0.11%	0.10%
# Loans	3	4	2	3	0	3	1
% # Loans	0.12%	0.16%	0.08%	0.12%	0.00%	0.12%	0.04%
TOTAL							
Balance	4,563,815.60	3,090,238.90	2,393,270.17	3,430,453.44	2,014,006.19	2,385,471.02	853,070.37
% Balance	0.73%	0.49%	0.38%	0.55%	0.32%	0.38%	0.14%
# Loans	10	11	9	13	4	11	2
% # Loans	0.40%	0.44%	0.36%	0.52%	0.16%	0.44%	0.08%

GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
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	2,001,975.90	663,049.37	1,513,446.60	3,014,426.48	2,214,520.67	2,462,655.59	929,627.69
% Balance	0.32%	0.11%	0.24%	0.48%	0.35%	0.39%	0.15%
# Loans	5	3	4	7	5	4	2
% # Loans	0.20%	0.12%	0.16%	0.28%	0.20%	0.16%	0.08%
BANKRUPTCY							
Balance	1,159,637.41	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.19%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	255,186.03	527,328.07	1,124,820.96	1,100,948.33	1,795,959.35	536,771.36	538,019.65
% Balance	0.04%	0.08%	0.18%	0.18%	0.29%	0.09%	0.09%
# Loans	1	1	3	3	4	1	2
% # Loans	0.04%	0.04%	0.12%	0.12%	0.16%	0.04%	0.08%
TOTAL							
Balance	3,416,799.34	1,190,377.44	2,638,267.56	4,115,374.81	4,010,480.02	2,999,426.95	1,467,647.34
% Balance	0.55%	0.19%	0.42%	0.66%	0.64%	0.48%	0.23%
# Loans	7	4	7	10	9	5	4
% # Loans	0.28%	0.16%	0.28%	0.40%	0.36%	0.20%	0.16%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	129,500,910.70
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	20.67%
# Loans	0	0	0	0	0	0	541
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	21.44%
FORECLOSURE							
Balance	0.00	510,566.54	0.00	866,695.44	128,172.51	0.00	128,149,932.91
% Balance	0.00%	0.08%	0.00%	0.14%	0.02%	0.00%	20.46%
# Loans	0	2	0	2	1	0	374
% # Loans	0.00%	0.08%	0.00%	0.08%	0.04%	0.00%	14.82%
BANKRUPTCY							
Balance	0.00	483,983.93	0.00	0.00	0.00	0.00	30,013,946.79
% Balance	0.00%	0.08%	0.00%	0.00%	0.00%	0.00%	4.79%
# Loans	0	1	0	0	0	0	133
% # Loans	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%	5.27%
REO							
Balance	0.00	106,163.59	0.00	156,214.26	637,897.78	0.00	30,571,437.47
% Balance	0.00%	0.02%	0.00%	0.02%	0.10%	0.00%	4.88%
# Loans	0	1	0	1	1	0	86
% # Loans	0.00%	0.04%	0.00%	0.04%	0.04%	0.00%	3.41%
TOTAL							
Balance	0.00	1,100,714.06	0.00	1,022,909.70	766,070.29	0.00	318,236,227.87
% Balance	0.00%	0.18%	0.00%	0.16%	0.12%	0.00%	50.80%
# Loans	0	4	0	3	2	0	1,134
% # Loans	0.00%	0.16%	0.00%	0.12%	0.08%	0.00%	44.95%

Mortgage Pass-Through Certificates

December 28, 2009 Distribution

REO Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became REO Property this Period:							
681010795 1	185,600.00	181,208.16	01-Apr-2008	9.700%	NH - 79.85%	360	01-Mar-2006
231079767 1	150,000.00	146,586.62	01-Jan-2008	9.400%	RI - 62.44%	360	01-May-2006
331044824 1	320,000.00	307,814.69	01-Nov-2008	7.800%	NY - 79.88%	360	01-May-2006
681011521 1	184,500.00	193,865.22	01-Apr-2009	7.100%	NH - 89.86%	360	01-May-2006
131038734 1	124,000.00	125,987.00	01-Jun-2009	5.000%	VA - 79.90%	360	01-May-2006
511044652 1	103,500.00	102,611.14	01-Jun-2008	9.050%	MI - 89.96%	360	01-May-2006
511045647 2	413,700.00	425,141.04	01-Nov-2008	5.000%	CA - 69.95%	360	01-May-2006
361030648 2	206,800.00	203,615.04	01-Apr-2008	7.800%	MI - 79.95%	360	01-May-2006
391017872 1	78,800.00	76,721.44	01-Apr-2009	9.100%	AL - 79.96%	360	01-Jun-2006
31042472 2	900,000.00	889,604.96	01-Sep-2008	8.750%	CA - 74.97%	360	01-May-2006
171031966 2	254,400.00	246,921.43	01-Apr-2008	8.050%	NV - 79.83%	360	01-May-2006
301004580 1	69,600.00	67,606.79	15-Jun-2008	9.000%	OR - 80.00%	360	15-Jun-2006
521037215 2	208,297.00	219,658.15	01-Jul-2008	5.000%	IL - 94.92%	360	01-May-2006
351034631 1	76,000.00	74,646.90	01-Feb-2009	11.400%	TX - 94.94%	360	01-May-2006
101056110 2	124,000.00	131,952.97	01-Feb-2009	6.700%	TX - 79.91%	360	01-May-2006
401007301 1	60,000.00	59,430.89	01-Feb-2008	11.450%	OH - 99.97%	360	01-Jun-2006
71072270 1	198,750.00	194,901.60	01-Nov-2007	8.700%	FL - 74.96%	360	01-Jun-2006
661016198 1	240,500.00	236,749.27	01-Sep-2008	7.625%	CA - 65.00%	360	01-Jul-2006
291005223 1	123,500.00	127,570.80	01-Nov-2008	5.440%	NC - 95.00%	360	01-Jul-2006
TOTAL	4,021,947.00	4,012,594.11					
Became REO Property in a Prior Period:							
831057888 2	541,800.00	527,328.07	01-May-2007	8.625%	NJ - 89.56%	360	01-Dec-2005
831060699 2	324,000.00	318,636.63	01-Dec-2006	9.450%	FL - 79.88%	360	01-Apr-2006
831060397 1	260,000.00	249,177.64	01-Aug-2008	6.625%	CA - 51.44%	360	01-Apr-2006
831060400 2	515,000.00	515,000.00	01-Jun-2008	6.990%	CA - 83.74%	360	01-Apr-2006
831060728 2	472,500.00	506,086.25	01-Nov-2008	5.000%	CA - 74.83%	360	01-Apr-2006
831061977 1	300,000.00	295,604.85	01-Nov-2006	9.860%	CA - 79.71%	360	01-May-2006
831062543 2	116,900.00	114,779.08	01-Oct-2007	9.750%	PA - 89.91%	360	01-May-2006
191027860 2	144,500.00	141,250.98	01-Feb-2008	9.790%	WA - 84.80%	360	01-Feb-2006
391016763 2	124,000.00	120,891.95	01-Nov-2007	8.850%	LA - 79.78%	360	01-Mar-2006
61064661 1	211,500.00	204,621.54	01-Nov-2008	8.050%	VA - 61.18%	360	01-Apr-2006
871004020 1	130,000.00	127,044.94	01-Jul-2006	8.050%	CT - 58.97%	360	01-Apr-2006
131037972 1	129,200.00	126,903.17	01-May-2007	10.250%	OH - 94.88%	360	01-Apr-2006
511044576 1	346,000.00	342,374.39	01-Jan-2008	8.250%	NV - 99.90%	360	01-Apr-2006
131038159 2	621,000.00	621,000.00	01-Jul-2007	6.850%	OH - 90.00%	360	01-Apr-2006
321032553 2	85,000.00	83,933.87	01-Sep-2008	8.650%	NE - 99.93%	360	01-Apr-2006
61065037 2	258,400.00	258,400.00	01-Apr-2008	8.900%	OH - 95.00%	360	01-May-2006
211041560 1	208,000.00	201,140.53	01-Nov-2007	7.750%	VA - 79.89%	360	01-May-2006
381027070 1	216,750.00	214,460.52	01-Jun-2008	7.950%	RI - 84.95%	360	01-May-2006
61065119 2	88,720.00	88,868.27	01-Dec-2008	5.000%	OH - 79.91%	360	01-May-2006
561005537 1	100,800.00	98,137.21	01-Nov-2008	8.750%	FL - 79.91%	360	01-May-2006
661014537 2	475,000.00	474,805.25	01-Apr-2008	8.200%	CA - 95.00%	360	01-May-2006

Mortgage Pass-Through Certificates

December 28, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
611021799 2	225,000.00	219,383.02	01-Dec-2006	8.500%	NY - 77.49%	360	01-May-2006
371032592 1	328,500.00	322,989.36	01-Oct-2006	9.250%	FL - 89.91%	360	01-May-2006
211042059 2	96,900.00	94,939.29	01-Dec-2007	10.600%	AL - 94.93%	360	01-May-2006
661014714 2	840,000.00	840,000.00	01-Oct-2008	7.250%	CA - 80.00%	360	01-May-2006
101055594 1	172,400.00	168,861.77	01-May-2009	7.840%	TX - 79.91%	360	01-May-2006
761015836 1	114,000.00	120,435.21	01-Sep-2008	5.000%	MI - 94.94%	360	01-May-2006
521036453 2	273,000.00	269,857.54	01-Feb-2009	9.050%	KS - 99.89%	360	01-May-2006
611022674 2	395,000.00	395,000.00	01-Feb-2007	7.650%	NY - 94.05%	360	01-May-2006
291005069 1	365,000.00	358,350.20	01-May-2008	8.050%	VA - 71.13%	360	01-May-2006
641016610 2	28,320.00	27,938.28	01-Oct-2007	12.750%	TX - 99.99%	360	01-May-2006
291004933 2	550,000.00	543,611.36	01-Feb-2009	8.700%	GA - 99.95%	360	01-May-2006
841012036 2	181,920.00	179,294.45	01-Aug-2008	8.040%	MI - 79.95%	360	01-May-2006
231079506 1	218,500.00	214,613.76	01-Jul-2007	9.690%	NJ - 94.91%	360	01-May-2006
31042374 2	734,400.00	734,400.00	01-Feb-2008	7.250%	CA - 80.00%	360	01-May-2006
211042309 1	139,500.00	138,945.78	01-Sep-2006	9.850%	MO - 89.97%	360	01-May-2006
361030838 1	147,250.00	143,753.16	01-Apr-2008	9.000%	MI - 94.90%	360	01-May-2006
521034979 1	88,000.00	86,183.84	01-Oct-2007	10.500%	IL - 79.94%	360	01-May-2006
291004947 1	114,300.00	110,987.45	01-Aug-2008	8.690%	MI - 89.89%	360	01-May-2006
511045521 1	184,000.00	193,798.61	01-Oct-2008	5.400%	WA - 79.95%	360	01-May-2006
111001540 1	319,661.00	344,911.26	01-Jan-2009	4.000%	HI - 58.05%	360	01-May-2006
331045949 1	252,000.00	247,083.91	01-Feb-2008	6.990%	NY - 79.94%	360	01-May-2006
521036112 1	124,000.00	121,138.28	01-May-2007	9.350%	MO - 79.92%	360	01-May-2006
61065509 2	74,320.00	73,415.85	01-Jul-2008	8.450%	OH - 79.96%	360	01-May-2006
141054177 2	270,000.00	262,277.74	01-Mar-2008	8.300%	CT - 89.85%	360	01-May-2006
111001555 2	1,248,000.00	1,270,058.03	01-Oct-2008	3.500%	CA - 79.93%	360	01-May-2006
361030866 2	172,000.00	183,569.32	01-Jul-2008	5.000%	MI - 79.95%	360	01-May-2006
651017606 1	92,000.00	89,763.18	01-Aug-2008	9.900%	VA - 76.60%	360	01-May-2006
361030696 1	60,000.00	59,254.47	01-Sep-2008	11.800%	MI - 79.95%	360	01-May-2006
581007977 1	148,500.00	145,409.96	01-May-2008	10.100%	AZ - 89.92%	360	01-May-2006
211041909 1	73,600.00	71,753.13	01-Oct-2007	9.600%	VA - 79.92%	360	01-May-2006
721010426 2	1,125,000.00	1,143,305.94	01-Nov-2008	5.000%	CA - 75.00%	360	01-May-2006
651017542 1	130,000.00	127,822.08	01-Nov-2007	9.450%	FL - 68.35%	360	01-May-2006
651017562 2	536,000.00	514,997.39	01-Aug-2008	7.250%	OR - 64.87%	360	01-May-2006
581007960 2	508,500.00	503,691.81	01-Feb-2007	7.990%	CA - 89.95%	360	01-May-2006
871004241 2	280,000.00	278,395.27	01-Mar-2007	9.900%	NJ - 99.97%	360	01-May-2006
131038803 1	279,000.00	273,821.33	01-Aug-2007	10.600%	OH - 89.93%	360	01-May-2006
621015645 2	200,000.00	195,589.77	01-Mar-2007	7.590%	FL - 79.88%	360	01-May-2006
841012301 1	125,000.00	122,409.53	01-Oct-2008	10.800%	MI - 99.93%	360	01-May-2006
211041381 1	83,600.00	82,126.57	01-Oct-2007	10.600%	DE - 94.93%	360	01-May-2006
611022810 1	292,000.00	288,642.72	01-Jan-2007	8.750%	NY - 79.96%	360	01-May-2006
331045897 2	585,120.00	576,853.63	01-Apr-2007	7.650%	NY - 79.95%	360	01-May-2006
351034211 1	52,400.00	53,178.97	01-Sep-2008	5.000%	TX - 79.94%	360	01-May-2006
671011692 1	300,000.00	295,193.80	01-Mar-2008	7.250%	CA - 74.20%	360	01-May-2006
341031593 1	145,350.00	152,345.52	01-Sep-2008	5.000%	SC - 94.94%	360	01-May-2006
231080197 2	296,766.00	288,084.06	01-May-2008	8.700%	DE - 89.89%	360	01-May-2006
331045942 2	579,025.00	562,994.02	01-Feb-2007	9.100%	NY - 94.90%	360	01-May-2006
101055818 2	123,200.00	118,826.73	01-Feb-2009	7.800%	TX - 79.89%	360	01-May-2006

Mortgage Pass-Through Certificates

December 28, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
521036786 2	157,600.00	156,214.26	01-Aug-2006	8.900%	IL - 79.96%	360	01-May-2006
671011744 1	370,500.00	364,062.06	01-Apr-2008	7.250%	CA - 94.93%	360	01-May-2006
31042482 1	190,000.00	187,672.02	01-Aug-2007	7.250%	CA - 94.92%	360	01-May-2006
661015201 1	296,000.00	292,637.16	01-Dec-2007	8.150%	CA - 79.96%	360	01-May-2006
841012374 1	107,200.00	112,034.72	01-Oct-2008	5.000%	MI - 79.88%	360	01-May-2006
71071901 2	278,815.00	316,038.55	01-Sep-2008	5.000%	FL - 94.96%	360	01-May-2006
291004840 1	143,925.00	141,046.96	01-Aug-2008	10.800%	GA - 94.93%	360	01-May-2006
351034625 2	230,400.00	289,721.22	01-Dec-2008	8.300%	TX - 79.91%	360	01-May-2006
151032036 1	119,600.00	118,297.40	01-Dec-2006	12.100%	PA - 64.96%	360	01-May-2006
141054071 1	220,500.00	214,377.44	01-Jul-2008	7.990%	CT - 89.88%	360	01-May-2006
211041999 2	193,500.00	196,991.53	01-Oct-2008	5.000%	SC - 89.89%	360	01-May-2006
351034838 2	174,795.00	170,365.41	01-Sep-2008	9.600%	TX - 99.90%	360	01-May-2006
211042445 1	467,500.00	469,431.41	01-Nov-2008	5.000%	NC - 84.92%	360	01-May-2006
101055765 1	123,100.00	120,738.31	01-Feb-2007	11.350%	TX - 83.08%	360	01-Jun-2006
691007888 1	192,000.00	186,466.30	01-Nov-2006	7.450%	MD - 79.88%	360	01-May-2006
141054128 1	141,600.00	139,763.86	01-Nov-2008	8.150%	CT - 79.96%	360	01-May-2006
871004491 1	380,998.80	377,121.44	01-Jul-2007	8.600%	NJ - 83.72%	360	01-Jun-2006
61066125 1	191,650.00	189,664.53	01-Mar-2008	8.990%	OH - 99.96%	360	01-May-2006
511045754 2	480,000.00	479,999.64	01-Jan-2008	7.600%	CA - 80.00%	360	01-May-2006
301004467 1	117,000.00	114,467.68	01-Mar-2007	9.100%	OR - 89.90%	360	01-May-2006
621015571 2	107,200.00	106,163.59	01-Oct-2006	7.550%	FL - 79.95%	360	01-May-2006
331044995 2	646,000.00	626,963.29	01-Mar-2007	8.650%	NY - 84.90%	360	01-May-2006
71071959 1	208,000.00	203,133.14	01-Sep-2008	8.850%	FL - 79.91%	360	01-May-2006
581008381 2	129,600.00	125,865.08	01-Dec-2008	8.550%	UT - 79.95%	360	01-Jun-2006
611022459 1	297,500.00	290,359.57	01-Dec-2006	7.750%	FL - 84.93%	360	01-Jun-2006
691008216 2	261,250.00	255,186.03	01-Jun-2007	9.900%	NJ - 94.82%	360	01-May-2006
341031971 2	51,300.00	50,671.28	01-Nov-2008	11.700%	VA - 94.97%	360	01-Jun-2006
341031973 2	51,300.00	50,648.81	01-Nov-2008	11.700%	VA - 94.97%	360	01-Jun-2006
351034863 1	57,600.00	56,637.48	01-Jul-2008	11.800%	TX - 79.95%	360	01-May-2006
61065692 2	50,720.00	50,390.43	01-Dec-2007	9.850%	OH - 77.15%	360	01-May-2006
51064159 2	400,000.00	388,152.32	01-Jan-2009	8.750%	AL - 99.88%	360	01-May-2006
581007465 1	268,000.00	270,955.12	01-Dec-2008	5.000%	CA - 79.93%	360	01-May-2006
861001690 2	329,080.00	329,044.20	01-May-2008	8.850%	FL - 95.00%	360	01-May-2006
631012765 2	450,000.00	443,915.52	01-Mar-2008	7.800%	CA - 78.92%	360	01-Jun-2006
61064868 2	50,250.00	49,410.25	01-Apr-2008	10.250%	PA - 74.97%	360	01-Jun-2006
521037271 2	64,000.00	64,930.58	01-Apr-2009	5.000%	MO - 79.95%	360	01-Jun-2006
71071723 2	120,000.00	117,695.20	01-Sep-2008	9.300%	FL - 79.92%	360	01-May-2006
641016752 1	59,310.00	58,144.88	01-Mar-2009	10.890%	TX - 89.93%	360	01-May-2006
581007412 2	337,250.00	336,717.42	01-Aug-2007	7.890%	CA - 95.00%	360	01-Jun-2006
551012289 1	120,000.00	122,271.71	01-Apr-2008	7.500%	TX - 79.97%	360	01-Jun-2006
581008311 2	206,150.00	201,512.60	01-Dec-2007	9.450%	CA - 94.95%	360	01-Jun-2006
581007749 2	498,750.00	498,748.00	01-Apr-2007	8.600%	CA - 95.00%	360	01-Jun-2006
521035644 1	247,000.00	245,584.42	01-May-2007	9.900%	IL - 94.97%	360	01-May-2006
61065779 1	116,000.00	114,569.72	01-Jul-2008	8.150%	OH - 79.98%	360	01-Jun-2006
51064457 1	76,500.00	75,368.79	01-Dec-2008	10.950%	TN - 84.97%	360	01-Jun-2006
581008324 2	1,345,593.00	1,321,396.45	01-Jan-2008	7.625%	CA - 74.72%	360	01-Jun-2006
631012811 1	250,750.00	248,063.77	01-Feb-2008	7.750%	CA - 84.97%	360	01-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
191029985 1	214,200.00	207,986.20	01-Jul-2008	8.490%	WA - 89.95%	360	01-Jun-2006
521036941 1	184,050.00	178,876.59	01-Aug-2007	8.840%	IL - 89.95%	360	01-Jun-2006
521037633 1	187,150.00	185,475.43	01-Nov-2007	8.500%	IL - 94.98%	360	01-Jun-2006
231080527 2	115,920.00	114,484.52	01-Jan-2009	7.750%	CT - 79.97%	360	01-Jun-2006
851003304 1	148,750.00	145,074.78	01-Oct-2007	9.450%	NJ - 83.06%	360	01-Jun-2006
631012904 1	120,000.00	118,611.28	01-Dec-2007	7.750%	AZ - 74.97%	360	01-Jun-2006
61066098 1	100,800.00	104,614.76	01-Oct-2008	5.000%	KY - 89.95%	360	01-Jun-2006
101055731 2	348,800.00	333,539.79	01-Jun-2008	6.750%	TX - 79.86%	360	01-May-2006
211041802 2	59,200.00	58,204.29	01-Dec-2008	11.750%	PA - 73.98%	360	01-Jun-2006
61066204 2	50,000.00	49,219.33	01-Apr-2007	11.500%	KY - 71.41%	360	01-Jun-2006
271027842 1	412,000.00	405,575.59	01-Jan-2007	10.850%	MD - 79.97%	360	01-Jun-2006
261056840 2	467,500.00	449,169.66	01-May-2008	7.380%	FL - 84.93%	360	01-Jun-2006
691008158 2	336,000.00	334,273.52	01-Feb-2007	8.000%	DC - 79.98%	360	01-Jun-2006
211042530 1	181,350.00	177,509.57	01-Jul-2008	10.350%	VA - 64.97%	360	01-Jun-2006
271027732 1	131,100.00	128,845.85	01-Sep-2006	10.200%	MD - 94.96%	360	01-Jun-2006
231079775 1	175,500.00	171,308.74	01-Dec-2007	8.850%	NJ - 89.95%	360	01-Jun-2006
71072161 1	168,000.00	162,355.08	01-May-2008	7.750%	FL - 68.52%	360	01-Jun-2006
361031127 1	76,500.00	75,261.64	01-Jul-2008	9.800%	MI - 89.96%	360	01-Jun-2006
401007499 1	112,000.00	111,550.51	01-Aug-2006	10.440%	MA - 84.20%	360	01-Jun-2006
661014616 1	160,550.00	154,286.72	01-Nov-2008	7.750%	AZ - 64.86%	360	01-Apr-2006
171032147 2	248,400.00	252,896.10	01-Nov-2007	7.350%	AZ - 79.94%	360	01-Jun-2006
671011534 2	980,000.00	980,000.00	01-Aug-2008	7.250%	CA - 70.00%	360	01-May-2006
511045524 1	320,000.00	345,469.85	01-Mar-2008	6.950%	CA - 79.87%	360	01-May-2006
231080898 1	152,000.00	147,611.61	01-May-2008	9.250%	MD - 62.52%	360	01-Jun-2006
321032959 2	164,043.00	177,679.71	01-Jan-2009	5.000%	GA - 89.95%	360	01-Jun-2006
101055877 1	81,900.00	83,831.95	01-Sep-2008	11.700%	TX - 86.25%	360	01-May-2006
161048854 1	423,700.00	415,504.39	01-May-2007	8.250%	MA - 94.94%	360	01-Jun-2006
871004574 2	539,600.00	536,771.36	01-Jan-2007	10.200%	NJ - 94.99%	360	01-Jun-2006
51064139 1	103,920.00	102,612.39	01-Dec-2008	8.550%	GA - 79.97%	360	01-Jun-2006
61066304 1	142,500.00	139,044.52	01-Jun-2008	9.600%	MI - 93.70%	360	01-Jun-2006
621015627 1	93,600.00	93,075.51	01-May-2007	9.850%	FL - 79.99%	360	01-Jun-2006
361031281 1	63,000.00	62,344.97	01-Aug-2008	12.150%	MI - 89.98%	360	01-Jun-2006
581008631 2	437,000.00	430,774.40	01-Feb-2008	7.030%	CA - 94.96%	360	01-Jun-2006
351035375 1	108,000.00	105,694.79	01-Aug-2008	9.100%	TX - 79.96%	360	01-Jun-2006
141054361 1	119,000.00	116,784.48	01-Oct-2006	8.100%	NY - 84.94%	360	01-Jun-2006
211043268 1	102,320.00	111,400.96	01-May-2008	8.000%	GA - 79.94%	360	01-Jun-2006
511044999 2	675,000.00	693,932.75	01-Sep-2008	6.800%	AZ - 90.00%	360	01-Apr-2006
651017631 1	318,750.00	361,860.46	01-Nov-2008	9.450%	GA - 84.96%	360	01-Jun-2006
671011955 1	115,000.00	113,603.87	01-Nov-2008	8.700%	ID - 88.44%	360	01-Jun-2006
151032886 2	650,000.00	637,897.78	01-Jul-2006	9.700%	NJ - 69.93%	360	01-Jun-2006
71072231 1	135,000.00	153,001.65	01-Sep-2008	6.000%	FL - 63.65%	360	01-Jun-2006
121046956 1	117,520.00	116,077.25	01-Dec-2006	10.800%	IA - 79.97%	360	01-Jun-2006
651018445 2	101,400.00	100,650.09	01-Oct-2008	9.850%	MI - 77.99%	360	01-Jun-2006
141054380 1	83,920.00	81,894.00	01-Aug-2008	9.000%	CT - 79.96%	360	01-Jun-2006
511046958 1	89,760.00	88,864.11	01-Nov-2008	9.150%	ID - 79.98%	360	01-Jun-2006
841012735 2	75,000.00	72,743.83	01-Jun-2008	8.250%	MI - 81.47%	360	01-Jun-2006
631012958 1	345,000.00	339,647.26	01-Jul-2008	7.750%	CA - 84.11%	360	01-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
291005399 1	237,500.00	234,473.79	01-Oct-2008	8.400%	MD - 94.98%	360	01-Jun-2006
61066586 2	104,500.00	101,857.91	01-Dec-2008	9.350%	PA - 94.95%	360	01-Jun-2006
51064866 1	151,000.00	146,834.82	01-Jan-2009	9.950%	TN - 69.55%	360	01-Jun-2006
521038082 2	117,360.00	114,334.95	01-Aug-2007	8.050%	IL - 79.95%	360	01-Jun-2006
511045587 2	1,080,000.00	1,063,802.66	01-Dec-2007	7.750%	CA - 86.37%	360	01-Jun-2006
621016180 2	175,200.00	173,256.11	01-Oct-2007	7.750%	FL - 79.97%	360	01-Jun-2006
231081875 2	300,000.00	275,455.55	01-Jul-2008	7.000%	PA - 79.93%	360	01-Jun-2006
101056499 1	315,000.00	328,269.92	01-May-2008	5.000%	CT - 89.95%	360	01-Jun-2006
31042690 1	234,000.00	233,445.30	01-Nov-2008	5.000%	CA - 89.94%	360	01-Jun-2006
101056173 1	151,999.00	147,447.43	01-Jan-2009	8.470%	VA - 79.95%	360	01-Jun-2006
101056205 2	270,000.00	265,812.50	01-Jan-2008	10.600%	NV - 89.96%	360	01-Jun-2006
841013949 1	124,000.00	121,794.91	01-Nov-2007	10.250%	MI - 72.94%	360	01-Jul-2006
701003770 1	220,000.00	216,942.51	01-Nov-2007	8.250%	CA - 67.28%	360	01-Jul-2006
581008249 2	1,225,000.00	1,297,891.20	01-Dec-2008	4.000%	NV - 70.00%	360	01-Jul-2006
371034891 2	269,569.00	265,690.36	01-Aug-2007	8.250%	FL - 85.00%	360	01-Jul-2006
TOTAL	46,225,719.80	46,095,517.85					
TOTAL	50,247,666.80	50,108,111.96					

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:							
831060358 1	183,000.00	177,116.37	01-May-2009	8.500%	NY - 33.83%	360	01-Apr-2006
551011257 1	67,200.00	67,560.26	01-Jul-2009	5.000%	TX - 79.89%	360	01-Apr-2006
351033824 1	157,600.00	173,375.00	01-Jul-2009	6.000%	TX - 79.86%	360	01-Apr-2006
211041275 2	161,550.00	156,697.59	01-Jun-2009	8.700%	LA - 89.84%	360	01-Apr-2006
611022117 2	290,400.00	279,281.30	01-Aug-2008	7.125%	NY - 79.87%	360	01-May-2006
661014652 1	399,000.00	404,707.95	01-Jul-2009	5.000%	CA - 69.94%	360	01-May-2006
861001343 1	115,919.00	113,446.82	01-May-2007	8.625%	FL - 77.19%	360	01-May-2006
521035978 1	198,000.00	191,432.57	01-Feb-2009	8.450%	WI - 99.88%	360	01-May-2006
131038599 1	161,500.00	156,667.49	01-Apr-2008	8.100%	OH - 94.87%	360	01-May-2006
861001368 2	114,000.00	115,283.27	01-Aug-2009	2.000%	FL - 94.91%	360	01-May-2006
581007673 2	560,000.00	589,844.38	01-Apr-2009	6.990%	CA - 72.67%	360	01-May-2006
511045326 2	950,000.00	920,615.79	01-Mar-2007	8.300%	CA - 64.33%	360	01-May-2006
661014603 2	521,600.00	606,434.90	01-Mar-2009	9.400%	CA - 79.92%	360	01-May-2006
661014846 2	256,000.00	251,851.46	01-Jan-2009	7.250%	CA - 79.94%	360	01-May-2006
511045246 1	280,000.00	309,304.05	01-Apr-2009	6.000%	CA - 62.14%	360	01-May-2006
121046157 1	108,000.00	142,474.99	01-Aug-2009	3.000%	MN - 79.95%	360	01-May-2006
211041944 1	136,000.00	133,905.62	01-Apr-2009	7.800%	VA - 79.95%	360	01-May-2006
371032828 2	127,500.00	153,441.97	01-Feb-2009	5.000%	FL - 72.76%	360	01-May-2006
31042053 1	651,000.00	641,047.04	01-May-2008	7.250%	CA - 69.95%	360	01-May-2006
71071622 2	166,500.00	161,999.20	01-Aug-2009	9.250%	FL - 89.91%	360	01-May-2006
71071777 1	130,000.00	127,656.93	01-May-2009	9.300%	FL - 57.72%	360	01-May-2006
341031216 1	79,800.00	76,760.91	01-Aug-2009	11.100%	SC - 94.93%	360	01-May-2006
621015096 1	152,750.00	177,119.45	01-Jul-2009	8.000%	FL - 64.94%	360	01-May-2006
121046481 1	125,000.00	121,840.11	01-Jul-2009	9.600%	MN - 99.90%	360	01-May-2006
581007651 2	300,000.00	290,198.49	01-Aug-2009	7.850%	CA - 71.33%	360	01-May-2006
311030252 1	297,350.00	349,322.17	01-Jul-2009	3.000%	FL - 94.91%	360	01-May-2006
161048260 1	184,800.00	184,711.54	01-Jul-2009	9.500%	NH - 80.00%	360	01-May-2006
661014665 2	227,600.00	232,122.32	01-Apr-2009	5.500%	CA - 79.88%	360	01-May-2006
661014899 1	250,000.00	248,740.35	01-May-2009	5.000%	CA - 64.80%	360	01-May-2006
371033042 2	76,500.00	88,618.19	01-Jul-2009	5.000%	OH - 84.93%	360	01-May-2006
61065492 1	124,000.00	151,775.67	01-Apr-2009	5.000%	OH - 99.97%	360	01-May-2006
671011569 1	328,021.00	327,791.39	01-Jun-2009	7.000%	CA - 89.81%	360	01-May-2006
131038947 1	101,600.00	98,379.36	01-Jun-2009	7.150%	OH - 79.87%	360	01-May-2006
511044669 1	162,000.00	176,610.12	01-May-2009	8.000%	FL - 88.94%	360	01-May-2006
121046717 2	255,200.00	271,485.67	01-Jan-2009	5.000%	IL - 79.96%	360	01-May-2006
671011163 2	476,000.00	467,189.56	01-Mar-2009	7.650%	CA - 79.95%	360	01-May-2006
131038713 1	131,300.00	167,428.03	01-Jun-2009	5.000%	OH - 64.96%	360	01-May-2006
641016547 1	150,400.00	146,807.23	01-Apr-2009	9.600%	TX - 79.92%	360	01-May-2006
121046679 1	369,000.00	377,283.58	01-Jul-2009	5.000%	IL - 74.93%	360	01-May-2006
521036761 1	352,000.00	344,935.52	01-Mar-2009	6.800%	IL - 79.94%	360	01-May-2006
521035106 1	164,700.00	159,405.07	01-Jun-2009	8.040%	PA - 89.82%	360	01-Apr-2006
371032720 1	93,007.00	90,527.36	01-Jun-2009	9.600%	FL - 86.03%	360	01-May-2006
71071963 1	130,000.00	141,205.19	01-Apr-2009	7.010%	FL - 64.96%	360	01-May-2006
121046467 1	127,300.00	146,696.34	01-Jul-2009	9.800%	WI - 94.91%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
661015226 1	196,000.00	207,378.67	01-Apr-2009	4.000%	CA - 79.94%	360	01-May-2006
661015064 1	335,750.00	329,052.31	01-Apr-2009	6.900%	CA - 84.93%	360	01-May-2006
171031841 2	205,200.00	202,399.43	01-May-2009	7.850%	AZ - 79.95%	360	01-May-2006
611022726 2	1,175,500.00	1,128,920.68	01-May-2009	7.150%	VA - 67.12%	360	01-Jun-2006
341031329 1	97,600.00	95,059.40	01-Aug-2009	9.450%	SC - 79.92%	360	01-May-2006
301004477 1	141,600.00	138,972.77	01-Aug-2009	7.100%	WA - 79.94%	360	01-May-2006
841012372 2	171,500.00	172,355.45	01-May-2009	6.000%	MI - 99.91%	360	01-May-2006
211042905 2	319,200.00	260,645.06	01-Jul-2009	5.000%	MD - 79.94%	360	01-May-2006
861001569 1	140,800.00	137,648.59	01-Dec-2008	7.250%	FL - 79.94%	360	01-May-2006
511045810 2	215,960.00	215,960.00	01-Mar-2009	7.250%	CA - 80.00%	360	01-May-2006
321032366 2	675,000.00	667,106.43	01-Aug-2009	8.650%	CO - 89.96%	360	01-May-2006
851003154 1	229,000.00	221,972.88	01-Jul-2009	9.600%	NJ - 74.46%	360	01-May-2006
631012810 2	295,200.00	289,576.06	01-May-2009	6.900%	CA - 79.97%	360	01-Jun-2006
211042521 1	156,400.00	155,379.78	01-Apr-2009	5.000%	SC - 79.95%	360	01-Jun-2006
551012478 2	67,600.00	65,807.27	01-Aug-2009	9.350%	TX - 79.92%	360	01-May-2006
171032039 2	239,997.00	236,612.51	01-Aug-2009	8.050%	AZ - 84.95%	360	01-May-2006
211042867 1	190,400.00	187,613.86	01-Apr-2009	7.450%	MD - 79.95%	360	01-May-2006
121046634 1	142,720.00	143,841.66	01-May-2009	6.000%	MN - 79.96%	360	01-Jun-2006
611022916 2	316,000.00	316,000.00	01-Mar-2008	7.750%	FL - 80.00%	360	01-Jun-2006
381027554 1	244,000.00	247,665.30	01-May-2009	5.000%	CT - 79.89%	360	01-May-2006
511045798 2	428,000.00	437,075.92	01-Aug-2009	5.000%	CA - 79.97%	360	01-Jun-2006
871004454 1	175,750.00	172,408.21	01-Nov-2008	7.900%	NJ - 94.97%	360	01-Jun-2006
371032896 1	343,200.00	357,667.35	01-Apr-2009	5.000%	FL - 79.75%	360	01-Jun-2006
361031192 1	75,120.00	73,654.83	01-Apr-2009	10.350%	MI - 79.93%	360	01-May-2006
321033102 2	116,800.00	121,986.20	01-May-2009	5.440%	CO - 79.97%	360	01-Jun-2006
381027308 1	199,200.00	201,395.51	01-Apr-2009	5.000%	RI - 78.72%	360	01-Jun-2006
71072017 1	193,500.00	213,518.29	01-Aug-2009	5.000%	FL - 74.98%	360	01-Jun-2006
231080971 1	220,800.00	251,198.10	01-Feb-2009	9.350%	CT - 79.96%	360	01-Jun-2006
141054288 1	92,000.00	91,858.81	01-Apr-2009	7.650%	CT - 79.97%	360	01-Jun-2006
871004442 1	382,500.00	382,498.91	01-Jun-2009	7.960%	NY - 85.00%	360	01-Jun-2006
121046810 1	123,200.00	126,155.25	01-Aug-2009	8.000%	WI - 80.00%	360	01-Jun-2006
641015729 2	285,000.00	286,843.70	01-Jun-2009	5.000%	OK - 94.83%	360	01-Apr-2006
661015153 2	595,000.00	598,721.76	01-Jun-2009	5.000%	CA - 84.96%	360	01-Jun-2006
521037783 1	161,500.00	164,336.78	01-May-2009	5.000%	MO - 84.95%	360	01-Jun-2006
691008240 2	232,000.00	227,544.18	01-Mar-2009	7.100%	MD - 79.97%	360	01-Jun-2006
871004573 1	209,300.00	221,388.61	01-Jun-2009	5.000%	CT - 69.96%	360	01-Jun-2006
841012633 1	119,900.00	122,312.72	01-Aug-2009	5.000%	MI - 99.98%	360	01-Jun-2006
611022873 1	187,500.44	182,213.56	01-Apr-2009	8.750%	CT - 92.77%	360	01-Jun-2006
71072010 1	144,000.00	154,466.53	01-Jul-2009	5.000%	FL - 89.95%	360	01-Jun-2006
661015534 1	141,600.00	139,310.38	01-Aug-2009	7.520%	FL - 79.97%	360	01-Jun-2006
521037684 1	75,050.00	74,270.28	01-Feb-2007	10.800%	WI - 94.96%	360	01-Jun-2006
211042744 1	95,600.00	102,795.27	01-Apr-2009	5.000%	TN - 79.99%	360	01-Jun-2006
671011904 2	263,700.00	260,340.75	01-May-2009	7.950%	CA - 89.67%	360	01-Jun-2006
621015487 2	145,000.00	141,362.01	01-Aug-2009	5.500%	FL - 99.95%	360	01-Jun-2006
671011963 2	629,000.00	628,754.48	01-Feb-2009	4.500%	CA - 84.96%	360	01-Jun-2006
71072101 2	159,920.00	153,739.92	01-Dec-2008	8.500%	FL - 79.95%	360	01-Jun-2006
521037905 2	120,175.00	118,594.08	01-Jun-2009	10.700%	IN - 94.96%	360	01-Jun-2006

December 28, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
101055862 1	124,000.00	140,060.55	01-Jun-2009	5.000%	IN - 79.94%	360	01-May-2006
581008024 1	180,000.00	173,559.58	01-May-2009	7.650%	CA - 64.23%	360	01-Jun-2006
521037707 1	194,650.00	198,185.17	01-Apr-2009	7.500%	IL - 84.95%	360	01-Jun-2006
361031312 2	311,920.00	308,282.81	01-Apr-2009	8.850%	NC - 79.95%	360	01-Jun-2006
331045372 2	381,600.00	382,823.99	01-Jul-2009	5.000%	NY - 89.96%	360	01-Jun-2006
871004456 2	243,750.00	358,992.29	01-Jun-2009	5.000%	NJ - 64.98%	360	01-Jun-2006
511046335 1	272,000.00	265,921.51	01-May-2008	6.750%	CA - 83.66%	360	01-Jun-2006
271027777 1	246,060.00	243,659.58	01-Apr-2009	9.162%	NY - 89.98%	360	01-Jun-2006
581008367 2	513,500.00	526,453.89	01-Jan-2009	5.000%	CA - 64.98%	360	01-Jun-2006
671012356 2	476,000.00	500,010.72	01-Jun-2009	3.000%	CA - 84.97%	360	01-Jun-2006
521038158 1	108,000.00	108,591.71	01-Aug-2009	5.000%	IN - 89.97%	360	01-Jun-2006
651018806 1	213,300.00	229,427.09	01-Jul-2009	6.780%	IL - 89.95%	360	01-Jun-2006
321034153 2	576,000.00	569,213.07	01-May-2009	8.625%	CO - 80.00%	360	01-Jul-2006
511047453 2	445,800.00	455,435.75	01-Mar-2009	5.000%	CA - 61.92%	360	01-Jul-2006
31043314 2	862,500.00	852,378.71	01-Jun-2009	8.600%	CA - 75.00%	360	01-Jul-2006
141054991 1	274,500.00	277,920.70	01-Jun-2009	5.000%	CT - 90.00%	360	01-Jul-2006
621016625 2	348,500.00	345,814.98	01-Oct-2006	8.500%	FL - 85.00%	360	01-Jul-2006
151033573 2	344,000.00	340,004.79	01-May-2009	8.650%	NJ - 80.00%	360	01-Jul-2006
TOTAL	27,978,919.44	28,414,215.96					
Became Foreclosure Property in a Prior Period:							
21033335 2	304,000.00	280,653.58	01-Apr-2009	9.750%	MT - 76.88%	360	01-Jun-2001
831056772 2	215,920.00	211,220.41	01-Aug-2007	9.250%	FL - 79.75%	360	01-Feb-2006
831060329 2	211,920.00	205,461.84	01-Mar-2008	7.875%	FL - 79.78%	360	01-Mar-2006
831060339 2	207,920.00	214,196.97	01-Oct-2008	5.000%	FL - 79.86%	360	01-Apr-2006
831060698 2	229,500.00	222,870.97	01-Nov-2008	7.990%	FL - 84.83%	360	01-Apr-2006
831060279 2	472,500.00	464,120.78	01-Mar-2007	9.625%	NY - 89.89%	360	01-Apr-2006
831060632 1	361,250.00	356,688.03	01-Aug-2008	8.625%	NJ - 84.94%	360	01-Apr-2006
831060420 1	192,000.00	187,547.72	01-Mar-2009	9.875%	WA - 79.89%	360	01-Apr-2006
831060428 1	315,000.00	320,849.65	01-Mar-2008	6.650%	CA - 63.55%	360	01-Apr-2006
831060602 2	548,500.00	571,405.52	01-Sep-2008	7.000%	CA - 88.47%	360	01-Apr-2006
831060456 1	395,000.00	394,090.97	01-Feb-2009	5.000%	NY - 86.66%	360	01-Apr-2006
831060476 1	250,000.00	251,087.60	01-Mar-2009	5.000%	FL - 69.27%	360	01-Mar-2006
831060260 1	313,500.00	313,500.00	01-Mar-2008	8.450%	MA - 95.00%	360	01-Mar-2006
831060670 1	315,000.00	314,974.78	01-May-2008	7.600%	NJ - 89.93%	360	01-Apr-2006
831060682 1	105,000.00	101,791.70	01-Mar-2009	7.875%	FL - 69.86%	360	01-Apr-2006
831060721 1	342,000.00	352,152.53	01-Apr-2009	5.000%	CA - 89.77%	360	01-Apr-2006
831060249 1	374,000.00	376,316.68	01-Feb-2009	5.500%	FL - 84.80%	360	01-Apr-2006
831061311 2	261,290.00	254,357.90	01-Dec-2007	8.500%	PA - 84.89%	360	01-May-2006
831062297 1	350,000.00	356,028.30	01-Feb-2009	5.000%	CA - 69.23%	360	01-May-2006
831061924 2	264,000.00	256,999.03	01-Jan-2008	7.725%	NV - 79.89%	360	01-May-2006
831061996 2	80,000.00	77,429.96	01-Jul-2008	9.500%	FL - 39.18%	360	01-May-2006
831062005 2	296,800.00	288,007.24	01-Nov-2008	8.850%	NJ - 79.91%	360	01-May-2006
831062041 1	292,000.00	328,414.02	01-Jun-2008	5.000%	NJ - 79.91%	360	01-May-2006
831062181 1	160,000.00	167,544.74	01-Sep-2008	8.410%	FL - 79.84%	360	01-May-2006
831061475 1	360,000.00	362,377.20	01-Sep-2008	5.000%	FL - 79.89%	360	01-May-2006
831061481 2	218,500.00	218,500.00	01-Aug-2007	10.000%	FL - 95.00%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
831062581 1	149,500.00	146,481.73	01-Jan-2009	10.760%	AZ - 64.95%	360	01-May-2006
831063038 2	786,400.00	786,400.00	01-Dec-2008	8.125%	CA - 80.00%	360	01-May-2006
831062544 2	156,000.00	155,182.72	01-Nov-2008	9.125%	NJ - 79.94%	360	01-May-2006
831062243 1	76,000.00	74,710.02	01-Feb-2008	9.750%	FL - 79.09%	360	01-May-2006
831062538 2	198,400.00	194,158.81	01-Mar-2008	8.750%	FL - 79.91%	360	01-May-2006
831063522 2	432,000.00	428,868.09	01-Mar-2007	10.500%	NJ - 79.94%	360	01-May-2006
831063572 2	166,400.00	165,638.26	01-Jul-2009	8.500%	FL - 79.96%	360	01-Jun-2006
831063827 2	375,000.00	375,000.00	01-Apr-2008	8.263%	NY - 62.50%	360	01-May-2006
71070914 1	141,000.00	136,836.29	01-Sep-2008	8.650%	FL - 62.63%	360	01-Jun-2006
331044134 2	426,000.00	412,354.49	01-Feb-2008	8.000%	NY - 89.63%	360	01-Mar-2006
101053389 1	88,000.00	86,041.31	01-Feb-2009	10.400%	TX - 79.83%	360	01-Feb-2006
331044082 1	348,000.00	363,195.08	01-Sep-2008	5.000%	NY - 79.75%	360	01-Mar-2006
671010306 2	450,000.00	434,088.81	01-Nov-2008	8.350%	CA - 89.75%	360	01-Mar-2006
171030869 1	147,000.00	145,588.12	01-Mar-2009	9.650%	AZ - 69.96%	360	01-Apr-2006
581006445 2	440,000.00	470,558.99	01-Jan-2009	5.000%	CA - 79.93%	360	01-Apr-2006
141053571 1	364,000.00	358,713.21	01-Nov-2008	7.513%	CT - 79.92%	360	01-Apr-2006
611021506 1	307,500.00	301,821.39	01-Mar-2009	6.650%	NY - 74.90%	360	01-Apr-2006
561005254 2	430,000.00	413,336.84	01-Nov-2008	7.670%	FL - 66.01%	360	01-Apr-2006
511044017 1	111,350.00	107,919.06	01-Aug-2007	8.400%	TN - 84.84%	360	01-Apr-2006
131038288 1	146,700.00	161,843.29	01-Dec-2008	3.000%	PA - 89.83%	360	01-Apr-2006
521035209 1	95,000.00	97,600.86	01-Feb-2009	5.000%	IN - 94.89%	360	01-Apr-2006
161047207 1	405,000.00	391,806.99	01-Jan-2007	8.400%	CT - 52.84%	360	01-Apr-2006
381026986 1	370,000.00	364,821.12	01-Apr-2009	8.250%	NH - 99.92%	360	01-Apr-2006
871004102 1	320,000.00	311,981.64	01-Dec-2008	9.750%	FL - 65.21%	360	01-Apr-2006
561005413 2	229,500.00	223,484.59	01-Feb-2008	7.990%	FL - 89.82%	360	01-Apr-2006
171030809 2	420,000.00	458,274.00	01-May-2009	5.000%	AZ - 79.88%	360	01-Apr-2006
271027301 1	91,000.00	88,769.81	01-Jul-2009	10.200%	NY - 69.88%	360	01-Apr-2006
381026571 1	220,000.00	215,593.53	01-Nov-2006	8.500%	MA - 66.34%	360	01-Apr-2006
611022245 1	330,000.00	319,850.07	01-Jul-2007	8.440%	NY - 74.86%	360	01-Apr-2006
321032327 1	375,250.00	369,468.88	01-Dec-2008	7.900%	CO - 94.80%	360	01-Apr-2006
331044990 2	952,000.00	937,466.63	01-Jun-2007	7.700%	NY - 79.86%	360	01-Apr-2006
561005378 1	216,000.00	235,389.36	01-Dec-2008	6.890%	FL - 89.94%	360	01-Apr-2006
611022124 1	301,600.00	295,224.31	01-Nov-2007	6.500%	NY - 79.89%	360	01-Apr-2006
331045082 1	150,000.00	198,569.93	01-Oct-2008	10.300%	NY - 31.87%	360	01-Apr-2006
111001265 1	340,000.00	338,499.40	01-Apr-2006	11.150%	HI - 64.13%	360	01-Apr-2006
401006580 1	182,000.00	177,608.48	01-Mar-2007	9.700%	MA - 57.72%	360	01-May-2006
511044227 2	712,000.00	739,626.03	01-Jul-2009	5.000%	CA - 79.77%	360	01-Apr-2006
371032389 1	286,000.00	278,084.27	01-Jun-2008	9.300%	FL - 34.82%	360	01-Apr-2006
661014411 2	741,000.00	716,092.52	01-Sep-2008	7.800%	CA - 64.86%	360	01-Apr-2006
331045317 1	408,500.00	408,559.81	01-Mar-2009	4.000%	NY - 94.91%	360	01-Apr-2006
331045017 1	271,000.00	266,277.92	01-Jan-2008	7.000%	NJ - 66.02%	360	01-Apr-2006
131038368 1	200,000.00	203,174.79	01-Jun-2009	5.000%	TN - 79.92%	360	01-Apr-2006
331045318 1	595,000.00	587,703.59	01-Aug-2008	8.550%	NY - 84.94%	360	01-Apr-2006
841011419 1	105,300.00	119,297.23	01-May-2009	5.000%	MI - 64.95%	360	01-Apr-2006
341030497 2	77,900.00	76,649.60	01-Feb-2009	11.850%	SC - 94.91%	360	01-Apr-2006
311029977 2	558,000.00	545,031.01	01-Sep-2007	9.750%	FL - 89.92%	360	01-May-2006
561005517 2	382,500.00	372,431.96	01-Dec-2007	8.150%	FL - 89.82%	360	01-Apr-2006

Mortgage Pass-Through Certificates

December 28, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
141053813 2	520,000.00	509,154.89	01-Aug-2008	6.750%	CT - 79.90%	360	01-Apr-2006
361030355 2	342,000.00	338,213.90	01-Apr-2008	8.550%	FL - 94.93%	360	01-Apr-2006
311030012 2	313,500.00	359,848.27	01-Jan-2009	5.000%	NJ - 94.96%	360	01-Apr-2006
561005441 1	95,000.00	93,024.12	01-Nov-2008	9.400%	FL - 99.85%	360	01-Apr-2006
611022249 1	210,000.00	250,462.48	01-Aug-2008	7.500%	NY - 74.88%	360	01-May-2006
61065041 1	305,000.00	293,410.61	01-May-2008	7.850%	VA - 91.37%	360	01-Apr-2006
621014669 2	496,000.00	496,000.00	01-Apr-2008	7.800%	FL - 76.31%	360	01-Apr-2006
231079081 1	370,000.00	359,310.17	01-Jan-2009	8.900%	NY - 64.28%	360	01-May-2006
511044742 1	364,000.00	443,523.02	01-Feb-2009	5.000%	CA - 79.96%	360	01-May-2006
151032144 2	210,900.00	206,204.94	01-Jul-2008	8.850%	FL - 79.85%	360	01-Apr-2006
661014483 2	265,500.00	265,500.00	01-Jan-2009	7.800%	CA - 90.00%	360	01-May-2006
231079488 2	54,000.00	52,982.05	01-Jul-2008	9.500%	NY - 89.91%	360	01-May-2006
631012268 1	389,500.00	389,315.86	01-Jun-2008	7.350%	CA - 95.00%	360	01-Apr-2006
151031976 1	102,600.00	99,805.64	01-Jan-2009	9.350%	PA - 94.85%	360	01-Apr-2006
611022287 2	437,750.00	478,269.49	01-Feb-2009	5.000%	NY - 84.92%	360	01-May-2006
741015590 1	76,000.00	75,344.86	01-Apr-2008	9.100%	OH - 79.95%	360	01-Apr-2006
331045480 1	134,500.00	130,711.29	01-Dec-2007	8.600%	NY - 72.62%	360	01-May-2006
131037924 1	50,400.00	49,654.75	01-Jul-2007	10.950%	OH - 79.94%	360	01-May-2006
551011613 2	62,400.00	61,339.42	01-Jun-2009	11.750%	OK - 79.93%	360	01-Apr-2006
261056635 1	156,750.00	152,541.06	01-Jun-2008	9.250%	OH - 94.90%	360	01-May-2006
381027187 1	105,800.00	103,234.97	01-Sep-2007	8.500%	MA - 72.88%	360	01-May-2006
131038593 1	117,500.00	138,682.12	01-Mar-2009	8.000%	OH - 74.78%	360	01-May-2006
561005484 1	324,000.00	320,671.24	01-Oct-2007	8.090%	FL - 89.95%	360	01-May-2006
121046180 1	92,000.00	115,939.28	01-May-2009	5.000%	WI - 79.95%	360	01-May-2006
101055176 2	114,320.00	136,381.58	01-Feb-2009	5.000%	TX - 80.00%	360	01-May-2006
381026910 1	156,000.00	153,728.64	01-Sep-2006	10.150%	MA - 64.67%	360	01-May-2006
611022416 1	260,000.00	253,235.36	01-Oct-2008	9.450%	NY - 89.88%	360	01-May-2006
661014590 1	318,500.00	304,232.30	01-Feb-2009	7.050%	CA - 47.46%	360	01-May-2006
581007331 2	503,500.00	512,737.21	01-Jan-2009	5.000%	CA - 94.94%	360	01-May-2006
511045293 1	155,000.00	146,962.33	01-Jan-2009	7.250%	CA - 65.85%	360	01-May-2006
121046243 2	800,000.00	838,077.28	01-Mar-2009	5.000%	MN - 71.11%	360	01-May-2006
131038277 1	101,600.00	98,796.96	01-Sep-2008	8.870%	OH - 79.91%	360	01-May-2006
681011307 2	319,500.00	315,286.54	01-Feb-2007	10.450%	MA - 89.93%	360	01-May-2006
231079871 1	125,000.00	123,111.21	01-Jul-2008	8.900%	PA - 73.28%	360	01-May-2006
551011821 2	134,910.00	135,506.45	01-Apr-2009	5.000%	OK - 89.90%	360	01-May-2006
621014619 2	229,000.00	228,999.90	01-Aug-2008	8.800%	FL - 81.21%	360	01-May-2006
231079030 1	308,000.00	303,716.53	01-Apr-2009	8.800%	NY - 69.92%	360	01-May-2006
851003051 1	369,693.00	376,113.62	01-Apr-2009	5.000%	NJ - 77.80%	360	01-May-2006
211041006 2	287,960.00	279,040.66	01-Jan-2009	8.290%	MD - 79.90%	360	01-May-2006
331045634 1	436,000.00	430,345.93	01-Jul-2008	8.150%	NY - 79.96%	360	01-May-2006
401007137 1	275,000.00	270,690.35	01-Apr-2009	7.250%	CA - 96.42%	360	01-May-2006
511044951 1	372,000.00	367,319.16	01-Apr-2008	8.350%	HI - 79.96%	360	01-May-2006
641016118 2	124,000.00	126,962.45	01-May-2009	4.000%	TX - 79.91%	360	01-May-2006
321032796 1	159,840.00	165,183.41	01-Sep-2008	5.000%	UT - 89.93%	360	01-May-2006
191029565 1	190,022.40	187,096.07	01-Sep-2008	7.800%	WA - 79.85%	360	01-May-2006
511045078 1	278,400.00	298,126.59	01-Dec-2008	5.800%	WA - 79.95%	360	01-May-2006
681011287 1	122,500.00	118,767.72	01-Apr-2009	8.200%	ME - 69.91%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
211041743 2	130,500.00	128,172.51	01-Jul-2006	9.100%	PA - 74.92%	360	01-May-2006
841011466 1	267,750.00	263,714.45	01-Feb-2009	8.300%	MI - 84.96%	360	01-May-2006
381026839 1	234,000.00	230,363.29	01-Feb-2007	7.670%	MA - 64.96%	360	01-May-2006
621015240 1	279,500.00	269,138.91	01-Jan-2009	7.250%	FL - 64.89%	360	01-May-2006
231079456 1	88,000.00	90,057.40	01-May-2008	3.000%	PA - 79.89%	360	01-May-2006
671011370 2	636,000.00	669,479.52	01-Oct-2008	5.000%	CA - 79.94%	360	01-May-2006
661014778 2	375,312.00	395,437.75	01-Jan-2009	5.000%	CA - 79.94%	360	01-May-2006
71071798 2	228,302.00	226,017.88	01-Dec-2006	7.850%	FL - 79.95%	360	01-May-2006
611022371 1	238,400.00	243,697.04	01-Nov-2008	6.000%	NY - 79.95%	360	01-May-2006
351034374 2	277,200.00	267,476.91	01-Jul-2009	7.950%	TX - 79.86%	360	01-May-2006
581007543 1	287,000.00	278,966.97	01-Aug-2008	7.250%	FL - 88.23%	360	01-May-2006
691007692 2	665,000.00	669,021.96	01-Apr-2009	5.000%	MD - 94.88%	360	01-May-2006
631012275 1	325,000.00	317,950.40	01-Dec-2008	7.250%	CA - 79.67%	360	01-May-2006
861001273 1	137,049.60	143,412.26	01-Apr-2009	5.000%	FL - 79.95%	360	01-May-2006
331045695 2	488,000.00	527,900.77	01-Nov-2008	5.000%	NY - 79.98%	360	01-Jun-2006
61065244 1	157,000.00	155,007.17	01-Nov-2008	8.500%	PA - 99.88%	360	01-May-2006
371032721 2	475,000.00	466,864.50	01-May-2009	8.450%	FL - 52.75%	360	01-May-2006
71071813 1	207,000.00	202,078.42	01-Feb-2009	10.200%	FL - 74.80%	360	01-May-2006
581007742 1	350,000.00	345,975.90	01-Jan-2009	8.750%	CA - 69.97%	360	01-May-2006
671011073 1	225,000.00	223,523.13	01-Feb-2009	5.000%	CA - 74.94%	360	01-May-2006
621015351 2	356,000.00	334,948.98	01-Apr-2008	7.550%	FL - 79.66%	360	01-May-2006
521035837 2	241,300.00	272,955.09	01-Mar-2008	7.000%	IL - 94.89%	360	01-May-2006
861001498 2	136,000.00	157,226.68	01-Jan-2009	3.500%	FL - 79.90%	360	01-May-2006
331045556 1	340,000.00	305,658.06	01-Jun-2009	6.500%	NY - 76.96%	240	01-May-2006
651017296 1	180,800.00	174,718.66	01-Apr-2008	7.650%	WI - 79.88%	360	01-May-2006
71071714 1	193,500.00	190,525.87	01-Oct-2007	9.690%	FL - 89.91%	360	01-May-2006
311030168 1	265,500.00	293,143.23	01-Aug-2008	8.200%	NJ - 89.88%	360	01-May-2006
621015339 2	148,730.00	146,759.58	01-Mar-2007	10.800%	FL - 94.93%	360	01-May-2006
371032742 1	108,000.00	105,759.64	01-Feb-2008	9.100%	FL - 79.91%	360	01-May-2006
851003230 1	312,000.00	355,609.30	01-Dec-2008	6.500%	NJ - 79.87%	360	01-May-2006
581007160 1	325,000.00	330,699.26	01-Dec-2008	5.000%	CA - 64.31%	360	01-May-2006
521034365 2	224,000.00	232,259.97	01-May-2009	5.000%	IL - 79.93%	360	01-May-2006
71071217 1	211,500.00	204,684.44	01-Aug-2008	7.500%	FL - 82.81%	360	01-May-2006
621015312 2	230,000.00	224,728.24	01-Jan-2008	8.750%	FL - 99.88%	360	01-May-2006
61065306 1	77,000.00	75,557.71	01-Apr-2008	9.600%	OH - 99.90%	360	01-May-2006
211041986 1	319,500.00	312,289.60	01-Mar-2008	9.300%	CT - 89.91%	360	01-May-2006
211042144 1	112,000.00	108,643.62	01-Jul-2008	9.000%	MD - 79.91%	360	01-May-2006
121046440 1	276,640.00	296,356.66	01-Jun-2008	7.250%	MN - 94.92%	360	01-May-2006
661014907 1	290,000.00	300,453.54	01-Dec-2008	5.000%	CA - 69.84%	360	01-May-2006
121046575 1	128,000.00	138,192.64	01-Feb-2009	5.000%	WI - 77.52%	360	01-May-2006
111001429 1	218,500.00	216,330.41	01-Jun-2008	9.300%	HI - 94.96%	360	01-May-2006
631012543 1	247,500.00	265,480.28	01-May-2009	5.000%	FL - 74.94%	360	01-May-2006
621015435 1	323,000.00	310,960.18	01-Mar-2008	7.250%	FL - 84.85%	360	01-May-2006
611022583 1	284,000.00	316,402.08	01-Aug-2008	5.000%	NY - 79.95%	360	01-May-2006
101055463 2	147,108.00	140,964.15	01-May-2008	6.950%	TX - 79.87%	360	01-May-2006
611022533 2	450,000.00	450,000.00	01-Aug-2008	8.550%	NJ - 90.00%	360	01-May-2006
621015100 2	361,600.00	361,600.00	01-Jun-2008	6.650%	FL - 80.00%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
861001358 2	188,000.00	183,223.24	01-May-2007	7.750%	FL - 79.88%	360	01-May-2006
671011507 2	220,000.00	215,696.51	01-Oct-2008	7.500%	CA - 79.91%	360	01-May-2006
841012030 1	206,250.00	202,576.83	01-Sep-2007	10.300%	FL - 74.94%	360	01-May-2006
631012635 1	128,250.00	126,171.73	01-Oct-2008	7.250%	AZ - 74.94%	360	01-May-2006
371031984 1	135,000.00	133,031.19	01-Apr-2007	11.800%	FL - 64.25%	360	01-May-2006
141053809 2	402,800.00	395,199.86	01-Mar-2007	8.550%	NY - 94.89%	360	01-May-2006
621015358 2	232,000.00	229,959.05	01-Aug-2007	8.400%	FL - 79.96%	360	01-May-2006
561005620 1	120,000.00	114,936.49	01-Dec-2008	7.450%	FL - 41.28%	360	01-May-2006
331045722 1	115,000.00	112,486.92	01-Dec-2008	10.350%	NY - 45.06%	360	01-May-2006
341031243 2	800,000.00	789,093.80	01-Jul-2009	8.250%	NC - 53.30%	360	01-May-2006
291004739 1	165,100.00	173,138.17	01-Oct-2008	8.850%	FL - 64.67%	360	01-May-2006
661015031 2	541,500.00	553,943.53	01-Jun-2008	5.000%	AZ - 94.93%	360	01-May-2006
581007889 2	518,000.00	506,329.47	01-Dec-2008	6.400%	CA - 80.86%	360	01-May-2006
31042336 1	367,000.00	371,710.08	01-Feb-2009	5.000%	CA - 77.26%	360	01-May-2006
111001408 2	230,000.00	226,689.02	01-Jan-2008	9.450%	HI - 99.96%	360	01-May-2006
291004328 2	182,400.00	181,039.08	01-Jun-2009	4.450%	MI - 94.90%	360	01-May-2006
851003238 2	720,000.00	703,609.81	01-Dec-2006	9.050%	NJ - 89.90%	360	01-May-2006
161048238 1	227,500.00	223,059.16	01-Oct-2006	9.000%	MA - 69.92%	360	01-May-2006
361030659 1	127,200.00	131,120.17	01-Oct-2008	5.000%	MI - 79.96%	360	01-May-2006
161048400 2	138,000.00	138,000.00	01-Aug-2007	7.900%	MA - 83.64%	360	01-May-2006
351034448 1	82,400.00	80,607.97	01-Apr-2009	11.000%	TX - 79.94%	360	01-May-2006
151032405 1	101,600.00	99,583.60	01-Mar-2007	9.800%	PA - 79.93%	360	01-May-2006
511041513 1	408,000.00	408,000.00	01-Jan-2009	7.400%	OR - 79.22%	360	01-May-2006
121046625 1	90,000.00	103,161.27	01-Aug-2008	7.000%	WI - 76.22%	360	01-May-2006
631012673 1	365,500.00	377,220.64	01-May-2009	5.000%	CA - 85.00%	360	01-May-2006
661014772 1	390,000.00	412,732.77	01-Mar-2009	4.000%	CA - 67.19%	360	01-May-2006
661014780 2	210,000.00	201,034.76	01-Dec-2008	6.950%	CA - 59.05%	360	01-May-2006
141054085 1	130,000.00	126,352.75	01-May-2008	8.600%	MA - 79.90%	360	01-May-2006
851003114 2	395,000.00	392,585.41	01-Aug-2006	9.550%	NJ - 99.96%	360	01-May-2006
511045492 1	317,500.00	314,083.33	01-Dec-2008	8.800%	CA - 83.98%	360	01-Jun-2006
861001462 2	140,800.00	148,422.26	01-Jun-2008	5.000%	FL - 79.87%	360	01-May-2006
71071644 2	255,000.00	255,192.79	01-Feb-2009	5.000%	FL - 74.94%	360	01-May-2006
761015735 1	75,000.00	77,911.27	01-Mar-2009	5.000%	WI - 53.53%	360	01-May-2006
231080534 1	337,500.00	326,236.68	01-May-2007	7.650%	NY - 67.34%	360	01-May-2006
361030865 2	82,000.00	80,985.21	01-Jun-2008	10.950%	MI - 78.79%	360	01-May-2006
521036317 1	155,610.00	162,730.68	01-Feb-2009	9.750%	IN - 89.93%	360	01-May-2006
151032275 1	90,000.00	83,556.10	01-Jan-2009	9.300%	PA - 43.86%	360	01-May-2006
351034405 1	126,736.00	122,090.08	01-Jan-2009	8.100%	TX - 79.88%	360	01-May-2006
621015058 2	234,392.00	229,636.60	01-Dec-2008	10.000%	FL - 79.93%	360	01-May-2006
161048323 1	172,000.00	169,572.96	01-Jul-2006	7.250%	MA - 61.38%	360	01-May-2006
861001319 2	102,000.00	116,276.71	01-Mar-2009	5.000%	FL - 74.94%	360	01-May-2006
741015885 2	228,000.00	228,000.00	01-Oct-2007	7.500%	FL - 80.00%	360	01-May-2006
681011536 1	78,800.00	95,067.78	01-Dec-2008	5.000%	VT - 79.92%	360	01-May-2006
671011368 1	162,000.00	159,845.42	01-Dec-2008	8.000%	CA - 89.95%	360	01-May-2006
621015152 2	250,000.00	243,682.39	01-Oct-2008	7.800%	FL - 99.86%	360	01-May-2006
651017423 2	840,000.00	825,797.63	01-Mar-2008	7.550%	CA - 79.95%	360	01-May-2006
261056651 1	60,200.00	58,847.53	01-Oct-2007	9.650%	FL - 69.85%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
621015345 2	225,000.00	220,600.09	01-Nov-2007	9.550%	FL - 99.90%	360	01-May-2006
521036603 1	100,000.00	103,753.58	01-Jul-2009	5.000%	MO - 99.89%	360	01-May-2006
581008070 1	412,000.00	442,011.18	01-Jun-2009	4.750%	CA - 75.47%	360	01-May-2006
511045071 2	353,000.00	368,555.68	01-Dec-2008	5.000%	CO - 99.94%	360	01-May-2006
401007136 1	84,400.00	91,720.94	01-Dec-2008	5.000%	MI - 86.06%	360	01-May-2006
511045303 1	400,000.00	393,460.74	01-Dec-2008	7.250%	CA - 57.10%	360	01-May-2006
551012145 2	106,200.00	117,553.27	01-Oct-2008	8.150%	OK - 89.92%	360	01-May-2006
271027724 1	360,000.00	353,287.57	01-Feb-2009	7.125%	WA - 79.92%	360	01-May-2006
161048060 1	117,200.00	117,703.36	01-Jun-2009	5.000%	MA - 79.91%	360	01-May-2006
311030201 2	209,000.00	219,260.10	01-Dec-2008	8.000%	NJ - 94.91%	360	01-May-2006
581007656 2	384,603.00	387,774.35	01-Jan-2009	5.000%	CA - 74.96%	360	01-May-2006
741015607 1	100,000.00	98,964.72	01-Nov-2008	9.050%	OH - 86.92%	360	01-May-2006
521036110 1	89,050.00	88,232.90	01-Aug-2006	12.200%	IN - 64.96%	360	01-May-2006
511045013 2	935,000.00	999,078.85	01-Jan-2009	6.000%	CA - 84.95%	360	01-May-2006
211041964 2	119,440.00	127,958.21	01-Jul-2009	7.140%	NC - 80.00%	360	01-May-2006
611022325 1	328,500.00	322,765.45	01-Apr-2008	7.125%	NY - 89.92%	360	01-May-2006
761016231 1	61,200.00	60,822.42	01-Nov-2008	10.000%	OH - 79.99%	360	01-Jun-2006
371032959 2	114,750.00	113,133.03	01-Feb-2008	10.850%	FL - 84.94%	360	01-May-2006
741015652 1	100,800.00	116,822.61	01-Apr-2009	2.100%	KY - 89.93%	360	01-May-2006
371032916 1	297,000.00	302,119.38	01-Sep-2008	5.000%	FL - 89.90%	360	01-May-2006
61065495 1	130,150.00	126,556.78	01-Jan-2009	9.425%	OH - 94.90%	360	01-May-2006
681011526 1	275,000.00	267,533.53	01-Feb-2008	9.100%	NH - 77.38%	360	01-May-2006
31042297 2	562,500.00	575,945.74	01-Oct-2008	7.500%	CA - 74.91%	360	01-May-2006
741015068 1	144,000.00	144,000.00	01-Feb-2009	9.100%	FL - 80.00%	360	01-May-2006
661015141 2	478,400.00	497,656.66	01-Dec-2008	5.000%	CA - 80.00%	360	01-May-2006
61065537 1	123,750.00	154,260.79	01-Jul-2008	8.125%	OH - 74.95%	360	01-May-2006
521035854 2	312,000.00	304,805.45	01-Feb-2009	9.990%	FL - 77.93%	360	01-May-2006
161048293 1	166,400.00	163,585.49	01-Jan-2009	7.450%	MA - 79.95%	360	01-May-2006
291004517 1	204,000.00	198,296.53	01-Feb-2009	8.750%	FL - 84.90%	360	01-May-2006
191029494 2	319,960.00	314,987.22	01-Dec-2008	7.250%	WA - 79.94%	360	01-May-2006
371032938 2	1,440,000.00	1,440,000.00	01-Jan-2007	8.350%	FL - 90.00%	360	01-May-2006
211041256 1	231,200.00	225,006.70	01-Mar-2008	7.600%	FL - 79.88%	360	01-May-2006
611022729 2	160,000.00	157,651.81	01-Nov-2008	7.975%	NY - 60.34%	360	01-May-2006
561005542 1	299,250.00	295,723.33	01-Sep-2007	7.550%	FL - 94.94%	360	01-May-2006
361030808 2	550,000.00	583,094.59	01-Nov-2008	6.890%	NJ - 61.06%	360	01-May-2006
331044958 2	440,840.00	440,840.00	01-Oct-2007	7.700%	NY - 80.00%	360	01-May-2006
291004525 1	189,600.00	186,844.71	01-Oct-2008	7.650%	FL - 79.95%	360	01-May-2006
131039021 1	155,890.00	154,037.91	01-Sep-2007	8.600%	OH - 84.96%	360	01-May-2006
321033215 1	124,000.00	122,533.11	01-Feb-2009	8.550%	UT - 79.96%	360	01-May-2006
511044974 1	150,000.00	148,345.08	01-Feb-2008	8.350%	FL - 42.83%	360	01-May-2006
761015787 1	50,400.00	49,605.20	01-Jun-2009	11.940%	IL - 85.37%	360	01-May-2006
761015990 2	205,600.00	200,844.57	01-Jan-2009	9.600%	WI - 79.92%	360	01-May-2006
651017399 1	99,300.00	97,277.13	01-Apr-2008	10.850%	MD - 60.11%	360	01-May-2006
71071860 1	159,800.00	157,178.19	01-Feb-2009	7.400%	FL - 84.94%	360	01-May-2006
341031486 1	130,500.00	126,886.82	01-Mar-2007	9.100%	SC - 89.90%	360	01-May-2006
681011505 2	155,200.00	153,497.53	01-Mar-2007	7.600%	MA - 79.95%	360	01-May-2006
611022712 1	179,200.00	174,982.23	01-Sep-2008	9.390%	FL - 69.93%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
131038982 1	78,800.00	79,918.84	01-Apr-2009	5.000%	KY - 79.96%	360	01-May-2006
611022344 2	672,000.00	661,849.96	01-Jan-2009	8.450%	NY - 79.96%	360	01-May-2006
381027271 2	248,000.00	245,743.50	01-Apr-2008	8.400%	FL - 79.96%	360	01-May-2006
291005061 1	247,500.00	242,059.17	01-Oct-2008	6.600%	FL - 89.84%	360	01-May-2006
521036413 1	150,000.00	146,842.67	01-Feb-2008	9.500%	IL - 74.93%	360	01-May-2006
191029765 1	323,000.00	317,532.27	01-Nov-2008	9.540%	WA - 94.92%	360	01-May-2006
271027572 2	633,250.00	665,327.26	01-Jan-2009	5.000%	NY - 97.38%	360	01-May-2006
371032965 1	191,250.00	187,372.92	01-Jul-2008	9.850%	FL - 74.93%	360	01-May-2006
861001321 1	396,000.00	381,435.99	01-Feb-2009	7.600%	FL - 77.53%	360	01-May-2006
871004123 1	400,000.00	395,864.52	01-Apr-2008	9.250%	NJ - 99.96%	360	01-May-2006
71071845 1	156,000.00	172,194.22	01-May-2008	7.500%	FL - 77.98%	360	01-May-2006
131038858 1	108,225.00	106,292.80	01-Jan-2009	11.700%	OH - 64.96%	360	01-May-2006
131038795 2	520,000.00	509,403.16	01-Feb-2007	9.590%	OH - 79.92%	360	01-May-2006
621015370 1	318,250.00	315,248.68	01-Nov-2007	8.750%	FL - 94.96%	360	01-May-2006
861001337 2	168,000.00	164,988.35	01-Mar-2008	7.250%	FL - 79.94%	360	01-May-2006
71071866 1	252,800.00	245,208.20	01-May-2009	8.200%	FL - 79.90%	360	01-May-2006
761015179 1	73,500.00	71,432.80	01-Apr-2009	9.800%	WI - 69.94%	360	01-May-2006
211042269 1	232,400.00	228,893.26	01-Nov-2008	8.150%	MD - 79.93%	360	01-May-2006
401007065 1	258,000.00	264,804.17	01-Mar-2009	6.000%	CA - 88.90%	360	01-May-2006
291005134 1	112,125.00	120,257.50	01-Dec-2008	7.800%	GA - 86.20%	360	01-May-2006
611022565 1	100,000.00	98,911.16	01-Sep-2007	11.190%	NY - 22.72%	360	01-Jun-2006
71071819 1	238,500.00	235,708.69	01-Nov-2008	8.800%	FL - 88.29%	360	01-May-2006
371032966 1	107,600.00	108,325.74	01-Mar-2009	5.000%	TN - 79.90%	360	01-May-2006
611022857 1	590,000.00	695,690.56	01-Oct-2008	7.500%	NY - 62.04%	360	01-May-2006
621015554 1	142,000.00	140,739.87	01-Dec-2007	8.850%	FL - 59.14%	360	01-May-2006
621015568 1	192,000.00	190,289.47	01-Nov-2008	9.000%	FL - 79.97%	360	01-May-2006
141053984 1	114,750.00	112,093.73	01-Jun-2008	8.550%	NY - 84.90%	360	01-May-2006
521034438 2	75,840.00	73,847.33	01-Nov-2008	9.400%	IL - 79.92%	360	01-May-2006
371033020 1	173,850.00	191,650.62	01-Jan-2009	7.000%	FL - 94.88%	360	01-May-2006
331044950 2	387,000.00	381,424.00	01-Aug-2007	7.940%	NY - 89.95%	360	01-May-2006
31042404 1	260,000.00	281,809.10	01-Jan-2009	5.000%	CA - 53.03%	360	01-May-2006
681011652 2	60,000.00	58,342.75	01-Aug-2007	8.650%	ME - 59.90%	360	01-May-2006
291004764 1	296,800.00	292,574.48	01-Apr-2007	7.750%	FL - 79.96%	360	01-Jun-2006
311030209 1	320,000.00	344,999.20	01-Sep-2008	5.000%	NJ - 99.95%	360	01-May-2006
561005564 1	176,000.00	186,198.68	01-Feb-2009	5.500%	FL - 79.90%	360	01-May-2006
551012081 2	71,600.00	74,685.74	01-Jun-2009	3.000%	TX - 79.92%	360	01-May-2006
161048613 1	188,500.00	201,406.62	01-Aug-2008	5.000%	ME - 48.27%	360	01-May-2006
141054132 2	612,000.00	597,129.02	01-Dec-2008	7.250%	CT - 89.94%	360	01-May-2006
231079222 1	127,300.00	124,742.11	01-Apr-2008	10.200%	NJ - 94.22%	360	01-May-2006
71071825 2	194,000.00	191,012.25	01-Jul-2008	7.500%	FL - 79.95%	360	01-May-2006
631012592 1	266,000.00	255,482.52	01-Jun-2008	7.200%	CA - 69.89%	360	01-May-2006
271027867 1	152,950.00	151,270.56	01-Oct-2008	8.700%	MI - 94.96%	360	01-May-2006
321033253 1	212,500.00	206,187.82	01-Mar-2009	8.590%	UT - 84.90%	360	01-May-2006
581008175 1	369,750.00	363,821.81	01-Apr-2008	7.650%	CA - 84.95%	360	01-May-2006
111001563 1	506,600.00	496,875.45	01-Apr-2008	7.125%	HI - 84.91%	360	01-May-2006
581008092 1	367,500.00	359,731.35	01-Jul-2008	6.600%	CA - 84.41%	360	01-May-2006
671011691 2	502,875.00	490,743.08	01-Oct-2008	6.450%	CA - 74.43%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
581008141 2	432,000.00	440,420.32	01-May-2009	5.000%	CA - 79.95%	360	01-May-2006
61065311 2	236,800.00	246,954.63	01-Feb-2009	5.000%	OH - 79.96%	360	01-May-2006
231080403 1	195,200.00	187,185.96	01-Apr-2009	6.990%	PA - 79.87%	360	01-May-2006
341031567 1	237,500.00	235,294.01	01-Jul-2007	7.950%	FL - 94.94%	360	01-May-2006
371032952 1	351,000.00	342,197.03	01-Mar-2007	9.500%	FL - 89.91%	360	01-May-2006
371032941 1	414,000.00	405,285.42	01-Mar-2007	9.500%	FL - 89.91%	360	01-May-2006
851003265 2	214,400.00	215,579.68	01-Jun-2009	5.000%	FL - 94.87%	360	01-May-2006
71071925 2	87,300.00	85,462.75	01-Dec-2008	9.340%	FL - 89.91%	360	01-May-2006
231080283 1	55,250.00	63,154.96	01-Jun-2009	8.990%	NY - 84.95%	360	01-May-2006
841012399 2	243,200.00	234,795.74	01-Sep-2008	7.650%	MI - 79.88%	360	01-May-2006
231080672 1	70,000.00	68,407.32	01-Mar-2008	10.150%	ME - 79.93%	360	01-May-2006
371032946 1	234,400.00	228,643.46	01-Nov-2008	9.750%	FL - 79.93%	360	01-May-2006
561005634 2	440,000.00	423,447.01	01-Feb-2009	7.750%	FL - 53.62%	360	01-Jun-2006
651017338 1	257,450.00	287,782.34	01-Dec-2008	9.360%	MD - 94.93%	360	01-May-2006
721010465 1	50,250.00	49,328.20	01-Apr-2007	10.025%	OK - 74.90%	360	01-May-2006
611022768 1	303,000.00	297,320.57	01-Nov-2007	7.550%	NY - 89.06%	360	01-May-2006
161048615 2	382,500.00	382,500.00	01-Dec-2007	7.250%	MA - 89.58%	360	01-May-2006
71071856 1	254,700.00	252,666.38	01-Sep-2007	9.450%	FL - 63.65%	360	01-May-2006
231080856 1	416,000.00	463,847.77	01-Nov-2008	5.000%	NJ - 79.95%	360	01-May-2006
51063894 1	125,000.00	121,146.97	01-Jan-2009	8.450%	GA - 68.60%	360	01-May-2006
341031503 2	136,800.00	133,593.96	01-Nov-2008	10.000%	SC - 94.91%	360	01-May-2006
121046731 1	172,720.00	169,987.57	01-Jan-2009	7.700%	WI - 79.95%	360	01-May-2006
631012553 1	175,000.00	170,138.03	01-May-2009	9.200%	CA - 57.29%	360	01-May-2006
291004506 1	220,000.00	217,737.89	01-Aug-2007	8.440%	FL - 79.98%	360	01-Jun-2006
61065925 1	87,200.00	85,965.66	01-Dec-2008	7.750%	PA - 79.97%	360	01-Jun-2006
231080389 1	170,000.00	168,314.96	01-Mar-2008	9.400%	NJ - 99.96%	360	01-May-2006
141054212 1	305,000.00	354,424.82	01-Mar-2009	5.000%	NJ - 88.41%	360	01-May-2006
141054272 2	480,000.00	474,651.34	01-Feb-2007	8.000%	NY - 79.95%	360	01-May-2006
761015939 1	95,200.00	99,356.59	01-Oct-2008	10.100%	IN - 79.98%	360	01-May-2006
231080933 2	836,000.00	980,364.38	01-Dec-2008	6.250%	NJ - 94.91%	360	01-May-2006
141054214 1	306,850.00	304,110.83	01-Jul-2008	8.850%	NJ - 84.96%	360	01-May-2006
371032929 2	192,000.00	188,915.45	01-Oct-2007	7.125%	FL - 79.93%	360	01-May-2006
611022716 2	527,000.00	521,270.38	01-Apr-2007	8.750%	NY - 84.96%	360	01-May-2006
61065580 1	110,000.00	106,653.98	01-Nov-2007	7.950%	OH - 79.89%	360	01-May-2006
61065755 1	80,000.00	79,164.84	01-Mar-2008	7.950%	OH - 79.95%	360	01-May-2006
141054205 2	522,400.00	514,130.97	01-Oct-2007	7.250%	NJ - 79.94%	360	01-May-2006
141053985 2	80,750.00	78,723.65	01-Apr-2008	9.990%	NY - 94.92%	360	01-May-2006
371032917 2	308,000.00	302,419.15	01-Nov-2008	6.990%	FL - 79.94%	360	01-May-2006
611022543 2	742,500.00	722,048.90	01-Feb-2007	7.750%	NY - 89.94%	360	01-Jun-2006
331045898 2	505,000.00	528,594.74	01-Sep-2008	5.000%	NY - 99.96%	360	01-May-2006
521035537 1	65,600.00	64,611.05	01-Jun-2007	8.650%	IN - 79.67%	360	01-May-2006
511046139 2	782,000.00	770,481.31	01-Nov-2008	7.625%	CA - 84.94%	360	01-May-2006
511045858 2	105,000.00	104,240.42	01-Mar-2009	9.750%	MI - 74.99%	360	01-Jun-2006
31042265 1	331,650.00	318,712.92	01-Mar-2009	7.300%	CA - 89.86%	360	01-May-2006
671010858 1	305,500.00	301,147.20	01-Dec-2008	11.550%	CA - 64.96%	360	01-May-2006
191029025 2	194,750.00	193,130.73	01-Feb-2007	8.980%	FL - 94.96%	360	01-May-2006
611022895 1	185,500.00	182,679.83	01-Aug-2007	7.750%	NJ - 69.98%	360	01-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
211042515 2	121,410.00	117,706.03	01-Jul-2008	8.550%	VA - 89.89%	360	01-May-2006
681011732 1	231,000.00	233,643.77	01-May-2009	5.000%	ME - 76.88%	360	01-May-2006
621015640 2	244,800.00	234,945.75	01-Oct-2008	7.100%	FL - 79.87%	360	01-May-2006
71071726 2	243,580.00	240,160.13	01-Nov-2007	10.700%	FL - 94.93%	360	01-May-2006
371032802 2	109,900.00	106,921.76	01-Aug-2008	9.800%	FL - 69.89%	360	01-May-2006
371033010 2	247,716.00	265,308.76	01-Dec-2008	5.000%	FL - 79.96%	360	01-May-2006
371032954 1	159,300.00	155,846.60	01-Mar-2007	10.250%	FL - 89.92%	360	01-May-2006
561005655 2	151,200.00	151,200.00	01-Oct-2007	7.590%	FL - 80.00%	360	01-May-2006
301004606 1	108,000.00	104,903.29	01-Nov-2008	8.850%	OR - 41.49%	360	01-May-2006
691008196 1	170,000.00	166,046.53	01-Aug-2006	8.000%	VA - 84.89%	360	01-May-2006
141053615 2	432,000.00	427,640.70	01-Feb-2009	8.250%	NY - 79.90%	360	01-May-2006
401007107 1	85,500.00	87,338.11	01-Oct-2008	5.000%	NY - 89.96%	360	01-Jun-2006
641016106 1	97,600.00	96,511.84	01-Feb-2009	8.900%	TX - 79.96%	360	01-May-2006
621015521 2	220,000.00	247,828.09	01-Apr-2009	5.000%	FL - 80.00%	360	01-May-2006
641016381 2	76,000.00	74,419.31	01-Apr-2009	10.950%	TX - 94.93%	360	01-May-2006
101055224 1	343,000.00	329,053.12	01-Jan-2009	6.750%	TX - 68.48%	360	01-May-2006
681011154 1	220,000.00	217,121.46	01-Jul-2009	8.400%	NH - 61.94%	360	01-May-2006
331045815 2	532,000.00	531,856.03	01-Nov-2008	8.100%	NY - 80.00%	360	01-May-2006
71071642 2	228,000.00	220,747.22	01-Aug-2008	7.950%	FL - 79.89%	360	01-May-2006
661015269 2	360,000.00	369,704.79	01-Oct-2008	5.000%	CA - 75.00%	360	01-May-2006
331046102 1	229,000.00	223,027.96	01-May-2008	8.850%	FL - 74.75%	360	01-May-2006
381027432 1	301,200.00	301,200.00	01-Aug-2007	7.950%	NY - 83.67%	360	01-May-2006
331044900 2	573,452.00	558,064.08	01-Aug-2008	8.900%	NY - 84.90%	360	01-May-2006
551011927 1	61,520.00	74,215.91	01-Dec-2008	5.000%	OK - 79.92%	360	01-May-2006
331044660 2	645,050.00	627,541.33	01-Sep-2007	8.800%	NY - 94.89%	360	01-May-2006
121046805 1	110,000.00	107,318.42	01-Nov-2008	8.250%	MN - 89.74%	360	01-Jun-2006
351034409 2	108,000.00	126,155.07	01-Feb-2009	8.500%	TX - 79.90%	360	01-May-2006
371032633 1	67,800.00	71,733.72	01-Dec-2008	5.000%	FL - 79.74%	360	01-May-2006
401007437 2	591,300.00	583,436.33	01-Sep-2008	7.750%	NY - 89.97%	360	01-Jun-2006
561005755 2	312,000.00	326,927.94	01-Jan-2009	6.000%	FL - 79.96%	360	01-May-2006
861001599 1	100,000.00	97,524.13	01-Jul-2007	7.950%	FL - 79.89%	360	01-May-2006
171031953 2	241,932.00	237,736.97	01-Mar-2009	7.700%	AZ - 79.95%	360	01-May-2006
371032857 2	214,246.00	208,942.96	01-Jun-2008	9.050%	FL - 99.89%	360	01-May-2006
721010453 1	184,000.00	179,171.30	01-Dec-2008	5.750%	AZ - 79.91%	360	01-May-2006
651017487 1	347,700.00	334,417.81	01-Dec-2008	7.250%	CA - 94.83%	360	01-May-2006
741015989 1	78,400.00	87,424.10	01-Mar-2009	5.500%	OH - 79.95%	360	01-May-2006
311030187 1	75,000.00	73,875.47	01-Mar-2008	10.600%	NJ - 87.13%	360	01-May-2006
231080473 1	250,000.00	247,258.10	01-Apr-2009	6.150%	FL - 59.50%	360	01-Jun-2006
861001545 2	135,200.00	133,723.03	01-Oct-2007	8.050%	FL - 79.95%	360	01-May-2006
741015833 1	114,000.00	113,543.33	01-Oct-2007	11.700%	FL - 94.98%	360	01-May-2006
561005617 2	416,000.00	416,000.00	01-Jul-2008	8.300%	FL - 80.00%	360	01-May-2006
381027473 1	274,000.00	270,356.68	01-Sep-2006	8.000%	MA - 74.43%	360	01-Jun-2006
311030290 1	235,450.00	247,957.81	01-Aug-2008	10.500%	NJ - 84.93%	360	01-May-2006
611022440 1	292,500.00	287,764.94	01-Feb-2008	7.650%	NY - 69.60%	360	01-May-2006
851003322 2	428,000.00	422,489.15	01-Nov-2007	7.700%	NJ - 79.95%	360	01-May-2006
331046146 2	420,000.00	402,756.64	01-Jun-2009	6.990%	NJ - 69.88%	360	01-May-2006
61065887 1	118,100.00	116,322.49	01-Feb-2008	12.250%	OH - 71.54%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
631012595 1	324,000.00	318,322.34	01-Mar-2009	7.625%	CA - 79.94%	360	01-May-2006
361030595 1	100,000.00	97,781.87	01-Sep-2008	8.830%	MI - 79.32%	360	01-Jun-2006
161048334 1	352,000.00	348,440.26	01-Sep-2007	7.800%	MA - 79.95%	360	01-May-2006
71071904 1	158,400.00	156,901.58	01-Mar-2008	8.850%	FL - 89.96%	360	01-May-2006
371033005 2	156,000.00	158,995.14	01-Jun-2009	2.000%	FL - 79.94%	360	01-May-2006
611022735 1	391,500.00	377,688.15	01-Sep-2008	7.750%	NY - 89.92%	360	01-Jun-2006
611022784 1	208,000.00	199,468.11	01-Oct-2008	6.850%	NY - 53.29%	360	01-Jun-2006
141054195 1	160,000.00	157,157.00	01-Jul-2007	9.150%	MA - 79.96%	360	01-Jun-2006
351034392 2	95,920.00	93,206.24	01-Feb-2009	8.950%	TX - 79.69%	360	01-May-2006
331045728 2	418,500.00	418,500.00	01-Oct-2008	6.800%	NY - 90.00%	360	01-May-2006
511045948 1	240,000.00	242,503.36	01-Aug-2008	5.000%	CA - 79.94%	360	01-May-2006
511045909 2	214,400.00	211,651.38	01-Feb-2009	7.750%	CA - 79.95%	360	01-May-2006
311030273 1	172,520.00	188,786.29	01-Apr-2009	5.000%	NJ - 76.62%	360	01-May-2006
231080739 2	175,750.00	164,557.25	01-Mar-2009	8.950%	ME - 94.89%	360	01-May-2006
621015415 2	480,000.00	467,280.78	01-Sep-2008	8.500%	FL - 79.90%	360	01-May-2006
851003324 1	274,500.00	290,612.09	01-Aug-2008	8.000%	NJ - 89.96%	360	01-May-2006
611022601 1	335,000.00	353,188.83	01-Sep-2008	5.000%	FL - 78.79%	360	01-Jun-2006
681011534 1	60,325.00	59,265.32	01-Sep-2008	11.700%	ME - 94.94%	360	01-May-2006
521036228 1	141,300.00	138,253.94	01-Mar-2009	10.300%	PA - 89.92%	360	01-May-2006
651017147 2	623,368.00	614,138.34	01-Oct-2008	6.000%	MD - 79.86%	360	01-May-2006
331045571 1	261,000.00	268,413.66	01-May-2009	6.500%	NJ - 89.90%	360	01-May-2006
651017700 1	109,650.00	108,439.69	01-Feb-2009	8.850%	MI - 84.93%	360	01-May-2006
371033069 2	224,900.00	225,290.28	01-Aug-2008	8.150%	FL - 99.94%	360	01-May-2006
611022839 2	418,500.00	420,502.28	01-Jan-2009	6.000%	NY - 89.87%	360	01-May-2006
51063699 1	71,725.00	70,142.15	01-Dec-2007	10.300%	GA - 94.92%	360	01-May-2006
171031505 2	272,800.00	268,101.63	01-Nov-2008	7.300%	NV - 79.97%	360	01-Jun-2006
641016227 1	108,600.00	106,513.10	01-Oct-2008	11.000%	AR - 99.93%	360	01-May-2006
621015748 1	301,500.00	297,442.47	01-Jun-2007	10.350%	FL - 91.33%	360	01-Jun-2006
761015975 1	370,000.00	412,517.92	01-Dec-2007	6.000%	IL - 61.33%	360	01-Jun-2006
841012452 2	64,000.00	62,135.71	01-Nov-2008	7.500%	MI - 79.88%	360	01-May-2006
621015575 1	306,000.00	309,248.68	01-Feb-2009	5.000%	FL - 89.97%	360	01-Jun-2006
711010000 1	168,750.00	218,950.16	01-Oct-2008	5.000%	PA - 74.96%	360	01-Jun-2006
581008133 2	449,000.00	441,832.18	01-Apr-2009	5.000%	CA - 83.86%	360	01-Jun-2006
121046511 1	132,800.00	134,904.63	01-Mar-2009	5.000%	MN - 79.95%	360	01-Jun-2006
661015309 2	231,920.00	231,920.00	01-Dec-2008	7.750%	CA - 80.00%	360	01-Jun-2006
521036980 2	158,208.00	152,681.04	01-Apr-2008	7.700%	IN - 79.89%	360	01-May-2006
841012517 1	84,000.00	90,773.08	01-Mar-2009	5.000%	MI - 79.95%	360	01-May-2006
851003331 1	152,000.00	174,437.03	01-Oct-2008	5.000%	FL - 79.94%	360	01-Jun-2006
31042590 2	512,000.00	495,678.17	01-Mar-2008	7.750%	CA - 63.16%	360	01-Jun-2006
211042534 1	283,920.00	280,037.87	01-Jul-2008	8.400%	VA - 79.96%	360	01-May-2006
71071941 2	262,509.00	260,440.44	01-Jun-2008	8.950%	FL - 89.98%	360	01-Jun-2006
611022833 1	348,500.00	341,068.37	01-Apr-2009	6.550%	NY - 84.96%	360	01-Jun-2006
341031061 2	400,900.00	394,720.19	01-Nov-2008	7.900%	MD - 99.93%	360	01-May-2006
141054309 1	84,000.00	84,110.01	01-Mar-2009	5.000%	VT - 79.92%	360	01-May-2006
521036945 1	279,000.00	275,395.19	01-Sep-2007	8.250%	IL - 89.95%	360	01-May-2006
171031866 2	295,200.00	295,721.51	01-Feb-2009	5.000%	NV - 79.97%	360	01-Jun-2006
71072039 1	124,200.00	138,764.47	01-Dec-2008	5.000%	FL - 79.92%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
521036473 2	63,920.00	78,189.30	01-Jun-2009	6.350%	IN - 79.92%	360	01-May-2006
521036697 2	308,256.00	304,365.68	01-Mar-2008	8.300%	IL - 79.96%	360	01-May-2006
581008067 2	500,000.00	494,425.01	01-Apr-2008	7.800%	CA - 99.97%	360	01-Jun-2006
211042895 2	264,000.00	254,427.64	01-Nov-2008	7.850%	OH - 79.88%	360	01-May-2006
371032527 1	104,550.00	102,465.10	01-Jul-2007	9.450%	FL - 84.92%	360	01-May-2006
691008109 2	353,920.00	353,920.00	01-Feb-2009	7.250%	MD - 80.00%	360	01-May-2006
351034466 1	83,125.00	81,141.87	01-May-2009	9.900%	TX - 94.91%	360	01-May-2006
211042801 2	156,348.80	172,063.06	01-Mar-2009	5.500%	GA - 80.00%	360	01-May-2006
211042762 2	509,900.00	556,187.48	01-Sep-2008	5.000%	VA - 100.00%	360	01-May-2006
681011628 1	143,000.00	138,408.88	01-Nov-2007	7.750%	MA - 59.75%	360	01-May-2006
861001511 2	320,000.00	329,362.95	01-Sep-2008	5.000%	FL - 80.00%	360	01-May-2006
71071829 1	184,500.00	183,024.19	01-Jul-2007	8.990%	FL - 85.80%	360	01-Jun-2006
61066028 1	147,200.00	143,204.56	01-Feb-2009	8.950%	FL - 79.96%	360	01-Jun-2006
371033189 1	175,000.00	169,712.04	01-Nov-2007	8.500%	FL - 67.01%	360	01-Jun-2006
341031905 2	91,600.00	88,609.15	01-May-2008	8.800%	SC - 79.91%	360	01-May-2006
261056823 1	166,500.00	164,467.48	01-Dec-2008	8.200%	DE - 89.98%	360	01-Jun-2006
171031578 1	174,000.00	171,982.39	01-Aug-2008	7.750%	NV - 68.21%	360	01-Jun-2006
71071952 1	165,600.00	193,208.49	01-Dec-2007	7.800%	FL - 79.95%	360	01-May-2006
671011498 2	1,000,000.00	1,023,393.60	01-Jun-2009	5.000%	CA - 60.56%	360	01-May-2006
851003329 1	240,000.00	237,323.76	01-Aug-2007	8.750%	NJ - 76.42%	360	01-Jun-2006
651017974 2	199,920.00	195,397.51	01-Sep-2007	7.800%	FL - 79.89%	360	01-May-2006
31042555 1	220,000.00	214,772.82	01-Dec-2008	8.500%	CA - 79.90%	360	01-May-2006
661015457 2	319,200.00	319,200.00	01-Aug-2008	7.750%	CA - 80.00%	360	01-Jun-2006
621015644 1	276,000.00	313,625.37	01-Oct-2008	5.000%	FL - 74.97%	360	01-Jun-2006
371033140 1	392,000.00	375,192.56	01-Jun-2007	6.600%	FL - 79.93%	360	01-Jun-2006
331046176 2	480,000.00	474,110.03	01-Aug-2006	7.960%	NY - 79.95%	360	01-May-2006
111001617 1	620,000.00	661,233.02	01-Jan-2009	5.800%	HI - 79.97%	360	01-May-2006
561005764 2	188,000.00	180,823.43	01-Nov-2008	7.250%	FL - 79.94%	360	01-Jun-2006
791006182 1	223,000.00	217,868.96	01-Feb-2009	9.190%	MN - 99.89%	360	01-May-2006
361030730 1	52,800.00	51,913.94	01-Mar-2009	10.800%	MI - 79.37%	360	01-Jun-2006
621015284 2	335,000.00	331,118.65	01-Aug-2008	8.350%	FL - 88.14%	360	01-Jun-2006
691007969 2	960,000.00	1,003,189.91	01-Apr-2008	5.500%	MD - 79.97%	360	01-Jun-2006
681011734 1	255,000.00	274,821.04	01-Apr-2009	5.000%	NH - 77.69%	360	01-Jun-2006
231080458 2	420,000.00	413,784.33	01-Sep-2008	7.850%	NJ - 79.98%	360	01-Jun-2006
351034546 1	80,218.00	90,581.71	01-Aug-2008	5.000%	TX - 94.97%	360	01-Jun-2006
121046847 1	153,000.00	167,842.05	01-Jul-2008	8.000%	WI - 89.98%	360	01-Jun-2006
621015612 2	164,000.00	160,023.01	01-May-2007	8.100%	FL - 79.95%	360	01-Jun-2006
741015960 1	182,160.00	184,365.96	01-Aug-2009	5.000%	SC - 91.95%	360	01-Jun-2006
211042835 1	91,368.00	99,287.19	01-Dec-2008	6.500%	NC - 79.95%	360	01-Jun-2006
841012413 1	160,000.00	156,180.47	01-Mar-2009	9.700%	MI - 79.96%	360	01-Jun-2006
611022220 2	390,000.00	386,949.15	01-Apr-2007	9.600%	NY - 99.98%	360	01-Jun-2006
651017817 1	225,000.00	218,333.58	01-Nov-2008	8.300%	IN - 89.94%	360	01-Jun-2006
321033087 1	188,880.00	186,346.93	01-Dec-2008	7.750%	UT - 79.97%	360	01-Jun-2006
351034662 1	75,652.00	72,780.43	01-May-2009	9.700%	TX - 79.96%	360	01-Jun-2006
631012372 2	452,000.00	445,108.62	01-Jan-2009	8.250%	CA - 77.91%	360	01-Jun-2006
671011858 1	348,000.00	368,587.88	01-Feb-2009	5.000%	CA - 79.97%	360	01-Jun-2006
581008403 2	475,000.00	474,534.16	01-Nov-2008	9.000%	CA - 95.00%	360	01-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
231080308 2	74,518.00	91,357.92	01-Nov-2008	10.800%	PA - 94.96%	360	01-Jun-2006
331045697 2	486,000.00	475,320.06	01-Oct-2007	9.850%	NY - 89.96%	360	01-Jun-2006
211042181 1	200,250.00	195,013.24	01-Feb-2009	9.500%	FL - 74.96%	360	01-Jun-2006
401007507 1	236,000.00	233,022.08	01-Aug-2008	7.750%	FL - 78.25%	360	01-Jun-2006
211042078 2	275,500.00	280,337.78	01-Mar-2009	5.000%	SC - 94.95%	360	01-Jun-2006
581008098 2	418,500.00	431,662.77	01-Feb-2009	7.400%	CA - 89.96%	360	01-Jun-2006
611022875 1	340,000.00	335,807.76	01-Feb-2007	8.000%	NY - 79.98%	360	01-Jun-2006
631012584 1	310,000.00	327,718.55	01-Feb-2009	7.990%	CA - 84.82%	360	01-May-2006
511043065 1	264,000.00	293,412.16	01-Jun-2009	5.000%	FL - 74.25%	360	01-May-2006
621015524 2	247,500.00	246,531.61	01-Oct-2008	5.750%	FL - 89.95%	360	01-Jun-2006
51064079 1	149,900.00	163,052.59	01-Dec-2008	7.000%	GA - 99.91%	360	01-May-2006
51064273 1	76,500.00	72,669.97	01-Apr-2008	8.850%	LA - 59.70%	360	01-Jun-2006
71072000 1	160,000.00	192,430.32	01-Oct-2008	8.750%	FL - 68.36%	360	01-Jun-2006
291005277 1	227,500.00	223,996.52	01-Dec-2008	7.500%	FL - 87.81%	360	01-Jun-2006
331046064 2	100,000.00	100,570.45	01-Oct-2008	5.000%	FL - 79.96%	360	01-Jun-2006
351035106 1	84,000.00	81,861.77	01-Apr-2008	9.350%	TX - 79.96%	360	01-Jun-2006
681011860 2	67,500.00	65,805.56	01-Apr-2008	10.940%	ME - 74.97%	360	01-Jun-2006
521037126 2	120,080.00	118,325.84	01-Oct-2008	12.220%	IN - 94.97%	360	01-Jun-2006
511045983 2	812,250.00	801,675.17	01-Apr-2009	8.450%	CA - 94.98%	360	01-Jun-2006
171031974 2	212,000.00	208,750.40	01-Feb-2009	7.850%	AZ - 79.95%	360	01-May-2006
641016883 2	148,000.00	150,492.39	01-Jun-2009	5.000%	TX - 79.95%	360	01-Jun-2006
141054332 1	117,600.00	146,650.58	01-Dec-2008	8.500%	FL - 79.96%	360	01-Jun-2006
621015702 1	324,000.00	317,179.63	01-Aug-2007	9.500%	FL - 79.96%	360	01-Jun-2006
61066091 1	121,500.00	127,097.56	01-Sep-2008	5.000%	FL - 72.30%	360	01-Jun-2006
291004756 1	214,375.00	218,725.73	01-Aug-2009	4.000%	GA - 99.45%	360	01-Jun-2006
521037416 1	288,000.00	285,856.34	01-Oct-2007	9.090%	IL - 89.98%	360	01-Jun-2006
621015685 2	495,000.00	480,663.12	01-Aug-2008	8.325%	FL - 89.94%	360	01-Jun-2006
581007994 1	321,300.00	315,898.51	01-Feb-2009	3.200%	CA - 89.97%	360	01-Jun-2006
561005831 1	136,000.00	131,759.93	01-Dec-2007	7.850%	FL - 79.94%	360	01-Jun-2006
31042285 2	800,000.00	799,983.05	01-Feb-2009	7.250%	CA - 51.61%	360	01-May-2006
851003361 2	330,000.00	358,555.98	01-Jun-2009	5.000%	NJ - 99.97%	360	01-Jun-2006
661015114 1	319,500.00	315,506.28	01-May-2008	7.750%	CA - 89.97%	360	01-Jun-2006
551012213 2	106,742.00	109,220.06	01-May-2009	5.000%	TX - 94.96%	360	01-Jun-2006
761016090 1	151,200.00	146,540.83	01-Apr-2009	8.500%	WI - 79.95%	360	01-Jun-2006
581008292 1	201,000.00	201,151.43	01-May-2009	7.750%	FL - 84.77%	360	01-Jun-2006
71071917 1	148,000.00	144,579.13	01-Nov-2008	9.850%	FL - 52.46%	360	01-Jun-2006
31042577 1	356,000.00	340,384.82	01-Aug-2008	6.500%	CA - 79.93%	360	01-Jun-2006
161048729 1	518,500.00	506,774.25	01-Dec-2007	10.150%	MA - 84.96%	360	01-Jun-2006
151032519 1	187,000.00	183,961.60	01-Jan-2009	9.000%	PA - 67.46%	360	01-Jun-2006
311030358 1	269,800.00	263,472.61	01-Sep-2007	9.800%	NJ - 94.96%	360	01-Jun-2006
671011878 1	301,500.00	295,892.60	01-May-2008	7.375%	CA - 89.95%	360	01-Jun-2006
521036515 1	111,700.00	114,459.43	01-Mar-2009	5.000%	IN - 89.30%	360	01-Jun-2006
311030274 1	182,000.00	218,686.20	01-May-2009	5.000%	NJ - 69.97%	360	01-Jun-2006
121046763 2	118,320.00	124,139.97	01-Jul-2008	5.000%	IA - 79.95%	360	01-Jun-2006
191030075 1	79,100.00	80,357.50	01-Apr-2009	5.000%	WA - 69.97%	360	01-Jun-2006
621015416 1	144,000.00	138,306.16	01-May-2008	7.200%	FL - 79.87%	360	01-May-2006
621015262 2	360,000.00	347,794.10	01-Sep-2008	7.900%	FL - 79.95%	360	01-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
71072139 1	335,000.00	329,799.64	01-Jun-2008	7.150%	FL - 72.48%	360	01-Jun-2006
211042837 2	107,910.00	109,637.79	01-Feb-2009	5.000%	SC - 89.97%	360	01-May-2006
261056883 1	192,000.00	212,163.11	01-Sep-2008	5.000%	FL - 79.97%	360	01-Jun-2006
631012863 2	526,000.00	540,995.37	01-Jan-2009	5.000%	CA - 79.10%	360	01-Jun-2006
61065869 2	159,920.00	156,826.51	01-Oct-2008	8.800%	OH - 79.95%	360	01-Jun-2006
371032905 1	140,400.00	138,235.42	01-May-2008	6.950%	FL - 79.94%	360	01-May-2006
61066203 2	71,250.00	69,804.65	01-Dec-2007	10.900%	KY - 62.48%	360	01-Jun-2006
311030359 1	166,250.00	175,525.55	01-Feb-2008	8.650%	NJ - 94.98%	360	01-Jun-2006
511045790 1	235,000.00	232,517.33	01-Dec-2006	8.000%	FL - 79.91%	360	01-Jun-2006
271027923 1	61,625.00	63,933.91	01-May-2009	5.000%	KS - 84.96%	360	01-Jun-2006
381027611 2	516,000.00	497,175.11	01-Nov-2008	7.500%	NY - 79.94%	360	01-Jun-2006
611022576 2	459,000.00	496,606.83	01-Oct-2008	5.000%	NY - 84.93%	360	01-Jun-2006
351035162 1	79,200.00	85,385.94	01-Jun-2009	5.000%	TX - 79.96%	360	01-Jun-2006
61066260 1	128,250.00	124,965.24	01-Dec-2008	9.100%	OH - 94.95%	360	01-Jun-2006
401007559 1	380,000.00	405,590.21	01-Nov-2008	5.000%	CA - 84.42%	360	01-Jun-2006
371031754 2	208,000.00	283,042.90	01-Sep-2008	5.000%	FL - 79.96%	360	01-Jun-2006
231081242 1	81,900.00	79,703.73	01-Feb-2009	9.150%	PA - 64.97%	360	01-Jun-2006
61066220 1	118,000.00	116,632.29	01-Feb-2009	8.900%	OH - 79.96%	360	01-May-2006
211042251 1	350,000.00	347,046.15	01-Nov-2008	8.990%	CA - 99.96%	360	01-May-2006
861001686 1	232,500.00	228,485.55	01-Feb-2008	10.640%	FL - 74.97%	360	01-Jun-2006
171031858 2	111,200.00	107,726.79	01-Jan-2007	8.000%	TX - 79.89%	360	01-May-2006
611022909 1	360,000.00	348,588.76	01-Jul-2008	8.375%	NY - 79.94%	360	01-Jun-2006
271027879 2	166,250.00	164,751.56	01-Oct-2006	8.300%	NJ - 94.98%	360	01-Jun-2006
331046212 1	250,000.00	319,514.84	01-Oct-2008	6.500%	NY - 63.27%	360	01-Jun-2006
331046016 1	344,000.00	340,334.26	01-Oct-2007	8.850%	NY - 79.80%	360	01-Jun-2006
581008394 1	353,500.00	363,100.08	01-Mar-2009	5.000%	CA - 84.95%	360	01-Jun-2006
331046286 2	467,500.00	467,500.00	01-Jan-2007	7.750%	NY - 85.00%	360	01-Jun-2006
621015766 1	208,000.00	202,407.44	01-Mar-2009	8.950%	FL - 79.96%	360	01-Jun-2006
611022996 2	700,000.00	692,131.29	01-Nov-2007	8.700%	NY - 79.98%	360	01-Jun-2006
561005676 1	70,000.00	68,713.54	01-Apr-2008	10.650%	FL - 72.89%	360	01-Jun-2006
521036742 2	148,000.00	146,459.24	01-Jan-2008	7.900%	IL - 79.98%	360	01-Jun-2006
621015855 2	230,440.55	227,260.18	01-Nov-2008	8.700%	FL - 94.94%	360	01-Jun-2006
621015455 2	458,400.00	447,428.80	01-Jan-2007	7.750%	FL - 79.94%	360	01-Jun-2006
381027542 1	240,000.00	236,368.56	01-Feb-2008	7.750%	MA - 79.97%	360	01-Jun-2006
521037388 1	173,000.00	171,855.91	01-Jan-2007	9.800%	AL - 81.59%	360	01-Jun-2006
61066051 2	222,300.00	219,135.41	01-Nov-2008	7.750%	KY - 89.97%	360	01-Jun-2006
611022933 1	396,000.00	392,923.47	01-Nov-2006	9.000%	NJ - 89.98%	360	01-Jun-2006
61065859 1	69,700.00	68,605.95	01-Nov-2008	11.400%	OH - 84.97%	360	01-Jun-2006
511046165 1	77,000.00	75,160.52	01-Jul-2008	10.750%	FL - 69.95%	360	01-May-2006
341031443 2	120,000.00	116,323.64	01-Jun-2008	8.450%	SC - 79.95%	360	01-Jun-2006
651018226 1	212,000.00	206,225.18	01-Jan-2008	8.300%	SC - 79.95%	360	01-Jun-2006
71071914 2	120,000.00	118,959.96	01-Dec-2008	9.300%	FL - 79.98%	360	01-Jun-2006
141054202 2	232,056.56	222,315.92	01-Oct-2008	6.750%	FL - 79.93%	360	01-Jun-2006
291005145 1	156,000.00	169,998.62	01-Feb-2008	6.000%	FL - 99.97%	360	01-Jun-2006
511045688 1	200,000.00	193,330.37	01-Feb-2009	7.990%	FL - 79.89%	360	01-May-2006
511045774 2	304,521.00	302,173.78	01-Feb-2008	9.350%	CA - 89.97%	360	01-May-2006
551012496 1	92,000.00	88,751.15	01-Jun-2008	7.750%	LA - 79.94%	360	01-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
231081329 1	107,900.00	106,127.72	01-Mar-2007	10.350%	MA - 64.97%	360	01-Jun-2006
511045918 1	368,000.00	358,085.40	01-Dec-2008	9.250%	NV - 79.92%	360	01-May-2006
61065464 1	116,000.00	114,279.24	01-Dec-2008	8.730%	OH - 79.98%	360	01-Jun-2006
321033193 2	252,909.60	247,549.26	01-Mar-2009	6.490%	CO - 79.96%	360	01-Jun-2006
141054290 1	462,600.00	449,387.43	01-Jun-2008	8.690%	NY - 89.95%	360	01-Jun-2006
691008032 1	264,000.00	268,208.90	01-Jan-2009	5.000%	MD - 79.98%	360	01-Jun-2006
661015544 2	246,500.00	252,409.72	01-Apr-2009	8.500%	AZ - 89.96%	360	01-Jun-2006
641017082 1	100,300.00	106,260.37	01-Mar-2009	10.800%	AR - 84.97%	360	01-Jun-2006
271027601 2	511,000.00	500,006.58	01-May-2009	6.500%	CA - 71.94%	360	01-Jun-2006
621015854 2	319,200.00	335,821.08	01-Apr-2008	8.125%	FL - 79.94%	360	01-Jun-2006
231080760 1	382,500.00	396,135.24	01-Feb-2009	5.000%	NY - 89.95%	360	01-Jun-2006
371033230 2	131,200.00	127,037.42	01-Feb-2009	8.720%	FL - 79.95%	360	01-Jun-2006
621015864 1	320,000.00	325,386.19	01-Oct-2008	5.000%	FL - 79.94%	360	01-Jun-2006
361031057 2	206,267.00	200,121.33	01-Feb-2009	8.250%	IN - 89.13%	360	01-Jun-2006
331046356 1	320,000.00	318,754.75	01-Nov-2008	8.900%	NY - 60.71%	360	01-Jun-2006
231080807 1	382,500.00	378,200.47	01-Nov-2007	8.700%	NY - 84.98%	360	01-Jun-2006
661015175 1	280,000.00	282,918.24	01-May-2009	5.000%	CA - 79.97%	360	01-Jun-2006
401007230 1	220,800.00	214,506.15	01-Nov-2008	8.650%	WI - 79.95%	360	01-Jun-2006
761016117 1	164,000.00	160,148.88	01-Nov-2007	9.250%	IL - 79.96%	360	01-Jun-2006
661014720 1	345,000.00	335,312.14	01-Aug-2008	8.950%	CA - 79.22%	360	01-May-2006
581008664 2	661,500.00	697,312.11	01-Nov-2008	5.000%	CA - 89.98%	360	01-Jun-2006
841012088 1	71,250.00	70,826.33	01-Jul-2007	9.650%	MI - 94.98%	360	01-Jun-2006
621015800 1	120,000.00	118,771.05	01-Jan-2008	8.500%	FL - 79.98%	360	01-Jun-2006
581008521 1	319,500.00	374,364.91	01-Oct-2008	5.000%	FL - 89.97%	360	01-Jun-2006
121047100 1	120,000.00	123,151.42	01-Dec-2008	5.000%	WI - 79.97%	360	01-Jun-2006
631012659 1	187,000.00	184,594.76	01-Dec-2007	11.750%	FL - 77.82%	360	01-Jun-2006
581008422 2	218,400.00	216,953.15	01-Apr-2009	10.750%	CA - 79.99%	360	01-Jun-2006
61066375 2	513,000.00	507,302.56	01-Jun-2008	8.600%	OH - 94.98%	360	01-Jun-2006
371033530 1	135,150.00	130,651.62	01-Oct-2008	8.000%	FL - 84.94%	360	01-Jun-2006
231081059 1	298,800.00	304,714.64	01-Nov-2008	5.000%	CT - 89.93%	360	01-Jun-2006
651017692 1	115,110.00	131,693.25	01-Oct-2008	7.000%	OH - 89.96%	360	01-Jun-2006
681011682 1	154,000.00	149,742.10	01-Feb-2009	8.990%	ME - 99.95%	360	01-Jun-2006
551012256 1	149,900.00	146,000.25	01-Nov-2008	7.250%	MS - 99.91%	360	01-May-2006
61065599 1	102,400.00	99,498.17	01-Jan-2009	9.550%	OH - 79.96%	360	01-Jun-2006
861001743 2	324,000.00	319,803.12	01-May-2007	7.750%	FL - 79.97%	360	01-Jun-2006
31042624 2	266,908.00	266,832.38	01-Dec-2008	6.800%	CA - 80.00%	360	01-May-2006
381027213 2	350,100.00	347,634.47	01-Jun-2007	9.250%	MA - 89.98%	360	01-Jun-2006
621015898 2	465,405.00	469,098.97	01-Sep-2008	5.000%	FL - 95.14%	360	01-Jun-2006
611022800 2	306,000.00	345,213.06	01-May-2009	6.000%	NY - 84.95%	360	01-Jun-2006
561005635 2	557,100.00	551,499.08	01-Dec-2008	8.500%	FL - 89.98%	360	01-Jun-2006
351035316 2	119,920.00	117,012.18	01-Oct-2008	9.600%	TX - 79.96%	360	01-Jun-2006
61066200 1	114,000.00	128,308.45	01-Feb-2009	5.000%	OH - 79.96%	360	01-Jun-2006
151032807 2	244,000.00	241,386.02	01-Apr-2008	9.050%	NJ - 79.98%	360	01-Jun-2006
121046849 1	168,000.00	163,194.61	01-Oct-2008	8.500%	WI - 79.95%	360	01-Jun-2006
351035313 1	86,400.00	90,220.72	01-Sep-2008	5.000%	TX - 79.95%	360	01-Jun-2006
31042787 1	400,000.00	383,999.69	01-Sep-2008	6.990%	CA - 62.94%	360	01-Jun-2006
551012461 1	70,000.00	68,886.13	01-Apr-2009	11.800%	LA - 55.98%	360	01-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
71072180 1	168,000.00	164,302.02	01-Feb-2008	9.600%	FL - 79.96%	360	01-Jun-2006
611022943 1	117,000.00	119,754.00	01-Jan-2009	5.000%	NJ - 21.85%	360	01-Jun-2006
61066124 1	94,500.00	92,781.19	01-Aug-2008	9.870%	OH - 74.97%	360	01-Jun-2006
291005018 1	112,000.00	108,051.44	01-Sep-2008	7.690%	PA - 79.94%	360	01-Jun-2006
331045454 2	326,250.00	326,250.00	01-Dec-2008	7.950%	NY - 75.00%	360	01-May-2006
511045041 2	237,500.00	232,070.37	01-Jul-2007	8.950%	FL - 94.89%	360	01-May-2006
651017679 1	216,000.00	228,866.48	01-Nov-2008	8.650%	IL - 89.97%	360	01-May-2006
101055827 1	191,200.00	185,250.14	01-Dec-2008	8.400%	TX - 79.90%	360	01-May-2006
101055438 2	100,170.00	98,445.38	01-Nov-2008	10.550%	FL - 89.93%	360	01-May-2006
331046251 1	444,000.00	515,297.28	01-Jan-2009	6.300%	NY - 79.96%	360	01-Jun-2006
61066281 2	728,000.00	709,201.36	01-Jul-2008	8.850%	FL - 85.60%	360	01-Jun-2006
841012675 2	116,000.00	144,497.26	01-Nov-2008	5.500%	MI - 79.96%	360	01-Jun-2006
841012752 1	50,350.00	49,372.26	01-Jun-2009	12.300%	MI - 94.97%	360	01-Jun-2006
521037460 1	134,400.00	147,519.93	01-Oct-2008	5.000%	IA - 79.83%	360	01-Jun-2006
361031283 1	126,900.00	124,624.40	01-Aug-2008	10.920%	MI - 89.97%	360	01-Jun-2006
151032831 1	50,000.00	49,263.22	01-May-2007	10.800%	NJ - 59.50%	360	01-Jun-2006
71072014 1	176,000.00	169,287.38	01-May-2009	7.255%	FL - 79.94%	360	01-Jun-2006
331046000 2	200,800.00	214,705.04	01-Nov-2008	5.000%	NY - 79.93%	360	01-Jun-2006
651017154 2	172,000.00	179,449.70	01-Jul-2008	5.000%	AL - 79.95%	360	01-Jun-2006
861001442 1	205,100.00	203,074.85	01-Dec-2007	8.600%	FL - 69.98%	360	01-Jun-2006
521037920 2	143,120.00	143,801.89	01-May-2009	5.000%	IN - 79.95%	360	01-Jun-2006
191029936 1	100,000.00	110,597.37	01-Apr-2009	5.000%	ID - 79.95%	360	01-Jun-2006
331046170 2	454,750.00	448,804.53	01-Nov-2008	7.800%	NY - 84.97%	360	01-Jun-2006
641017260 1	125,000.00	122,354.65	01-Jan-2009	10.450%	TX - 61.55%	360	01-Jun-2006
61065577 2	62,550.00	65,008.86	01-Jan-2009	5.000%	OH - 89.97%	360	01-Jun-2006
611023097 1	300,000.00	287,999.71	01-Feb-2009	6.990%	NY - 68.13%	360	01-Jun-2006
371033538 2	162,812.00	161,473.79	01-May-2009	7.800%	FL - 79.94%	360	01-Jun-2006
61066341 1	197,063.00	233,381.73	01-Jun-2009	7.300%	KY - 99.95%	360	01-Jun-2006
561005645 2	144,000.00	147,490.49	01-Feb-2009	5.000%	FL - 79.95%	360	01-Jun-2006
621015844 2	312,000.00	304,110.35	01-Aug-2007	7.750%	FL - 79.94%	360	01-Jun-2006
371033315 1	250,000.00	253,065.89	01-Mar-2009	5.000%	FL - 79.33%	360	01-Jun-2006
331046114 1	382,500.00	372,923.55	01-Feb-2007	9.650%	NY - 74.93%	360	01-May-2006
291005379 1	315,000.00	323,600.62	01-Jun-2008	8.525%	FL - 73.55%	360	01-Jun-2006
841012767 1	123,200.00	120,232.80	01-Jul-2008	9.420%	MI - 82.09%	360	01-Jun-2006
511046278 1	200,000.00	206,367.07	01-Aug-2008	5.000%	FL - 72.69%	360	01-Jun-2006
101055419 1	299,250.00	291,747.04	01-Apr-2009	9.400%	TX - 94.95%	360	01-Jun-2006
371033551 2	445,000.00	432,029.25	01-Jun-2007	7.950%	FL - 74.12%	360	01-Jun-2006
351035216 2	214,628.00	208,510.14	01-Dec-2008	8.650%	TX - 89.95%	360	01-Jun-2006
401007568 1	184,500.00	182,789.01	01-Apr-2008	8.600%	FL - 89.98%	360	01-Jun-2006
291005260 1	240,000.00	233,321.48	01-May-2009	6.200%	FL - 70.35%	360	01-Jun-2006
651018140 2	841,750.00	808,439.06	01-Apr-2008	7.050%	NY - 64.95%	360	01-Jun-2006
61066356 1	80,750.00	81,793.54	01-Feb-2009	9.050%	OH - 84.95%	360	01-Jun-2006
371033550 2	184,000.00	182,127.37	01-Dec-2007	8.600%	FL - 79.98%	360	01-Jun-2006
371033819 2	200,000.00	194,330.18	01-Nov-2007	8.700%	FL - 79.95%	360	01-Jun-2006
371033245 2	154,000.00	150,110.14	01-May-2008	7.800%	FL - 79.94%	360	01-Jun-2006
361031250 1	92,000.00	89,971.57	01-Feb-2009	9.100%	MI - 79.96%	360	01-Jun-2006
101055716 1	141,550.00	158,280.01	01-Oct-2008	5.000%	IN - 94.97%	360	01-May-2006

December 28, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
521036597 1	289,000.00	285,632.42	01-Feb-2008	8.450%	IL - 88.90%	360	01-Jun-2006
371033742 1	304,000.00	301,026.65	01-Jan-2009	7.900%	FL - 79.95%	360	01-Jun-2006
621015892 1	152,000.00	150,214.61	01-Mar-2009	7.750%	FL - 79.98%	360	01-Jun-2006
861001591 2	217,980.00	226,268.52	01-May-2008	4.000%	FL - 89.94%	360	01-Jun-2006
371033429 1	250,750.00	249,281.78	01-Jun-2009	7.750%	FL - 84.97%	360	01-Jun-2006
371033296 2	387,636.00	377,114.05	01-Jan-2009	8.950%	FL - 89.95%	360	01-Jun-2006
271027573 1	260,000.00	263,283.52	01-Oct-2008	5.000%	WA - 99.94%	360	01-Jun-2006
291005149 1	322,750.00	317,818.23	01-Dec-2006	7.425%	FL - 86.97%	360	01-Jun-2006
71072163 1	175,750.00	171,807.76	01-Aug-2008	9.550%	FL - 94.95%	360	01-Jun-2006
371033068 2	184,608.00	178,813.84	01-May-2008	7.790%	FL - 79.94%	360	01-Jun-2006
271027952 2	465,000.00	459,324.78	01-Oct-2007	8.050%	NY - 94.87%	360	01-Jun-2006
551012067 1	71,600.00	82,491.18	01-Feb-2009	7.250%	OK - 79.92%	360	01-May-2006
61065634 1	69,300.00	68,418.63	01-Aug-2008	11.350%	OH - 89.97%	360	01-Jun-2006
231081115 1	204,000.00	198,035.67	01-Apr-2007	8.550%	NY - 79.95%	360	01-Jun-2006
871004662 1	320,000.00	311,169.28	01-Oct-2008	9.000%	NJ - 76.15%	360	01-Jun-2006
521037597 1	63,920.00	64,729.40	01-Jul-2009	4.000%	IL - 79.96%	360	01-Jun-2006
71072271 1	206,250.00	202,134.02	01-Nov-2007	8.700%	FL - 74.96%	360	01-Jun-2006
871004710 1	348,500.00	345,379.52	01-Nov-2006	8.600%	NJ - 84.98%	360	01-Jun-2006
301004660 1	256,500.00	253,593.25	01-Dec-2008	8.650%	OR - 94.98%	360	01-Jun-2006
371033791 2	118,400.00	114,954.77	01-Apr-2008	7.750%	FL - 79.93%	360	01-Jun-2006
231080802 1	97,600.00	95,249.75	01-Apr-2007	9.300%	ME - 79.96%	360	01-Jun-2006
171032135 2	99,131.00	98,353.91	01-May-2009	5.000%	TX - 79.89%	360	01-May-2006
621015614 1	216,000.00	208,150.72	01-Dec-2007	7.750%	FL - 53.96%	360	01-Jun-2006
331046479 2	652,500.00	646,036.34	01-Sep-2007	8.600%	NY - 89.98%	360	01-Jun-2006
211043381 1	98,000.00	96,286.88	01-Jan-2007	10.750%	AL - 79.97%	360	01-Jun-2006
331046520 2	510,000.00	499,060.69	01-Nov-2008	6.990%	NY - 72.80%	360	01-Jun-2006
71071964 2	299,250.00	295,266.84	01-Jun-2008	7.750%	FL - 94.97%	360	01-Jun-2006
551012606 1	178,000.00	173,405.28	01-May-2009	9.350%	OK - 79.07%	360	01-Jun-2006
631012933 2	582,250.00	599,706.19	01-Jan-2009	5.000%	CA - 85.00%	360	01-Jun-2006
371033686 1	80,000.00	77,882.85	01-Jun-2009	9.600%	FL - 44.41%	360	01-Jun-2006
331045080 1	130,000.00	126,107.22	01-Aug-2008	8.750%	NY - 63.34%	360	01-May-2006
71072177 1	212,000.00	261,580.34	01-Sep-2008	9.350%	FL - 79.96%	360	01-Jun-2006
351035430 1	126,350.00	153,151.26	01-Feb-2009	2.300%	TX - 94.95%	360	01-Jun-2006
231081195 2	348,000.00	343,130.83	01-Apr-2008	7.750%	NY - 79.97%	360	01-Jun-2006
691008491 2	834,000.00	828,641.60	01-Feb-2009	5.500%	MD - 74.98%	360	01-Jun-2006
211042954 2	198,965.00	218,588.92	01-Feb-2008	7.750%	PA - 79.94%	360	01-Jun-2006
511046582 2	800,000.00	782,608.69	01-Jan-2008	9.350%	FL - 79.96%	360	01-Jun-2006
651018308 1	306,000.00	300,683.23	01-May-2007	7.250%	MD - 84.97%	360	01-Jun-2006
211041934 1	476,000.00	523,665.78	01-Jan-2009	7.000%	NY - 84.96%	360	01-Jun-2006
331045614 2	188,000.00	196,720.53	01-Apr-2009	6.500%	NJ - 79.96%	360	01-Jun-2006
331045611 2	248,200.00	258,732.17	01-Apr-2009	6.500%	NJ - 84.96%	360	01-Jun-2006
621015946 2	115,200.00	114,044.77	01-May-2008	8.350%	FL - 79.98%	360	01-Jun-2006
401007797 1	219,600.00	216,954.78	01-Dec-2007	10.800%	WI - 79.90%	360	01-Jun-2006
401007522 1	231,000.00	227,761.26	01-Jul-2006	7.950%	NY - 63.69%	360	01-Jun-2006
621015938 1	220,800.00	225,299.14	01-Oct-2008	3.600%	FL - 79.97%	360	01-Jun-2006
521038225 2	148,000.00	143,001.90	01-Jun-2009	8.700%	IL - 79.95%	360	01-Jun-2006
371033579 1	360,000.00	354,148.20	01-Mar-2008	7.400%	FL - 89.97%	360	01-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
621015987 2	122,000.00	118,381.81	01-Nov-2008	8.050%	FL - 44.33%	360	01-Jun-2006
671011701 2	428,400.00	409,215.95	01-Feb-2009	6.500%	FL - 62.89%	360	01-May-2006
341032169 2	300,000.00	294,432.60	01-Aug-2008	7.000%	VA - 79.97%	360	01-Jun-2006
611023218 1	161,600.00	177,148.38	01-Dec-2008	5.000%	NJ - 80.00%	360	01-Jul-2006
291005553 2	100,500.00	99,185.11	01-Nov-2008	8.500%	KY - 75.00%	360	01-Jul-2006
71072304 1	356,000.00	345,019.91	01-Nov-2007	8.000%	FL - 72.60%	360	01-Jun-2006
61066111 1	116,800.00	121,110.32	01-Jan-2009	5.000%	MI - 79.96%	360	01-Jun-2006
71072224 1	147,250.00	154,297.98	01-Jan-2009	5.000%	FL - 94.96%	360	01-Jun-2006
141054690 1	365,500.00	360,519.73	01-Aug-2006	7.850%	NY - 85.00%	360	01-Jul-2006
621015980 2	792,000.00	769,817.08	01-Sep-2008	8.300%	FL - 79.95%	360	01-Jun-2006
621016123 2	262,000.00	257,621.30	01-Apr-2007	9.075%	FL - 99.95%	360	01-Jun-2006
711010132 1	50,400.00	68,260.60	01-Oct-2008	6.875%	NY - 86.90%	360	01-Jul-2006
321033977 1	111,120.00	111,598.08	01-Mar-2009	5.000%	UT - 79.95%	360	01-Jun-2006
151033122 1	176,000.00	191,957.17	01-Nov-2008	5.500%	NJ - 79.99%	360	01-Jun-2006
581009153 1	360,000.00	366,622.05	01-Jan-2009	5.800%	CA - 87.80%	360	01-Jul-2006
651018213 2	107,022.00	128,069.27	01-Nov-2008	5.000%	SC - 94.99%	360	01-Jun-2006
651018120 1	237,250.00	230,456.48	01-Apr-2008	8.750%	DC - 64.96%	360	01-Jun-2006
651018281 1	297,500.00	311,363.51	01-Apr-2009	7.480%	WA - 84.94%	360	01-Jun-2006
61066170 1	129,500.00	135,982.82	01-Mar-2009	5.000%	OH - 99.98%	360	01-Jun-2006
51064999 1	205,600.00	202,258.90	01-Dec-2007	10.990%	FL - 78.15%	360	01-Jun-2006
331045608 2	340,000.00	357,581.97	01-May-2009	6.500%	NJ - 84.96%	360	01-Jun-2006
611023001 1	491,000.00	490,991.92	01-Dec-2007	6.500%	NY - 89.27%	360	01-Jun-2006
691008529 1	185,000.00	187,311.54	01-Nov-2008	5.000%	FL - 64.91%	360	01-Jul-2006
321034004 2	133,600.00	136,162.23	01-May-2009	5.000%	WY - 79.98%	360	01-Jun-2006
861002016 1	132,000.00	128,195.83	01-Dec-2008	8.550%	FL - 51.33%	360	01-Jun-2006
521037437 2	119,104.00	115,307.13	01-Jun-2007	7.750%	OH - 79.94%	360	01-Jun-2006
371033945 2	147,920.00	143,790.66	01-Mar-2008	8.350%	FL - 79.95%	360	01-Jun-2006
621015834 1	210,900.00	216,201.15	01-Jan-2009	5.000%	FL - 95.00%	360	01-Jul-2006
171032099 2	102,789.00	100,671.59	01-Aug-2009	10.650%	AL - 89.93%	360	01-May-2006
371033798 2	234,000.00	251,178.50	01-Feb-2009	5.000%	FL - 99.98%	360	01-Jun-2006
521037611 2	124,000.00	129,686.84	01-Jun-2009	6.750%	IL - 79.95%	360	01-Jun-2006
351035338 2	233,917.00	225,809.59	01-Feb-2009	8.350%	TX - 79.95%	360	01-Jun-2006
101056559 2	314,000.00	303,548.45	01-Jan-2008	8.000%	OR - 57.05%	360	01-Jun-2006
521037868 1	134,400.00	131,839.92	01-Jan-2008	9.990%	WI - 79.96%	360	01-Jun-2006
231080652 1	325,000.00	317,743.39	01-Jan-2009	6.300%	NY - 73.00%	360	01-Jun-2006
351035768 2	214,392.00	228,493.86	01-May-2009	5.000%	TX - 79.95%	360	01-Jun-2006
111001579 1	548,250.00	569,640.16	01-Jun-2008	6.750%	HI - 84.97%	360	01-Jun-2006
31042476 2	990,000.00	963,331.79	01-Mar-2009	8.990%	CA - 53.48%	360	01-Jun-2006
511046346 1	315,000.00	308,760.98	01-May-2008	8.200%	CA - 58.55%	360	01-Jul-2006
621016193 2	172,000.00	169,538.42	01-Jun-2007	9.850%	FL - 80.00%	360	01-Jul-2006
71072358 1	280,000.00	283,276.07	01-Nov-2008	5.750%	FL - 70.00%	360	01-Jul-2006
671011773 1	190,000.00	188,239.84	01-Dec-2008	8.700%	FL - 99.98%	360	01-Jun-2006
661016089 1	350,000.00	343,657.95	01-Mar-2009	6.990%	CA - 84.13%	360	01-Jul-2006
661015768 2	437,000.00	424,831.40	01-Mar-2008	7.875%	CA - 62.38%	360	01-Jun-2006
861002042 1	180,000.00	175,778.27	01-Jun-2007	7.100%	FL - 72.87%	360	01-Jul-2006
101057034 1	152,800.00	148,710.63	01-Oct-2008	8.950%	TX - 79.96%	360	01-Jun-2006
291005617 1	280,000.00	274,916.86	01-Dec-2008	6.850%	FL - 76.71%	360	01-Jul-2006

December 28, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
61066924 1	414,000.00	396,714.71	01-Oct-2008	6.750%	MD - 74.94%	360	01-Jun-2006
581009403 2	992,000.00	975,544.25	01-Oct-2008	8.500%	CA - 80.00%	360	01-Jul-2006
261057013 1	68,800.00	68,234.77	01-Jan-2009	9.100%	FL - 80.00%	360	01-Jul-2006
861002210 1	294,000.00	289,778.81	01-May-2008	8.250%	FL - 69.18%	360	01-Jul-2006
111001787 1	262,000.00	253,806.96	01-Nov-2008	8.500%	HI - 47.38%	360	01-Jul-2006
331046652 2	351,000.00	347,605.77	01-Apr-2007	8.400%	NY - 90.00%	360	01-Jul-2006
321033955 1	151,600.00	151,872.44	01-Apr-2009	4.000%	CO - 100.00%	360	01-Jul-2006
581008401 2	735,613.00	798,942.69	01-Jul-2009	5.010%	CA - 90.00%	360	01-Jul-2006
111001755 2	192,000.00	194,304.60	01-Dec-2008	7.950%	HI - 80.00%	360	01-Jul-2006
621015905 2	148,800.00	147,264.32	01-Aug-2008	7.950%	FL - 80.00%	360	01-Jul-2006
521037578 2	304,100.00	332,505.28	01-Dec-2008	5.000%	CA - 78.85%	360	01-Jul-2006
581007858 2	363,960.00	371,482.72	01-Jun-2009	5.000%	CA - 80.00%	360	01-Jul-2006
401008162 2	1,000,000.00	983,261.74	01-Dec-2008	7.290%	NY - 80.00%	360	01-Jul-2006
621016449 2	384,750.00	381,806.64	01-Jul-2008	9.600%	FL - 95.00%	360	01-Jul-2006
401007914 2	600,000.00	622,050.60	01-Mar-2009	5.000%	NV - 75.00%	360	01-Jul-2006
871004771 1	280,000.00	272,461.50	01-Jan-2007	8.500%	NJ - 84.85%	360	01-Jul-2006
291005429 1	165,000.00	162,711.42	01-Oct-2008	7.990%	FL - 55.00%	360	01-Jul-2006
381028008 1	171,000.00	168,729.65	01-Apr-2009	8.150%	RI - 60.00%	360	01-Jul-2006
611023446 2	513,000.00	505,364.85	01-Mar-2007	8.250%	NY - 90.00%	360	01-Jul-2006
371034420 1	180,000.00	178,426.74	01-Feb-2007	8.350%	FL - 41.86%	360	01-Jul-2006
141055010 2	565,250.00	558,149.88	01-Aug-2008	8.250%	NY - 91.91%	360	01-Jul-2006
401007960 1	230,000.00	240,484.76	01-Nov-2008	5.000%	MD - 72.78%	360	01-Jul-2006
271028512 1	324,000.00	321,523.04	01-Oct-2007	8.650%	CA - 80.00%	360	01-Jul-2006
31042783 2	414,000.00	423,909.65	01-Sep-2008	5.000%	CA - 90.00%	360	01-Jul-2006
741016488 1	352,000.00	356,951.96	01-Mar-2009	5.000%	FL - 46.01%	360	01-Jul-2006
861002277 1	256,000.00	252,837.88	01-Jan-2008	8.250%	FL - 80.00%	360	01-Jul-2006
61067425 2	555,000.00	551,197.42	01-Jun-2008	10.300%	OH - 84.73%	360	01-Jul-2006
31043400 2	436,000.00	467,505.37	01-Jun-2008	4.500%	CA - 80.00%	360	01-Jul-2006
71072585 1	357,000.00	362,872.62	01-Feb-2009	6.000%	FL - 85.00%	360	01-Jul-2006
71072580 2	560,000.00	555,574.34	01-Jan-2008	9.700%	FL - 80.00%	360	01-Jul-2006
271028666 1	219,000.00	214,545.21	01-Jun-2009	5.000%	FL - 94.81%	360	01-Jul-2006
171032439 2	270,392.00	289,136.17	01-Nov-2008	6.000%	NV - 80.00%	360	01-Jul-2006
841014598 2	100,000.00	99,096.80	01-Apr-2009	9.100%	MI - 80.00%	360	01-Jul-2006
621016697 2	146,400.00	143,140.73	01-May-2008	8.250%	FL - 80.00%	360	01-Jul-2006
371034058 1	170,000.00	177,299.86	01-Jan-2009	4.000%	FL - 62.96%	360	01-Jul-2006
371034604 1	171,700.00	169,961.54	01-Sep-2007	8.450%	FL - 85.00%	360	01-Jul-2006
71072595 2	132,800.00	131,768.53	01-Apr-2008	8.750%	FL - 80.00%	360	01-Jul-2006
371034350 1	170,000.00	168,123.75	01-Aug-2008	8.250%	FL - 56.67%	360	01-Jul-2006
291006190 2	920,000.00	924,620.70	01-Jul-2009	5.000%	VA - 73.60%	360	01-Jul-2006
191030970 1	201,652.00	199,502.01	01-Mar-2009	8.850%	WA - 95.00%	360	01-Jul-2006
171033127 2	283,316.00	277,704.18	01-Apr-2009	6.650%	NV - 80.00%	360	01-Jul-2006
151034087 2	490,000.00	480,069.64	01-Nov-2008	9.100%	NJ - 78.90%	360	01-Jul-2006
TOTAL	217,007,239.51	218,459,708.08					
TOTAL	244,986,158.95	246,873,924.04					

Prepayment Report

VOLUNTARY PREPAYMENTS

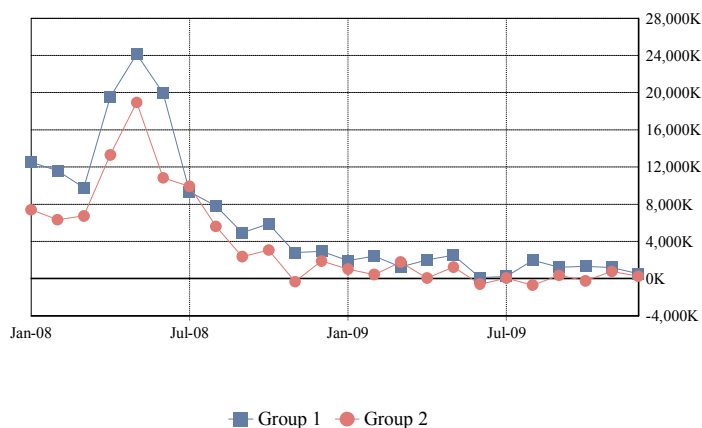
Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	4	5	9
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	4	5	9
Curtailments Amount	(630,657.77)	(58,419.01)	(689,076.78)
Paid in Full Balance	889,024.00	578,354.70	1,467,378.70
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	258,366.23	519,935.69	778,301.92

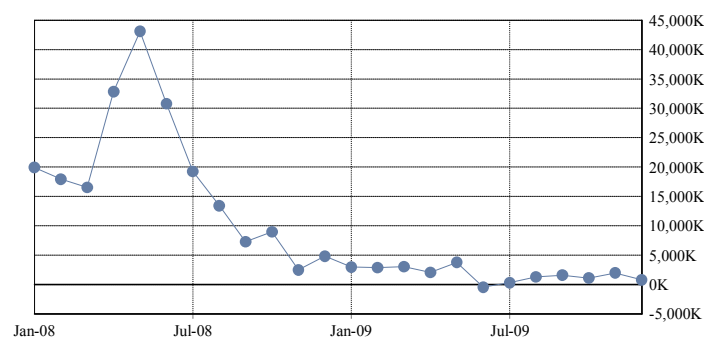
Cumulative

Number of Paid in Full Loans	2,114	3,689	5,803
Number of Repurchased Loans	282	300	582
Total Number of Loans Prepaid in Full	2,396	3,989	6,385
Paid in Full Balance	465,138,966.48	653,438,939.75	1,118,577,906.23
Repurchased Loans Balance	68,304,615.05	46,746,904.11	115,051,519.16
Curtailments Amount	(18,448,468.83)	(18,542,284.10)	(36,990,752.93)
Total Prepayment Amount	514,995,112.70	681,643,559.76	1,196,638,672.46

Total Prepayments by Groups



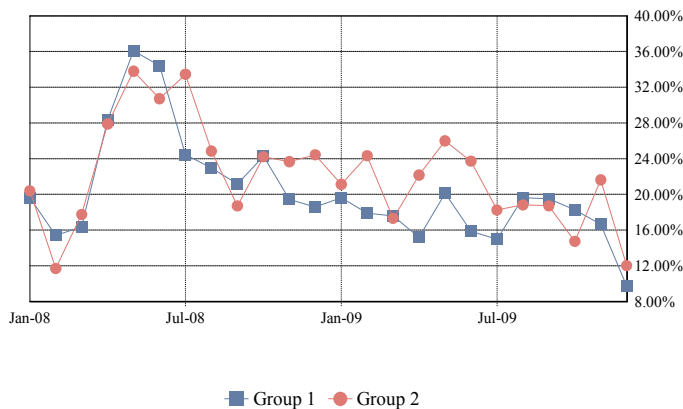
Total Prepayments



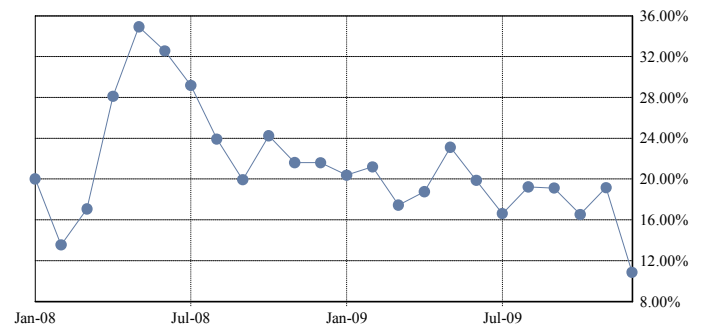
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	1.06%	0.85%	0.95%
3 Months Avg SMM	1.46%	1.34%	1.40%
12 Months Avg SMM	1.84%	1.55%	1.70%
Avg SMM Since Cut-off	2.04%	2.10%	2.07%
CPR	12.01%	9.69%	10.85%
3 Months Avg CPR	16.22%	14.95%	15.58%
12 Months Avg CPR	19.99%	17.13%	18.57%
Avg CPR Since Cut-off	21.88%	22.48%	22.18%
PSA	200.15%	161.55%	180.87%
3 Months Avg PSA Approximation	270.28%	249.18%	259.71%
12 Months Avg PSA Approximation	333.16%	285.43%	309.56%
Avg PSA Since Cut-off Approximation	525.27%	541.87%	533.68%

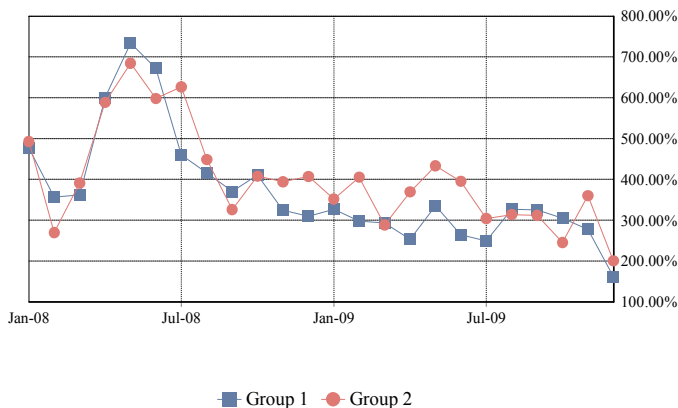
CPR by Groups



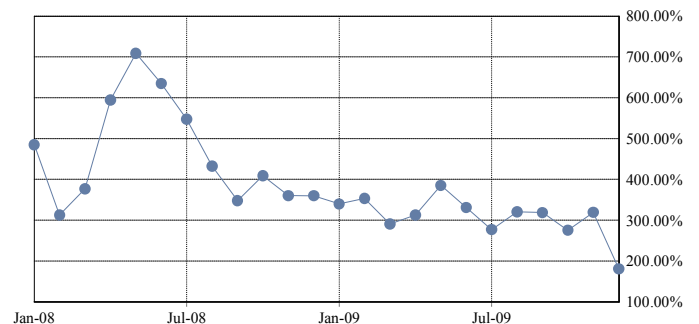
Total CPR



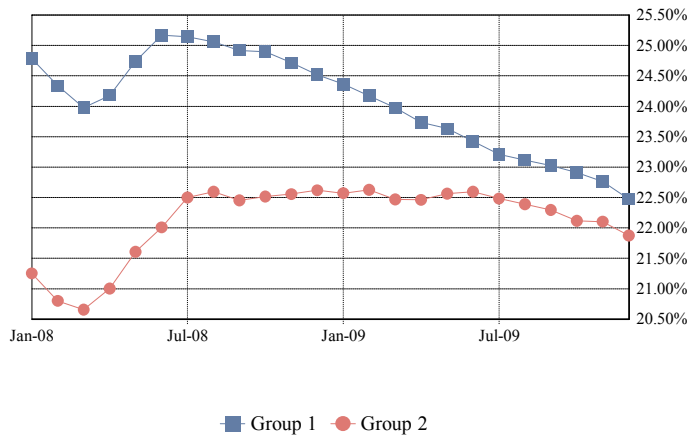
PSA by Groups



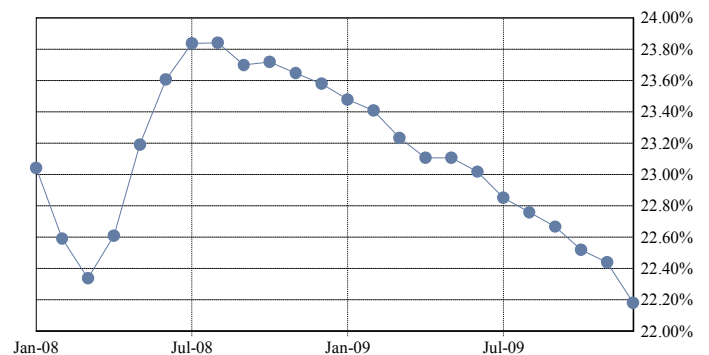
Total PSA



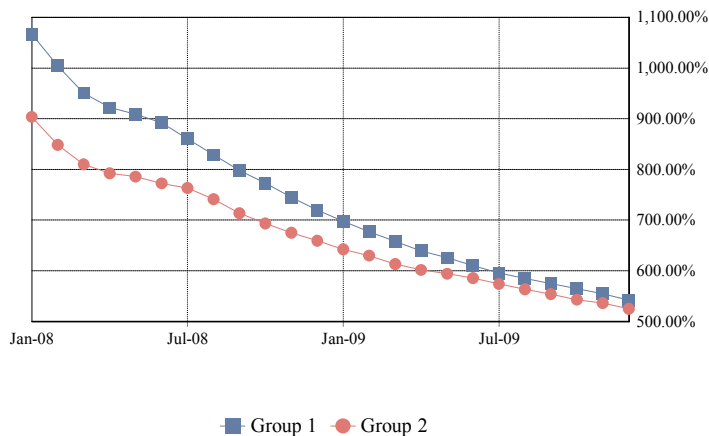
CPR Avg since Cut-Off by Groups



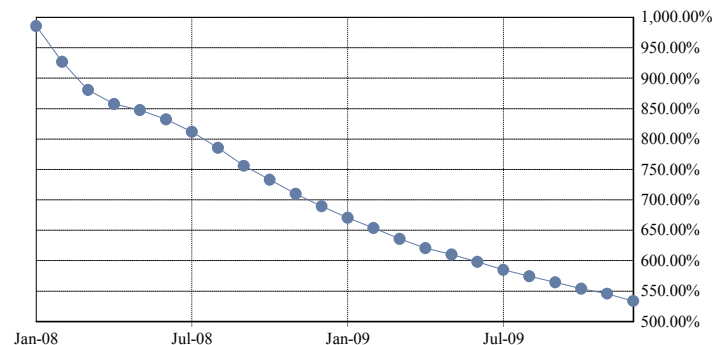
Total CPR Avg since Cut-Off



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.

Mortgage Pass-Through Certificates

December 28, 2009 Distribution

Prepayment Detail Report

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

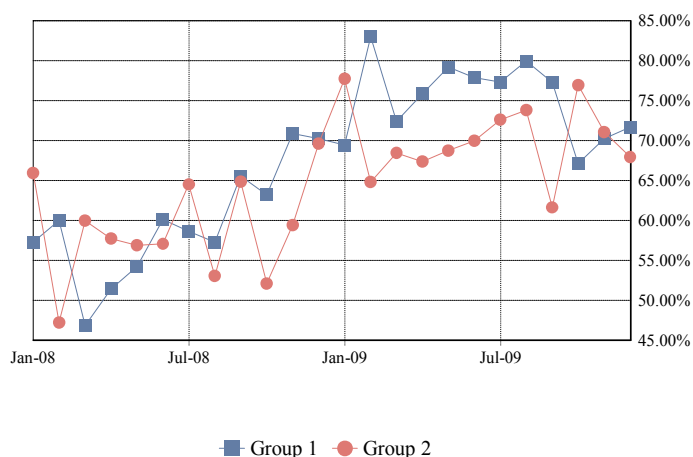
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
101056369 2		128,640.00	125,038.84	20-Nov-2009	8.800%	TX - 79.95%	Paid Off - 360	01-Jun-2006
101056371 2		32,160.00	31,154.49	20-Nov-2009	13.000%	TX - 100.00%	Paid Off - 360	01-Jun-2006
141054049 2		621,000.00	611,070.70	24-Nov-2009	7.750%	NY - 89.94%	Paid Off - 360	01-May-2006
291005029 1		89,600.00	88,643.89	17-Nov-2009	10.550%	FL - 14.10%	Paid Off - 360	01-Jun-2006
321033262 1		109,200.00	107,517.14	25-Nov-2009	7.700%	CO - 79.95%	Paid Off - 360	01-May-2006
321033267 1		27,300.00	26,802.14	25-Nov-2009	11.125%	CO - 99.99%	Paid Off - 360	01-May-2006
351035180 2		121,125.00	121,759.97	07-Dec-2009	11.850%	TX - 94.97%	Paid Off - 360	01-Jun-2006
711010005 1		128,000.00	123,972.01	24-Nov-2009	7.950%	NY - 58.10%	Paid Off - 360	01-May-2006
831062125 1		238,000.00	231,419.52	07-Dec-2009	8.990%	NY - 64.25%	Paid Off - 360	01-May-2006
TOTAL		1,495,025.00	1,467,378.70					

Realized Loss Report

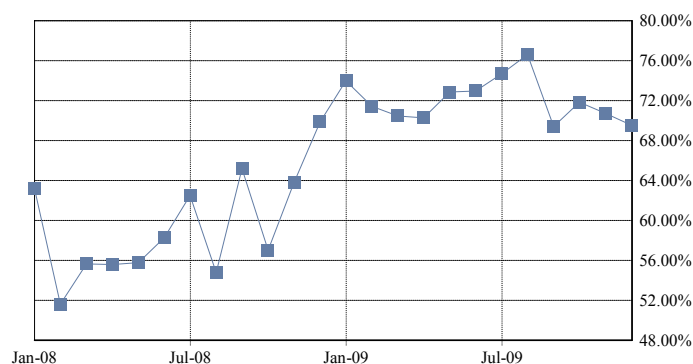
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	33,781.71	16,453.27	50,234.98
Number of Loans Liquidated	25	30	55
Collateral Principal Realized Loss/(Gain) Amount	4,386,742.95	3,505,361.60	7,892,104.55
Collateral Interest Realized Loss/(Gain) Amount	53,152.87	45,281.32	98,434.19
Net Liquidation Proceeds	2,016,547.09	1,340,254.25	3,356,801.34
<u>Cumulative</u>			
Number of Loans Liquidated	1,861	1,560	3,421
Collateral Realized Loss/(Gain) Amount	226,375,055.74	163,534,753.47	389,909,809.21
Net Liquidation Proceeds	129,531,976.57	80,714,895.70	210,246,872.27
Cumulative Subsequent Recoveries	2,780,961.12	806,910.87	3,587,871.99

Collateral Loss Severity Approximation by Groups



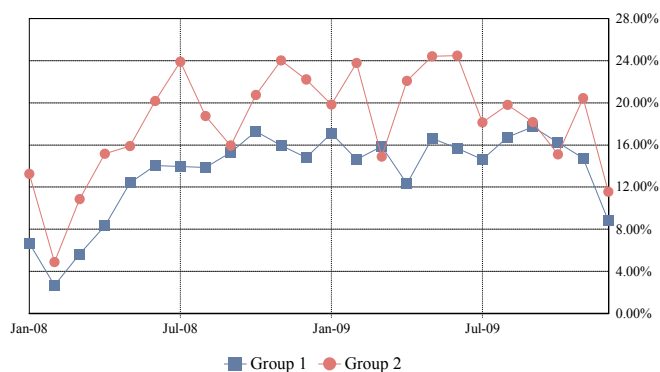
Collateral Loss Severity Approximation



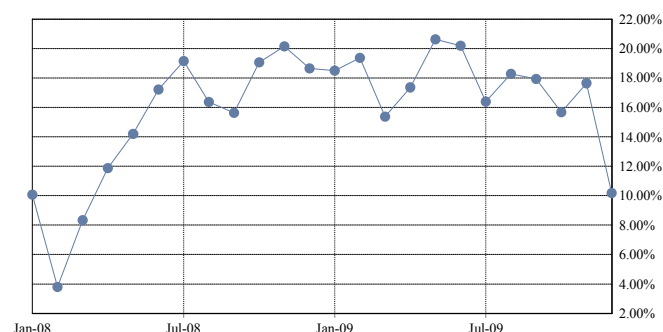
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	1.02%	0.76%	0.89%
3 Months Avg MDR	1.42%	1.18%	1.30%
12 Months Avg MDR	1.79%	1.36%	1.57%
Avg MDR Since Cut-off	1.03%	0.73%	0.88%
CDR	11.56%	8.79%	10.18%
3 Months Avg CDR	15.79%	13.32%	14.56%
12 Months Avg CDR	19.49%	15.12%	17.33%
Avg CDR Since Cut-off	11.71%	8.44%	10.10%
SDA	1,927.47%	1,465.61%	1,697.00%
3 Months Avg SDA Approximation	2,631.22%	2,219.56%	2,425.94%
12 Months Avg SDA Approximation	3,248.13%	2,519.57%	2,889.14%
Avg SDA Since Cut-off Approximation	2,520.86%	1,825.68%	2,180.48%
Loss Severity Approximation for Current Period	67.94%	71.67%	69.55%
3 Months Avg Loss Severity Approximation	72.23%	69.25%	70.87%
12 Months Avg Loss Severity Approximation	69.94%	75.26%	72.23%
Avg Loss Severity Approximation Since Cut-off	63.30%	65.81%	64.32%

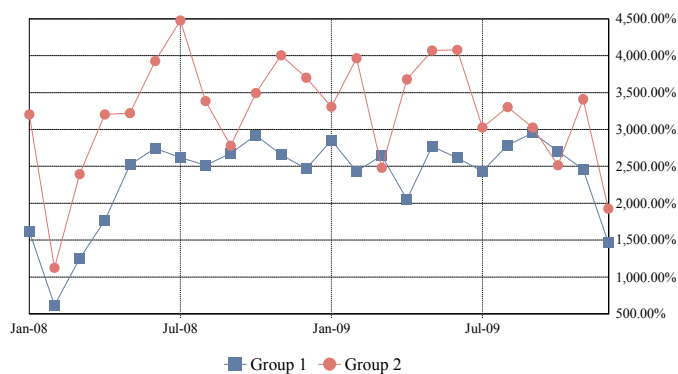
CDR by Groups



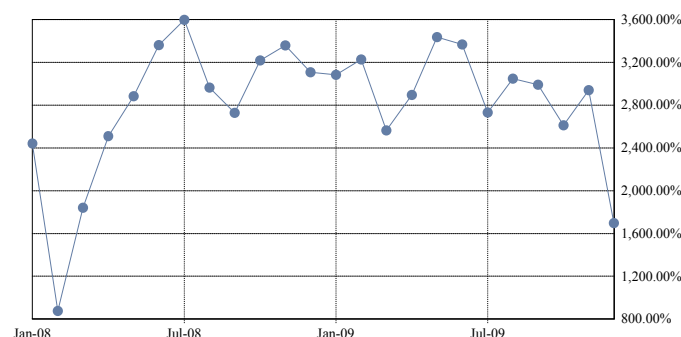
Total CDR



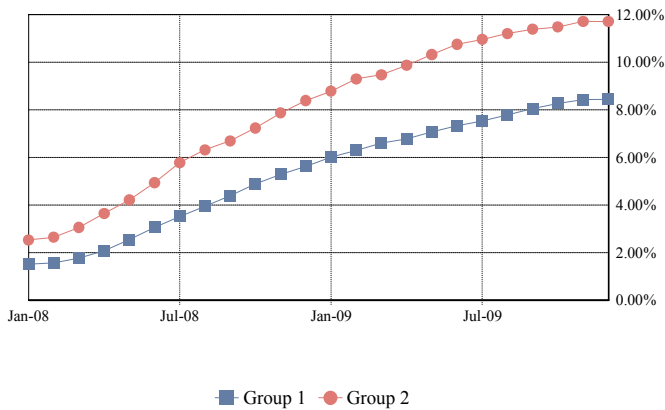
SDA by Groups



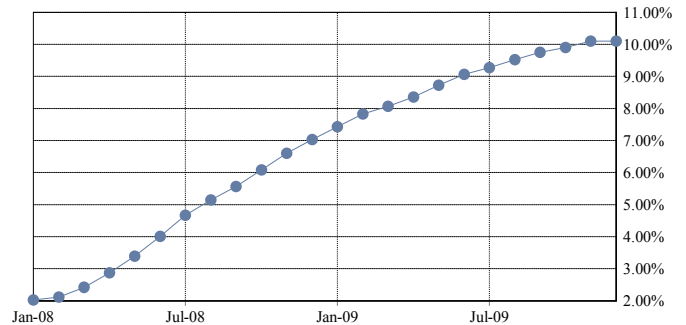
Total SDA



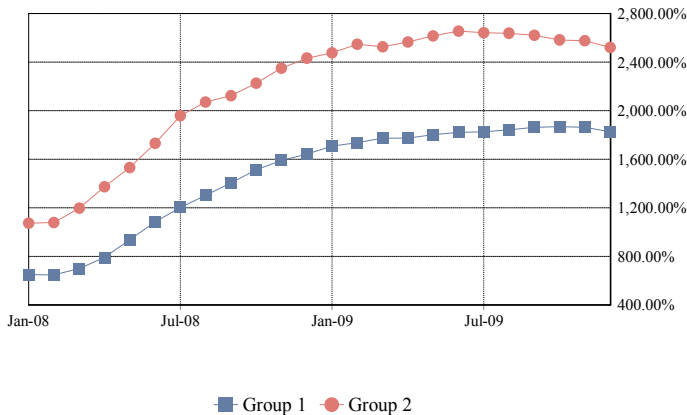
CDR Avg since Cut-Off by Groups



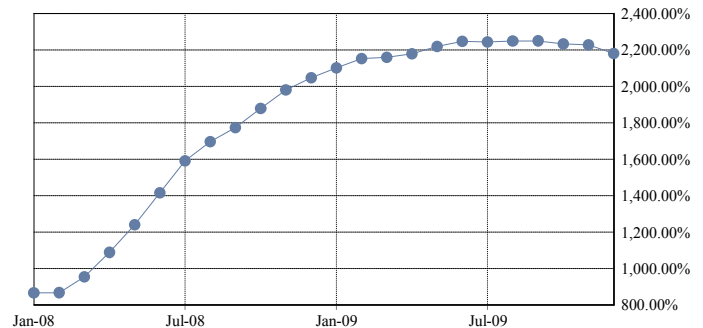
Total CDR Avg since Cut-Off



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.

Mortgage Pass-Through Certificates

December 28, 2009 Distribution

Realized Loss Detail Report

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
51063429	1	12.700%	GA - 99.99%	360	31,786.22		31,842.45
51063857	1	9.300%	GA - 79.92%	360	203,447.68		185,670.08
61065902	1	9.900%	KY - 94.96%	360	86,589.73		75,838.93
71072106	1	8.750%	FL - 85.76%	360	222,372.60		140,525.54
121046614	1	9.850%	MN - 79.97%	360	71,471.07		52,705.99
141054289	1	12.750%	CT - 100.00%	360	22,712.05		22,745.65
191029857	1	7.750%	WA - 79.97%	360	165,655.68		63,276.73
211043328	1	7.750%	FL - 79.94%	360	114,375.27		56,556.47
321033266	1	6.650%	CO - 79.93%	360	118,265.37		34,704.33
321033271	1	12.250%	CO - 99.99%	360	29,826.62		28,385.23
321033563	1	12.250%	CO - 99.99%	360	37,682.25		37,714.38
361030581	1	7.450%	MI - 89.94%	360	203,589.85		162,178.72
361031208	1	5.000%	MI - 91.18%	360	131,374.54		112,795.40
371032908	1	9.350%	FL - 69.93%	360	108,133.31		76,879.41
381027516	1	3.000%	RI - 62.97%	360	159,582.29		43,079.68
511045510	1	8.350%	CA - 92.12%	360	305,866.83		308,372.67
511046202	1	8.750%	MT - 79.94%	360	75,535.41		54,113.55
561005277	1	9.300%	FL - 94.94%	360	252,945.38		233,811.36
581008018	1	8.125%	CA - 79.63%	360	254,611.25		204,471.14
581008118	1	6.000%	CA - 79.97%	360	287,361.48		138,468.91
581008247	1	7.750%	CA - 69.98%	360	133,523.18		109,843.78
611022715	1	9.400%	NY - 89.97%	360	361,562.37		305,107.53
631012614	1	8.750%	CA - 74.97%	360	280,196.27		196,734.28
641016773	1	11.750%	TX - 99.99%	360	21,140.56		21,184.30
651017560	1	11.050%	MD - 74.97%	360	395,436.12		350,316.03
661016255	1	5.000%	CA - 51.20%	360	333,423.81		104,887.38
681011677	1	11.850%	NH - 84.97%	360	186,648.87		110,310.84
761015963	1	10.000%	IN - 79.96%	360	66,085.56		49,536.63
841012553	1	8.750%	MI - 79.91%	360	118,148.90		84,429.10
841012697	1	11.600%	MI - 79.99%	360	111,546.65		131,461.67
17366329	1		CO - 99.93%	360		Revision	(240.00)
31042101	1		CA - 79.85%	360		Revision	(415.76)
31042670	1		CA - 69.97%	360		Revision	(709.81)
51064049	1		GA - 99.99%	360		Revision	(723.70)
51064172	1		GA - 79.96%	360		Revision	187.75
51064186	1		FL - 78.02%	360		Revision	103.63
71071962	1		FL - 68.70%	360		Revision	3.50
71072052	1		FL - 83.83%	360		Revision	19.20
71072148	1		FL - 89.99%	360		Revision	7.00
111001562	1		HI - 94.89%	360		Revision	481.68
121046996	1		MN - 79.95%	360		Revision	43.50
121047555	1		MN - 80.00%	360		Revision	(64.00)
131038279	1		OH - 99.99%	360		Revision	110.00
131038460	1		OH - 99.98%	360		Revision	(60.00)
141054129	1		CT - 99.99%	360		Revision	110.00
161048381	1		MA - 79.87%	360		Revision	(1,631.55)
171031561	1		AZ - 79.95%	360		Revision	(76.40)
171031898	1		AZ - 79.95%	360		Revision	15.99
171032023	1		AZ - 99.99%	360		Revision	122.00
171032116	1		AZ - 89.97%	360		Revision	(250.10)

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)
191030015	1		WA - 79.95%	360		Revision	140.14
211041121	1		PA - 99.84%	360		Revision	140.00
211041739	1		VA - 79.96%	360		Revision	(14.06)
211042167	1		VA - 75.95%	360		Revision	(39.67)
211042353	1		VA - 89.94%	360		Revision	130.56
211042552	1		VA - 84.89%	360		Revision	(137.17)
211042556	1		MD - 89.91%	360		Revision	32.82
211042665	1		VA - 99.98%	360		Revision	195.00
211042740	1		WI - 84.90%	360		Revision	9.88
211042805	1		GA - 100.00%	360		Revision	110.00
231078181	1		MA - 77.49%	360		Revision	7.00
231080646	1		PA - 87.61%	360		Revision	32.87
271027659	1		IN - 94.97%	360		Revision	(1,276.26)
271028164	1		NJ - 89.62%	360		Revision	122.78
291004762	1		GA - 90.49%	360		Revision	66.13
291004773	1		MI - 89.97%	360		Revision	170.58
291005071	1		GA - 64.91%	360		Revision	88.56
301004656	1		OR - 64.65%	360		Revision	187.06
321032879	1		WY - 99.99%	360		Revision	(240.00)
321033128	1		UT - 79.90%	360		Revision	106.46
321033293	1		UT - 79.98%	360		Revision	96.86
321033409	1		WY - 99.99%	360		Revision	(57.20)
321033470	1		CO - 99.99%	360		Revision	(17.64)
331046797	1		NY - 83.64%	360		Revision	50.44
341030894	1		NC - 79.93%	360		Revision	18.12
341031583	1		NC - 89.94%	360		Revision	(4.49)
341031864	1		SC - 79.96%	360		Revision	65.42
351033874	1		TX - 79.92%	360		Revision	134.83
351034699	1		TX - 99.99%	360		Revision	(146.05)
351034726	1		TX - 79.99%	360		Revision	136.08
351034827	1		TX - 79.96%	360		Revision	178.43
351035811	1		TX - 80.00%	360		Revision	170.99
361030096	1		MI - 79.90%	360		Revision	171.58
361030508	1		MI - 94.86%	360		Revision	2,032.10
361030513	1		MI - 99.97%	360		Revision	110.00
361030529	1		MI - 79.91%	360		Revision	219.71
361030601	1		MI - 79.96%	360		Revision	287.40
361030902	1		MI - 94.89%	360		Revision	(1,124.00)
371031390	1		FL - 78.57%	360		Revision	6,142.02
371032749	1		FL - 79.94%	360		Revision	21.59
371032836	1		OH - 79.95%	360		Revision	18.12
371033534	1		FL - 76.85%	360		Revision	447.52
381027468	1		RI - 94.74%	360		Revision	257.03
381027514	1		FL - 89.89%	360		Revision	(1,137.48)
381028265	1		RI - 80.00%	360		Revision	21.36
391017310	1		TN - 99.96%	360		Revision	127.00
391017606	1		TN - 49.97%	360		Revision	154.12
401006850	1		TX - 74.93%	360		Revision	(328.00)
401007300	1		NJ - 69.92%	360		Revision	156.41
401007656	1		AZ - 79.98%	360		Revision	62.37
511044314	1		NV - 99.99%	360		Revision	(324.00)

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)
511044642 1			CA - 84.89%	360		Revision	110.44
511044908 1			CA - 68.14%	360		Revision	(91.28)
511045384 1			CA - 90.00%	360		Revision	192.01
511045739 1			NV - 89.95%	360		Revision	9.57
511045954 1			CA - 99.99%	360		Revision	363.10
521035974 1			IL - 89.93%	360		Revision	10,112.07
521036056 1			IL - 99.99%	360		Revision	(170.83)
521036160 1			PA - 84.93%	360		Revision	(10.14)
521037031 1			KS - 79.96%	360		Revision	18.50
521037624 1			IL - 89.95%	360		Revision	27.98
551012072 1			OK - 78.66%	360		Revision	50.52
551012163 1			OK - 99.99%	360		Revision	115.00
561005698 1			FL - 60.43%	360		Revision	(88.13)
581007806 1			CA - 77.34%	360		Revision	18.50
581007975 1			CA - 64.91%	360		Revision	67.70
581008313 1			CA - 89.96%	360		Revision	122.05
581008368 1			CA - 74.96%	360		Revision	9.77
581008433 1			CA - 79.97%	360		Revision	314.80
621015705 1			FL - 99.97%	360		Revision	249.16
631012545 1			FL - 64.97%	360		Revision	(141.47)
631012637 1			CA - 79.95%	360		Revision	(191.08)
631012724 1			CA - 69.94%	360		Revision	42.07
631012784 1			CA - 63.96%	360		Revision	94.83
651017615 1			CT - 89.85%	360		Revision	388.06
661015010 1			WA - 64.91%	360		Revision	25.96
661015093 1			CA - 79.90%	360		Revision	46.78
661015257 1			CA - 74.78%	360		Revision	3.50
661015359 1			AZ - 86.67%	360		Revision	529.75
661016574 1			CA - 85.00%	360		Revision	16.06
671010994 1			CA - 74.93%	360		Revision	12.07
671011253 1			CA - 69.91%	360		Revision	10.38
671011374 1			CA - 88.98%	360		Revision	35.04
671011875 1			CA - 94.96%	360		Revision	25.92
671012281 1			CA - 94.90%	360		Revision	(195.40)
681011761 1			NH - 69.90%	360		Revision	10,300.00
691007237 1			VA - 79.87%	360		Revision	15.58
691008068 1			MD - 77.36%	360		Revision	211.14
691008237 1			VA - 79.91%	360		Revision	(264.00)
721010427 1			AZ - 84.25%	360		Revision	(1,409.49)
721010637 1			AZ - 84.97%	360		Revision	3.50
721010959 1			AZ - 85.00%	360		Revision	483.29
741015739 1			OH - 79.92%	360		Revision	44.82
741015746 1			FL - 79.95%	360		Revision	11.87
831060276 1			PA - 74.88%	360		Revision	546.00
831060580 1			CA - 79.87%	360		Revision	18.38
831060600 1			CA - 80.00%	360		Revision	9.00
831060695 1			FL - 94.66%	360		Revision	(3,534.75)
831062903 1			NH - 99.99%	360		Revision	210.00
831062930 1			CA - 78.96%	360		Revision	3.48
841011359 1			MI - 50.72%	360		Revision	7.00
841011864 1			MI - 79.96%	360		Revision	(519.00)

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)
841012150 1			MI - 99.99%	360		Revision	110.00
841012302 1			MI - 92.26%	360		Revision	(294.69)
841012464 1			MI - 99.99%	360		Revision	(328.23)
841012587 1			MI - 89.95%	360		Revision	(23.09)
841012654 1			MI - 79.96%	360		Revision	121.71
841012796 1			MI - 85.00%	360		Revision	79.59
861001054 1			FL - 79.92%	360		Revision	8.99
861001510 1			FL - 74.01%	360		Revision	(102.07)
861001622 1			FL - 100.00%	360		Revision	110.00
861001672 1			FL - 84.96%	360		Revision	(72.28)
861001725 1			FL - 84.97%	360		Revision	18.50
31042667 2		7.950%	CA - 79.95%	360	953,043.92		633,815.07
51064767 2		10.900%	GA - 94.97%	360	126,646.47		131,140.86
61065847 2		10.800%	OH - 79.97%	360	62,502.54		65,360.64
71071710 2		11.650%	FL - 84.95%	360	69,183.94		60,290.38
71072327 2		8.350%	FL - 79.98%	360	138,863.05		168,347.96
101055292 2		5.000%	TX - 94.94%	360	175,382.40		122,470.75
121046504 2		8.550%	MN - 80.00%	360	193,520.00		85,519.30
141053812 2		12.650%	NY - 75.75%	360	48,895.58		48,966.15
171032092 2		6.800%	CO - 80.00%	360	178,667.73		65,658.71
171032786 2		7.875%	NV - 80.00%	360	240,939.23		198,331.62
231080528 2		12.750%	CT - 100.00%	360	28,598.14		28,641.25
361031318 2		5.000%	MI - 100.00%	360	67,432.72		69,273.82
371032757 2		5.750%	FL - 79.94%	360	265,739.11		166,305.88
371034294 2		9.650%	FL - 80.00%	360	97,815.68		112,557.43
511045691 2		7.990%	CA - 79.98%	360	269,219.62		220,413.67
521036203 2		5.000%	IL - 80.00%	360	119,904.55		119,453.99
521036806 2		7.500%	IL - 99.99%	360	20,978.34		21,059.73
621015735 2		7.900%	FL - 79.95%	360	200,356.94		148,024.97
631013477 2		7.000%	CA - 66.67%	360	834,223.85		308,858.51
651016246 2		10.700%	MI - 90.99%	360	76,235.96		94,994.24
661014946 2		8.300%	CA - 84.96%	360	563,015.31		507,040.02
661015451 2		5.500%	CA - 79.96%	360	501,637.57		273,860.11
671011400 2		7.550%	CA - 79.95%	360	493,025.39		361,499.68
841014069 2		6.650%	MI - 68.79%	360	588,081.67		354,625.86
861001648 2		8.150%	FL - 79.90%	360	142,533.20		92,605.95
21448774 2			TN - 99.99%	360		Revision	(171.62)
31040717 2			CA - 79.86%	360		Revision	66.07
31042116 2			CA - 99.99%	360		Revision	(1,080.72)
31042151 2			CA - 99.99%	360		Revision	115.00
31042156 2			CA - 89.86%	360		Revision	206.46
31042358 2			CA - 79.94%	360		Revision	(237.89)
31042466 2			CA - 69.96%	360		Revision	0.33
31042501 2			CA - 80.00%	360		Revision	(1,590.46)
31043039 2			CA - 79.97%	360		Revision	8.51
61065871 2			OH - 100.00%	360		Revision	115.00
61065994 2			OH - 99.99%	360		Revision	(1,225.41)
71071682 2			FL - 94.96%	360		Revision	93.45
101054473 2			TX - 99.99%	360		Revision	115.00
101055056 2			TX - 94.91%	360		Revision	(1,573.66)
101055312 2			LA - 79.64%	360		Revision	417.20

Mortgage Pass-Through Certificates

December 28, 2009 Distribution

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)
101055448 2			TX - 99.98%	360		Revision	(138.48)
101055754 2			MO - 99.99%	360		Revision	(118.26)
101055866 2			TX - 100.00%	360		Revision	115.00
101056007 2			TX - 99.99%	360		Revision	115.00
101056052 2			TX - 79.93%	360		Revision	(75.00)
101056103 2			TX - 79.97%	360		Revision	13.84
111001459 2			HI - 99.99%	360		Revision	(164.00)
111001546 2			HI - 74.95%	360		Revision	235.00
111001571 2			HI - 79.95%	360		Revision	57.74
151031902 2			PA - 79.87%	360		Revision	(580.01)
151033380 2			MD - 95.00%	360		Revision	125.00
171031558 2			AZ - 99.99%	360		Revision	115.00
171031915 2			CA - 80.00%	360		Revision	92.46
171032005 2			AZ - 79.97%	360		Revision	399.88
171032025 2			AZ - 79.94%	360		Revision	(7.36)
171032158 2			AZ - 79.98%	360		Revision	7.00
171032838 2			AZ - 80.00%	360		Revision	31.55
171033062 2			NV - 80.00%	360		Revision	14.31
191028997 2			MT - 99.99%	360		Revision	(594.00)
211042240 2			VA - 79.97%	360		Revision	(119.20)
211043371 2			VA - 79.97%	360		Revision	360.59
231079993 2			RI - 89.91%	360		Revision	1,490.77
231081657 2			MA - 79.98%	360		Revision	436.40
291004808 2			FL - 79.94%	360		Revision	291.31
311030371 2			NJ - 99.95%	360		Revision	30.85
331044826 2			NY - 94.99%	360		Revision	10.00
331045819 2			NY - 94.99%	360		Revision	110.00
341032127 2			NC - 89.97%	360		Revision	20.77
351033640 2			TX - 89.89%	360		Revision	46.63
351034229 2			TX - 99.99%	360		Revision	138.00
351034728 2			TX - 100.00%	360		Revision	115.00
351035108 2			TX - 100.00%	360		Revision	634.50
361029375 2			MI - 89.81%	360		Revision	170.58
361030834 2			MI - 79.96%	360		Revision	488.69
361030835 2			MI - 99.99%	360		Revision	(90.00)
371032657 2			FL - 84.29%	360		Revision	(187.15)
371032752 2			FL - 94.89%	360		Revision	(689.48)
371032820 2			FL - 79.98%	360		Revision	28.59
371032983 2			FL - 79.97%	360		Revision	499.98
371033029 2			LA - 100.00%	360		Revision	115.00
371033139 2			FL - 84.96%	360		Revision	(130.00)
371033792 2			FL - 99.99%	360		Revision	281.31
381027561 2			RI - 100.00%	360		Revision	(698.96)
381027615 2			NY - 99.99%	360		Revision	10.00
391017444 2			AL - 99.99%	360		Revision	(265.14)
401007278 2			NV - 99.99%	360		Revision	(1,182.98)
511045008 2			CA - 79.97%	360		Revision	(1,037.36)
511045140 2			CA - 95.00%	360		Revision	(67.99)
511045462 2			AZ - 99.99%	360		Revision	(301.80)
511045616 2			CA - 79.52%	360		Revision	34.58
511046152 2			CA - 77.36%	360		Revision	(1,946.84)

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)
511046367 2			AZ - 79.97%	360		Revision	102.65
511046389 2			OR - 89.98%	360		Revision	7.42
521035598 2			IL - 99.99%	360		Revision	137.94
521035669 2			IL - 99.70%	360		Revision	115.00
521036475 2			MN - 79.95%	360		Revision	(1,334.94)
521037032 2			KS - 99.99%	360		Revision	115.00
521037171 2			MO - 99.99%	360		Revision	115.00
551011635 2			OK - 99.99%	360		Revision	115.00
551012001 2			OK - 89.92%	360		Revision	111.24
551012050 2			TX - 79.90%	360		Revision	(2.59)
551012052 2			TX - 99.99%	360		Revision	115.00
551012232 2			OK - 99.99%	360		Revision	110.00
551012655 2			TX - 79.96%	360		Revision	420.91
551012718 2			OK - 79.95%	360		Revision	(74.27)
561005530 2			FL - 79.94%	360		Revision	273.21
561005689 2			FL - 94.95%	360		Revision	7.00
561005791 2			FL - 99.99%	360		Revision	13.50
581007007 2			CA - 79.82%	360		Revision	54.19
581008201 2			CA - 84.94%	360		Revision	21.73
581008382 2			UT - 99.99%	360		Revision	60.00
581008839 2			CA - 79.95%	360		Revision	3.71
611022119 2			NY - 99.98%	360		Revision	115.00
611022136 2			NY - 99.98%	360		Revision	115.00
611022904 2			NY - 99.99%	360		Revision	(720.00)
621015267 2			FL - 89.87%	360		Revision	146.84
621015528 2			FL - 79.91%	360		Revision	31.99
621015682 2			FL - 79.88%	360		Revision	(4,658.92)
621016386 2			FL - 80.00%	360		Revision	(522.67)
631012279 2			CA - 99.99%	360		Revision	115.00
631012490 2			CA - 89.92%	360		Revision	7.00
631012662 2			CA - 94.93%	360		Revision	471.98
631012775 2			CA - 79.95%	360		Revision	782.87
631012982 2			CA - 84.96%	360		Revision	58.16
641016609 2			TX - 79.91%	360		Revision	14.70
641016884 2			TX - 94.91%	360		Revision	(56.60)
651017150 2			MD - 99.99%	360		Revision	520.30
651017209 2			IL - 79.90%	360		Revision	9.70
651017725 2			CA - 94.97%	360		Revision	67.14
651017935 2			MI - 99.96%	360		Revision	102.27
651018020 2			SC - 79.92%	360		Revision	6.97
661014383 2			CA - 99.99%	360		Revision	1,079.20
661014407 2			CA - 94.97%	360		Revision	(54.84)
661014751 2			CA - 79.95%	360		Revision	18.00
661014760 2			CA - 99.98%	360		Revision	90.00
661015003 2			OR - 99.99%	360		Revision	24.00
661015019 2			CA - 94.96%	360		Revision	(327.93)
661015602 2			CA - 79.97%	360		Revision	64.56
671011241 2			NV - 74.95%	360		Revision	172.39
671011634 2			CA - 79.93%	360		Revision	7.00
671011866 2			CA - 87.16%	360		Revision	382.48
671012625 2			CA - 100.00%	360		Revision	84.10

Mortgage Pass-Through Certificates

December 28, 2009 Distribution

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)
691007984	2		VA - 80.00%	360		Revision	11.40
721010273	2		AZ - 90.00%	360		Revision	189.13
831060598	2		CA - 80.00%	360		Revision	(3,208.26)
831062161	2		GA - 79.90%	360		Revision	24.08
831062573	2		CA - 89.88%	360		Revision	18.66
841011680	2		MI - 99.98%	360		Revision	(176.65)
841012196	2		MI - 79.86%	360		Revision	29.71
861001606	2		FL - 79.96%	360		Revision	(3,990.27)
861001910	2		FL - 80.00%	360		Revision	130.50
861001911	2		FL - 99.99%	360		Revision	(4,380.00)
TOTAL					11,347,340.08		7,990,538.74

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

Triggers and Adj. Cert. Report

TRIGGER EVENTS

	Group 2	Group 1	Total
Trigger Event in effect			No
Stepdown Date has occurred			No
Credit Enhancement Percentage (Step Down)			32.6296%
Delinquency Percentage			41.3777%
Realized Loss Percentage			12.5777%
Ending Balance			1,260,627,055.64
Senior Credit Enhancement Percentage			32.2943%

ADJUSTABLE RATE CERTIFICATE INFORMATION

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ADDITIONAL INFORMATION

	Group 2	Group 1	Total
LIBOR Rate Determination Date			11/23/2009
Libor For Current Period			0.23594%
NEXT LIBOR Rate Determination Date			12/23/2009
Libor For Next Period			0.23125%

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
I-A-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
II-A-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
II-A-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
II-A-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
II-A-4	\$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
M-10	\$4,710.98	\$11.81	\$0.00	\$4,722.80	\$0.00	\$4,722.80
M-11	\$3,925.82	\$9.85	\$0.00	\$3,935.66	\$0.00	\$3,935.66
M-12	\$3,925.82	\$9.85	\$0.00	\$3,935.66	\$0.00	\$3,935.66

Mortgage Pass-Through Certificates

December 28, 2009 Distribution

Modified Loan Detail

Modification Detail Report - Mortgage Loans Modified Durring Current Distribution

Loan Number & Loan Group	Modification		Post-Modification							
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Foregiveness	Interest Foregiveness	Amount Capitalized	Amount Deferred
831060403	1	1/1/2010	V	417,042.00	2.00%	3/1/2036	1,152.37			
831063039	2	1/1/2010	V	158,837.08	2.00%	4/1/2036	646.99			
331043309	2	1/1/2010	V	322,535.14	4.00%	1/1/2036	1,661.41			
521032503	2	1/1/2010	B	53,976.99	11.35%	1/1/2036	528.59			
361029988	1	1/1/2010	V	134,434.14	4.94%	3/1/2036	762.44			
391017056	1	1/1/2010	V	16,224.06	4.92%	3/1/2036	91.82			
681011337	2	1/1/2010	V	294,153.78	5.00%	3/1/2036	1,678.69			
371032388	1	12/1/2009	V	96,499.86	2.00%	4/1/2036	266.07			
651017245	1	12/1/2009	V	200,626.91	4.00%	4/1/2036	872.57			
141053610	2	1/1/2010	V	747,312.61	4.00%	4/1/2036	3,828.75			
161048376	1	1/1/2010	V	255,047.43	5.00%	4/1/2036	1,179.57			
261056716	1	1/1/2010	V	192,303.48	2.00%	6/1/2036	618.98			
681010978	1	1/1/2010	V	88,882.75	5.00%	4/1/2036	411.07			
61065473	2	1/1/2010	V	24,568.92	8.00%	4/1/2036	186.66			
61064963	2	1/1/2010	V	104,132.71	6.00%	4/1/2036	656.40			
521036353	1	1/1/2010	V	101,199.07	2.00%	4/1/2036	279.33			
651017309	1	10/1/2009	V	72,793.23	5.22%	4/1/2036	422.43			
651017310	2	10/1/2009	V	17,215.45	5.22%	4/1/2036	99.90			
71071683	1	1/1/2010	V	126,659.41	4.94%	4/1/2036	717.24			
161048384	2	1/1/2010	V	218,213.55	5.04%	4/1/2036	1,092.16			
401007032	1	1/1/2010	V	125,525.54	4.00%	4/1/2036	546.49			
31042419	2	1/1/2010	V	1,419,997.59	2.04%	4/1/2036	3,946.47			
341031448	2	12/1/2009	V	54,907.47	4.87%	4/1/2036	308.19			
351034447	1	12/1/2009	B	81,972.23	7.75%	4/1/2036	595.48			
61064677	1	12/1/2009	V	233,500.00	3.00%	5/1/2036	877.82			
371032553	1	1/1/2010	V	159,530.86	6.00%	4/1/2036	1,005.60			
61065619	1	1/1/2010	V	68,998.34	5.00%	4/1/2036	393.16			
341031800	2	1/1/2010	V	166,894.59	6.50%	4/1/2036	1,104.34			
671011779	1	1/1/2010	V	42,874.39	5.00%	4/1/2036	244.30			
341031663	1	1/1/2010	V	115,109.60	2.00%	4/1/2036	468.87			
381027398	1	1/1/2010	V	200,045.97	6.50%	4/1/2036	1,323.70			
621014892	2	1/1/2010	V	178,016.02	2.00%	4/1/2036	491.36			
521035834	1	12/1/2009	V	211,247.74	4.00%	4/1/2036	918.76			
861001652	2	1/1/2010	V	1,303,444.67	2.00%	5/1/2036	5,296.57			
351035076	2	1/1/2010	V	153,260.89	3.00%	4/1/2036	577.62			
401007373	1	12/1/2009	B	175,762.83	8.95%	5/1/2036	1,422.62			
261056788	1	1/1/2010	V	109,524.49	2.00%	5/1/2036	445.05			
261056891	1	1/1/2010	V	26,951.46	2.00%	5/1/2036	109.52			
651017854	2	12/1/2009	V	126,431.22	3.00%	4/1/2036	475.90			
651017863	2	12/1/2009	V	34,289.78	5.07%	4/1/2036	172.15			
521036509	1	12/1/2009	V	97,946.01	2.00%	5/1/2036	269.76			

Loan Number & Loan Group	Modification			Post-Modification						
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Forgiveness	Interest Forgiveness	Amount Capitalized	Amount Deferred
371033352	2	1/1/2010	V	201,992.23	3.75%	5/1/2036	1,005.01			
581008397	1	12/1/2009	V	283,939.00	5.04%	5/1/2036	1,619.73			
641016974	1	12/1/2009	B	77,282.45	10.50%	5/1/2036	708.18			
291005375	1	1/1/2010	V	389,547.21	4.00%	5/1/2036	1,539.73			
581008549	1	12/1/2009	B	224,895.02	8.75%	5/1/2036	1,685.33			
371033180	1	1/1/2010	V	162,579.70	2.63%	5/1/2036	578.14			
341032118	2	11/1/2009	V	163,025.17	5.14%	5/1/2036	938.28			
151032553	1	12/1/2009	V	66,943.79	5.00%	5/1/2036	380.29			
521036455	1	1/1/2010	V	102,627.59	6.50%	4/1/2036	679.09			
381027652	1	1/1/2010	V	199,175.81	5.03%	5/1/2036	994.79			
271027988	1	1/1/2010	B	418,058.88	8.75%	5/1/2036	3,111.60			
351035390	1	1/1/2010	V	98,953.80	3.25%	5/1/2036	465.50			
351035391	2	1/1/2010	V	23,248.97	3.00%	5/1/2036	106.29			
151033085	2	12/1/2009	V	830,653.43	4.50%	5/1/2036	4,476.40			
61066842	2	12/1/2009	B	212,134.37	9.15%	5/1/2036	1,761.35			
621016052	1	1/1/2010	V	170,809.75	2.00%	5/1/2036	470.95			
231081655	1	11/1/2009	V	365,958.63	2.00%	6/1/2036	1,005.73			
661015726	1	1/1/2010	V	308,725.44	2.00%	5/1/2036	851.21			
701003613	1	1/1/2010	V	203,678.63	4.97%	6/1/2036	1,008.58			
691008832	2	11/1/2009	V	480,285.26	5.07%	6/1/2036	2,740.17			
651018643	1	12/1/2009	B	80,235.69	8.50%	6/1/2036	630.19			
TOTAL	62		13,793,641.08			64,903.71				

Modification Code Description

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

Other Related Information

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Scheduled Payments for all Mortgage Loans	4,036,084.10	4,229,854.86	8,265,938.96
Current Scheduled Payments 1 Month Prior	4,061,582.19	4,242,294.48	8,303,876.67
Current Scheduled Payments 2 Month Prior	4,200,501.38	4,333,248.44	8,573,835.72
Current Scheduled Payments 3 Month Prior	4,270,623.46	4,396,010.45	8,737,780.48
Current Scheduled Payments 4 Month Prior	4,350,991.17	4,507,452.00	8,957,284.93
Current Scheduled Payments 5 Month Prior	4,473,781.23	4,602,359.42	9,233,833.62
Current Scheduled Payments 6 Month Prior	4,562,467.53	4,710,080.06	9,455,134.54
Current Scheduled Payments 7 Month Prior	4,763,879.47	4,868,057.02	9,880,396.05
Current Scheduled Payments 8 Month Prior	4,979,760.63	5,081,141.86	10,359,264.74
Current Scheduled Payments 9 Month Prior	5,174,255.44	5,199,246.06	10,718,178.77
Current Scheduled Payments 10 Month Prior	5,270,380.98	5,310,887.71	10,949,163.14
Current Scheduled Payments 11 Month Prior	5,480,612.01	5,458,012.49	11,329,853.89
Sched. Payments for 60+Day Delinquent Loans	1,821,662.61	1,683,318.47	3,504,981.08
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	1,788,857.87	1,666,191.01	3,455,048.88
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	1,843,165.48	1,692,119.54	3,535,285.02
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	1,856,322.58	1,680,302.86	3,536,625.44
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	1,833,692.93	1,677,697.65	3,511,390.58
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	1,907,923.50	1,714,656.89	3,622,580.39
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	1,969,424.32	1,746,631.40	3,716,055.71
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	2,024,617.13	1,757,597.43	3,782,214.55
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	2,173,826.75	1,834,853.92	4,008,680.67
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	2,210,347.24	1,825,916.55	4,036,263.79
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	2,158,111.87	1,817,443.52	3,975,555.39
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	2,233,427.19	1,808,591.48	4,042,018.67