

#### External Parties

##### **Seller**

MorganStanleyCapitalSrv Inc

##### **Servicer(s)**

Wells Fargo

Countrywide Securities

##### **Underwriter(s)**

Morgan Stanley

Countrywide Securities

##### **Swap Counterparty**

Morgan Stanley

#### Table of Contents

	Page
1. Certificate Payment Report	2
2. Collection Account Report	5
3. Credit Enhancement Report	7
4. Collateral Report	8
5. Delinquency Report	12
6. REO Report	24
7. Foreclosure Report	29
8. Prepayment Report	46
9. Prepayment Detail Report	49
10. Realized Loss Report	50
11. Realized Loss Detail Report	53
12. Triggers and Adj. Cert. Report	56
13. Additional Certificate Report	57
14. Other Related Information	58

Total Number of Pages 58

#### Dates

Cut-Off Date: September 01, 2006

Close Date: September 27, 2006

First Distribution Date: October 25, 2006

Distribution Date: May 26, 2009

Record Date: April 30, 2009

May 22, 2009

#### Contacts

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

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

## Mortgage Backed Floating Rate Notes

May 26, 2009 Distribution

## Certificate Payment Report

## Current Period Distribution - REMIC IV

Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-1	SR	324,649,000.00	169,656,542.37	77,558.96	2,213,847.63	2,291,406.59	0.00	0.00	167,442,694.74
A-2fpt	SR	250,000,000.00	81,648,851.85	32,721.91	3,155,249.59	3,187,971.50	0.00	0.00	78,493,602.26
A-2a	SR	223,540,000.00	26,535,486.43	10,206.95	3,692,273.07	3,702,480.02	0.00	0.00	22,843,213.36
A-2b	SR	69,010,000.00	69,010,000.00	29,880.37	0.00	29,880.37	0.00	0.00	69,010,000.00
A-2c	SR	174,080,000.00	174,079,999.97	82,385.78	0.00	82,385.78	0.00	0.00	174,079,999.97
A-2d	SR	111,086,000.00	111,086,000.00	60,626.73	0.00	60,626.73	0.00	0.00	111,086,000.00
M-1	SUB	64,020,000.00	64,020,000.00	37,518.39	0.00	37,518.39	0.00	0.00	64,020,000.00
M-2	SUB	62,549,000.00	62,549,000.00	37,160.19	0.00	37,160.19	0.00	0.00	62,549,000.00
M-3	SUB	22,812,000.00	22,812,000.00	14,103.84	0.00	14,103.84	0.00	0.00	22,812,000.00
M-4	SUB	30,906,000.00	30,906,000.00	20,352.89	0.00	20,352.89	0.00	0.00	30,906,000.00
M-5	SUB	23,548,000.00	23,548,000.00	15,697.03	0.00	15,697.03	0.00	0.00	23,548,000.00
M-6	SUB	21,340,000.00	20,635,347.67	14,919.07	0.00	14,919.07	6,990,953.51	0.00	13,644,394.16
B-1	SUB	21,340,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	SUB	12,510,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-3	SUB	17,661,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	NOF	42,681,843.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	NOF/RES	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	NOF	0.00	0.00	6,345.92	0.00	6,345.92	0.00	0.00	0.00
R-X	NPR	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,471,732,843.00	856,487,228.29	439,478.03	9,061,370.29	9,500,848.32	6,990,953.51	0.00	840,434,904.49

Interest Accrual Detail				Current Period Factor Information per \$1,000 of Original Face Value						
Class	Period Starting	Period Ending	Method	Cusip	Orig. Principal (with Notional) Balance	Prior Principal Balance	Interest	Principal	Total Distribution	Current Principal Balance
					(1)	(1)	(2)	(3)	(4)=(2)+(3)	(5)
A-1	04/27/09	05/25/09	A-Act/360	61750FAA8	324,649,000.00	522.584522	0.238901	6.819204	7.058105	515.765318
A-2fpt	04/27/09	05/25/09	A-Act/360	61750FAB6	250,000,000.00	326.595407	0.130888	12.620998	12.751886	313.974409
A-2a	04/27/09	05/25/09	A-Act/360	61750FAC4	223,540,000.00	118.705764	0.045661	16.517281	16.562942	102.188482
A-2b	04/27/09	05/25/09	A-Act/360	61750FAD2	69,010,000.00	1,000.000000	0.432986	0.000000	0.432986	1,000.000000
A-2c	04/27/09	05/25/09	A-Act/360	61750FAE0	174,080,000.00	1,000.000000	0.473264	0.000000	0.473264	1,000.000000
A-2d	04/27/09	05/25/09	A-Act/360	61750FAF7	111,086,000.00	1,000.000000	0.545764	0.000000	0.545764	1,000.000000
M-1	04/27/09	05/25/09	A-Act/360	61750FAG5	64,020,000.00	1,000.000000	0.586042	0.000000	0.586042	1,000.000000
M-2	04/27/09	05/25/09	A-Act/360	61750FAH3	62,549,000.00	1,000.000000	0.594097	0.000000	0.594097	1,000.000000
M-3	04/27/09	05/25/09	A-Act/360	61750FAJ9	22,812,000.00	1,000.000000	0.618264	0.000000	0.618264	1,000.000000
M-4	04/27/09	05/25/09	A-Act/360	61750FAK6	30,906,000.00	1,000.000000	0.658542	0.000000	0.658542	1,000.000000
M-5	04/27/09	05/25/09	A-Act/360	61750FAL4	23,548,000.00	1,000.000000	0.666597	0.000000	0.666597	1,000.000000
M-6	04/27/09	05/25/09	A-Act/360	61750FAM2	21,340,000.00	966.979741	0.699113	0.000000	0.699113	639.381170
B-1	04/27/09	05/25/09	A-Act/360	61750FAN0	21,340,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-2	04/27/09	05/25/09	A-Act/360	61750FAP5	12,510,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-3	04/27/09	05/25/09	A-Act/360	61750FAQ3	17,661,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
X	04/25/09	05/24/09	F-30/360	MS06H6101	42,681,843.00	0.000000	0.000000	0.000000	0.000000	0.000000
R	04/25/09	05/24/09	F-30/360	MS06H6103	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
P	04/25/09	05/24/09	F-30/360	MS06H6102	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R-X	04/25/09	05/24/09	F-30/360	MS06H6104	0.00	0.000000	0.000000	0.000000	0.000000	0.000000



## Distribution to Date - REMIC IV

Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
A-1	324,649,000.00	25,430,756.29	152,532,744.83	4,673,560.39	157,206,305.26	182,637,061.52	0.00	0.00	167,442,694.74
A-2fpt	250,000,000.00	18,203,109.85	166,348,889.73	5,157,508.01	171,506,397.74	189,709,507.59	0.00	0.00	78,493,602.26
A-2a	223,540,000.00	14,391,899.48	194,661,470.73	6,035,315.88	200,696,786.61	215,088,686.09	0.00	0.00	22,843,213.36
A-2b	69,010,000.00	6,919,519.86	0.00	0.00	0.00	6,919,519.86	0.00	0.00	69,010,000.00
A-2c	174,080,000.00	17,689,724.93	0.05	0.00	0.04	17,689,724.97	0.00	0.00	174,079,999.97
A-2d	111,086,000.00	11,558,316.65	0.00	0.00	0.00	11,558,316.65	0.00	0.00	111,086,000.00
M-1	64,020,000.00	6,747,603.31	0.02	0.00	0.00	6,747,603.33	0.00	0.00	64,020,000.00
M-2	62,549,000.00	6,609,450.55	0.00	0.00	0.00	6,609,450.55	0.00	0.00	62,549,000.00
M-3	22,812,000.00	2,428,984.48	0.00	0.00	0.00	2,428,984.48	0.00	0.00	22,812,000.00
M-4	30,906,000.00	3,332,543.45	0.00	0.00	0.00	3,332,543.45	0.00	0.00	30,906,000.00
M-5	23,548,000.00	2,545,500.30	0.00	0.00	0.00	2,545,500.30	0.00	0.00	23,548,000.00
M-6	21,340,000.00	2,346,642.26	0.00	0.00	0.00	2,346,642.26	7,695,605.84	0.00	13,644,394.16
B-1	21,340,000.00	2,492,565.41	0.00	0.00	0.00	2,492,565.41	21,340,000.00	0.00	0.00
B-2	12,510,000.00	1,476,484.18	0.00	0.00	0.00	1,476,484.18	12,510,000.00	0.00	0.00
B-3	17,661,000.00	2,351,309.45	0.00	0.00	0.00	2,351,309.45	17,661,000.00	0.00	0.00
X	42,681,843.00	26,667,672.18	1,546.71	43.84	1,590.55	26,669,262.73	42,680,252.45	0.00	0.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00	3,583,046.84	0.00	0.00	0.00	3,583,046.84	0.00	0.00	0.00
R-X	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	1,471,732,843.00	154,775,129.47	513,544,652.07	15,866,428.12	529,411,080.20	684,186,209.66	01,886,858.29	0.00	840,434,904.49

## Interest Detail - REMIC IV

Class	Pass Through Rate	Prior Principal (with Notional) Balance	Accrued Interest	Non-Supported Interest SF	Prior Unpaid Interest	Unscheduled Interest Adjustment	Optimal Interest	Paid or Deferred Interest	Current Unpaid Interest
			(1)	(2)	(3)	(4)	(5)=(1)-(2)+(3)-(4)	(6)	(7)=(5)-(6)
A-1	0.56750%	169,656,542.37	77,558.96	0.00	0.00	0.00	77,558.96	77,558.96	0.00
A-2fpt	0.49750%	81,648,851.85	32,721.91	0.00	0.00	0.00	32,721.91	32,721.91	0.00
A-2a	0.47750%	26,535,486.43	10,206.95	0.00	0.00	0.00	10,206.95	10,206.95	0.00
A-2b	0.53750%	69,010,000.00	29,880.37	0.00	0.00	0.00	29,880.37	29,880.37	0.00
A-2c	0.58750%	174,079,999.97	82,385.78	0.00	0.00	0.00	82,385.78	82,385.78	0.00
A-2d	0.67750%	111,086,000.00	60,626.73	0.00	0.00	0.00	60,626.73	60,626.73	0.00
M-1	0.72750%	64,020,000.00	37,518.39	0.00	0.00	0.00	37,518.39	37,518.39	0.00
M-2	0.73750%	62,549,000.00	37,160.19	0.00	0.00	0.00	37,160.19	37,160.19	0.00
M-3	0.76750%	22,812,000.00	14,103.84	0.00	0.00	0.00	14,103.84	14,103.84	0.00
M-4	0.81750%	30,906,000.00	20,352.89	0.00	0.00	0.00	20,352.89	20,352.89	0.00
M-5	0.82750%	23,548,000.00	15,697.03	0.00	0.00	0.00	15,697.03	15,697.03	0.00
M-6	0.89750%	20,635,347.67	14,919.07	0.00	0.00	0.00	14,919.07	14,919.07	0.00
B-1	1.22750%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	1.38750%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-3	2.28750%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	0.00000%	0.00	0.00	1,654.43	0.00	0.00	-1,654.43	0.00	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	6,345.92	0.00
R-X	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		856,487,228.29	433,132.11	1,654.43	0.00	0.00	431,477.68	439,478.03	0.00



## Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	3,662,647.18	1,184,157.13	4,846,804.31
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	3,662,647.18	1,184,157.13	4,846,804.31
Interest Collections	3,906,904.42	1,525,549.27	5,432,453.68
Interest Withdrawals	-11,130.97	-8,260.10	-19,391.07
Interest Other Accounts	-533,768.08	-199,640.20	-733,408.28
Interest Fees	(18,037.06)	(5,318.22)	(25,610.32)
TOTAL NET INTEREST	3,343,968.30	1,312,330.75	4,654,044.01
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	7,006,615.48	2,496,487.88	9,500,848.32

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	296,135.98	128,195.04	424,331.02
Prepayments In Full	1,528,489.69	437,378.36	1,965,868.05
Curtailments	-402,556.83	-247,164.14	-649,720.97
Liquidations	10,715,455.77	3,596,389.93	14,311,845.70
Insurance Principal	0.00	0.00	0.00
Repurchased Principal Amounts	0.00	0.00	0.00
Other Principal	0.00	0.00	0.00
Total Realized Loss Of Principal	(8,474,877.43)	(2,730,642.06)	(11,205,519.49)
Delinquent Principal	(276,044.92)	(122,521.39)	(398,566.31)
Advanced Principal	276,044.92	122,521.39	398,566.31
TOTAL PRINCIPAL COLLECTED	3,662,647.18	1,184,157.13	4,846,804.31

PRINCIPAL - WITHDRAWALS			
SPACE INTENTIONALLY LEFT BLANK			

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

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	4,351,153.77	1,677,026.98	6,028,180.75
Liquidation Interest	84,517.58	27,657.45	112,175.03
Repurchased Interest	0.00	0.00	0.00
Insurance Interest	0.00	0.00	0.00
Other Interest	0.00	0.00	0.00
Realized Loss of Interest	(43,595.78)	(36,811.29)	(80,407.07)
Relief Act Interest Shortfalls	(1,195.57)	(458.86)	(1,654.43)
Prepayment Interest Shortfalls	(731.24)	0.00	(731.24)
Compensating Interest	731.24	0.00	731.24
Delinquent Interest	(4,144,176.37)	(1,623,407.12)	(5,767,583.49)
Interest Advanced	3,660,200.78	1,481,542.10	5,141,742.88
TOTAL INTEREST COLLECTED	3,906,904.42	1,525,549.27	5,432,453.68

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Nonrecoverable Advances	150.00	0.00	150.00
Modification Loss	10,980.97	8,260.10	19,241.07
TOTAL INTEREST WITHDRAWALS	11,130.97	8,260.10	19,391.07

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	6,345.92	6,345.92
Net Swap Receipt	(533,768.08)	(205,986.12)	(739,754.20)
a) Swap Payment	(581,321.37)	(224,337.38)	(805,658.75)
b) Counterparty Payment	47,553.29	18,351.26	179,691,026.53
c) Swap Termination Payment	0.00	0.00	0.00
d) Defaulted Swap Termination Payment	0.00	0.00	0.00
TOTAL INTEREST OTHER ACCOUNTS	-533,768.08	-199,640.20	-733,408.28

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	16,670.96	4,792.73	21,463.69
Current Trustee Fees	1,185.56	456.04	1,641.60
Wells Fargo Custodian Fees			542.00
LaSalle Custodian Fees			260.35
Extraordinary Expenses			1,452.68
Extraordinary Expense Recovery Charge**	180.55	69.45	250.00
TOTAL INTEREST OTHER FEES	18,037.06	5,318.22	25,610.32

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

## Credit Enhancement Report

### ACCOUNTS

#### Excess Reserve Fund

Beginning Balance	0.00
Amount Deposited	0.00
Amount Withdrawn	0.00
Ending Balance	0.00

#### Swap Account

Beginning Balance	0.00
Amount Deposited	65,904.55
Amount Withdrawn	805,658.75
Net SWAP Amount	(739,754.20)
Ending Balance	0.00

### INSURANCE

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### STRUCTURAL FEATURES

	Group 2	Group 1	Total
Overcollateralized Amount - Prior Period			0.00
Current Period Principal Realized Losses			11,205,519.49
Overcollateralized Amt-After Current Losses			-11,205,519.49
Extra Principal Distribution Amount			4,214,565.98
Overcollateralization Reduction Amount			0.00
Overcollateralized Amt - Ending			0.00
Overcollateralization Deficiency Amount			42,680,252.45
Overcollateralization Excess Amount			0.00
Specified Overcollateralization Amount			42,680,252.45
Net Monthly Excess Cashflow	10,980.97	8,260.10	19,241.07
a) Unpaid Interest Amounts	0.00	0.00	0.00
b) Realized Loss Amounts			4,214,565.98
c) Basis Risk Carryforward Amounts			0.00

#### Collateral Report

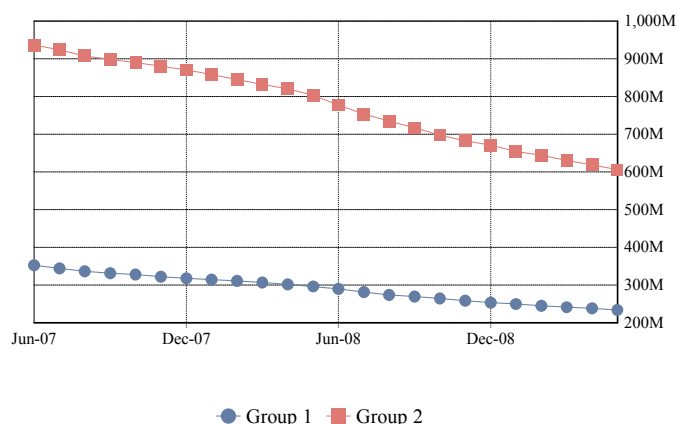
COLLATERAL			
	Group 2	Group 1	Total
<b><u>Loan Count:</u></b>			
Original	5,319	2,432	7,751
Prior	3,123	1,475	4,598
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(10)	(3)	(13)
Repurchases	0	0	0
Liquidations	(42)	(20)	(62)
Current	3,071	1,452	4,523
<b><u>Principal Balance:</u></b>			
Original	1,056,861,010.67	414,622,260.14	1,471,483,270.81
Prior	618,551,551.53	237,935,676.76	856,487,228.29
Prefunding	0.00	0.00	0.00
Scheduled Principal	(296,135.98)	(128,195.04)	(424,331.02)
Partial Prepayments	402,556.83	247,164.14	649,720.97
Full Voluntary Prepayments	(1,528,489.69)	(437,378.36)	(1,965,868.05)
Repurchases	0.00	0.00	0.00
Liquidations	(10,715,455.77)	(3,596,389.93)	(14,311,845.70)
Current	606,414,026.92	234,020,877.57	840,434,904.49
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

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

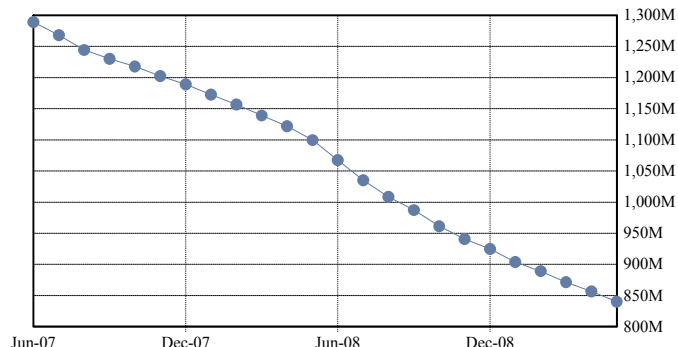




Current Principal Balance by Groups



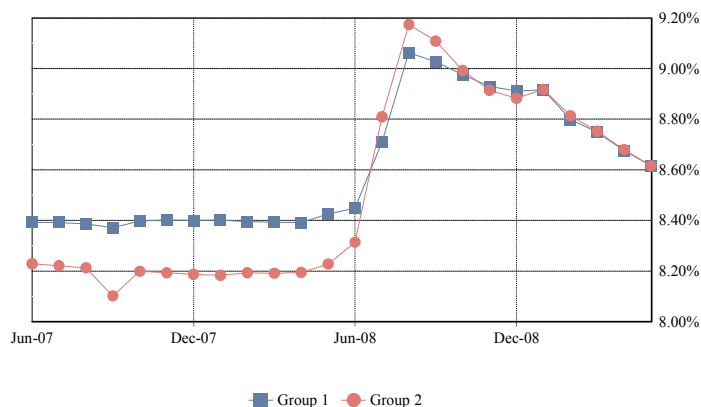
Total Current Principal Balance



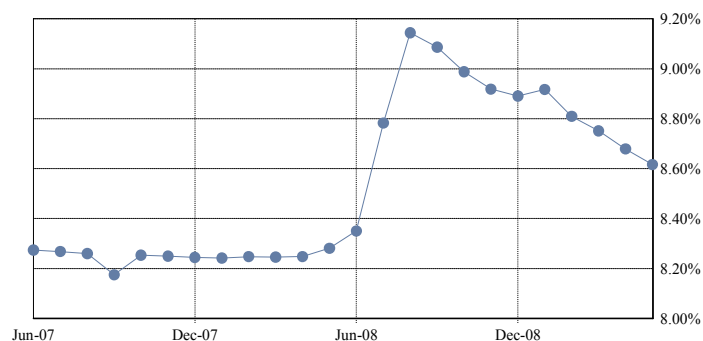
#### CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	8.27612%	8.41074%	8.31406%
Weighted Average Coupon Prior	8.67978%	8.67499%	8.67846%
Weighted Average Coupon Current	8.61588%	8.61660%	8.61608%
Weighted Average Months to Maturity Original	348	351	349
Weighted Average Months to Maturity Prior	319	320	319
Weighted Average Months to Maturity Current	318	319	318
Weighted Avg Remaining Amortization Term Original	407	414	409
Weighted Avg Remaining Amortization Term Prior	378	380	378
Weighted Avg Remaining Amortization Term Current	377	378	377
Weighted Average Seasoning Original	3.85	3.71	3.81
Weighted Average Seasoning Prior	33.76	33.68	33.74
Weighted Average Seasoning Current	34.76	34.68	34.74

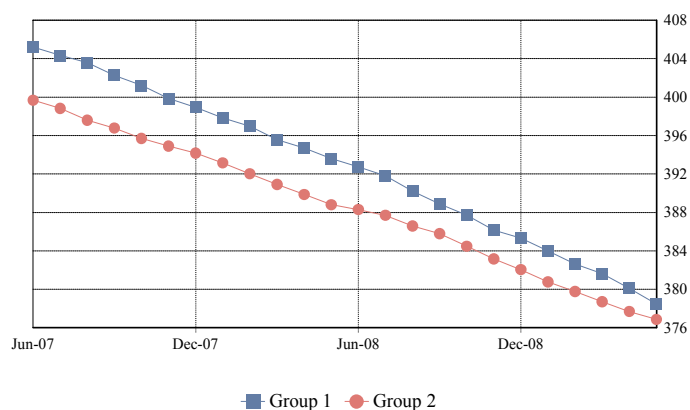
Weighted Average Coupon by Groups



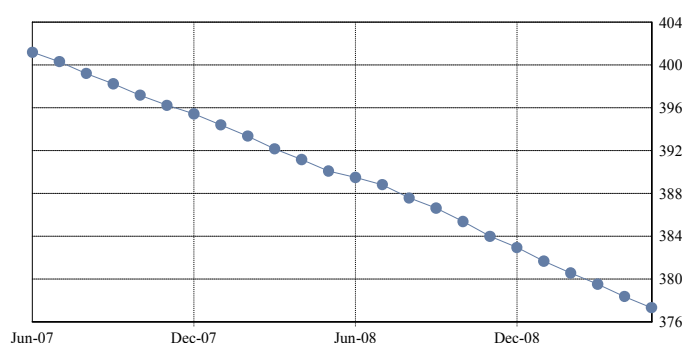
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



#### ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	6.56441%	6.34198%	6.50162%
Weighted Average Margin Prior	6.51655%	6.34200%	6.46953%
Weighted Average Margin Current	6.50985%	6.33725%	6.46328%
Weighted Average Max Rate Original	14.54838%	15.27998%	14.75490%
Weighted Average Max Rate Prior	14.44920%	15.22976%	14.65946%
Weighted Average Max Rate Current	14.44748%	15.23113%	14.65895%
Weighted Average Min Rate Original	8.05922%	8.42650%	8.16289%
Weighted Average Min Rate Prior	7.94588%	8.38452%	8.06403%
Weighted Average Min Rate Current	7.94413%	8.38439%	8.06294%
Weighted Average Cap Up Original	1.16184%	1.34929%	1.21475%
Weighted Average Cap Up Prior	1.16547%	1.34300%	1.21329%
Weighted Average Cap Up Current	1.16644%	1.34446%	1.21448%
Weighted Average Cap Down Original	1.16184%	1.34929%	1.21475%
Weighted Average Cap Down Prior	1.16547%	1.34300%	1.21329%
Weighted Average Cap Down Current	1.16644%	1.34446%	1.21448%

#### SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	16,670.96	4,792.73	21,463.69
Delinquent Servicing Fees	228,705.91	91,777.34	320,483.25
TOTAL SERVICING FEES	245,376.87	96,570.07	341,946.94
Compensating Interest	(731.24)	0.00	(731.24)
Delinquent Servicing Fees	(228,705.91)	(91,777.34)	(320,483.25)
COLLECTED SERVICING FEES	(16,589.73)	(5,048.71)	(21,638.43)
Total Advanced Interest	3,660,200.78	1,481,542.10	5,141,742.88
Total Advanced Principal	276,044.92	122,521.39	398,566.31
Aggregate Advances with respect to this Distribution	3,936,245.70	1,604,063.50	5,540,309.19
Unrecovered Advances	0.00	0.00	0.00
Non Recoverable Advance	0.00	0.00	0.00
Servicer Escrow Advances	0.00	0.00	0.00

#### ADDITIONAL COLLATERAL INFORMATION

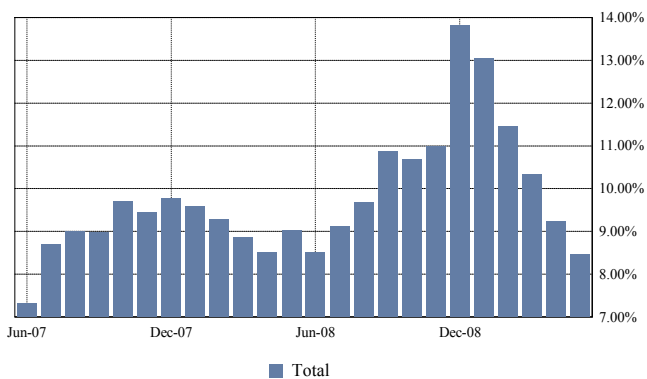
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	731.24	0.00	731.24
Compensating Interest	(731.24)	0.00	(731.24)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Weighted Average Net Mortgage Rate	7.606127%	7.603004%	6.656286%
Pool Factor	51.014277%	46.999368%	49.829009%

### Delinquency Report

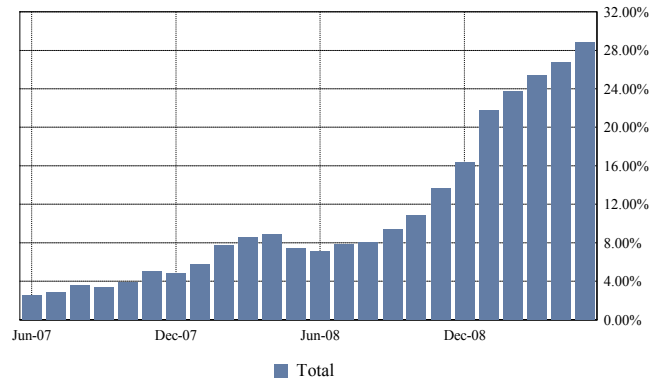
#### TOTAL

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		37,516,372.69	33,569,244.78	242,315,181.49	313,400,798.96
	% Balance		4.46%	3.99%	28.83%	37.29%
	# Loans		201	166	1,314	1,681
	% # Loans		4.44%	3.67%	29.05%	37.17%
FORECLOSURE	Balance	0.00	0.00	250,203.35	176,489,389.28	176,739,592.63
	% Balance	0.00%	0.00%	0.03%	21.00%	21.03%
	# Loans	0	0	2	741	743
	% # Loans	0.00%	0.00%	0.04%	16.38%	16.43%
BANKRUPTCY	Balance	2,252,619.56	155,110.13	858,406.03	26,558,988.64	29,825,124.36
	% Balance	0.27%	0.02%	0.10%	3.16%	3.55%
	# Loans	14	2	7	146	169
	% # Loans	0.31%	0.04%	0.15%	3.23%	3.74%
REO	Balance	0.00	0.00	0.00	46,078,943.69	46,078,943.69
	% Balance	0.00%	0.00%	0.00%	5.48%	5.48%
	# Loans	0	0	0	181	181
	% # Loans	0.00%	0.00%	0.00%	4.00%	4.00%
TOTAL	Balance	2,252,619.56	37,671,482.82	34,677,854.16	491,442,503.10	566,044,459.64
	% Balance	0.27%	4.48%	4.13%	58.47%	67.35%
	# Loans	14	203	175	2,382	2,774
	% # Loans	0.31%	4.49%	3.87%	52.66%	61.33%

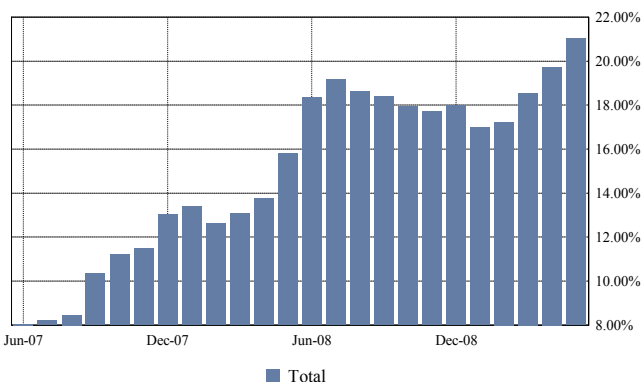
1 or 2 Payments Delinquent



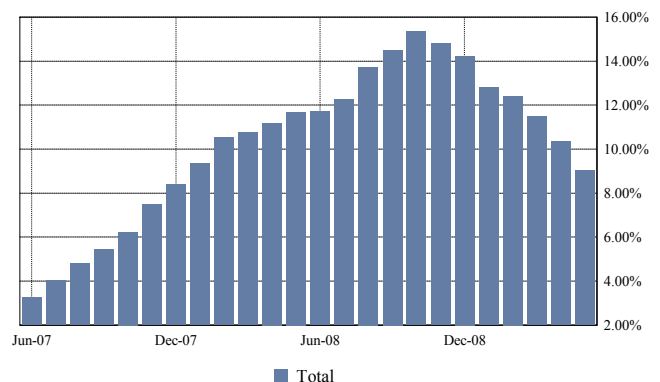
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



## Mortgage Backed Floating Rate Notes

May 26, 2009 Distribution

TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		37,516,372.69	33,569,244.78	30,932,857.00	29,587,471.90	26,119,089.40	24,947,878.21
% Balance		4.46%	3.99%	3.68%	3.52%	3.11%	2.97%
# Loans		201	166	163	144	137	130
% # Loans		4.44%	3.67%	3.60%	3.18%	3.03%	2.87%
FORECLOSURE							
Balance	0.00	0.00	250,203.35	1,721,022.09	3,264,089.48	6,526,459.00	5,670,091.50
% Balance	0.00%	0.00%	0.03%	0.20%	0.39%	0.78%	0.67%
# Loans	0	0	2	9	13	23	28
% # Loans	0.00%	0.00%	0.04%	0.20%	0.29%	0.51%	0.62%
BANKRUPTCY							
Balance	2,252,619.56	155,110.13	858,406.03	1,837,384.52	400,139.05	1,166,375.80	1,277,034.41
% Balance	0.27%	0.02%	0.10%	0.22%	0.05%	0.14%	0.15%
# Loans	14	2	7	10	4	8	9
% # Loans	0.31%	0.04%	0.15%	0.22%	0.09%	0.18%	0.20%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	666,767.17
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.08%
# Loans	0	0	0	0	0	0	2
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%
TOTAL							
Balance	2,252,619.56	37,671,482.82	34,677,854.16	34,491,263.61	33,251,700.43	33,811,924.20	32,561,771.29
% Balance	0.27%	4.48%	4.13%	4.10%	3.96%	4.02%	3.87%
# Loans	14	203	175	182	161	168	169
% # Loans	0.31%	4.49%	3.87%	4.02%	3.56%	3.71%	3.74%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	24,634,903.49	19,558,105.54	17,018,823.02	14,980,147.87	14,899,094.55	7,515,891.41	4,508,429.51
% Balance	2.93%	2.33%	2.03%	1.78%	1.77%	0.89%	0.54%
# Loans	117	103	90	78	76	45	30
% # Loans	2.59%	2.28%	1.99%	1.72%	1.68%	0.99%	0.66%
FORECLOSURE							
Balance	4,095,161.80	7,503,567.85	6,936,837.10	10,003,751.41	9,501,788.91	10,967,556.88	9,287,769.18
% Balance	0.49%	0.89%	0.83%	1.19%	1.13%	1.30%	1.11%
# Loans	18	30	29	45	41	46	43
% # Loans	0.40%	0.66%	0.64%	0.99%	0.91%	1.02%	0.95%
BANKRUPTCY							
Balance	1,328,462.75	609,713.33	2,504,743.82	2,149,660.09	731,730.86	470,539.13	1,032,151.52
% Balance	0.16%	0.07%	0.30%	0.26%	0.09%	0.06%	0.12%
# Loans	8	5	11	11	5	3	8
% # Loans	0.18%	0.11%	0.24%	0.24%	0.11%	0.07%	0.18%
REO							
Balance	690,886.33	564,162.44	552,941.02	109,805.07	868,435.44	891,701.45	2,517,848.19
% Balance	0.08%	0.07%	0.07%	0.01%	0.10%	0.11%	0.30%
# Loans	3	3	3	1	3	5	8
% # Loans	0.07%	0.07%	0.07%	0.02%	0.07%	0.11%	0.18%
TOTAL							
Balance	30,749,414.37	28,235,549.16	27,013,344.96	27,243,364.44	26,001,049.76	19,845,688.87	17,346,198.40
% Balance	3.66%	3.36%	3.21%	3.24%	3.09%	2.36%	2.06%
# Loans	146	141	133	135	125	99	89
% # Loans	3.23%	3.12%	2.94%	2.98%	2.76%	2.19%	1.97%

## Mortgage Backed Floating Rate Notes

May 26, 2009 Distribution

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	4,335,166.29	2,570,664.20	4,065,539.51	1,572,586.38	3,647,847.31	1,845,953.76	1,647,175.13
% Balance	0.52%	0.31%	0.48%	0.19%	0.43%	0.22%	0.20%
# Loans	25	21	22	13	16	18	15
% # Loans	0.55%	0.46%	0.49%	0.29%	0.35%	0.40%	0.33%
FORECLOSURE							
Balance	9,697,681.39	9,464,782.10	8,386,546.86	7,186,176.15	8,578,656.44	5,730,025.94	6,900,568.02
% Balance	1.15%	1.13%	1.00%	0.86%	1.02%	0.68%	0.82%
# Loans	38	43	29	34	33	26	32
% # Loans	0.84%	0.95%	0.64%	0.75%	0.73%	0.57%	0.71%
BANKRUPTCY							
Balance	2,045,225.11	1,103,405.26	467,575.18	1,863,055.76	1,494,660.39	1,521,659.06	1,128,291.92
% Balance	0.24%	0.13%	0.06%	0.22%	0.18%	0.18%	0.13%
# Loans	9	6	2	7	6	8	10
% # Loans	0.20%	0.13%	0.04%	0.15%	0.13%	0.18%	0.22%
REO							
Balance	3,476,487.66	4,107,279.15	4,577,340.65	1,922,466.23	3,642,916.86	3,575,070.74	429,905.26
% Balance	0.41%	0.49%	0.54%	0.23%	0.43%	0.43%	0.05%
# Loans	14	15	20	10	14	14	4
% # Loans	0.31%	0.33%	0.44%	0.22%	0.31%	0.31%	0.09%
TOTAL							
Balance	19,554,560.45	17,246,130.71	17,497,002.20	12,544,284.52	17,364,081.00	12,672,709.50	10,105,940.33
% Balance	2.33%	2.05%	2.08%	1.49%	2.07%	1.51%	1.20%
# Loans	86	85	73	64	69	66	61
% # Loans	1.90%	1.88%	1.61%	1.41%	1.53%	1.46%	1.35%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	1,244,076.32	1,040,573.08	1,716,362.02	1,133,896.49	273,134.85	745,693.46	469,295.71
% Balance	0.15%	0.12%	0.20%	0.13%	0.03%	0.09%	0.06%
# Loans	11	7	11	9	2	8	7
% # Loans	0.24%	0.15%	0.24%	0.20%	0.04%	0.18%	0.15%
FORECLOSURE							
Balance	8,133,631.83	4,816,594.52	7,342,944.61	4,309,989.30	3,247,197.99	5,366,645.06	1,871,927.95
% Balance	0.97%	0.57%	0.87%	0.51%	0.39%	0.64%	0.22%
# Loans	33	20	29	19	13	19	8
% # Loans	0.73%	0.44%	0.64%	0.42%	0.29%	0.42%	0.18%
BANKRUPTCY							
Balance	1,023,542.63	0.00	403,211.51	290,151.83	35,169.67	245,345.12	400,727.20
% Balance	0.12%	0.00%	0.05%	0.03%	0.00%	0.03%	0.05%
# Loans	3	0	3	2	1	1	2
% # Loans	0.07%	0.00%	0.07%	0.04%	0.02%	0.02%	0.04%
REO							
Balance	2,259,897.17	3,835,259.36	1,876,717.63	2,113,095.40	1,501,695.57	965,283.87	556,187.00
% Balance	0.27%	0.46%	0.22%	0.25%	0.18%	0.11%	0.07%
# Loans	9	13	5	9	5	3	2
% # Loans	0.20%	0.29%	0.11%	0.20%	0.11%	0.07%	0.04%
TOTAL							
Balance	12,661,147.95	9,692,426.96	11,339,235.77	7,847,133.02	5,057,198.08	7,322,967.51	3,298,137.86
% Balance	1.51%	1.15%	1.35%	0.93%	0.60%	0.87%	0.39%
# Loans	56	40	48	39	21	31	19
% # Loans	1.24%	0.88%	1.06%	0.86%	0.46%	0.69%	0.42%

## Mortgage Backed Floating Rate Notes

May 26, 2009 Distribution

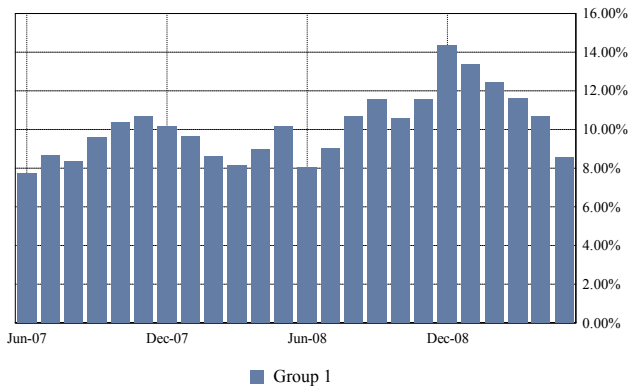
TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	674,323.88	0.00	415,932.66	214,268.54	0.00	0.00	0.00
% Balance	0.08%	0.00%	0.05%	0.03%	0.00%	0.00%	0.00%
# Loans	7	0	5	4	0	0	0
% # Loans	0.15%	0.00%	0.11%	0.09%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	2,484,806.16	2,022,434.02	1,040,243.52	1,988,439.18	2,442,003.04	0.00	0.00
% Balance	0.30%	0.24%	0.12%	0.24%	0.29%	0.00%	0.00%
# Loans	10	7	4	10	9	0	0
% # Loans	0.22%	0.15%	0.09%	0.22%	0.20%	0.00%	0.00%
BANKRUPTCY							
Balance	259,180.41	31,874.89	0.00	428,341.67	309,635.75	0.00	0.00
% Balance	0.03%	0.00%	0.00%	0.05%	0.04%	0.00%	0.00%
# Loans	1	1	0	1	1	0	0
% # Loans	0.02%	0.02%	0.00%	0.02%	0.02%	0.00%	0.00%
REO							
Balance	1,596,717.21	1,374,430.27	248,536.72	727,320.50	429,789.33	0.00	0.00
% Balance	0.19%	0.16%	0.03%	0.09%	0.05%	0.00%	0.00%
# Loans	5	4	2	4	1	0	0
% # Loans	0.11%	0.09%	0.04%	0.09%	0.02%	0.00%	0.00%
TOTAL							
Balance	5,015,027.66	3,428,739.18	1,704,712.90	3,358,369.89	3,181,428.12	0.00	0.00
% Balance	0.60%	0.41%	0.20%	0.40%	0.38%	0.00%	0.00%
# Loans	23	12	11	19	11	0	0
% # Loans	0.51%	0.27%	0.24%	0.42%	0.24%	0.00%	0.00%

TOTAL	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	313,400,798.96
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	37.29%
# Loans	0	0	0	0	0	0	1,681
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	37.17%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	176,739,592.63
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	21.03%
# Loans	0	0	0	0	0	0	743
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	16.43%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	29,825,124.36
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.55%
# Loans	0	0	0	0	0	0	169
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.74%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	46,078,943.69
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.48%
# Loans	0	0	0	0	0	0	181
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.00%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	566,044,459.64
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	67.35%
# Loans	0	0	0	0	0	0	2,774
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	61.33%

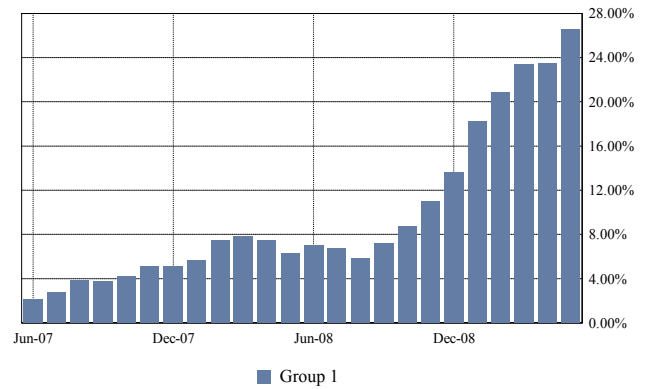
#### GROUP 1

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		10,914,545.46	9,060,631.36	62,087,705.47	82,062,882.29
	% Balance		4.66%	3.87%	26.53%	35.07%
	# Loans		73	50	374	497
	% # Loans		5.03%	3.44%	25.76%	34.23%
FORECLOSURE	Balance	0.00	0.00	154,073.26	46,743,838.25	46,897,911.51
	% Balance	0.00%	0.00%	0.07%	19.97%	20.04%
	# Loans	0	0	1	230	231
	% # Loans	0.00%	0.00%	0.07%	15.84%	15.91%
BANKRUPTCY	Balance	872,490.49	0.00	58,184.39	6,659,858.46	7,590,533.34
	% Balance	0.37%	0.00%	0.02%	2.85%	3.24%
	# Loans	7	0	1	41	49
	% # Loans	0.48%	0.00%	0.07%	2.82%	3.37%
REO	Balance	0.00	0.00	0.00	10,266,704.02	10,266,704.02
	% Balance	0.00%	0.00%	0.00%	4.39%	4.39%
	# Loans	0	0	0	52	52
	% # Loans	0.00%	0.00%	0.00%	3.58%	3.58%
TOTAL	Balance	872,490.49	10,914,545.46	9,272,889.01	125,758,106.20	146,818,031.16
	% Balance	0.37%	4.66%	3.96%	53.74%	62.74%
	# Loans	7	73	52	697	829
	% # Loans	0.48%	5.03%	3.58%	48.00%	57.09%

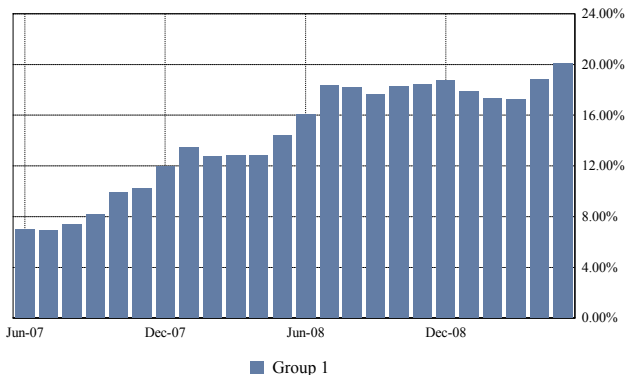
1 or 2 Payments Delinquent



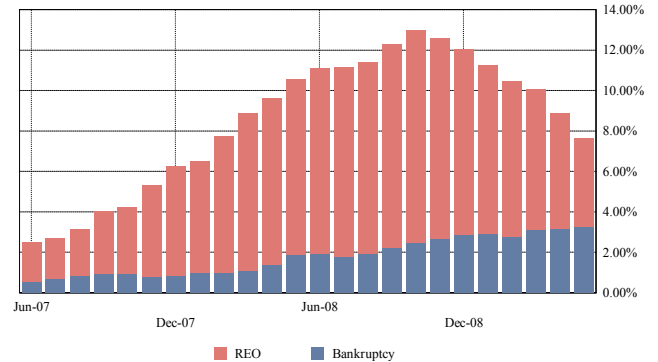
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO





## Mortgage Backed Floating Rate Notes

May 26, 2009 Distribution

GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
<b>DELINQUENT</b>							
Balance		10,914,545.46	9,060,631.36	11,058,206.98	6,472,148.65	8,531,283.32	4,982,051.47
% Balance		4.66%	3.87%	4.73%	2.77%	3.65%	2.13%
# Loans		73	50	66	40	48	32
% # Loans		5.03%	3.44%	4.55%	2.75%	3.31%	2.20%
<b>FORECLOSURE</b>							
Balance	0.00	0.00	154,073.26	292,242.21	1,125,800.86	1,268,948.24	2,275,564.97
% Balance	0.00%	0.00%	0.07%	0.12%	0.48%	0.54%	0.97%
# Loans	0	0	1	3	6	6	13
% # Loans	0.00%	0.00%	0.07%	0.21%	0.41%	0.41%	0.90%
<b>BANKRUPTCY</b>							
Balance	872,490.49	0.00	58,184.39	822,041.56	311,702.77	297,349.40	365,328.88
% Balance	0.37%	0.00%	0.02%	0.35%	0.13%	0.13%	0.16%
# Loans	7	0	1	4	3	3	3
% # Loans	0.48%	0.00%	0.07%	0.28%	0.21%	0.21%	0.21%
<b>REO</b>							
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%
<b>TOTAL</b>							
Balance	872,490.49	10,914,545.46	9,272,889.01	12,172,490.75	7,909,652.28	10,097,580.96	7,622,945.32
% Balance	0.37%	4.66%	3.96%	5.20%	3.38%	4.31%	3.26%
# Loans	7	73	52	73	49	57	48
% # Loans	0.48%	5.03%	3.58%	5.03%	3.37%	3.93%	3.31%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
<b>DELINQUENT</b>							
Balance	6,289,624.06	5,147,149.80	4,503,880.32	3,829,026.54	2,485,589.54	731,843.58	1,001,146.27
% Balance	2.69%	2.20%	1.92%	1.64%	1.06%	0.31%	0.43%
# Loans	34	30	27	22	16	6	7
% # Loans	2.34%	2.07%	1.86%	1.52%	1.10%	0.41%	0.48%
<b>FORECLOSURE</b>							
Balance	902,943.71	1,621,631.05	1,864,883.52	3,691,307.52	3,321,355.49	3,210,760.13	2,527,874.52
% Balance	0.39%	0.69%	0.80%	1.58%	1.42%	1.37%	1.08%
# Loans	5	6	8	18	16	15	13
% # Loans	0.34%	0.41%	0.55%	1.24%	1.10%	1.03%	0.90%
<b>BANKRUPTCY</b>							
Balance	295,251.56	80,196.90	233,932.30	0.00	68,204.76	93,913.01	89,995.82
% Balance	0.13%	0.03%	0.10%	0.00%	0.03%	0.04%	0.04%
# Loans	1	1	1	0	1	1	1
% # Loans	0.07%	0.07%	0.07%	0.00%	0.07%	0.07%	0.07%
<b>REO</b>							
Balance	232,985.74	124,432.82	368,981.02	109,805.07	553,809.60	0.00	384,434.54
% Balance	0.10%	0.05%	0.16%	0.05%	0.24%	0.00%	0.16%
# Loans	1	2	2	1	2	0	2
% # Loans	0.07%	0.14%	0.14%	0.07%	0.14%	0.00%	0.14%
<b>TOTAL</b>							
Balance	7,720,805.07	6,973,410.57	6,971,677.16	7,630,139.13	6,428,959.39	4,036,516.72	4,003,451.15
% Balance	3.30%	2.98%	2.98%	3.26%	2.75%	1.72%	1.71%
# Loans	41	39	38	41	35	22	23
% # Loans	2.82%	2.69%	2.62%	2.82%	2.41%	1.52%	1.58%

## Mortgage Backed Floating Rate Notes

May 26, 2009 Distribution

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
<b>DELINQUENT</b>							
Balance	2,158,596.57	159,489.93	971,030.50	591,796.25	373,213.47	577,554.66	386,050.50
% Balance	0.92%	0.07%	0.41%	0.25%	0.16%	0.25%	0.16%
# Loans	9	3	6	3	3	6	3
% # Loans	0.62%	0.21%	0.41%	0.21%	0.21%	0.41%	0.21%
<b>FORECLOSURE</b>							
Balance	2,757,421.82	4,062,954.20	1,615,163.41	2,324,084.67	1,419,142.87	1,594,554.19	1,787,969.97
% Balance	1.18%	1.74%	0.69%	0.99%	0.61%	0.68%	0.76%
# Loans	11	20	6	14	8	9	9
% # Loans	0.76%	1.38%	0.41%	0.96%	0.55%	0.62%	0.62%
<b>BANKRUPTCY</b>							
Balance	1,080,614.11	367,469.18	0.00	78,954.92	0.00	778,630.19	500,033.05
% Balance	0.46%	0.16%	0.00%	0.03%	0.00%	0.33%	0.21%
# Loans	5	2	0	1	0	3	4
% # Loans	0.34%	0.14%	0.00%	0.07%	0.00%	0.21%	0.28%
<b>REO</b>							
Balance	1,253,908.48	670,164.20	483,371.13	742,394.72	964,912.46	844,856.15	214,339.61
% Balance	0.54%	0.29%	0.21%	0.32%	0.41%	0.36%	0.09%
# Loans	4	4	2	4	4	4	2
% # Loans	0.28%	0.28%	0.14%	0.28%	0.28%	0.28%	0.14%
<b>TOTAL</b>							
Balance	7,250,540.98	5,260,077.51	3,069,565.04	3,737,230.56	2,757,268.80	3,795,595.19	2,888,393.13
% Balance	3.10%	2.25%	1.31%	1.60%	1.18%	1.62%	1.23%
# Loans	29	29	14	22	15	22	18
% # Loans	2.00%	2.00%	0.96%	1.52%	1.03%	1.52%	1.24%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
<b>DELINQUENT</b>							
Balance	310,766.65	307,536.38	290,232.79	702,875.80	0.00	49,779.68	0.00
% Balance	0.13%	0.13%	0.12%	0.30%	0.00%	0.02%	0.00%
# Loans	4	1	1	4	0	1	0
% # Loans	0.28%	0.07%	0.07%	0.28%	0.00%	0.07%	0.00%
<b>FORECLOSURE</b>							
Balance	2,861,370.24	712,298.74	1,663,132.52	314,583.92	255,854.53	757,213.10	284,835.38
% Balance	1.22%	0.30%	0.71%	0.13%	0.11%	0.32%	0.12%
# Loans	11	4	7	2	1	5	2
% # Loans	0.76%	0.28%	0.48%	0.14%	0.07%	0.34%	0.14%
<b>BANKRUPTCY</b>							
Balance	213,889.24	0.00	164,364.80	203,044.51	0.00	245,345.12	28,085.74
% Balance	0.09%	0.00%	0.07%	0.09%	0.00%	0.10%	0.01%
# Loans	1	0	1	1	0	1	1
% # Loans	0.07%	0.00%	0.07%	0.07%	0.00%	0.07%	0.07%
<b>REO</b>							
Balance	503,540.75	932,974.49	353,186.67	714,732.92	285,615.07	0.00	89,897.79
% Balance	0.22%	0.40%	0.15%	0.31%	0.12%	0.00%	0.04%
# Loans	3	4	1	3	1	0	1
% # Loans	0.21%	0.28%	0.07%	0.21%	0.07%	0.00%	0.07%
<b>TOTAL</b>							
Balance	3,889,566.88	1,952,809.61	2,470,916.78	1,935,237.15	541,469.60	1,052,337.90	402,818.91
% Balance	1.66%	0.83%	1.06%	0.83%	0.23%	0.45%	0.17%
# Loans	19	9	10	10	2	7	4
% # Loans	1.31%	0.62%	0.69%	0.69%	0.14%	0.48%	0.28%

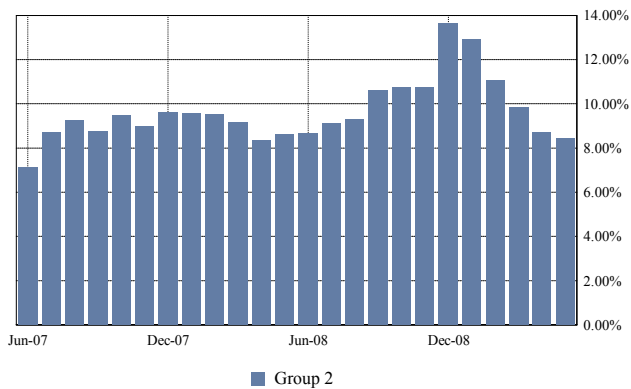
GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
<b>DELINQUENT</b>							
Balance	74,469.56	0.00	102,362.20	0.00	0.00	0.00	0.00
% Balance	0.03%	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	1	0	0	0	0
% # Loans	0.07%	0.00%	0.07%	0.00%	0.00%	0.00%	0.00%
<b>FORECLOSURE</b>							
Balance	319,169.10	850,016.61	0.00	968,584.09	92,176.67	0.00	0.00
% Balance	0.14%	0.36%	0.00%	0.41%	0.04%	0.00%	0.00%
# Loans	2	4	0	5	1	0	0
% # Loans	0.14%	0.28%	0.00%	0.34%	0.07%	0.00%	0.00%
<b>BANKRUPTCY</b>							
Balance	0.00	31,874.89	0.00	0.00	309,635.75	0.00	0.00
% Balance	0.00%	0.01%	0.00%	0.00%	0.13%	0.00%	0.00%
# Loans	0	1	0	0	1	0	0
% # Loans	0.00%	0.07%	0.00%	0.00%	0.07%	0.00%	0.00%
<b>REO</b>							
Balance	0.00	237,909.94	65,510.92	134,939.93	0.00	0.00	0.00
% Balance	0.00%	0.10%	0.03%	0.06%	0.00%	0.00%	0.00%
# Loans	0	2	1	2	0	0	0
% # Loans	0.00%	0.14%	0.07%	0.14%	0.00%	0.00%	0.00%
<b>TOTAL</b>							
Balance	393,638.66	1,119,801.44	167,873.12	1,103,524.02	401,812.42	0.00	0.00
% Balance	0.17%	0.48%	0.07%	0.47%	0.17%	0.00%	0.00%
# Loans	3	7	2	7	2	0	0
% # Loans	0.21%	0.48%	0.14%	0.48%	0.14%	0.00%	0.00%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
<b>DELINQUENT</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	82,062,882.29
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	35.07%
# Loans	0	0	0	0	0	0	497
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	34.23%
<b>FORECLOSURE</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	46,897,911.51
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	20.04%
# Loans	0	0	0	0	0	0	231
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.91%
<b>BANKRUPTCY</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	7,590,533.34
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.24%
# Loans	0	0	0	0	0	0	49
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.37%
<b>REO</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	10,266,704.02
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.39%
# Loans	0	0	0	0	0	0	52
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.58%
<b>TOTAL</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	146,818,031.16
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	62.74%
# Loans	0	0	0	0	0	0	829
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	57.09%

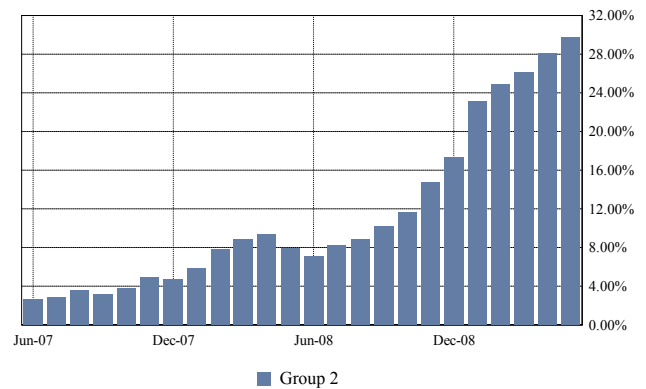
#### GROUP 2

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		26,601,827.23	24,508,613.42	180,227,476.02	231,337,916.67
	% Balance		4.39%	4.04%	29.72%	38.15%
	# Loans		128	116	940	1,184
	% # Loans		4.17%	3.78%	30.61%	38.55%
FORECLOSURE	Balance	0.00	0.00	96,130.09	129,745,551.03	129,841,681.12
	% Balance	0.00%	0.00%	0.02%	21.40%	21.41%
	# Loans	0	0	1	511	512
	% # Loans	0.00%	0.00%	0.03%	16.64%	16.67%
BANKRUPTCY	Balance	1,380,129.07	155,110.13	800,221.64	19,899,130.18	22,234,591.02
	% Balance	0.23%	0.03%	0.13%	3.28%	3.67%
	# Loans	7	2	6	105	120
	% # Loans	0.23%	0.07%	0.20%	3.42%	3.91%
REO	Balance	0.00	0.00	0.00	35,812,239.67	35,812,239.67
	% Balance	0.00%	0.00%	0.00%	5.91%	5.91%
	# Loans	0	0	0	129	129
	% # Loans	0.00%	0.00%	0.00%	4.20%	4.20%
TOTAL	Balance	1,380,129.07	26,756,937.36	25,404,965.15	365,684,396.90	419,226,428.48
	% Balance	0.23%	4.41%	4.19%	60.30%	69.13%
	# Loans	7	130	123	1,685	1,945
	% # Loans	0.23%	4.23%	4.01%	54.87%	63.33%

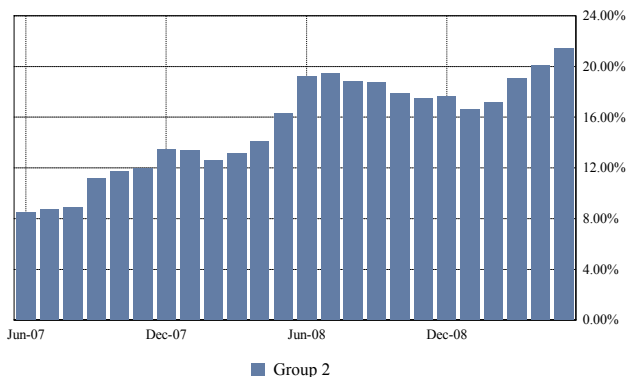
1 or 2 Payments Delinquent



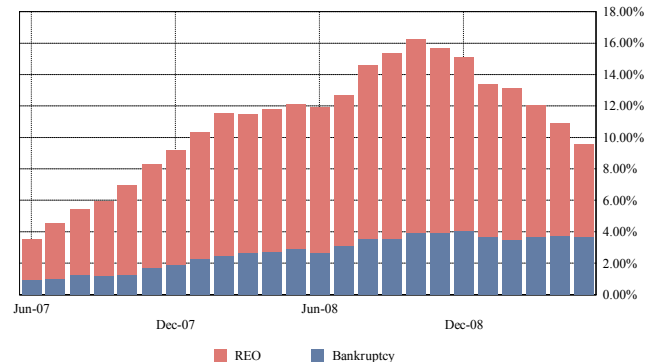
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



## Mortgage Backed Floating Rate Notes

May 26, 2009 Distribution

GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
<b>DELINQUENT</b>							
Balance		26,601,827.23	24,508,613.42	19,874,650.02	23,115,323.25	17,587,806.08	19,965,826.74
% Balance		4.39%	4.04%	3.28%	3.81%	2.90%	3.29%
# Loans		128	116	97	104	89	98
% # Loans		4.17%	3.78%	3.16%	3.39%	2.90%	3.19%
<b>FORECLOSURE</b>							
Balance	0.00	0.00	96,130.09	1,428,779.88	2,138,288.62	5,257,510.76	3,394,526.53
% Balance	0.00%	0.00%	0.02%	0.24%	0.35%	0.87%	0.56%
# Loans	0	0	1	6	7	17	15
% # Loans	0.00%	0.00%	0.03%	0.20%	0.23%	0.55%	0.49%
<b>BANKRUPTCY</b>							
Balance	1,380,129.07	155,110.13	800,221.64	1,015,342.96	88,436.28	869,026.40	911,705.53
% Balance	0.23%	0.03%	0.13%	0.17%	0.01%	0.14%	0.15%
# Loans	7	2	6	6	1	5	6
% # Loans	0.23%	0.07%	0.20%	0.20%	0.03%	0.16%	0.20%
<b>REO</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	666,767.17
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.11%
# Loans	0	0	0	0	0	0	2
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.07%
<b>TOTAL</b>							
Balance	1,380,129.07	26,756,937.36	25,404,965.15	22,318,772.86	25,342,048.15	23,714,343.24	24,938,825.97
% Balance	0.23%	4.41%	4.19%	3.68%	4.18%	3.91%	4.11%
# Loans	7	130	123	109	112	111	121
% # Loans	0.23%	4.23%	4.01%	3.55%	3.65%	3.61%	3.94%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
<b>DELINQUENT</b>							
Balance	18,345,279.43	14,410,955.74	12,514,942.70	11,151,121.33	12,413,505.01	6,784,047.83	3,507,283.24
% Balance	3.03%	2.38%	2.06%	1.84%	2.05%	1.12%	0.58%
# Loans	83	73	63	56	60	39	23
% # Loans	2.70%	2.38%	2.05%	1.82%	1.95%	1.27%	0.75%
<b>FORECLOSURE</b>							
Balance	3,192,218.09	5,881,936.80	5,071,953.58	6,312,443.89	6,180,433.42	7,756,796.75	6,759,894.66
% Balance	0.53%	0.97%	0.84%	1.04%	1.02%	1.28%	1.11%
# Loans	13	24	21	27	25	31	30
% # Loans	0.42%	0.78%	0.68%	0.88%	0.81%	1.01%	0.98%
<b>BANKRUPTCY</b>							
Balance	1,033,211.19	529,516.43	2,270,811.52	2,149,660.09	663,526.10	376,626.12	942,155.70
% Balance	0.17%	0.09%	0.37%	0.35%	0.11%	0.06%	0.16%
# Loans	7	4	10	11	4	2	7
% # Loans	0.23%	0.13%	0.33%	0.36%	0.13%	0.07%	0.23%
<b>REO</b>							
Balance	457,900.59	439,729.62	183,960.00	0.00	314,625.84	891,701.45	2,133,413.65
% Balance	0.08%	0.07%	0.03%	0.00%	0.05%	0.15%	0.35%
# Loans	2	1	1	0	1	5	6
% # Loans	0.07%	0.03%	0.03%	0.00%	0.03%	0.16%	0.20%
<b>TOTAL</b>							
Balance	23,028,609.30	21,262,138.59	20,041,667.80	19,613,225.31	19,572,090.37	15,809,172.15	13,342,747.25
% Balance	3.80%	3.51%	3.30%	3.23%	3.23%	2.61%	2.20%
# Loans	105	102	95	94	90	77	66
% # Loans	3.42%	3.32%	3.09%	3.06%	2.93%	2.51%	2.15%

## Mortgage Backed Floating Rate Notes

May 26, 2009 Distribution

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
<b>DELINQUENT</b>							
Balance	2,176,569.72	2,411,174.27	3,094,509.01	980,790.13	3,274,633.84	1,268,399.10	1,261,124.63
% Balance	0.36%	0.40%	0.51%	0.16%	0.54%	0.21%	0.21%
# Loans	16	18	16	10	13	12	12
% # Loans	0.52%	0.59%	0.52%	0.33%	0.42%	0.39%	0.39%
<b>FORECLOSURE</b>							
Balance	6,940,259.57	5,401,827.90	6,771,383.45	4,862,091.48	7,159,513.57	4,135,471.75	5,112,598.05
% Balance	1.14%	0.89%	1.12%	0.80%	1.18%	0.68%	0.84%
# Loans	27	23	23	20	25	17	23
% # Loans	0.88%	0.75%	0.75%	0.65%	0.81%	0.55%	0.75%
<b>BANKRUPTCY</b>							
Balance	964,611.00	735,936.08	467,575.18	1,784,100.84	1,494,660.39	743,028.87	628,258.87
% Balance	0.16%	0.12%	0.08%	0.29%	0.25%	0.12%	0.10%
# Loans	4	4	2	6	6	5	6
% # Loans	0.13%	0.13%	0.07%	0.20%	0.20%	0.16%	0.20%
<b>REO</b>							
Balance	2,222,579.18	3,437,114.95	4,093,969.52	1,180,071.51	2,678,004.40	2,730,214.59	215,565.65
% Balance	0.37%	0.57%	0.68%	0.19%	0.44%	0.45%	0.04%
# Loans	10	11	18	6	10	10	2
% # Loans	0.33%	0.36%	0.59%	0.20%	0.33%	0.33%	0.07%
<b>TOTAL</b>							
Balance	12,304,019.47	11,986,053.20	14,427,437.16	8,807,053.96	14,606,812.20	8,877,114.31	7,217,547.20
% Balance	2.03%	1.98%	2.38%	1.45%	2.41%	1.46%	1.19%
# Loans	57	56	59	42	54	44	43
% # Loans	1.86%	1.82%	1.92%	1.37%	1.76%	1.43%	1.40%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
<b>DELINQUENT</b>							
Balance	933,309.67	733,036.70	1,426,129.23	431,020.69	273,134.85	695,913.78	469,295.71
% Balance	0.15%	0.12%	0.24%	0.07%	0.05%	0.11%	0.08%
# Loans	7	6	10	5	2	7	7
% # Loans	0.23%	0.20%	0.33%	0.16%	0.07%	0.23%	0.23%
<b>FORECLOSURE</b>							
Balance	5,272,261.59	4,104,295.78	5,679,812.09	3,995,405.38	2,991,343.46	4,609,431.96	1,587,092.57
% Balance	0.87%	0.68%	0.94%	0.66%	0.49%	0.76%	0.26%
# Loans	22	16	22	17	12	14	6
% # Loans	0.72%	0.52%	0.72%	0.55%	0.39%	0.46%	0.20%
<b>BANKRUPTCY</b>							
Balance	809,653.39	0.00	238,846.71	87,107.32	35,169.67	0.00	372,641.46
% Balance	0.13%	0.00%	0.04%	0.01%	0.01%	0.00%	0.06%
# Loans	2	0	2	1	1	0	1
% # Loans	0.07%	0.00%	0.07%	0.03%	0.03%	0.00%	0.03%
<b>REO</b>							
Balance	1,756,356.42	2,902,284.87	1,523,530.96	1,398,362.48	1,216,080.50	965,283.87	466,289.21
% Balance	0.29%	0.48%	0.25%	0.23%	0.20%	0.16%	0.08%
# Loans	6	9	4	6	4	3	1
% # Loans	0.20%	0.29%	0.13%	0.20%	0.13%	0.10%	0.03%
<b>TOTAL</b>							
Balance	8,771,581.07	7,739,617.35	8,868,318.99	5,911,895.87	4,515,728.48	6,270,629.61	2,895,318.95
% Balance	1.45%	1.28%	1.46%	0.97%	0.74%	1.03%	0.48%
# Loans	37	31	38	29	19	24	15
% # Loans	1.20%	1.01%	1.24%	0.94%	0.62%	0.78%	0.49%

## Mortgage Backed Floating Rate Notes

May 26, 2009 Distribution

GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
<b>DELINQUENT</b>							
Balance	599,854.32	0.00	313,570.46	214,268.54	0.00	0.00	0.00
% Balance	0.10%	0.00%	0.05%	0.04%	0.00%	0.00%	0.00%
# Loans	6	0	4	4	0	0	0
% # Loans	0.20%	0.00%	0.13%	0.13%	0.00%	0.00%	0.00%
<b>FORECLOSURE</b>							
Balance	2,165,637.06	1,172,417.41	1,040,243.52	1,019,855.09	2,349,826.37	0.00	0.00
% Balance	0.36%	0.19%	0.17%	0.17%	0.39%	0.00%	0.00%
# Loans	8	3	4	5	8	0	0
% # Loans	0.26%	0.10%	0.13%	0.16%	0.26%	0.00%	0.00%
<b>BANKRUPTCY</b>							
Balance	259,180.41	0.00	0.00	428,341.67	0.00	0.00	0.00
% Balance	0.04%	0.00%	0.00%	0.07%	0.00%	0.00%	0.00%
# Loans	1	0	0	1	0	0	0
% # Loans	0.03%	0.00%	0.00%	0.03%	0.00%	0.00%	0.00%
<b>REO</b>							
Balance	1,596,717.21	1,136,520.33	183,025.80	592,380.57	429,789.33	0.00	0.00
% Balance	0.26%	0.19%	0.03%	0.10%	0.07%	0.00%	0.00%
# Loans	5	2	1	2	1	0	0
% # Loans	0.16%	0.07%	0.03%	0.07%	0.03%	0.00%	0.00%
<b>TOTAL</b>							
Balance	4,621,389.00	2,308,937.74	1,536,839.78	2,254,845.87	2,779,615.70	0.00	0.00
% Balance	0.76%	0.38%	0.25%	0.37%	0.46%	0.00%	0.00%
# Loans	20	5	9	12	9	0	0
% # Loans	0.65%	0.16%	0.29%	0.39%	0.29%	0.00%	0.00%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
<b>DELINQUENT</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	231,337,916.67
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	38.15%
# Loans	0	0	0	0	0	0	1,184
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	38.55%
<b>FORECLOSURE</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	129,841,681.12
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	21.41%
# Loans	0	0	0	0	0	0	512
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	16.67%
<b>BANKRUPTCY</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	22,234,591.02
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.67%
# Loans	0	0	0	0	0	0	120
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.91%
<b>REO</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	35,812,239.67
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.91%
# Loans	0	0	0	0	0	0	129
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.20%
<b>TOTAL</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	419,226,428.48
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	69.13%
# Loans	0	0	0	0	0	0	1,945
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	63.33%

## Mortgage Backed Floating Rate Notes

May 26, 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
<b>Became REO Property this Period:</b>							
1127085553 2	400,000.00	395,043.03	01-Aug-2008	7.875%	CA - 80.00%	360	01-May-2006
1127094353 1	288,000.00	287,908.22	01-Apr-2008	8.875%	CA - 80.00%	360	01-May-2006
72950451 2	202,400.00	200,120.87	05-May-2007	10.000%	MI - 80.00%	360	05-Jun-2006
72937186 2	176,800.00	187,627.37	26-Aug-2008	9.340%	FL - 85.00%	360	26-May-2006
TOTAL	1,067,200.00	1,070,699.49					
<b>Became REO Property in a Prior Period:</b>							
1127036111 2	280,000.00	271,820.46	01-Nov-2006	10.000%	FL - 80.00%	360	01-Jan-2006
1127038865 2	425,000.00	420,354.94	01-Apr-2007	10.000%	CA - 84.16%	360	01-Feb-2006
1127089304 1	66,500.00	65,510.92	01-Sep-2006	10.045%	GA - 95.00%	360	01-Apr-2006
1127085743 2	288,000.00	285,212.61	01-May-2007	9.250%	FL - 88.62%	360	01-May-2006
1127088030 2	298,782.00	295,923.55	01-Feb-2007	8.820%	CA - 95.00%	360	01-Apr-2006
1127088244 2	512,000.00	505,097.06	01-Sep-2007	8.250%	CA - 80.00%	360	01-May-2006
1127089223 1	330,000.00	323,200.80	01-May-2007	10.125%	ME - 75.00%	360	01-May-2006
1127086641 2	420,000.00	415,173.15	01-Dec-2007	8.150%	CA - 80.00%	360	01-May-2006
1127085317 2	213,600.00	211,081.02	01-Oct-2007	8.375%	FL - 80.00%	360	01-May-2006
1127087568 2	140,000.00	138,152.18	01-Feb-2008	7.750%	FL - 80.00%	360	01-May-2006
1127088441 1	266,000.00	265,901.38	01-Apr-2008	7.500%	CA - 95.00%	360	01-May-2006
73056065 2	239,200.00	235,735.65	01-Mar-2008	10.250%	CA - 80.00%	360	01-Jul-2006
1127094772 2	440,000.00	439,729.62	01-Jul-2008	7.875%	AZ - 80.00%	360	01-May-2006
73070874 2	512,000.00	506,484.69	01-Dec-2007	8.625%	CA - 80.00%	360	01-Aug-2006
73072707 1	223,200.00	220,593.28	01-Mar-2007	7.745%	MD - 79.71%	360	01-Aug-2006
73060185 2	552,000.00	546,919.61	01-Feb-2008	10.750%	CA - 80.00%	360	01-Jun-2006
73058841 2	342,000.00	335,831.96	01-May-2007	9.792%	MA - 95.00%	360	01-Aug-2006
73056113 1	224,000.00	218,596.37	01-Jun-2008	10.375%	NV - 70.00%	360	01-Jul-2006
73081476 1	312,000.00	325,392.36	01-Aug-2007	9.375%	CA - 80.00%	360	01-Jul-2006
73064618 2	196,000.00	194,504.02	01-Nov-2007	10.500%	AZ - 80.00%	360	01-Aug-2006
73056201 2	151,920.00	147,449.05	01-Mar-2007	8.750%	FL - 80.00%	360	01-Aug-2006
73084452 1	92,000.00	89,897.79	01-Dec-2006	9.000%	FL - 64.79%	360	01-Aug-2006
73081500 2	217,600.00	215,406.49	01-Nov-2007	9.000%	CA - 80.00%	360	01-Aug-2006
73052528 2	311,920.00	301,933.30	01-Nov-2007	6.950%	CA - 80.00%	360	01-Jul-2006
73053064 1	150,000.00	148,719.30	01-Oct-2007	8.990%	FL - 78.95%	360	01-Jul-2006
73052048 2	317,600.00	314,625.84	01-Apr-2008	9.375%	WA - 80.00%	360	01-Jul-2006
73054936 2	180,000.00	178,078.88	01-Jan-2008	10.375%	CA - 80.00%	360	01-Jul-2006
73056313 2	220,000.00	218,268.55	01-Oct-2007	10.125%	FL - 80.00%	360	01-Aug-2006
73054232 1	362,950.00	360,096.53	01-Nov-2007	10.125%	CA - 85.00%	360	01-Aug-2006
73061809 2	451,200.00	439,718.55	01-Aug-2007	9.500%	CA - 80.00%	360	01-Aug-2006
73072443 1	256,000.00	250,070.60	01-Sep-2007	9.125%	IL - 80.00%	360	01-Aug-2006
73089813 2	100,700.00	99,367.79	01-Sep-2007	11.495%	KY - 95.00%	360	01-Jul-2006
73090165 1	164,000.00	160,413.33	01-Oct-2006	9.750%	IL - 80.00%	360	01-Aug-2006
73059121 2	268,000.00	264,483.02	01-Nov-2007	8.750%	CA - 80.00%	360	01-Aug-2006
73057753 2	168,000.00	166,732.68	01-Mar-2007	9.295%	FL - 80.00%	360	01-Aug-2006
73057785 2	404,000.00	403,996.45	01-Aug-2007	9.875%	CA - 80.00%	360	01-Jul-2006



## Mortgage Backed Floating Rate Notes

May 26, 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
73061953 2	513,000.00	512,843.00	01-Dec-2007	9.625%	CA - 90.00%	360	01-Aug-2006
73073051 2	500,000.00	493,365.39	01-Aug-2007	8.625%	CA - 89.93%	360	01-Aug-2006
73057945 2	212,000.00	209,339.40	01-Jan-2008	9.500%	CA - 80.00%	360	01-Jul-2006
73060729 1	290,400.00	287,514.39	01-Sep-2007	8.875%	CA - 80.00%	360	01-Aug-2006
73056633 1	152,000.00	150,384.65	01-Jun-2008	8.750%	MN - 80.00%	360	01-Jul-2006
73056641 1	28,500.00	28,083.05	01-Jul-2008	10.125%	MN - 15.00%	180	01-Jul-2006
73072299 2	187,200.00	184,286.27	01-Jan-2008	8.625%	AZ - 80.00%	360	01-Aug-2006
73089629 2	324,000.00	324,000.00	01-Sep-2007	9.500%	CA - 80.00%	360	01-Jul-2006
73072259 2	183,960.00	183,960.00	01-Jun-2008	8.500%	WA - 80.00%	360	01-Aug-2006
73059569 1	98,800.00	96,349.77	01-Jul-2008	8.375%	AZ - 80.00%	360	01-Aug-2006
73065026 2	464,000.00	459,408.36	01-May-2007	9.875%	CA - 80.00%	360	01-Aug-2006
73085012 2	485,000.00	479,139.80	01-Sep-2008	8.625%	WA - 64.67%	360	01-Aug-2006
73068266 2	650,000.00	640,080.03	01-Nov-2007	6.750%	CA - 84.97%	360	01-Aug-2006
73055313 1	207,920.00	206,249.39	01-Oct-2007	10.375%	VA - 80.00%	360	01-Jul-2006
73070290 1	112,000.00	109,805.07	01-May-2008	9.370%	TX - 80.00%	360	01-Aug-2006
73059657 2	192,000.00	192,000.00	01-Oct-2007	8.250%	CA - 80.00%	360	01-Aug-2006
73077179 2	332,800.00	328,798.17	01-Dec-2007	9.250%	CA - 80.00%	360	01-Aug-2006
73058537 1	403,750.00	391,863.94	01-Jan-2008	8.875%	CA - 95.00%	360	01-Aug-2006
73070218 2	360,000.00	354,715.10	01-Sep-2007	8.000%	CA - 80.00%	360	01-Aug-2006
73062657 1	254,400.00	246,786.62	01-Mar-2007	8.875%	FL - 80.00%	360	01-Aug-2006
73075451 2	467,200.00	461,659.60	01-Jan-2007	9.000%	CA - 80.00%	360	01-Aug-2006
73059929 2	220,000.00	218,522.05	01-May-2007	10.375%	FL - 80.00%	360	01-Aug-2006
73085356 2	419,200.00	413,020.82	01-Nov-2007	8.750%	CA - 80.00%	360	01-Aug-2006
73070002 2	164,000.00	161,686.22	01-Nov-2007	9.000%	CA - 80.00%	360	01-Aug-2006
73075547 2	96,000.00	95,138.83	01-Mar-2007	9.875%	FL - 80.00%	360	01-Aug-2006
73075579 2	480,000.00	475,522.98	01-Oct-2006	10.000%	CA - 80.00%	360	01-Aug-2006
73064338 1	210,895.00	207,319.43	01-Sep-2007	10.270%	MD - 95.00%	360	01-Aug-2006
73085500 2	214,225.00	212,617.60	01-Sep-2007	9.750%	FL - 95.00%	360	01-Aug-2006
73067354 2	368,000.00	363,298.48	01-Apr-2007	8.500%	CA - 80.00%	360	01-Aug-2006
73085636 2	428,000.00	424,668.42	01-Jun-2007	9.750%	NY - 80.00%	360	01-Aug-2006
73085724 2	220,000.00	217,892.44	01-Mar-2008	9.625%	CA - 80.00%	360	01-Aug-2006
73085732 2	55,000.00	54,446.74	01-Mar-2008	11.250%	CA - 20.00%	180	01-Aug-2006
73071627 2	360,000.00	355,744.69	01-Jan-2008	8.625%	CA - 80.00%	360	01-Aug-2006
73080204 2	418,500.00	414,798.58	01-May-2007	9.750%	NY - 90.00%	360	01-Aug-2006
73063234 1	205,600.00	202,882.48	01-Jan-2008	7.875%	IL - 80.00%	360	01-Aug-2006
73075891 2	460,000.00	453,078.67	01-Jan-2008	8.750%	CA - 80.00%	360	01-Aug-2006
73063306 2	248,000.00	248,000.00	01-Aug-2007	9.875%	CA - 80.00%	360	01-Aug-2006
73068930 2	389,600.00	385,807.98	01-Feb-2008	9.375%	CA - 80.00%	360	01-Aug-2006
73061529 1	220,000.00	217,699.28	01-May-2007	9.000%	MD - 80.00%	360	01-Aug-2006
73071523 2	520,000.00	513,551.31	01-May-2007	8.000%	NY - 80.00%	360	01-Aug-2006
73074123 2	256,000.00	252,956.12	01-Sep-2007	8.625%	CA - 80.00%	360	01-Aug-2006
73080452 2	246,400.00	243,061.79	01-Feb-2008	9.125%	CA - 80.00%	360	01-Aug-2006
73069066 2	296,354.00	286,857.55	01-Jan-2008	6.770%	CA - 80.00%	360	01-Aug-2006
73067658 2	162,800.00	158,051.82	01-Aug-2007	8.000%	MA - 80.00%	360	01-Aug-2006
73065994 2	260,800.00	258,124.41	01-Jan-2008	8.625%	MD - 80.00%	360	01-Aug-2006
73082988 1	98,000.00	96,189.39	01-Jun-2007	9.670%	MI - 80.00%	360	01-Aug-2006
73076403 2	230,000.00	237,077.53	01-Mar-2008	9.000%	MD - 80.00%	360	01-Aug-2006

## Mortgage Backed Floating Rate Notes

May 26, 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
73069226 1	236,000.00	232,985.74	01-Aug-2008	8.125%	DC - 80.00%	360	01-Aug-2006
73069282 2	340,000.00	336,678.33	01-Oct-2007	8.750%	MD - 80.00%	360	01-Aug-2006
73078187 2	544,000.00	542,182.65	01-Aug-2006	10.625%	FL - 80.00%	360	01-Aug-2006
73086924 2	368,000.00	363,639.02	01-Nov-2007	8.750%	CA - 80.00%	360	01-Aug-2006
73078323 1	98,600.00	98,366.32	01-Dec-2007	9.875%	GA - 85.00%	360	01-Aug-2006
73083380 1	280,000.00	287,944.82	01-Feb-2008	9.000%	MD - 80.00%	360	01-Aug-2006
73071034 2	180,800.00	178,549.53	01-Dec-2007	8.250%	OR - 80.00%	360	01-Aug-2006
73087541 1	200,000.00	197,794.91	01-May-2007	8.750%	AZ - 80.00%	360	01-Aug-2006
73088061 1	390,800.00	387,162.06	01-Jan-2008	10.375%	CA - 80.00%	360	01-Aug-2006
1127102578 1	78,000.00	76,111.74	01-Aug-2007	8.500%	TX - 71.56%	360	01-May-2006
73157333 2	411,600.00	411,600.00	01-Nov-2006	10.000%	NY - 80.00%	360	01-Jun-2006
73159838 2	578,700.00	571,424.75	01-Jun-2007	10.000%	CA - 90.00%	360	01-Jun-2006
73160478 2	352,000.00	352,000.00	01-Apr-2007	9.125%	CA - 80.00%	360	01-Jul-2006
73171759 2	427,500.00	427,499.02	01-May-2007	10.250%	CA - 95.00%	360	01-Jun-2006
73172567 2	140,800.00	139,420.12	01-Jul-2007	9.125%	MI - 80.00%	360	01-Jul-2006
73173743 2	462,400.00	462,275.27	01-Dec-2007	9.500%	CA - 80.00%	360	01-Jun-2006
73175624 2	50,400.00	50,197.92	01-Aug-2006	10.300%	OH - 80.00%	360	01-Jul-2006
73154909 1	372,000.00	366,744.30	01-Dec-2007	9.125%	CA - 79.66%	360	01-Jul-2006
73155429 2	388,000.00	387,877.54	01-Apr-2007	9.125%	CA - 80.00%	360	01-Jul-2006
73176560 1	72,200.00	71,335.08	01-Aug-2006	8.900%	AL - 95.00%	360	01-Aug-2006
73177504 2	279,000.00	273,754.60	01-Jan-2007	9.750%	NY - 90.00%	360	01-Jul-2006
73180024 2	427,500.00	423,435.74	01-Sep-2007	9.375%	CA - 75.00%	360	01-Jul-2006
73183657 1	107,600.00	105,156.74	01-Jul-2007	9.125%	OH - 80.00%	360	01-Jul-2006
73184321 1	97,500.00	96,489.72	01-Feb-2008	9.875%	MI - 81.25%	360	01-Jul-2006
73184801 2	85,200.00	84,253.12	01-Jan-2008	9.125%	SC - 80.00%	360	01-Jul-2006
73186065 1	200,000.00	194,279.50	01-May-2007	9.125%	MN - 80.00%	360	01-Jul-2006
73188105 2	100,000.00	98,037.98	01-Jan-2008	9.875%	KS - 80.00%	360	01-Jul-2006
73188801 2	188,000.00	183,233.10	01-Aug-2007	9.125%	RI - 80.00%	360	01-Jul-2006
73188825 2	131,040.00	129,728.24	01-Sep-2007	9.125%	FL - 80.00%	360	01-Jul-2006
73189377 2	517,500.00	512,958.16	01-Mar-2007	9.375%	NJ - 90.00%	360	01-Jul-2006
73190761 2	434,400.00	429,789.33	01-Jul-2006	9.125%	WA - 80.00%	360	01-Jul-2006
73191482 2	158,000.00	156,261.07	01-Jun-2007	9.125%	WA - 71.82%	360	01-Jul-2006
73192458 1	235,800.00	229,399.10	01-Jun-2007	9.125%	IL - 90.00%	360	01-Jul-2006
73192746 1	182,520.00	177,952.26	01-Jun-2007	9.125%	WI - 78.00%	360	01-Jul-2006
73192986 1	68,000.00	66,823.38	01-Dec-2007	10.300%	NE - 81.93%	360	01-Jul-2006
73288510 1	63,900.00	63,604.85	01-Aug-2006	11.000%	OH - 90.00%	360	01-Aug-2006
73195826 2	584,000.00	567,765.67	01-Nov-2006	9.000%	TX - 80.00%	360	01-Jul-2006
73289854 1	272,000.00	272,000.00	01-Jan-2008	7.825%	MN - 80.00%	360	01-Jul-2006
73196162 1	59,500.00	59,189.63	01-Aug-2007	10.700%	MI - 85.00%	360	01-Jul-2006
73196602 2	140,000.00	138,857.85	01-Nov-2006	8.625%	MN - 80.00%	360	01-Aug-2006
73197402 1	139,230.00	138,230.20	01-Dec-2007	9.963%	MN - 90.00%	360	01-Jul-2006
73198578 2	296,100.00	292,924.97	01-Nov-2007	9.125%	CA - 90.00%	360	01-Jul-2006
73199995 2	236,000.00	229,869.67	01-Jan-2007	8.875%	CA - 80.00%	360	01-Aug-2006
73293158 1	249,475.00	247,353.02	01-Mar-2007	8.875%	MD - 85.00%	360	01-Aug-2006
73293862 1	156,000.00	154,800.83	01-Oct-2007	9.500%	MA - 80.00%	360	01-Aug-2006
73293910 2	272,000.00	271,998.39	01-Jun-2007	9.125%	CA - 85.00%	360	01-Jul-2006
73296791 2	58,500.00	57,972.93	01-May-2007	9.675%	MI - 90.00%	360	01-Aug-2006

## Mortgage Backed Floating Rate Notes

May 26, 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
73296879 2	666,000.00	660,997.35	01-Oct-2006	9.325%	CA - 90.00%	360	01-Aug-2006
73298151 1	111,600.00	109,182.87	01-Jul-2007	8.825%	RI - 80.00%	360	01-Aug-2006
73301199 1	225,000.00	220,008.04	01-Sep-2007	8.700%	DC - 90.00%	360	01-Aug-2006
73303136 1	396,000.00	384,162.42	01-Aug-2007	7.150%	CA - 90.00%	360	01-Aug-2006
73304792 2	232,000.00	225,683.76	01-Mar-2007	8.750%	GA - 80.00%	360	01-Aug-2006
73305520 1	235,000.00	232,625.20	01-Oct-2007	8.875%	CA - 89.35%	360	01-Aug-2006
73307672 1	78,300.00	77,496.61	01-Oct-2006	10.175%	OH - 90.00%	360	01-Aug-2006
73308064 2	470,250.00	466,289.21	01-Dec-2006	8.875%	CA - 95.00%	360	01-Aug-2006
73308360 2	208,000.00	205,812.87	01-Aug-2007	8.750%	RI - 80.00%	360	01-Aug-2006
73308496 2	332,500.00	329,728.98	01-Aug-2007	8.950%	TX - 95.00%	360	01-Aug-2006
73308616 2	191,250.00	189,488.05	01-May-2007	8.875%	MT - 85.00%	360	01-Aug-2006
73308680 1	126,350.00	123,274.60	01-Nov-2007	8.500%	MO - 95.00%	360	01-Aug-2006
73308760 1	288,000.00	285,615.07	01-Feb-2007	10.000%	CA - 80.00%	360	01-Aug-2006
73309248 2	239,200.00	236,491.37	01-Sep-2007	8.500%	NV - 80.00%	360	01-Aug-2006
73309576 1	355,500.00	353,186.67	01-Apr-2007	9.825%	NJ - 90.00%	360	01-Aug-2006
72948235 2	96,000.00	94,116.17	02-Sep-2007	11.500%	MS - 80.00%	360	02-Jun-2006
72943178 2	113,040.00	110,805.05	28-Oct-2007	11.125%	KY - 80.00%	360	28-May-2006
72950907 2	72,250.00	70,674.26	15-Jan-2007	11.000%	IN - 85.00%	360	15-Jun-2006
72947131 2	77,400.00	76,145.53	18-Jun-2007	11.625%	OH - 90.00%	360	18-Jun-2006
72949251 2	65,450.00	67,611.44	01-Aug-2007	11.125%	IL - 85.00%	360	01-Jul-2006
72936530 2	322,200.00	314,282.69	01-Feb-2007	9.750%	IL - 90.00%	360	01-Jun-2006
72937546 2	186,300.00	183,025.80	01-Sep-2006	10.090%	IL - 90.00%	360	01-Jul-2006
72946115 2	81,000.00	79,315.08	05-Oct-2007	11.500%	MI - 79.41%	360	05-Jun-2006
72943170 2	138,550.00	135,551.87	03-Nov-2007	11.000%	MI - 85.00%	360	03-Jun-2006
72950459 2	275,000.00	287,219.35	19-Nov-2007	11.750%	MI - 79.71%	360	19-Jun-2006
72938818 2	148,000.00	146,549.09	01-Mar-2008	10.000%	MI - 80.00%	360	01-Jul-2006
72951291 2	130,050.00	127,927.44	18-Sep-2007	12.500%	MI - 85.00%	360	18-Jun-2006
72951748 2	117,000.00	114,778.21	01-Jan-2008	9.750%	MI - 90.00%	360	01-Jul-2006
72936290 2	108,800.00	106,130.73	01-Nov-2007	10.000%	MI - 80.00%	360	01-Jul-2006
72948955 2	246,500.00	241,488.41	15-Oct-2007	11.375%	CT - 85.00%	360	15-Jun-2006
72938266 2	219,000.00	215,025.79	01-Dec-2007	11.375%	CO - 70.65%	360	01-Jul-2006
72935065 2	250,400.00	250,400.00	01-Mar-2007	7.375%	MD - 80.00%	360	01-Jul-2006
72945323 2	211,650.00	206,673.23	02-Oct-2006	10.625%	FL - 85.00%	360	02-Jun-2006
72949259 2	499,900.00	490,563.08	21-Jan-2008	11.750%	LA - 79.98%	360	21-Jun-2006
72946347 2	110,000.00	107,789.39	04-Oct-2007	11.375%	AL - 80.00%	360	04-Jun-2006
72950251 2	143,200.00	139,595.38	01-Sep-2007	10.875%	ND - 80.00%	360	01-Jun-2006
72936402 2	84,720.00	82,805.45	01-Dec-2007	11.250%	MN - 80.00%	360	01-Jun-2006
72945595 2	86,800.00	85,972.56	01-Nov-2007	10.750%	SD - 80.00%	360	01-Jun-2006
72944051 2	156,000.00	164,126.94	01-Nov-2007	10.625%	MN - 80.00%	360	01-Jun-2006
72946787 2	135,200.00	131,882.92	01-Jun-2007	10.500%	MN - 80.00%	360	01-Jun-2006
72935634 2	202,500.00	200,695.99	01-Aug-2007	10.500%	MN - 90.00%	360	01-Jul-2006
1127083617 2	300,000.00	291,840.25	01-Nov-2007	8.625%	CA - 80.00%	360	01-May-2006
72945547 2	337,500.00	328,909.01	01-Feb-2008	9.750%	CA - 90.00%	360	01-Jul-2006
1127083711 2	63,750.00	62,857.56	01-Aug-2008	11.540%	TX - 75.00%	360	01-May-2006
72944595 2	59,920.00	58,823.22	01-Nov-2007	11.625%	TX - 80.00%	360	01-Jun-2006
72946923 2	535,200.00	535,200.00	01-Feb-2007	10.750%	CA - 80.00%	360	01-Jul-2006
72935265 2	319,500.00	312,388.68	01-Dec-2007	10.375%	CA - 90.00%	360	01-Jul-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
TOTAL	45,520,771.00	45,008,244.20					
TOTAL	46,587,971.00	46,078,943.69					



## Mortgage Backed Floating Rate Notes

May 26, 2009 Distribution

## Foreclosure Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
<b>Became Foreclosure Property this Period:</b>							
1127031957 1	106,250.00	118,108.10	01-Jun-2008	7.600%	NJ - 85.00%	360	01-Nov-2005
1127038062 2	500,000.00	495,677.49	01-Dec-2008	9.375%	CA - 76.92%	360	01-Feb-2006
1127089265 2	233,750.00	230,866.37	01-Dec-2008	10.375%	NM - 85.00%	360	01-May-2006
1127087257 2	141,600.00	137,390.29	01-Jul-2008	7.695%	OK - 80.00%	360	01-May-2006
1127099806 1	199,500.00	196,555.73	01-Oct-2008	9.500%	ME - 70.00%	360	01-Jun-2006
1127085335 1	85,500.00	83,681.82	01-Dec-2008	9.495%	TX - 90.00%	360	01-May-2006
1127085336 1	108,000.00	105,676.74	01-Dec-2008	9.250%	TX - 90.00%	360	01-May-2006
73066074 2	269,600.00	260,810.71	01-Nov-2008	6.675%	NY - 80.00%	360	01-Aug-2006
73067882 2	151,200.00	148,391.52	01-May-2008	10.750%	VA - 80.00%	360	01-Jul-2006
73052240 2	192,000.00	188,922.92	01-Oct-2008	6.750%	CA - 80.00%	360	01-Jul-2006
73070706 1	334,000.00	330,477.96	01-Jun-2008	9.750%	CA - 79.15%	360	01-Aug-2006
73059081 2	292,000.00	305,052.46	01-Sep-2008	9.250%	CA - 80.00%	360	01-Aug-2006
73076875 2	280,000.00	271,552.93	01-Mar-2008	7.100%	CA - 80.00%	360	01-Aug-2006
73081612 2	336,000.00	336,000.00	01-Sep-2008	7.750%	CA - 80.00%	360	01-Aug-2006
73058073 1	101,700.00	99,326.22	01-Jan-2008	9.375%	FL - 90.00%	360	01-Aug-2006
73058137 2	217,110.00	214,509.88	01-May-2008	9.750%	FL - 95.00%	360	01-Aug-2006
73084876 2	284,080.00	274,902.20	01-Oct-2008	6.725%	NY - 80.00%	360	01-Aug-2006
73062089 2	636,556.00	630,807.45	01-Nov-2008	9.875%	CA - 80.00%	360	01-Aug-2006
73063746 1	171,200.00	169,553.38	01-Mar-2008	8.875%	NV - 80.00%	360	01-Aug-2006
73059353 2	607,200.00	599,960.53	01-Nov-2007	9.000%	CA - 80.00%	360	01-Aug-2006
73066642 2	465,600.00	479,511.84	01-Aug-2008	6.000%	CA - 80.00%	360	01-Aug-2006
73062185 2	360,000.00	387,728.39	01-Oct-2008	8.875%	CA - 80.00%	360	01-Aug-2006
73068386 2	266,000.00	263,724.15	01-Dec-2008	9.125%	FL - 95.00%	360	01-Aug-2006
73090085 1	181,200.00	177,285.62	01-Oct-2008	8.870%	IL - 80.00%	360	01-Aug-2006
73082092 1	270,000.00	271,656.79	01-Sep-2008	8.625%	CA - 73.97%	360	01-Aug-2006
73091741 2	110,400.00	109,350.91	01-Nov-2007	10.125%	FL - 80.00%	360	01-Jul-2006
73063170 2	148,000.00	155,387.26	01-Dec-2008	5.500%	FL - 80.00%	360	01-Aug-2006
73065738 2	408,000.00	407,999.91	01-Jul-2008	8.500%	CA - 80.00%	360	01-Aug-2006
73065810 2	400,000.00	395,728.86	01-Nov-2008	8.750%	CA - 80.00%	360	01-Aug-2006
73071587 1	164,000.00	162,250.92	01-Jul-2008	9.000%	CA - 80.00%	360	01-Aug-2006
73064522 1	364,500.00	360,100.37	01-May-2008	8.625%	CA - 90.00%	360	01-Aug-2006
73086404 2	203,470.00	201,382.78	01-Dec-2008	8.750%	AZ - 80.00%	360	01-Aug-2006
73076371 2	433,800.00	422,628.65	01-Oct-2008	7.950%	MA - 90.00%	360	01-Aug-2006
73071179 2	423,200.00	417,976.36	01-Jun-2008	9.000%	CA - 80.00%	360	01-Aug-2006
73083220 2	87,920.00	85,893.27	01-Jun-2008	9.875%	TN - 80.00%	360	01-Aug-2006
73083476 2	440,700.00	435,008.55	01-Apr-2008	8.250%	CA - 80.00%	360	01-Aug-2006
73087741 1	272,000.00	269,212.67	01-Jul-2008	9.375%	MD - 80.00%	360	01-Aug-2006
73071010 1	405,000.00	399,138.60	01-Nov-2008	6.950%	FL - 84.38%	360	01-Aug-2006
73083860 2	180,400.00	178,664.55	01-Sep-2008	9.375%	CA - 80.00%	360	01-Aug-2006
73084020 2	341,960.00	330,097.81	01-Aug-2008	6.175%	NY - 80.00%	360	01-Aug-2006
73088661 1	157,500.00	154,073.26	01-Jan-2009	8.545%	MD - 90.00%	360	01-Aug-2006
73089141 1	94,947.00	102,883.65	01-Dec-2008	8.750%	TX - 80.00%	360	01-Aug-2006
73174535 2	229,500.00	227,749.14	01-May-2008	9.500%	IL - 90.00%	360	01-Jun-2006



## Mortgage Backed Floating Rate Notes

May 26, 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
73186321 1	140,000.00	137,025.18	01-Aug-2007	9.125%	MO - 80.00%	360	01-Jul-2006
73195026 1	112,500.00	111,769.90	01-Sep-2008	9.950%	GA - 90.00%	360	01-Jul-2006
73196570 1	210,000.00	203,923.36	01-Feb-2008	7.500%	OH - 66.04%	360	01-Jul-2006
73294719 2	287,500.00	284,878.26	01-May-2007	8.875%	VA - 83.58%	360	01-Aug-2006
73302223 2	196,800.00	192,385.26	01-May-2007	8.625%	AZ - 80.00%	360	01-Aug-2006
73304672 1	304,000.00	301,481.18	01-Jul-2007	8.975%	FL - 80.00%	360	01-Aug-2006
73309912 2	142,400.00	141,120.36	01-Dec-2007	8.625%	TN - 80.00%	360	01-Aug-2006
72950747 2	98,000.00	96,130.09	08-Dec-2008	9.170%	NC - 80.00%	360	08-Jun-2006
1127083564 2	83,680.00	81,741.83	01-Dec-2008	9.625%	MN - 80.00%	360	01-Apr-2006
72936426 2	221,000.00	215,473.93	01-Nov-2006	9.750%	NJ - 85.00%	360	01-Jul-2006
<b>TOTAL</b>	<b>13,451,223.00</b>	<b>13,359,588.36</b>					
<b>Became Foreclosure Property in a Prior Period:</b>							
1127033950 1	341,600.00	337,501.93	01-Jul-2008	10.000%	CA - 80.00%	360	01-Jan-2006
1127037369 2	324,000.00	324,000.00	01-Mar-2007	9.500%	NY - 80.00%	360	01-Feb-2006
1127090695 2	320,000.00	311,441.62	01-Mar-2007	8.795%	NY - 80.00%	360	01-Mar-2006
1127084360 2	107,200.00	107,200.00	01-Jul-2008	8.875%	MI - 80.00%	360	01-May-2006
1127087927 1	111,920.00	113,565.87	01-Apr-2008	7.220%	FL - 80.00%	360	01-May-2006
1127088228 2	210,900.00	231,698.88	01-Jul-2008	10.170%	FL - 95.00%	360	01-May-2006
1127089759 2	448,000.00	447,340.00	01-Nov-2008	8.750%	CA - 80.00%	360	01-May-2006
1127087603 1	384,200.00	380,831.33	01-May-2008	10.125%	CT - 85.00%	360	01-May-2006
1127088426 1	304,000.00	301,592.87	01-Nov-2007	10.125%	CA - 92.40%	360	01-May-2006
1127088373 2	360,000.00	356,770.23	01-Oct-2008	8.999%	CA - 90.00%	360	01-May-2006
1127084819 1	265,500.00	264,300.00	01-Sep-2008	8.875%	WA - 90.00%	360	01-May-2006
1127085102 2	135,000.00	133,102.49	01-Jul-2008	7.410%	FL - 90.00%	360	01-May-2006
73051408 2	65,075.00	63,747.53	01-May-2007	9.500%	TN - 95.00%	360	01-Jun-2006
73072723 2	496,000.00	491,801.76	01-Mar-2008	10.500%	CA - 80.00%	360	01-Jul-2006
1127085686 2	216,000.00	210,671.50	01-Oct-2008	9.625%	AZ - 80.00%	360	01-May-2006
1127091581 1	106,200.00	104,269.85	01-Sep-2008	10.245%	SC - 90.00%	360	01-May-2006
1127090775 2	204,000.00	198,719.22	01-Mar-2008	9.125%	IL - 80.00%	360	01-May-2006
1127085828 1	180,000.00	177,734.16	01-Mar-2008	9.000%	CA - 62.07%	360	01-May-2006
1127084977 2	182,000.00	180,020.94	01-Sep-2006	8.350%	TX - 80.00%	360	01-May-2006
1127084661 2	431,200.00	417,350.65	01-Jul-2006	8.125%	FL - 80.00%	360	01-May-2006
1127088722 1	467,500.00	454,703.48	01-Jul-2008	9.125%	CA - 85.00%	360	01-May-2006
1127094493 2	191,200.00	190,849.33	01-Sep-2008	6.375%	FL - 80.00%	360	01-Jun-2006
1127099509 1	357,000.00	353,715.84	01-Jan-2008	8.950%	NY - 85.00%	360	01-May-2006
73084324 1	112,500.00	110,422.69	01-Sep-2008	9.950%	AZ - 90.00%	360	01-Jun-2006
1127094134 1	284,000.00	274,557.47	01-May-2008	7.145%	FL - 76.55%	360	01-May-2006
1127094469 1	161,500.00	160,014.65	01-Oct-2008	9.250%	CA - 95.00%	360	01-May-2006
1127094945 2	132,000.00	128,685.77	01-Oct-2008	10.000%	FL - 80.00%	360	01-Jun-2006
73052272 1	320,000.00	320,000.00	01-Dec-2007	11.000%	FL - 80.00%	360	01-Jun-2006
73051504 2	505,600.00	490,886.67	01-Sep-2007	9.625%	NY - 80.00%	360	01-Jun-2006
73067730 2	55,250.00	54,946.02	01-Jun-2007	10.400%	NJ - 85.00%	360	01-Aug-2006
73057265 2	252,800.00	251,022.67	01-Aug-2008	6.975%	CA - 80.00%	360	01-Aug-2006
73053480 1	340,000.00	335,606.73	01-Jun-2008	9.625%	CA - 80.00%	360	01-Jul-2006
73052296 2	217,600.00	216,228.57	01-Aug-2008	10.500%	SC - 80.00%	360	01-Jul-2006
73074883 2	767,500.00	748,071.46	01-Oct-2006	8.875%	NJ - 78.41%	360	01-Aug-2006

## Mortgage Backed Floating Rate Notes

May 26, 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
73090573 2	292,000.00	289,684.23	01-Dec-2007	10.500%	FL - 80.00%	360	01-Jul-2006
73066098 1	386,400.00	383,453.87	01-Dec-2007	9.750%	CA - 80.00%	360	01-Jul-2006
73051520 1	170,400.00	168,622.61	01-Jun-2008	10.625%	CA - 80.00%	360	01-Jun-2006
73084356 2	200,000.00	199,710.95	01-Dec-2007	7.875%	GA - 80.00%	360	01-Jul-2006
73091117 2	171,000.00	169,224.44	01-Aug-2008	10.125%	MN - 72.15%	360	01-Jul-2006
73056137 2	185,400.00	183,404.54	01-Aug-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73090029 2	290,000.00	286,592.82	01-May-2008	9.000%	FL - 84.06%	360	01-Jul-2006
73081460 2	133,855.00	131,154.50	01-Mar-2008	10.625%	FL - 95.00%	360	01-Aug-2006
73089565 2	300,000.00	296,870.28	01-Jun-2008	8.275%	FL - 80.00%	360	01-Jul-2006
73051728 2	320,000.00	314,667.97	01-Sep-2007	6.845%	NJ - 80.00%	360	01-Jul-2006
73057353 2	208,000.00	205,195.51	01-Jul-2008	8.750%	CA - 80.00%	360	01-Jul-2006
73055385 1	109,600.00	106,977.34	01-Jun-2007	9.500%	FL - 80.00%	360	01-Jul-2006
73054856 1	159,920.00	158,252.52	01-Sep-2007	9.750%	FL - 80.00%	360	01-Aug-2006
73055393 2	350,400.00	346,552.63	01-Sep-2007	9.125%	MA - 80.00%	360	01-Aug-2006
73061657 1	116,000.00	114,546.30	01-Nov-2008	7.500%	OH - 80.00%	360	01-Aug-2006
73084460 1	316,000.00	323,769.09	01-Sep-2008	6.500%	FL - 80.00%	360	01-Jul-2006
73057409 1	126,400.00	125,185.34	01-Apr-2008	9.625%	FL - 80.00%	360	01-Aug-2006
73079164 2	180,000.00	178,591.03	01-Aug-2007	11.125%	FL - 80.00%	360	01-Jul-2006
73066162 2	215,200.00	210,562.96	01-Sep-2008	8.720%	FL - 80.00%	360	01-Aug-2006
73051952 2	156,000.00	154,207.34	01-Jan-2008	10.000%	FL - 80.00%	360	01-Jul-2006
73084532 1	137,200.00	134,342.06	01-May-2008	9.875%	FL - 80.00%	360	01-Aug-2006
73052432 1	68,824.00	67,255.00	01-Oct-2008	8.325%	PA - 80.00%	360	01-Jul-2006
73081516 2	135,755.00	135,480.55	01-Aug-2007	10.320%	NM - 95.00%	360	01-Aug-2006
73060305 1	77,600.00	75,530.60	01-Dec-2007	8.375%	MA - 80.00%	360	01-Aug-2006
73057441 2	336,000.00	344,201.87	01-Aug-2008	8.120%	CA - 80.00%	360	01-Jul-2006
73084556 2	237,500.00	235,860.64	01-Dec-2007	10.375%	FL - 95.00%	360	01-Aug-2006
73089853 2	180,000.00	178,849.53	01-May-2007	11.125%	FL - 80.00%	360	01-Jul-2006
73063410 1	227,600.00	224,893.45	01-May-2008	8.250%	WA - 80.00%	360	01-Aug-2006
73056329 2	208,000.00	208,000.00	01-May-2008	9.500%	FL - 80.00%	360	01-Aug-2006
73052664 1	80,000.00	79,154.16	01-Mar-2008	8.225%	IL - 80.00%	360	01-Jul-2006
73052120 2	195,300.00	189,788.07	01-Jan-2008	7.645%	TN - 90.00%	360	01-Jul-2006
73066306 2	250,000.00	247,178.13	01-Feb-2008	7.870%	NY - 71.43%	360	01-Aug-2006
73064746 2	256,500.00	254,696.66	01-Apr-2008	9.750%	FL - 90.00%	360	01-Aug-2006
73090829 1	154,800.00	151,970.02	01-Dec-2007	10.500%	VA - 90.00%	360	01-Aug-2006
73056401 2	118,209.00	116,817.44	01-Aug-2006	8.250%	CO - 80.00%	360	01-Aug-2006
73055521 1	348,000.00	342,557.55	01-Jun-2008	8.625%	CA - 80.00%	360	01-Jul-2006
73063490 2	227,050.00	226,708.68	01-Mar-2008	7.650%	FL - 95.00%	360	01-Aug-2006
73072419 1	62,910.00	61,868.27	01-Jan-2007	10.220%	MS - 90.00%	360	01-Aug-2006
73057657 1	413,250.00	410,266.20	01-Mar-2008	10.625%	CA - 95.00%	360	01-Aug-2006
73067938 2	228,000.00	222,237.04	01-Jun-2008	9.375%	NV - 80.00%	360	01-Jul-2006
73090189 1	186,500.00	182,086.07	01-Oct-2007	10.750%	NJ - 73.14%	360	01-Jul-2006
73055016 2	446,400.00	441,004.22	01-Nov-2007	9.500%	CA - 80.00%	360	01-Jul-2006
73052544 2	104,000.00	102,838.62	01-Sep-2007	9.125%	AR - 80.00%	360	01-Jul-2006
73066362 2	650,000.00	635,395.34	01-Feb-2008	10.250%	MA - 76.02%	360	01-Jul-2006
73054344 1	310,500.00	325,685.96	01-Sep-2008	7.970%	NJ - 90.00%	360	01-Jul-2006
73072395 1	67,500.00	66,178.39	01-May-2008	9.375%	PA - 90.00%	360	01-Aug-2006
73061889 2	223,200.00	233,589.15	01-Aug-2007	7.300%	CA - 80.00%	360	01-Aug-2006



## Mortgage Backed Floating Rate Notes

May 26, 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
73054368 1	175,750.00	174,245.75	01-May-2008	10.250%	CA - 95.00%	360	01-Jul-2006
73060585 2	176,000.00	170,709.91	01-Jul-2008	7.120%	WA - 80.00%	360	01-Aug-2006
73057857 2	150,100.00	163,682.40	01-Jul-2008	9.625%	FL - 95.00%	360	01-Aug-2006
73075091 2	624,000.00	623,827.75	01-Jul-2008	6.625%	CA - 80.00%	360	01-Aug-2006
73066482 1	134,000.00	132,719.62	01-Sep-2008	8.750%	PA - 80.00%	360	01-Aug-2006
73060633 1	127,120.00	125,816.90	01-Sep-2008	9.125%	NJ - 80.00%	360	01-Aug-2006
73057961 1	292,000.00	289,238.39	01-Jun-2007	9.375%	ID - 80.00%	360	01-Aug-2006
73064874 2	464,000.00	459,620.42	01-Oct-2008	8.875%	CA - 80.00%	360	01-Aug-2006
73061993 1	143,650.00	139,731.42	01-Aug-2008	8.070%	FL - 85.00%	360	01-Aug-2006
73060705 2	340,000.00	337,005.25	01-May-2007	9.500%	FL - 80.00%	360	01-Aug-2006
73058001 2	304,000.00	303,825.20	01-Nov-2007	8.875%	FL - 80.00%	360	01-Aug-2006
73060745 1	368,000.00	388,206.37	01-Jan-2008	9.375%	CA - 82.70%	360	01-Aug-2006
73081716 2	296,000.00	287,979.28	01-Aug-2006	8.875%	FL - 80.00%	360	01-Aug-2006
73060753 2	200,000.00	198,576.74	01-Jun-2008	10.250%	AZ - 80.00%	360	01-Aug-2006
73053304 1	202,500.00	196,921.60	01-Apr-2008	8.125%	IL - 90.00%	360	01-Jul-2006
73073099 2	167,600.00	165,867.45	01-Sep-2008	8.625%	AZ - 80.00%	360	01-Aug-2006
73053880 2	472,000.00	460,780.69	01-May-2008	8.500%	FL - 80.00%	360	01-Jul-2006
73052584 1	243,200.00	240,165.50	01-Jun-2007	8.750%	RI - 80.00%	360	01-Jul-2006
73059281 2	224,000.00	221,431.07	01-Oct-2008	8.250%	TX - 80.00%	360	01-Aug-2006
73053360 1	187,000.00	184,979.59	01-Jun-2007	10.000%	FL - 64.93%	360	01-Jul-2006
73079436 1	127,710.00	125,471.54	01-Dec-2007	10.625%	FL - 90.00%	360	01-Jul-2006
73063762 2	323,200.00	318,508.77	01-Jul-2008	8.250%	CA - 80.00%	360	01-Aug-2006
73068122 2	272,000.00	269,201.08	01-Feb-2008	9.000%	FL - 80.00%	360	01-Aug-2006
73056761 2	392,000.00	409,552.19	01-Oct-2008	9.500%	MA - 80.00%	360	01-Aug-2006
73073211 2	262,000.00	256,771.19	01-Mar-2007	9.875%	NY - 80.00%	360	01-Aug-2006
73075227 2	135,920.00	133,318.57	01-Aug-2007	10.375%	FL - 80.00%	360	01-Aug-2006
73063786 2	380,000.00	372,363.30	01-Jun-2007	10.000%	NJ - 80.00%	360	01-Aug-2006
73059409 2	266,000.00	263,001.88	01-Sep-2007	7.875%	RI - 95.00%	360	01-Aug-2006
73090773 2	196,000.00	194,145.67	01-Jun-2008	9.000%	FL - 80.00%	360	01-Aug-2006
73063810 1	136,000.00	134,442.52	01-Sep-2007	8.875%	FL - 80.00%	360	01-Aug-2006
73060881 2	432,000.00	432,000.00	01-May-2008	6.300%	FL - 80.00%	360	01-Aug-2006
73073227 2	540,000.00	531,930.58	01-Feb-2007	6.950%	NY - 80.00%	360	01-Jul-2006
73059449 2	235,600.00	230,391.03	01-Mar-2008	8.750%	FL - 95.00%	360	01-Aug-2006
73059457 2	181,600.00	179,649.44	01-Sep-2008	8.050%	CA - 80.00%	360	01-Aug-2006
73070506 2	137,000.00	135,652.73	01-Feb-2008	11.125%	GA - 84.57%	360	01-Jul-2006
73066746 2	116,000.00	112,735.00	01-Apr-2007	7.475%	CT - 80.00%	360	01-Aug-2006
73068202 2	148,800.00	146,942.25	01-Jul-2008	7.500%	CA - 80.00%	360	01-Aug-2006
73066762 1	258,400.00	255,099.33	01-Jul-2008	8.400%	IL - 85.00%	360	01-Aug-2006
73058241 1	144,000.00	142,862.72	01-Jul-2008	9.875%	FL - 80.00%	360	01-Aug-2006
73058257 2	283,200.00	280,490.17	01-Dec-2007	9.625%	CA - 80.00%	360	01-Aug-2006
73053400 2	215,200.00	212,773.04	01-Mar-2008	9.125%	FL - 80.00%	360	01-Aug-2006
73062297 2	280,000.00	275,222.60	01-Jul-2008	6.325%	IL - 80.00%	360	01-Aug-2006
73058321 1	52,275.00	51,643.93	01-Aug-2007	9.615%	TN - 85.00%	360	01-Aug-2006
73061057 1	161,250.00	159,538.95	01-Jul-2007	9.125%	FL - 75.00%	360	01-Aug-2006
73065058 2	679,920.00	672,335.78	01-Jun-2008	8.875%	CA - 80.00%	360	01-Aug-2006
73075331 2	316,000.00	316,000.00	01-Jul-2008	6.925%	CA - 80.00%	360	01-Aug-2006
73070346 2	460,000.00	459,999.88	01-Aug-2008	7.990%	CA - 80.00%	360	01-Aug-2006



## Mortgage Backed Floating Rate Notes

May 26, 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
73091405 2	176,000.00	171,952.49	01-Feb-2007	8.545%	FL - 80.00%	360	01-Aug-2006
73077139 2	166,400.00	161,908.55	01-Oct-2007	7.700%	IL - 80.00%	360	01-Aug-2006
73052840 2	290,400.00	287,692.76	01-Mar-2008	9.500%	VA - 80.00%	360	01-Jul-2006
73059633 2	196,000.00	206,323.43	01-Mar-2008	9.170%	FL - 80.00%	360	01-Aug-2006
73059665 2	292,000.00	289,513.34	01-May-2008	9.750%	CA - 80.00%	360	01-Aug-2006
73085108 1	236,000.00	233,387.63	01-Nov-2008	9.250%	MD - 80.00%	360	01-Aug-2006
73054072 2	368,000.00	364,046.17	01-Jan-2008	8.750%	CA - 80.00%	360	01-Aug-2006
73059745 2	232,800.00	229,416.71	01-Mar-2008	7.800%	MD - 80.00%	360	01-Aug-2006
73068434 2	260,000.00	252,534.68	01-Jan-2008	7.375%	NY - 80.00%	360	01-Aug-2006
73065186 2	211,500.00	209,784.67	01-Dec-2007	10.625%	WA - 90.00%	360	01-Aug-2006
73089709 2	375,200.00	371,483.71	01-Jul-2008	6.425%	CA - 80.00%	360	01-Aug-2006
73056025 2	144,000.00	142,837.87	01-Jun-2008	10.625%	AZ - 80.00%	360	01-Jul-2006
73072155 2	160,000.00	158,737.20	01-Sep-2007	9.875%	FL - 80.00%	360	01-Aug-2006
73064034 2	164,800.00	163,147.73	01-Jan-2008	9.000%	FL - 80.00%	360	01-Aug-2006
73077211 2	184,000.00	182,297.43	01-Mar-2008	9.625%	FL - 80.00%	360	01-Aug-2006
73062561 2	488,000.00	488,000.00	01-Dec-2007	7.250%	CA - 80.00%	360	01-Aug-2006
73066962 1	312,000.00	307,516.87	01-Aug-2008	8.375%	NY - 80.00%	360	01-Aug-2006
73085140 2	276,000.00	267,738.83	01-Sep-2006	8.125%	FL - 80.00%	360	01-Aug-2006
73065250 2	50,000.00	48,806.51	01-Aug-2008	8.990%	OH - 51.55%	360	01-Aug-2006
73072091 2	248,000.00	248,000.00	01-May-2008	9.375%	CA - 80.00%	360	01-Aug-2006
73085156 2	180,000.00	175,382.11	01-Mar-2008	7.970%	FL - 80.00%	360	01-Aug-2006
73072107 1	376,000.00	371,837.24	01-Oct-2008	8.125%	CA - 80.00%	360	01-Aug-2006
73062609 1	200,000.00	199,937.65	01-May-2008	8.875%	NV - 80.00%	360	01-Aug-2006
73059785 2	192,000.00	190,313.64	01-May-2008	9.250%	FL - 80.00%	360	01-Aug-2006
73073451 2	184,640.00	183,063.78	01-Aug-2006	10.125%	FL - 80.00%	360	01-Aug-2006
73090325 1	301,600.00	298,999.99	01-Apr-2008	9.750%	VA - 80.00%	360	01-Aug-2006
73059825 1	187,000.00	213,673.30	01-Sep-2008	7.000%	FL - 85.00%	360	01-Aug-2006
73070154 2	208,000.00	206,325.74	01-Apr-2007	9.875%	FL - 80.00%	360	01-Aug-2006
73059889 2	300,000.00	296,008.69	01-Apr-2008	8.000%	MD - 80.00%	360	01-Aug-2006
73067058 1	193,600.00	191,301.62	01-Aug-2008	8.875%	FL - 80.00%	360	01-Aug-2006
73061313 2	308,000.00	307,996.83	01-Jul-2008	6.750%	FL - 80.00%	360	01-Aug-2006
73068578 2	428,000.00	438,622.26	01-Oct-2008	7.750%	MA - 80.00%	360	01-Aug-2006
73075467 2	156,000.00	153,894.27	01-Dec-2007	8.250%	FL - 80.00%	360	01-Aug-2006
73068594 1	151,200.00	147,974.36	01-Dec-2007	9.625%	FL - 80.00%	360	01-Aug-2006
73068626 1	210,750.00	219,092.96	01-Dec-2007	9.700%	MD - 75.00%	360	01-Aug-2006
73085292 1	125,000.00	121,527.16	01-May-2008	7.545%	IN - 75.76%	360	01-Aug-2006
73085308 1	67,200.00	66,742.48	01-Nov-2008	10.250%	TN - 80.00%	360	01-Aug-2006
73073579 2	216,800.00	211,320.61	01-Apr-2008	8.195%	MA - 80.00%	360	01-Aug-2006
73079876 1	144,000.00	142,854.52	01-Mar-2008	9.875%	FL - 80.00%	360	01-Aug-2006
73068682 1	106,400.00	103,306.21	01-Sep-2008	7.300%	TX - 80.00%	360	01-Aug-2006
73058689 2	209,600.00	228,400.77	01-Apr-2008	8.320%	FL - 80.00%	360	01-Aug-2006
73082028 2	399,200.00	389,367.09	01-Oct-2008	7.925%	NJ - 80.00%	360	01-Aug-2006
73082044 1	261,600.00	254,691.00	01-Apr-2008	9.000%	MA - 80.00%	360	01-Aug-2006
73064274 2	180,000.00	183,052.97	01-Jun-2008	9.375%	CA - 80.00%	360	01-Aug-2006
73064306 1	272,000.00	272,000.00	01-Apr-2008	8.875%	CA - 85.00%	360	01-Aug-2006
73069978 2	750,000.00	734,869.92	01-Jan-2007	9.625%	FL - 93.75%	360	01-Aug-2006
73085436 1	296,000.00	296,000.00	01-Oct-2008	7.375%	CA - 80.00%	360	01-Aug-2006

## Mortgage Backed Floating Rate Notes

May 26, 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
73079988 2	413,600.00	409,491.68	01-Apr-2007	9.375%	CA - 80.00%	360	01-Aug-2006
73064314 2	420,000.00	415,078.66	01-Apr-2007	8.500%	FL - 80.00%	360	01-Aug-2006
73062977 2	123,250.00	122,284.37	01-Jun-2008	10.625%	OH - 85.00%	360	01-Aug-2006
73071803 2	232,000.00	227,764.93	01-Apr-2007	9.750%	NJ - 80.00%	360	01-Aug-2006
73085508 2	112,000.00	110,918.46	01-Mar-2007	8.875%	FL - 80.00%	360	01-Aug-2006
73082196 2	164,000.00	164,000.00	01-Jun-2008	7.520%	FL - 80.00%	360	01-Aug-2006
73071771 2	214,000.00	211,744.12	01-Nov-2008	10.250%	CT - 79.26%	360	01-Aug-2006
73082236 2	650,000.00	643,880.29	01-Apr-2008	8.700%	CA - 79.37%	360	01-Aug-2006
73067386 2	431,200.00	426,602.62	01-Nov-2007	9.625%	CA - 80.00%	360	01-Aug-2006
73082268 2	117,600.00	116,486.66	01-Jun-2008	9.000%	NC - 80.00%	360	01-Aug-2006
73082284 2	98,400.00	97,337.24	01-Feb-2008	8.030%	IL - 80.00%	360	01-Aug-2006
73085676 2	131,660.00	147,898.19	01-Jul-2008	9.596%	TX - 95.00%	360	01-Aug-2006
73085708 1	210,120.00	204,333.02	01-Nov-2006	8.875%	FL - 80.00%	360	01-Aug-2006
73064402 2	231,700.00	225,374.68	01-Sep-2008	7.500%	FL - 70.00%	360	01-Aug-2006
73073787 1	172,000.00	190,962.30	01-Nov-2008	9.020%	NJ - 80.00%	360	01-Aug-2006
73071731 2	320,000.00	316,267.06	01-Mar-2008	8.750%	CA - 80.00%	360	01-Aug-2006
73069778 2	381,600.00	377,356.31	01-Dec-2006	8.625%	NY - 80.00%	360	01-Aug-2006
73060113 1	154,400.00	152,547.09	01-Jan-2008	8.250%	CA - 80.00%	360	01-Aug-2006
73090525 2	464,000.00	464,000.00	01-May-2008	8.875%	CA - 79.86%	360	01-Aug-2006
73071715 1	157,600.00	154,533.63	01-Dec-2007	9.545%	IL - 80.00%	360	01-Aug-2006
73069738 2	251,040.00	244,706.99	01-Feb-2008	8.750%	FL - 80.00%	360	01-Aug-2006
73067458 2	175,920.00	173,788.03	01-Jul-2008	9.875%	FL - 80.00%	360	01-Aug-2006
73085908 1	114,400.00	113,380.63	01-Oct-2007	9.875%	FL - 80.00%	360	01-Aug-2006
73060129 2	294,000.00	289,879.16	01-Sep-2007	9.000%	NJ - 80.00%	360	01-Aug-2006
73073907 2	175,200.00	173,180.53	01-Jun-2008	7.775%	IL - 80.00%	360	01-Aug-2006
73082388 2	172,000.00	170,017.57	01-Jul-2008	9.000%	FL - 80.00%	360	01-Aug-2006
73085980 1	163,123.00	159,302.63	01-Aug-2008	8.450%	IL - 80.00%	360	01-Aug-2006
73085988 2	312,000.00	308,740.75	01-Oct-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73071595 2	220,000.00	215,179.77	01-Aug-2007	9.125%	CT - 80.00%	360	01-Aug-2006
73082420 2	333,600.00	327,059.77	01-Sep-2006	9.375%	FL - 80.00%	360	01-Aug-2006
73073931 1	102,000.00	99,810.02	01-Oct-2007	9.500%	WI - 85.00%	360	01-Aug-2006
73075907 1	172,000.00	170,003.89	01-Apr-2008	9.000%	AZ - 80.00%	360	01-Aug-2006
73075939 2	239,200.00	237,138.28	01-Aug-2007	9.125%	FL - 80.00%	360	01-Aug-2006
73086092 1	268,800.00	264,909.94	01-Feb-2008	8.625%	MA - 80.00%	360	01-Aug-2006
73086140 2	288,000.00	287,939.83	01-Jun-2008	6.750%	CA - 80.00%	360	01-Aug-2006
73065882 2	156,000.00	170,853.05	01-Oct-2008	6.945%	CT - 80.00%	360	01-Aug-2006
73067570 1	78,400.00	76,513.90	01-May-2008	9.250%	TX - 80.00%	360	01-Aug-2006
73086268 2	531,000.00	524,576.19	01-Jan-2007	7.670%	NY - 90.00%	360	01-Aug-2006
73074051 2	276,000.00	269,687.61	01-Feb-2008	9.500%	FL - 80.00%	360	01-Aug-2006
73086292 2	120,000.00	118,703.65	01-Jul-2007	8.250%	FL - 80.00%	360	01-Aug-2006
73064530 2	255,200.00	255,200.00	01-Nov-2007	8.875%	MD - 80.00%	360	01-Aug-2006
73077875 1	200,000.00	198,422.60	01-May-2008	9.500%	AZ - 80.00%	360	01-Aug-2006
73076107 2	297,500.00	294,931.10	01-May-2007	9.875%	FL - 84.28%	360	01-Aug-2006
73074163 2	464,000.00	470,381.51	01-Jun-2007	8.500%	CA - 80.00%	360	01-Aug-2006
73076115 1	378,000.00	378,000.00	01-Apr-2008	10.625%	CA - 90.00%	360	01-Aug-2006
73086572 2	544,000.00	538,819.26	01-Aug-2007	9.125%	FL - 80.00%	360	01-Aug-2006
73086620 2	228,000.00	222,281.71	01-Aug-2007	8.090%	IL - 80.00%	360	01-Aug-2006

## Mortgage Backed Floating Rate Notes

May 26, 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
73076251 2	239,920.00	237,388.85	01-Jan-2007	8.250%	AZ - 80.00%	360	01-Aug-2006
73080620 2	392,000.00	388,121.57	01-Oct-2007	8.500%	CA - 80.00%	360	01-Aug-2006
73090037 2	490,400.00	489,661.35	01-May-2008	8.500%	CA - 80.00%	360	01-Aug-2006
73076291 2	364,000.00	360,361.14	01-May-2007	9.375%	FL - 80.00%	360	01-Aug-2006
73090045 2	130,400.00	129,227.10	01-May-2008	8.625%	LA - 80.00%	360	01-Sep-2006
73076339 2	413,600.00	407,574.11	01-Apr-2008	6.925%	CA - 80.00%	360	01-Aug-2006
73069354 2	312,000.00	309,153.58	01-May-2008	9.375%	CA - 80.00%	360	01-Aug-2006
73080708 1	236,000.00	233,961.84	01-Jan-2008	8.875%	NY - 80.00%	360	01-Aug-2006
73083180 2	304,000.00	304,000.00	01-Jul-2008	6.825%	CA - 80.00%	360	01-Aug-2006
73083252 2	189,200.00	187,273.45	01-Mar-2008	9.000%	OR - 80.00%	360	01-Aug-2006
73074483 2	475,200.00	474,879.77	01-Oct-2008	6.075%	CA - 90.00%	360	01-Aug-2006
73087069 2	500,000.00	494,605.66	01-Jun-2007	8.750%	MD - 80.00%	360	01-Aug-2006
73074507 1	108,000.00	105,091.17	01-Aug-2008	7.625%	TX - 80.00%	360	01-Aug-2006
73083348 2	156,000.00	152,766.43	01-Dec-2006	9.750%	FL - 80.00%	360	01-Aug-2006
73087125 2	376,000.00	372,170.38	01-Jul-2007	8.750%	FL - 80.00%	360	01-Aug-2006
73080948 2	67,500.00	77,795.17	01-May-2008	8.870%	KY - 82.32%	360	01-Aug-2006
73087293 2	177,600.00	173,581.22	01-Feb-2008	9.000%	ME - 80.00%	360	01-Aug-2006
73091173 1	112,000.00	114,045.16	01-Jun-2008	7.320%	OK - 80.00%	360	01-Aug-2006
73091189 2	212,000.00	207,571.65	01-Mar-2007	10.375%	FL - 80.00%	360	01-Jul-2006
73083532 2	176,000.00	176,000.00	01-Aug-2008	6.900%	CO - 80.00%	360	01-Aug-2006
73078459 2	394,400.00	389,467.10	01-May-2008	7.500%	CA - 80.00%	360	01-Aug-2006
73078483 2	308,000.00	308,000.00	01-Jul-2008	7.175%	MD - 80.00%	360	01-Aug-2006
73081092 2	472,000.00	465,971.98	01-Mar-2008	9.000%	CA - 80.00%	360	01-Aug-2006
73087717 1	396,000.00	386,309.81	01-May-2008	9.250%	VA - 80.00%	360	01-Aug-2006
73078587 1	122,160.00	121,023.55	01-Nov-2008	9.625%	FL - 80.00%	360	01-Aug-2006
73087893 2	212,000.00	205,769.61	01-Mar-2008	9.125%	FL - 80.00%	360	01-Aug-2006
73074739 2	266,000.00	265,691.07	01-Sep-2008	6.875%	MA - 80.00%	360	01-Aug-2006
73083812 2	181,600.00	178,524.97	01-Sep-2008	9.750%	FL - 80.00%	360	01-Aug-2006
73088101 2	167,990.00	166,071.25	01-May-2008	8.125%	MD - 80.00%	360	01-Aug-2006
73088117 2	279,920.00	272,738.59	01-Sep-2008	7.970%	TN - 80.00%	360	01-Aug-2006
73088317 2	135,200.00	135,200.00	01-May-2008	7.650%	WA - 80.00%	360	01-Aug-2006
73078779 1	260,000.00	268,941.39	01-Dec-2007	7.875%	MD - 80.00%	360	01-Aug-2006
73078795 2	191,200.00	189,362.08	01-Nov-2007	10.125%	FL - 80.00%	360	01-Aug-2006
73071018 2	174,372.00	170,265.15	01-Sep-2007	8.875%	FL - 80.00%	360	01-Aug-2006
73078835 2	143,920.00	142,080.86	01-Feb-2008	8.000%	FL - 80.00%	360	01-Aug-2006
73083988 1	336,000.00	327,476.70	01-Mar-2008	8.750%	CA - 80.00%	360	01-Aug-2006
73084052 2	212,000.00	207,082.12	01-Apr-2007	8.500%	FL - 80.00%	360	01-Aug-2006
73090061 1	240,000.00	232,773.57	01-Apr-2008	6.990%	VA - 80.00%	360	01-Sep-2006
73088829 2	312,000.00	327,278.33	01-Sep-2008	7.875%	TX - 80.00%	360	01-Aug-2006
73088845 1	309,360.00	318,457.16	01-Jun-2007	10.375%	VA - 80.00%	360	01-Aug-2006
73088869 1	108,430.00	106,420.02	01-Apr-2008	9.625%	NH - 70.00%	360	01-Aug-2006
73088909 2	452,000.00	447,945.95	01-Jun-2008	9.625%	CA - 80.00%	360	01-Aug-2006
73084260 2	148,000.00	146,486.13	01-Dec-2007	9.250%	TX - 80.00%	360	01-Aug-2006
73089109 2	439,600.00	435,286.11	01-May-2007	10.125%	CA - 80.00%	360	01-Aug-2006
73089285 1	275,200.00	271,826.71	01-Apr-2008	9.000%	VA - 80.00%	360	01-Aug-2006
73089421 2	116,800.00	122,226.86	01-Nov-2008	8.900%	NH - 80.00%	360	01-Aug-2006
73089437 2	244,000.00	243,002.70	01-Aug-2008	7.050%	MA - 80.00%	360	01-Aug-2006

## Mortgage Backed Floating Rate Notes

May 26, 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
73089501 2	242,360.00	239,917.65	01-Jun-2007	9.000%	FL - 80.00%	360	01-Aug-2006
1127073296 1	206,400.00	201,316.65	01-Aug-2007	8.675%	FL - 80.00%	360	01-Mar-2006
73275964 2	487,500.00	468,248.89	01-Jan-2008	6.450%	FL - 65.00%	360	01-Mar-2006
73155629 2	280,000.00	272,097.11	01-Nov-2007	7.875%	NJ - 80.00%	360	01-Jul-2006
1127103199 1	360,000.00	373,910.15	01-Jan-2008	9.600%	FL - 94.74%	360	01-Apr-2006
1127104981 2	103,920.00	109,004.40	01-Jul-2008	9.850%	OH - 80.00%	360	01-Apr-2006
73156077 1	140,250.00	138,097.87	01-Oct-2007	10.600%	SC - 85.00%	360	01-May-2006
73156813 2	334,888.00	331,221.52	01-Apr-2008	9.125%	MA - 80.00%	360	01-Jul-2006
2000538507 1	115,600.00	114,836.08	01-Nov-2006	10.000%	OH - 85.00%	360	01-May-2006
73156901 2	324,000.00	324,000.00	01-Jan-2008	8.125%	CA - 80.00%	360	01-May-2006
1127104905 2	71,200.00	69,630.62	01-Nov-2008	9.238%	TX - 80.00%	360	01-May-2006
73157413 1	61,600.00	60,377.65	01-Aug-2007	9.640%	TX - 80.00%	360	01-Jun-2006
73157493 1	412,500.00	408,929.53	01-Apr-2007	10.250%	FL - 75.00%	360	01-Jun-2006
73158029 2	190,000.00	187,975.40	01-Apr-2008	9.375%	FL - 62.30%	360	01-Jul-2006
73158093 1	422,750.00	422,750.00	01-Aug-2007	9.875%	NY - 95.00%	360	01-Jun-2006
73158149 1	140,250.00	137,159.18	01-Feb-2008	9.900%	DE - 75.00%	360	01-Jun-2006
73158773 1	66,128.00	64,465.75	01-Jan-2007	8.250%	NY - 80.00%	360	01-Jul-2006
73158934 1	130,000.00	126,553.70	01-Sep-2008	8.025%	AL - 64.36%	360	01-Jul-2006
73159030 1	517,500.00	517,494.25	01-Jul-2007	9.875%	NY - 90.00%	360	01-Jun-2006
73277212 2	500,000.00	499,829.17	01-Nov-2007	8.200%	NJ - 80.00%	360	01-May-2006
73277292 2	168,800.00	168,800.00	01-Nov-2006	9.875%	OR - 80.00%	360	01-Jun-2006
73277316 2	327,850.00	327,849.93	01-Dec-2007	7.875%	CA - 79.00%	360	01-May-2006
73277388 2	313,500.00	309,909.58	01-Jun-2008	8.050%	NJ - 84.73%	360	01-Jun-2006
73161598 2	207,200.00	205,479.58	01-Apr-2007	10.125%	FL - 80.00%	360	01-Jun-2006
73277884 2	200,000.00	192,822.25	01-Mar-2008	6.500%	NV - 80.00%	360	01-Jun-2006
73164942 2	413,600.00	410,346.32	01-Mar-2008	7.150%	CA - 80.00%	360	01-Jun-2006
73165670 2	103,920.00	101,251.69	01-Apr-2007	10.000%	FL - 80.00%	360	01-Jun-2006
73166310 1	154,192.00	154,091.36	01-May-2008	7.885%	AZ - 80.00%	360	01-Jun-2006
73166582 1	141,550.00	140,500.33	01-Feb-2008	9.490%	CA - 95.00%	360	01-Jul-2006
73168431 1	93,600.00	92,176.67	01-Jul-2006	10.300%	IL - 80.00%	360	01-Jul-2006
73168727 1	50,400.00	49,016.16	01-Jul-2007	7.800%	OK - 90.00%	360	01-Jul-2006
73169199 1	244,800.00	244,800.00	01-Dec-2007	9.375%	NV - 80.00%	360	01-Jul-2006
73171511 2	161,000.00	156,076.01	01-Nov-2007	7.200%	FL - 70.00%	360	01-Jul-2006
73171647 2	73,800.00	73,324.27	01-Nov-2007	9.975%	MS - 90.00%	360	01-Jul-2006
73171863 2	51,000.00	50,697.97	01-Mar-2007	10.150%	OH - 85.00%	360	01-Jul-2006
73172423 2	180,000.00	176,696.52	01-Jan-2007	10.250%	FL - 80.00%	360	01-Jun-2006
73172903 2	205,600.00	203,328.31	01-Jul-2007	10.250%	FL - 80.00%	360	01-Jun-2006
73173031 1	360,000.00	348,046.83	01-Oct-2007	6.750%	IL - 75.00%	360	01-Jul-2006
73173343 1	341,100.00	338,082.92	01-Jun-2007	9.625%	IL - 90.00%	360	01-Jun-2006
73173487 1	126,000.00	123,172.92	01-Feb-2008	8.850%	IL - 90.00%	360	01-Jul-2006
73174631 1	160,000.00	175,407.28	01-Dec-2007	10.500%	CA - 65.31%	360	01-Jul-2006
73174791 1	200,000.00	198,312.12	01-May-2007	9.375%	CA - 80.00%	360	01-Jul-2006
73174920 2	52,500.00	52,191.51	01-Sep-2007	9.825%	KY - 75.00%	360	01-Jul-2006
73175408 2	142,320.00	140,548.58	01-Sep-2007	9.250%	MS - 80.00%	360	01-Jul-2006
73175464 1	340,000.00	336,256.44	01-Nov-2007	9.125%	CA - 49.28%	360	01-Jul-2006
73153797 1	190,000.00	187,726.58	01-Mar-2008	7.775%	MA - 51.35%	360	01-Jul-2006
73154869 2	408,000.00	398,522.98	01-Jul-2006	9.250%	IL - 80.00%	360	01-Jul-2006

## Mortgage Backed Floating Rate Notes

May 26, 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
73155069 1	220,000.00	217,990.84	01-Dec-2007	9.375%	NV - 46.81%	360	01-Jul-2006
73175704 1	148,000.00	145,261.73	01-Dec-2007	9.875%	TX - 80.00%	360	01-Jul-2006
73175752 2	562,500.00	555,914.47	01-Aug-2007	9.250%	CA - 75.00%	360	01-Jul-2006
73175920 1	408,000.00	402,939.08	01-Feb-2008	9.375%	NY - 80.00%	360	01-Jul-2006
73176336 2	364,000.00	360,741.29	01-Jan-2008	9.375%	CA - 80.00%	360	01-Jul-2006
73280629 2	75,600.00	75,123.24	01-May-2007	10.050%	IL - 90.00%	360	01-Jul-2006
73176720 1	254,600.00	252,364.34	01-Apr-2008	9.445%	NV - 95.00%	360	01-Jul-2006
73176728 1	220,000.00	214,506.58	01-Jun-2007	9.000%	IL - 84.62%	360	01-Jul-2006
73176800 2	248,000.00	245,054.09	01-Mar-2008	9.125%	FL - 80.00%	360	01-Jul-2006
73177000 1	168,300.00	165,124.43	01-Oct-2007	10.050%	FL - 85.00%	360	01-Jul-2006
73177112 1	172,000.00	170,427.95	01-Apr-2008	9.375%	AZ - 80.00%	360	01-Jul-2006
73280701 2	174,400.00	174,400.00	01-Feb-2008	9.375%	AZ - 80.00%	360	01-Jul-2006
73177192 2	241,297.00	241,297.00	01-Nov-2007	10.350%	FL - 95.00%	360	01-Jul-2006
73177368 2	160,000.00	158,121.82	01-Aug-2006	9.375%	KY - 80.00%	360	01-Jul-2006
73177632 2	132,800.00	132,009.88	01-Feb-2008	10.250%	WI - 80.00%	360	01-Jul-2006
73177688 2	172,000.00	170,082.10	01-Jul-2007	8.625%	NJ - 80.00%	360	01-Aug-2006
73177720 1	427,500.00	417,788.81	01-Jun-2007	10.250%	NY - 90.00%	360	01-Jun-2006
73177752 2	236,000.00	233,123.38	01-Mar-2007	9.125%	FL - 80.00%	360	01-Jul-2006
73177784 2	549,000.00	544,696.55	01-Oct-2007	9.375%	NY - 90.00%	360	01-Jul-2006
73178168 2	225,600.00	223,354.78	01-Mar-2008	9.375%	CA - 80.00%	360	01-Jul-2006
73178256 2	448,000.00	444,025.86	01-Jul-2006	9.250%	NY - 80.00%	360	01-Jul-2006
73178288 1	270,000.00	270,000.00	01-Feb-2008	9.125%	AZ - 84.38%	360	01-Jul-2006
73178400 2	439,920.00	439,920.00	01-Jan-2008	9.125%	CA - 80.00%	360	01-Jul-2006
73281005 2	96,000.00	115,621.68	01-Mar-2008	9.125%	TX - 80.00%	360	01-Aug-2006
73178544 2	418,000.00	417,999.96	01-Jul-2007	9.125%	CA - 95.00%	360	01-Jul-2006
73179360 2	200,000.00	195,382.48	01-Apr-2007	8.525%	FL - 80.00%	360	01-Jul-2006
73281461 1	297,000.00	296,782.59	01-Apr-2007	9.125%	WA - 90.00%	360	01-Jul-2006
73180096 2	97,750.00	97,243.67	01-Jun-2008	9.990%	MI - 85.00%	360	01-Jul-2006
73281597 2	420,000.00	420,000.00	01-Jan-2008	9.250%	CA - 80.00%	360	01-Jul-2006
73180392 2	61,200.00	60,056.97	01-Aug-2007	10.100%	TX - 80.00%	360	01-Jul-2006
73281757 1	129,600.00	127,390.84	01-Jun-2007	10.475%	NY - 90.00%	360	01-Jul-2006
73281797 2	59,500.00	59,203.05	01-Feb-2007	10.850%	PA - 70.00%	360	01-Jul-2006
73180872 1	203,000.00	200,855.81	01-Jan-2007	9.125%	FL - 95.98%	360	01-Jul-2006
73181064 2	560,000.00	554,839.73	01-Sep-2007	9.375%	NY - 80.00%	360	01-Jul-2006
73181184 1	170,000.00	165,715.48	01-Jan-2008	9.625%	FL - 61.82%	360	01-Jul-2006
73181384 2	364,500.00	361,769.19	01-Feb-2007	9.450%	CA - 90.00%	360	01-Jul-2006
73181464 2	495,000.00	479,266.87	01-Aug-2007	6.990%	NJ - 75.00%	360	01-Jul-2006
73181808 1	218,000.00	216,840.33	01-Jul-2007	10.400%	FL - 83.85%	360	01-Jul-2006
73181816 1	160,000.00	156,721.62	01-Oct-2007	9.375%	FL - 70.18%	360	01-Jul-2006
73181840 2	239,000.00	236,771.48	01-Oct-2007	9.125%	FL - 89.85%	360	01-Jul-2006
73182480 1	208,000.00	203,601.72	01-Sep-2007	9.150%	IL - 93.69%	360	01-Jul-2006
73182504 2	516,000.00	509,576.63	01-Nov-2007	9.125%	NJ - 80.00%	360	01-Jul-2006
73182921 2	167,200.00	165,505.04	01-Oct-2007	9.125%	MN - 80.00%	360	01-Jul-2006
73183481 1	121,500.00	118,802.49	01-Feb-2008	8.900%	MN - 63.28%	360	01-Jul-2006
73183553 1	164,400.00	159,088.22	01-Mar-2008	6.900%	FL - 65.76%	360	01-Jul-2006
73183945 1	159,200.00	157,709.16	01-Sep-2007	9.250%	HI - 80.00%	360	01-Jul-2006
73183985 2	187,200.00	185,172.38	01-Jul-2008	8.025%	UT - 80.00%	360	01-Jul-2006

## Mortgage Backed Floating Rate Notes

May 26, 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
73282885 2	220,000.00	217,984.79	01-Apr-2007	9.250%	NJ - 80.00%	360	01-Jul-2006
73184249 1	74,700.00	74,082.54	01-Sep-2007	9.125%	OH - 90.00%	360	01-Jul-2006
73184401 2	209,000.00	206,847.73	01-Jul-2006	9.125%	NE - 95.00%	360	01-Jul-2006
73283037 1	153,000.00	151,134.03	01-Mar-2008	8.500%	AZ - 85.00%	360	01-Jul-2006
73184689 2	368,000.00	363,987.10	01-Feb-2008	9.375%	CA - 80.00%	360	01-Jul-2006
73184705 2	328,000.00	324,737.98	01-Nov-2006	9.250%	NY - 80.00%	360	01-Jul-2006
73185129 2	109,980.00	109,008.63	01-Dec-2007	9.375%	GA - 90.00%	360	01-Jul-2006
73185225 1	152,000.00	151,096.12	01-Jul-2007	10.250%	FL - 80.00%	360	01-Jul-2006
73185305 2	396,000.00	392,120.86	01-Apr-2007	9.250%	CA - 80.00%	360	01-Jul-2006
73283645 2	204,000.00	202,089.85	01-Jun-2007	9.125%	FL - 85.00%	360	01-Jul-2006
73186225 2	123,920.00	122,791.46	01-May-2008	9.125%	FL - 80.00%	360	01-Jul-2006
73186745 2	83,920.00	83,142.65	01-May-2008	9.125%	OH - 80.00%	360	01-Jul-2006
73187049 2	308,000.00	299,553.28	01-Apr-2007	9.250%	NJ - 80.00%	360	01-Jul-2006
73187201 2	252,000.00	247,869.49	01-Feb-2007	9.925%	FL - 90.00%	360	01-Jul-2006
73284485 1	257,550.00	255,854.53	01-Feb-2007	9.900%	FL - 85.00%	360	01-Jul-2006
73284501 2	79,200.00	78,702.78	01-Feb-2008	10.200%	MI - 80.00%	360	01-Aug-2006
73187569 1	229,900.00	224,277.02	01-Aug-2007	9.375%	IL - 95.00%	360	01-Jul-2006
73187601 1	127,800.00	126,542.95	01-Feb-2008	9.625%	FL - 90.00%	360	01-Jul-2006
73187921 1	165,520.00	164,390.13	01-Jul-2007	9.775%	FL - 80.00%	360	01-Jul-2006
73188193 1	145,350.00	144,510.21	01-Dec-2007	10.350%	IL - 85.00%	360	01-Jul-2006
73188697 2	279,920.00	272,562.93	01-Jun-2007	9.125%	FL - 80.00%	360	01-Jul-2006
73188857 2	340,800.00	338,695.94	01-Jan-2007	10.250%	NY - 80.00%	360	01-Jul-2006
73188961 1	76,500.00	76,152.96	01-May-2007	11.175%	OH - 90.00%	360	01-Jul-2006
73189089 2	182,400.00	180,805.43	01-Feb-2007	9.375%	FL - 80.00%	360	01-Jul-2006
73189321 2	450,000.00	446,734.41	01-Mar-2007	9.875%	CA - 90.00%	360	01-Jul-2006
73189393 1	177,600.00	175,920.06	01-May-2008	9.250%	GA - 80.00%	360	01-Jul-2006
73189465 2	418,000.00	414,045.13	01-Sep-2007	9.375%	CA - 72.70%	360	01-Jul-2006
73189713 1	116,000.00	114,666.17	01-Nov-2007	9.125%	IL - 80.00%	360	01-Jul-2006
73189785 2	279,200.00	273,872.77	01-Aug-2006	9.675%	FL - 80.00%	360	01-Jul-2006
73189929 1	134,400.00	130,662.94	01-Sep-2007	9.375%	TX - 80.00%	360	01-Jul-2006
73190137 2	264,000.00	258,297.32	01-Jul-2006	9.125%	IL - 80.00%	360	01-Jul-2006
73190225 2	264,000.00	260,066.17	01-Aug-2007	9.125%	CA - 80.00%	360	01-Jul-2006
73286573 1	249,150.00	247,486.02	01-Sep-2007	9.850%	FL - 94.81%	360	01-Jul-2006
73190697 1	69,600.00	68,044.06	01-May-2008	8.850%	VA - 80.00%	360	01-Jul-2006
73190850 2	164,800.00	162,764.79	01-Feb-2008	9.125%	FL - 80.00%	360	01-Jul-2006
73191066 1	248,800.00	246,132.53	01-Oct-2007	9.125%	IL - 80.00%	360	01-Jul-2006
73191074 2	406,400.00	402,898.53	01-Sep-2007	9.125%	CA - 80.00%	360	01-Jul-2006
73287222 2	189,750.00	187,394.19	01-Jun-2007	9.250%	FL - 80.00%	360	01-Jul-2006
73191234 2	446,880.00	439,186.04	01-Jun-2008	8.825%	HI - 80.00%	360	01-Jul-2006
73191298 2	160,000.00	158,497.11	01-Apr-2007	9.250%	FL - 80.00%	360	01-Jul-2006
73191354 1	88,000.00	87,513.24	01-Dec-2006	10.500%	FL - 80.00%	360	01-Jul-2006
73191386 2	300,000.00	296,978.70	01-Oct-2007	9.250%	CA - 80.00%	360	01-Jul-2006
73191506 1	294,000.00	289,538.74	01-Aug-2006	10.500%	FL - 75.00%	360	01-Jul-2006
73191514 2	170,080.00	168,462.67	01-Feb-2007	9.125%	FL - 80.00%	360	01-Jul-2006
73191866 1	258,000.00	255,205.57	01-Feb-2008	9.125%	CA - 79.14%	360	01-Jul-2006
73191874 2	172,000.00	170,529.50	01-Apr-2008	9.125%	FL - 80.00%	360	01-Jul-2006
73191898 2	130,000.00	129,143.95	01-Feb-2007	9.900%	NC - 80.00%	360	01-Jul-2006



## Mortgage Backed Floating Rate Notes

May 26, 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
73191994 2	94,350.00	105,867.57	01-Feb-2008	9.855%	FL - 85.00%	360	01-Jul-2006
73192018 1	119,605.00	118,712.89	01-Jun-2007	9.350%	FL - 95.00%	360	01-Aug-2006
73192346 2	125,600.00	124,431.07	01-Oct-2007	8.500%	FL - 80.00%	360	01-Aug-2006
73192482 1	114,720.00	112,273.31	01-Mar-2007	8.875%	WI - 80.00%	360	01-Aug-2006
73192554 1	150,000.00	146,961.11	01-Oct-2007	9.200%	FL - 85.71%	360	01-Aug-2006
73192562 1	236,000.00	230,023.29	01-Jan-2007	9.250%	FL - 80.00%	360	01-Jul-2006
73288198 2	88,000.00	82,161.56	01-Sep-2007	7.750%	TX - 80.00%	240	01-Aug-2006
73192930 2	214,800.00	212,532.88	01-Jul-2007	9.000%	RI - 80.00%	360	01-Jul-2006
73193434 2	514,250.00	509,413.59	01-Feb-2008	9.625%	CA - 85.00%	360	01-Jul-2006
73193458 1	190,391.00	188,487.60	01-Apr-2008	9.125%	CA - 50.10%	360	01-Jul-2006
73193554 2	188,000.00	186,245.03	01-May-2007	9.000%	IL - 83.56%	360	01-Jul-2006
73193586 1	190,320.00	188,512.47	01-Mar-2008	8.750%	FL - 80.00%	360	01-Aug-2006
73193786 2	173,850.00	172,490.57	01-Apr-2008	9.300%	WA - 95.00%	360	01-Jul-2006
73288814 2	270,400.00	267,587.72	01-Feb-2007	9.250%	MD - 80.00%	360	01-Jul-2006
73193914 2	256,000.00	253,043.70	01-Feb-2008	9.250%	CA - 80.00%	360	01-Jul-2006
73288918 1	441,000.00	436,479.30	01-Nov-2007	8.750%	CA - 88.20%	360	01-Aug-2006
73194162 1	290,400.00	286,026.63	01-May-2008	9.125%	OR - 80.00%	360	01-Jul-2006
73194242 1	209,600.00	202,310.61	01-Mar-2007	9.125%	IL - 80.00%	360	01-Jul-2006
73194482 2	164,000.00	162,512.35	01-Jan-2008	9.375%	AZ - 80.00%	360	01-Jul-2006
73194738 1	103,950.00	103,608.44	01-Apr-2007	11.900%	FL - 77.00%	360	01-Jul-2006
73194850 2	376,000.00	366,058.61	01-Jan-2007	8.075%	NJ - 80.00%	360	01-Jul-2006
73194914 2	409,500.00	406,497.25	01-Nov-2006	9.525%	NY - 90.00%	360	01-Jul-2006
73195018 2	280,250.00	277,272.23	01-Mar-2007	9.250%	FL - 95.00%	360	01-Jul-2006
73195098 2	212,800.00	210,813.43	01-Sep-2007	9.125%	FL - 80.00%	360	01-Jul-2006
73195106 1	158,400.00	156,901.53	01-Feb-2008	9.125%	TX - 80.00%	360	01-Jul-2006
73195266 2	437,750.00	432,464.08	01-Nov-2007	9.125%	CA - 85.00%	360	01-Jul-2006
73195642 2	378,000.00	374,260.34	01-Jul-2007	9.125%	FL - 80.00%	360	01-Jul-2006
73195970 2	183,451.00	179,923.88	01-Apr-2008	10.125%	SC - 85.00%	360	01-Jul-2006
73196002 2	72,250.00	71,707.11	01-Jul-2007	9.625%	IN - 85.00%	360	01-Jul-2006
73196554 2	218,000.00	215,428.09	01-Mar-2007	9.000%	FL - 80.00%	360	01-Jul-2006
73196682 2	274,500.00	271,496.32	01-Jan-2008	9.125%	FL - 90.00%	360	01-Jul-2006
73196738 2	181,602.00	179,540.39	01-Apr-2008	9.125%	MI - 80.00%	360	01-Jul-2006
73290350 1	140,800.00	137,688.51	01-Feb-2008	8.725%	NJ - 80.00%	360	01-Aug-2006
73197242 2	100,000.00	99,513.58	01-Nov-2006	9.325%	MI - 80.00%	360	01-Jul-2006
73197290 1	110,400.00	109,260.84	01-Aug-2007	9.125%	FL - 80.00%	360	01-Jul-2006
73197450 2	448,000.00	442,609.71	01-Jun-2007	9.375%	CA - 80.00%	360	01-Jul-2006
73290510 1	107,840.00	105,127.20	01-Jul-2007	8.625%	FL - 80.00%	360	01-Aug-2006
73197482 2	236,000.00	233,567.71	01-Dec-2007	9.375%	CA - 80.00%	360	01-Jul-2006
73197658 2	248,000.00	245,347.34	01-Jun-2007	9.375%	CA - 80.00%	360	01-Jul-2006
73197762 2	177,384.00	175,744.22	01-Jan-2007	9.125%	FL - 80.00%	360	01-Jul-2006
73290670 1	387,000.00	384,606.05	01-Oct-2006	10.000%	CA - 90.00%	360	01-Aug-2006
73198162 1	76,500.00	74,917.79	01-Apr-2007	9.125%	OH - 90.00%	360	01-Jul-2006
73198210 2	296,000.00	292,919.94	01-Oct-2006	9.125%	FL - 80.00%	360	01-Jul-2006
73198226 1	127,500.00	126,683.13	01-Aug-2006	9.995%	NC - 75.00%	360	01-Jul-2006
73198258 1	68,800.00	67,760.70	01-Jan-2008	8.875%	PA - 80.00%	360	01-Aug-2006
73198330 1	59,500.00	58,544.60	01-Oct-2007	10.375%	OH - 85.00%	360	01-Aug-2006
73198490 1	95,200.00	93,789.36	01-Apr-2008	8.875%	ID - 80.00%	360	01-Aug-2006

## Mortgage Backed Floating Rate Notes

May 26, 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
73198618 2	244,000.00	237,358.71	01-Apr-2007	8.750%	NJ - 80.00%	360	01-Aug-2006
73291310 2	265,424.00	265,423.98	01-Sep-2006	8.775%	NY - 80.00%	360	01-Aug-2006
73291350 1	316,000.00	315,999.94	01-Jan-2008	9.125%	CA - 80.00%	360	01-Jul-2006
73199171 2	512,000.00	505,951.99	01-Jul-2006	9.125%	NY - 80.00%	360	01-Jul-2006
73199307 2	112,320.00	111,230.59	01-May-2008	9.125%	TN - 80.00%	360	01-Jul-2006
73291902 2	389,600.00	389,599.94	01-Nov-2007	9.375%	CA - 80.00%	360	01-Jul-2006
73291998 2	488,000.00	487,999.95	01-Jan-2007	8.675%	CA - 80.00%	360	01-Jul-2006
73199627 1	198,000.00	196,205.18	01-Mar-2008	9.125%	CA - 78.26%	360	01-Jul-2006
73199651 1	342,000.00	339,074.46	01-Mar-2008	9.250%	CA - 90.00%	360	01-Jul-2006
73292126 1	197,200.00	195,898.25	01-Apr-2008	9.775%	FL - 84.73%	360	01-Aug-2006
73199747 1	224,910.00	223,096.05	01-Dec-2007	9.075%	FL - 90.00%	360	01-Aug-2006
73292254 2	254,150.00	249,550.01	01-Jan-2008	9.775%	IL - 85.00%	360	01-Aug-2006
73292286 2	132,000.00	128,302.72	01-Jul-2007	7.675%	TX - 80.00%	360	01-Jul-2006
73292614 1	342,000.00	337,720.51	01-Dec-2007	11.600%	WI - 90.00%	360	01-Aug-2006
73292814 2	85,000.00	82,426.76	01-Aug-2007	7.150%	FL - 85.00%	360	01-Aug-2006
73200211 1	297,000.00	290,545.83	01-Aug-2007	9.250%	NJ - 80.00%	360	01-Jul-2006
73200275 1	192,000.00	190,128.66	01-Feb-2008	8.875%	AZ - 80.00%	360	01-Aug-2006
73294206 2	555,750.00	549,176.28	01-Mar-2008	8.625%	CA - 95.00%	360	01-Aug-2006
73294711 2	304,000.00	303,897.61	01-Oct-2007	7.975%	IL - 80.00%	360	01-Aug-2006
73200571 2	190,800.00	187,027.50	01-Mar-2007	9.325%	FL - 80.00%	360	01-Aug-2006
73294911 1	318,400.00	318,400.00	01-Mar-2008	8.625%	AZ - 80.00%	360	01-Aug-2006
73200603 2	629,760.00	619,614.45	01-Jan-2007	9.125%	NY - 80.00%	360	01-Jul-2006
73294959 2	300,000.00	300,000.00	01-Apr-2008	8.750%	CA - 80.00%	360	01-Aug-2006
73200611 2	188,000.00	186,031.52	01-Jun-2008	9.375%	NV - 80.00%	360	01-Jul-2006
73295079 2	634,500.00	628,326.18	01-May-2007	8.625%	CA - 90.00%	360	01-Aug-2006
73295207 2	91,000.00	90,308.08	01-Jun-2008	9.750%	SC - 72.22%	360	01-Aug-2006
73200643 2	139,920.00	136,341.69	01-Nov-2007	8.500%	TX - 80.00%	360	01-Aug-2006
73295471 2	299,250.00	294,173.37	01-Apr-2007	10.100%	DC - 95.00%	360	01-Aug-2006
73200691 2	192,000.00	190,769.58	01-Mar-2008	8.250%	AZ - 80.00%	360	01-Jul-2006
73295735 2	173,600.00	168,957.74	01-Oct-2007	7.750%	TX - 79.63%	360	01-Aug-2006
73200715 2	71,920.00	71,310.35	01-Oct-2007	9.250%	OH - 80.00%	360	01-Jul-2006
73296007 1	200,000.00	199,999.98	01-Jan-2007	8.625%	CO - 80.00%	360	01-Aug-2006
73296239 2	231,750.00	228,897.07	01-May-2008	7.675%	AZ - 75.00%	360	01-Aug-2006
73200731 2	224,000.00	218,124.63	01-Apr-2008	7.990%	NM - 80.00%	360	01-Aug-2006
73296679 2	168,000.00	183,407.17	01-Apr-2008	7.200%	FL - 76.36%	360	01-Aug-2006
73200755 1	330,000.00	325,935.40	01-Dec-2007	7.550%	MA - 62.38%	360	01-Aug-2006
73297559 1	192,000.00	190,729.37	01-Jun-2008	7.525%	AZ - 80.00%	360	01-Aug-2006
73297623 1	327,250.00	323,999.47	01-Apr-2007	9.125%	NY - 85.00%	360	01-Aug-2006
73298271 2	543,200.00	527,695.58	01-Mar-2008	7.400%	NY - 80.00%	360	01-Aug-2006
73298311 2	268,000.00	264,828.28	01-Jul-2007	9.000%	MA - 80.00%	360	01-Aug-2006
73299007 2	68,000.00	66,491.79	01-Mar-2007	8.675%	AR - 80.00%	360	01-Aug-2006
73299103 1	107,100.00	104,384.05	01-Dec-2007	9.125%	TN - 85.00%	360	01-Aug-2006
73299159 1	184,000.00	182,330.69	01-Oct-2007	8.750%	FL - 80.00%	360	01-Aug-2006
73299247 1	91,800.00	97,357.09	01-Aug-2007	11.200%	IA - 85.00%	360	01-Aug-2006
73299831 1	310,500.00	306,718.86	01-Aug-2006	10.025%	FL - 90.00%	360	01-Aug-2006
73299935 1	200,000.00	199,999.95	01-May-2008	8.225%	FL - 80.00%	360	01-Aug-2006
73301239 1	208,000.00	205,522.09	01-May-2007	8.750%	PA - 80.00%	360	01-Aug-2006



## Mortgage Backed Floating Rate Notes

May 26, 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
73301327 1	185,250.00	185,249.96	01-Nov-2007	8.500%	MS - 95.00%	360	01-Aug-2006
73302135 2	256,800.00	250,674.24	01-Nov-2006	8.875%	CA - 80.00%	360	01-Aug-2006
73302167 2	137,600.00	136,306.81	01-Oct-2007	8.500%	CO - 80.00%	360	01-Aug-2006
73302263 1	175,000.00	172,863.87	01-Dec-2007	8.625%	CA - 57.95%	360	01-Aug-2006
73302407 2	499,000.00	488,207.73	01-Dec-2006	8.875%	FL - 79.21%	360	01-Aug-2006
73302487 2	52,500.00	51,836.12	01-Jul-2006	11.550%	OH - 75.00%	360	01-Aug-2006
73302551 1	201,600.00	197,322.14	01-Dec-2006	8.950%	FL - 80.00%	360	01-Aug-2006
73302840 2	108,800.00	107,940.90	01-Sep-2007	9.150%	FL - 80.00%	360	01-Aug-2006
73302856 1	124,000.00	122,985.65	01-Jul-2007	8.975%	GA - 80.00%	360	01-Aug-2006
73303088 1	267,000.00	264,736.04	01-Jun-2008	8.650%	FL - 75.21%	360	01-Sep-2006
73303112 2	225,250.00	223,511.37	01-Jun-2008	9.225%	FL - 85.00%	360	01-Aug-2006
73303208 2	488,000.00	488,000.00	01-Apr-2007	8.750%	CA - 80.00%	360	01-Aug-2006
73303216 1	110,400.00	109,252.40	01-Oct-2006	8.625%	FL - 80.00%	360	01-Aug-2006
73303528 1	131,280.00	131,280.00	01-Oct-2007	8.625%	FL - 80.00%	360	01-Aug-2006
73303768 2	479,920.00	479,831.52	01-Sep-2007	8.750%	CA - 80.00%	360	01-Aug-2006
73303888 1	244,000.00	240,918.67	01-Nov-2007	8.500%	CA - 80.00%	360	01-Aug-2006
73304240 2	232,400.00	230,229.48	01-Dec-2007	8.875%	AZ - 80.00%	360	01-Aug-2006
73304560 2	184,000.00	182,325.01	01-Feb-2008	8.700%	IL - 80.00%	360	01-Aug-2006
73304584 1	63,000.00	61,620.96	01-Sep-2008	8.775%	NE - 90.00%	360	01-Aug-2006
73304592 2	217,000.00	215,170.08	01-Aug-2007	9.250%	MD - 70.00%	360	01-Aug-2006
73304632 1	208,250.00	206,791.34	01-Jan-2008	9.600%	CA - 85.00%	360	01-Aug-2006
73304776 1	409,500.00	405,496.18	01-Apr-2007	8.500%	CA - 88.64%	360	01-Aug-2006
73304984 2	216,000.00	216,000.00	01-Feb-2007	8.500%	MA - 80.00%	360	01-Aug-2006
73305672 2	89,600.00	87,616.33	01-Jul-2007	8.750%	TX - 80.00%	360	01-Aug-2006
73305808 1	126,900.00	124,015.89	01-Dec-2007	8.625%	FL - 90.00%	360	01-Aug-2006
73306184 2	130,500.00	129,229.72	01-Jan-2007	8.500%	OH - 90.00%	360	01-Aug-2006
73306304 1	82,450.00	82,097.46	01-Aug-2006	9.925%	OH - 85.00%	360	01-Aug-2006
73306840 1	261,250.00	259,537.59	01-Mar-2008	9.800%	MN - 95.00%	360	01-Aug-2006
73307072 1	106,250.00	104,042.48	01-Mar-2008	9.250%	FL - 85.00%	360	01-Aug-2006
73307168 1	500,000.00	505,070.22	01-Jun-2007	9.125%	NY - 89.29%	360	01-Aug-2006
73307248 2	320,000.00	312,267.71	01-Jan-2008	8.325%	NY - 80.00%	360	01-Aug-2006
73307320 1	208,800.00	206,523.70	01-Oct-2007	8.750%	VA - 80.00%	360	01-Aug-2006
73307920 2	494,550.00	490,578.38	01-Feb-2007	9.090%	TX - 90.00%	360	01-Aug-2006
73308032 2	418,500.00	415,466.72	01-Feb-2008	9.450%	CA - 90.00%	360	01-Aug-2006
73308264 2	199,200.00	196,812.27	01-Apr-2007	8.500%	FL - 80.00%	360	01-Aug-2006
73308720 2	114,400.00	113,361.73	01-Jan-2008	8.625%	ID - 80.00%	360	01-Aug-2006
73308744 2	144,750.00	143,645.50	01-Sep-2008	9.125%	IN - 75.00%	360	01-Aug-2006
73308880 2	222,480.00	220,333.72	01-Mar-2007	8.500%	NV - 80.00%	360	01-Aug-2006
73309344 2	431,305.00	427,649.98	01-Mar-2007	8.900%	VA - 95.00%	360	01-Aug-2006
73309568 1	211,200.00	209,365.52	01-May-2008	9.150%	TN - 80.00%	360	01-Aug-2006
73309608 1	403,000.00	399,486.85	01-Jan-2008	8.875%	CA - 71.96%	360	01-Aug-2006
73309632 2	456,000.00	451,350.87	01-Sep-2007	8.750%	CA - 80.00%	360	01-Aug-2006
73309680 2	380,000.00	376,067.15	01-Jul-2007	9.625%	HI - 80.00%	360	01-Aug-2006
73309712 2	150,300.00	148,811.31	01-Aug-2007	8.875%	FL - 90.00%	360	01-Aug-2006
73309792 1	50,400.00	49,398.52	01-Apr-2007	9.300%	OH - 80.00%	360	01-Aug-2006
73309848 2	208,165.00	206,521.38	01-Oct-2007	9.150%	FL - 84.90%	360	01-Aug-2006
73310320 1	315,000.00	312,905.45	01-Sep-2007	9.750%	PA - 75.00%	360	01-Aug-2006

## Mortgage Backed Floating Rate Notes

May 26, 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
73310873 2	63,650.00	62,933.50	01-May-2007	8.625%	IL - 95.00%	360	01-Aug-2006
73311009 1	117,600.00	115,356.36	01-Oct-2006	8.975%	IL - 80.00%	360	01-Aug-2006
73311377 1	234,000.00	232,311.57	01-May-2007	9.700%	NJ - 90.00%	360	01-Aug-2006
73311521 2	428,000.00	421,584.79	01-Sep-2007	7.750%	CA - 80.00%	360	01-Sep-2006
73312113 2	300,800.00	298,125.30	01-Jul-2007	8.875%	CA - 80.00%	360	01-Aug-2006
73312289 1	166,500.00	163,545.90	01-Aug-2006	9.875%	FL - 90.00%	360	01-Aug-2006
73312449 2	482,400.00	478,001.06	01-Dec-2007	8.875%	CA - 89.33%	360	01-Aug-2006
73312473 1	150,000.00	149,044.57	01-Oct-2007	9.900%	FL - 88.24%	360	01-Aug-2006
73312537 1	242,250.00	240,801.80	01-Oct-2006	10.000%	CT - 95.00%	360	01-Sep-2006
73312777 2	332,000.00	328,065.84	01-Oct-2007	8.875%	CA - 80.00%	360	01-Aug-2006
73312993 2	112,500.00	110,924.15	01-Nov-2007	11.050%	MO - 90.00%	360	01-Aug-2006
72939538 2	234,000.00	229,920.85	05-Dec-2006	11.125%	NC - 88.64%	360	05-May-2006
72946483 2	76,050.00	74,691.50	28-Sep-2007	11.125%	MS - 90.00%	360	28-May-2006
72944779 2	60,300.00	59,263.11	28-Nov-2006	11.125%	GA - 90.00%	360	28-May-2006
72938570 2	560,000.00	559,448.67	01-Nov-2006	10.125%	NJ - 80.00%	360	01-Jul-2006
72941114 2	116,692.00	114,528.67	01-Jul-2007	11.125%	NC - 80.00%	360	01-Jul-2006
72936378 2	165,207.77	162,679.86	23-Jan-2008	11.640%	NC - 86.95%	360	23-Jun-2006
72951380 2	85,500.00	84,227.94	23-Apr-2008	10.920%	NC - 90.00%	360	23-Jun-2006
72949795 2	124,000.00	120,832.57	26-Jun-2007	10.250%	NC - 80.00%	360	26-Jun-2006
72951059 2	114,750.00	113,524.30	01-Mar-2008	9.000%	OH - 85.00%	360	01-Apr-2006
72945563 2	64,000.00	62,651.02	01-Mar-2008	11.250%	NY - 80.00%	360	01-Jun-2006
72946451 2	112,500.00	110,063.57	01-Oct-2007	10.500%	OH - 90.00%	360	01-Jul-2006
72947739 2	131,750.00	128,504.70	01-Dec-2007	9.500%	PA - 85.00%	360	01-Jul-2006
72935522 2	87,200.00	84,403.11	01-Feb-2008	6.790%	OH - 80.00%	360	01-Jul-2006
72952308 2	187,000.00	196,910.78	19-Oct-2007	11.125%	DE - 85.00%	360	19-May-2006
72938090 2	292,500.00	286,383.94	21-Dec-2007	11.250%	PA - 90.00%	360	21-Jun-2006
72951908 2	103,920.00	101,510.76	12-Feb-2008	8.670%	DE - 80.00%	360	12-Jun-2006
72939226 2	340,000.00	332,435.47	20-Feb-2007	10.875%	FL - 85.00%	360	20-Jun-2006
72938434 2	457,000.00	447,739.66	28-Sep-2007	10.625%	MD - 77.46%	360	28-Jun-2006
72951235 2	255,000.00	249,725.45	05-Jun-2007	10.625%	NY - 85.00%	360	05-Jul-2006
72940346 2	81,400.00	80,073.18	04-May-2007	11.125%	PA - 89.45%	360	04-Jul-2006
72951764 2	160,000.00	156,512.67	27-May-2007	11.000%	PA - 86.49%	360	27-Jun-2006
72943258 2	184,000.00	182,666.67	01-Jun-2007	11.125%	FL - 73.60%	360	01-Jul-2006
72945651 2	125,100.00	134,377.63	02-Dec-2007	10.250%	OH - 90.00%	360	02-Jun-2006
72943731 2	68,400.00	66,993.72	01-Jul-2006	11.375%	KY - 80.00%	360	01-Jun-2006
72951428 2	226,100.00	220,275.26	31-Jan-2008	9.750%	IN - 85.00%	360	31-May-2006
72937930 2	75,000.00	73,570.84	21-Jan-2008	11.375%	OH - 75.00%	360	21-Jun-2006
72941386 2	256,500.00	251,535.08	14-May-2007	11.625%	FL - 90.00%	360	14-Jun-2006
72951476 2	248,000.00	248,000.00	01-Apr-2007	10.625%	FL - 80.00%	360	01-Jul-2006
72941778 2	393,750.00	386,194.05	07-Apr-2007	11.125%	FL - 68.48%	360	07-May-2006
72940162 2	145,800.00	142,130.10	10-Dec-2007	10.250%	FL - 90.00%	360	10-Jun-2006
72937690 2	136,000.00	132,485.60	01-Jun-2007	9.625%	FL - 85.00%	360	01-Jul-2006
72937954 2	231,200.00	228,692.11	27-Mar-2008	9.750%	FL - 80.00%	360	27-May-2006
72943282 2	306,000.00	303,988.63	01-Sep-2007	11.625%	FL - 89.47%	360	01-Jun-2006
72945187 2	248,000.00	247,913.77	01-Apr-2007	10.000%	FL - 80.00%	360	01-Jun-2006
72945211 2	218,360.00	212,468.98	01-Jul-2007	10.000%	FL - 80.00%	360	01-Jun-2006
72950587 2	272,800.00	272,800.00	01-Apr-2007	7.640%	FL - 80.00%	360	01-Jul-2006

## Mortgage Backed Floating Rate Notes

May 26, 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
72949475 2	145,000.00	141,375.64	15-May-2007	10.250%	FL - 76.32%	360	15-Jun-2006
72943138 2	274,500.00	268,169.20	04-Oct-2007	10.750%	FL - 90.00%	360	04-Jun-2006
72943523 2	267,750.00	265,030.48	05-Nov-2006	10.250%	FL - 85.00%	360	05-Jun-2006
72937074 2	244,800.00	239,198.09	01-May-2007	10.250%	FL - 90.00%	360	01-Jul-2006
72943034 2	256,500.00	249,727.90	05-Oct-2007	7.990%	FL - 95.00%	360	05-Jun-2006
72946339 2	182,400.00	177,581.14	05-Nov-2007	10.250%	FL - 80.00%	360	05-Jun-2006
72938562 2	296,000.00	290,655.53	23-Dec-2006	11.625%	FL - 80.00%	360	23-Jun-2006
72937898 2	239,920.00	232,576.42	01-Mar-2008	6.990%	FL - 80.00%	360	01-Jul-2006
72940490 2	298,350.00	291,673.67	01-Dec-2007	10.625%	FL - 85.00%	360	01-Jul-2006
72938738 2	252,000.00	245,175.32	17-Apr-2008	7.690%	FL - 90.00%	360	17-Jun-2006
72950771 2	180,200.00	176,355.07	01-Dec-2007	10.750%	FL - 85.00%	360	01-Jul-2006
72939282 2	247,000.00	242,216.83	01-Jan-2007	11.125%	FL - 74.85%	360	01-Jul-2006
72949635 2	168,000.00	166,040.51	01-Feb-2007	10.125%	FL - 80.00%	360	01-Jul-2006
72935313 2	180,000.00	179,999.45	01-Sep-2007	11.125%	FL - 90.00%	360	01-Jul-2006
72943395 2	168,000.00	180,514.50	24-Sep-2008	10.375%	FL - 80.00%	360	24-Jun-2006
72945995 2	108,800.00	106,710.86	24-Jan-2008	11.625%	FL - 80.00%	360	24-Jun-2006
72940682 2	133,700.00	131,426.01	01-Oct-2006	11.125%	FL - 70.00%	360	01-Jul-2006
72946995 2	235,450.00	229,399.95	01-Dec-2007	9.625%	FL - 85.00%	360	01-Jul-2006
72947371 2	70,200.00	69,079.79	01-Jan-2008	11.625%	IL - 90.00%	360	01-Jun-2006
72942826 2	180,000.00	178,360.80	01-Aug-2007	11.000%	IN - 90.00%	360	01-Jun-2006
72935714 2	115,120.00	112,776.50	01-Feb-2008	10.125%	IL - 80.00%	360	01-Jul-2006
72939634 2	180,000.00	175,467.36	01-Mar-2007	9.750%	WI - 90.00%	360	01-Jul-2006
72935882 2	245,500.00	239,018.07	01-Nov-2007	7.990%	IL - 84.66%	360	01-Jul-2006
72936738 2	155,700.00	152,040.56	01-Mar-2007	9.125%	IL - 90.00%	360	01-Jul-2006
72951372 2	301,500.00	293,595.23	01-Jan-2008	9.500%	IL - 90.00%	360	01-Jul-2006
72939794 2	288,000.00	280,925.09	01-Apr-2008	8.390%	WI - 90.00%	360	01-Jul-2006
72945891 2	162,320.00	158,034.28	01-Jul-2007	9.500%	IL - 80.00%	360	01-Jul-2006
72945979 2	204,000.00	199,645.29	01-Apr-2008	9.190%	WI - 85.00%	360	01-Jul-2006
72942082 2	375,000.00	366,551.88	01-Sep-2007	9.625%	IL - 75.00%	360	01-Jul-2006
72946227 2	50,640.00	49,723.07	28-Mar-2008	9.990%	MI - 80.00%	360	28-May-2006
72951740 2	182,280.00	182,280.00	01-Sep-2007	11.000%	FL - 80.00%	360	01-Jul-2006
72947707 2	61,600.00	60,265.32	01-Nov-2007	10.500%	OH - 80.00%	360	01-Jul-2006
72950811 2	518,000.00	516,498.98	01-Jan-2008	9.500%	MI - 86.33%	360	01-Jul-2006
72950107 2	147,600.00	144,181.86	15-May-2007	10.750%	OH - 82.00%	360	15-Jun-2006
72936634 2	118,800.00	116,243.32	17-Apr-2008	8.890%	MI - 90.00%	360	17-Jun-2006
72942930 2	113,900.00	110,564.05	23-Jan-2008	11.750%	OH - 85.00%	360	23-Jun-2006
72948851 2	108,800.00	105,883.32	25-Feb-2008	7.740%	MI - 80.00%	360	25-Jun-2006
72943515 2	285,000.00	294,913.95	05-Dec-2007	10.500%	RI - 83.82%	360	05-Jun-2006
72950179 2	391,000.00	387,619.69	11-Sep-2007	10.625%	CO - 85.00%	360	11-May-2006
72935802 2	373,500.00	373,500.00	01-Apr-2008	9.375%	CA - 90.00%	360	01-Jul-2006
72952124 2	328,000.00	318,924.25	01-Jan-2008	7.740%	CA - 80.00%	360	01-Jul-2006
72949811 2	73,950.00	72,527.49	01-Jun-2007	11.125%	OK - 85.00%	360	01-Jul-2006
72946691 2	127,200.00	123,154.12	01-Apr-2008	6.990%	IL - 80.00%	360	01-Jun-2006
72936514 2	142,400.00	141,222.73	01-Jan-2008	10.625%	FL - 80.00%	360	01-Jul-2006
72950091 2	56,700.00	55,764.38	20-Dec-2006	11.625%	AR - 90.00%	360	20-Jun-2006
72950123 2	212,800.00	211,282.36	01-May-2007	11.125%	MO - 80.00%	360	01-Jul-2006
72941866 2	336,000.00	332,895.23	03-Jan-2008	10.750%	NV - 80.00%	360	03-Jun-2006

## Mortgage Backed Floating Rate Notes

May 26, 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
72940186 2	232,800.00	226,146.06	10-Aug-2007	9.500%	MD - 80.00%	360	10-Jun-2006
1127083368 2	252,000.00	260,353.35	01-Sep-2008	8.040%	OR - 86.90%	360	01-May-2006
72944435 2	206,100.00	203,754.80	01-Oct-2007	9.500%	OR - 90.00%	360	01-Jul-2006
72947915 2	219,480.00	215,983.03	20-Mar-2008	8.750%	WA - 80.00%	360	20-Jun-2006
72945243 2	172,000.00	167,549.15	01-May-2007	9.625%	KY - 80.00%	360	01-Jul-2006
72950643 2	268,000.00	261,301.37	02-Jun-2007	10.250%	FL - 71.47%	360	02-Jun-2006
72942834 2	175,000.00	171,421.36	08-May-2007	11.250%	FL - 89.74%	360	08-Jun-2006
72938682 2	152,000.00	150,762.78	01-Apr-2008	7.540%	FL - 80.00%	360	01-Jul-2006
72942410 2	180,000.00	175,492.60	01-Jul-2007	10.375%	FL - 80.00%	360	01-Jun-2006
72937106 2	250,750.00	246,606.45	16-Nov-2007	11.625%	AL - 85.00%	360	16-Jun-2006
72951107 2	55,800.00	54,960.76	15-Dec-2007	11.740%	LA - 90.00%	360	15-Jun-2006
72941322 2	290,560.00	283,344.32	14-Jun-2007	10.375%	FL - 80.00%	360	14-Jun-2006
72951348 2	294,500.00	294,437.18	01-Feb-2008	10.375%	FL - 84.87%	360	01-Jul-2006
72951203 2	140,800.00	140,800.00	01-Jun-2007	10.750%	FL - 80.00%	360	01-Jul-2006
72948979 2	198,000.00	196,779.43	01-Feb-2008	11.625%	AZ - 90.00%	360	01-Jun-2006
72949323 2	234,000.00	232,275.16	01-May-2008	7.490%	NV - 90.00%	360	01-Jul-2006
72940458 2	499,999.00	490,005.01	01-Mar-2008	11.000%	AZ - 69.93%	360	01-Jul-2006
72946051 2	180,900.00	176,309.66	01-Mar-2008	9.750%	AZ - 90.00%	360	01-Jul-2006
72950387 2	224,392.00	222,033.80	01-May-2008	9.750%	AZ - 80.00%	360	01-Jul-2006
72950523 2	158,100.00	154,273.85	01-Sep-2008	8.140%	AZ - 85.00%	360	01-Jul-2006
72940178 2	288,000.00	280,619.36	01-Jul-2007	10.250%	MN - 90.00%	360	01-Jul-2006
72937378 2	159,120.00	157,945.19	01-Apr-2008	7.690%	MN - 80.00%	360	01-Jun-2006
72948595 2	173,280.00	169,870.30	01-Aug-2008	9.440%	MN - 80.00%	360	01-Jun-2006
72939266 2	171,000.00	178,587.09	01-Dec-2007	10.875%	MN - 90.00%	360	01-Jul-2006
72939818 2	163,800.00	160,525.94	01-Jul-2007	11.000%	MN - 90.00%	360	01-Jul-2006
72945507 2	124,000.00	120,846.96	01-Aug-2008	7.940%	MN - 80.00%	360	01-Jul-2006
72946147 2	296,000.00	308,850.10	01-Oct-2007	11.250%	CA - 80.00%	360	01-Jun-2006
72948987 2	616,500.00	610,456.57	01-Nov-2007	10.000%	CA - 90.00%	360	01-Jul-2006
72938514 2	261,000.00	261,000.00	01-Aug-2007	9.375%	CA - 90.00%	360	01-Jul-2006
72945499 2	310,000.00	310,000.00	01-Jun-2007	9.750%	CA - 80.00%	360	01-Jul-2006
72948707 2	153,000.00	149,061.12	01-Dec-2007	10.375%	CA - 85.00%	360	01-Jul-2006
72941962 2	196,000.00	195,899.47	01-Oct-2007	8.250%	IL - 80.00%	360	01-Jun-2006
72951876 2	288,000.00	287,899.78	01-Jan-2008	9.750%	CA - 80.00%	360	01-Jul-2006
72940634 2	157,500.00	154,450.14	01-Jan-2008	11.125%	CA - 73.26%	360	01-Jul-2006
1127065561 2	224,000.00	218,613.24	02-Jun-2008	9.250%	GA - 80.00%	360	02-Mar-2006
72942290 2	144,000.00	140,491.41	01-Nov-2006	10.500%	GA - 90.00%	360	01-Jun-2006
72939530 2	304,000.00	300,370.48	01-Dec-2007	8.500%	NJ - 80.00%	360	01-May-2006
72948571 2	387,000.00	379,506.05	01-Apr-2007	11.125%	NJ - 90.00%	360	01-Jul-2006
72939626 2	250,000.00	244,468.51	01-Dec-2006	11.000%	FL - 74.40%	360	01-Jun-2006
72941874 2	454,500.00	445,511.72	01-Sep-2007	11.000%	NJ - 90.00%	360	01-Jul-2006
72937210 2	166,500.00	166,500.00	01-Apr-2007	11.125%	NJ - 90.00%	360	01-Jun-2006
72951620 2	510,000.00	506,463.88	01-Jun-2007	11.625%	NJ - 85.00%	360	01-Jul-2006
72936218 2	224,910.00	233,620.00	01-Oct-2008	8.040%	NJ - 90.00%	360	01-Jul-2006
72946547 2	360,000.00	348,481.69	05-Jun-2008	8.640%	NJ - 90.00%	360	05-Jul-2006
72944179 2	472,000.00	472,000.00	01-Feb-2008	9.625%	CA - 80.00%	360	01-Jun-2006
TOTAL	164,905,820.77	163,380,004.27					

TOTAL	178,357,043.77	176,739,592.63
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## Prepayment Report

### VOLUNTARY PREPAYMENTS

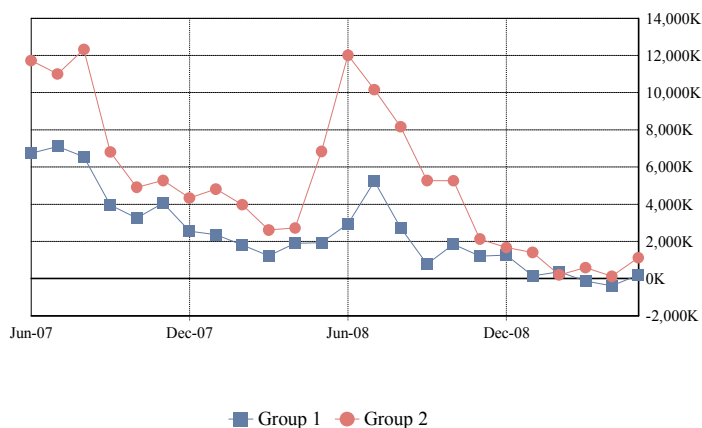
#### Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	10	3	13
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	10	3	13
Curtailments Amount	(402,556.83)	(247,164.14)	(649,720.97)
Paid in Full Balance	1,528,489.69	437,378.36	1,965,868.05
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	1,125,932.86	190,214.22	1,316,147.08

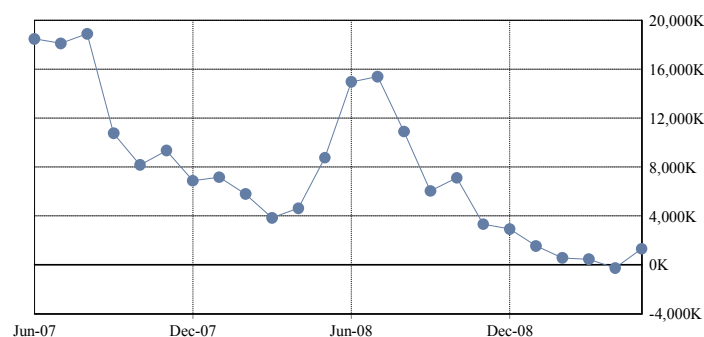
#### Cumulative

Number of Paid in Full Loans	1,225	619	1,844
Number of Repurchased Loans	14	1	15
Total Number of Loans Prepaid in Full	1,239	620	1,859
Paid in Full Balance	227,231,307.73	115,974,227.35	343,205,535.08
Repurchased Loans Balance	2,765,817.10	134,632.60	2,900,449.70
Curtailments Amount	(5,785,720.15)	(2,878,470.99)	(8,664,191.14)
Total Prepayment Amount	224,211,404.68	113,230,388.96	337,441,793.64

Total Prepayments by Groups



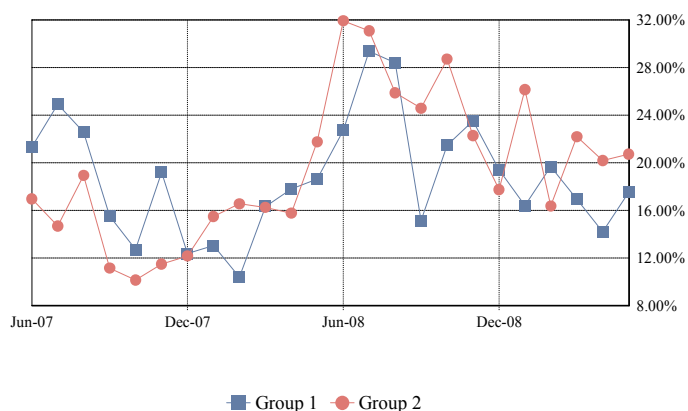
Total Prepayments



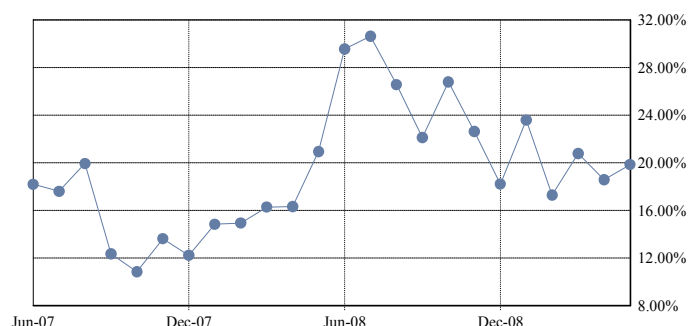
#### PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	1.92%	1.59%	1.83%
3 Months Avg SMM	1.95%	1.46%	1.81%
12 Months Avg SMM	2.27%	1.90%	2.17%
Avg SMM Since Cut-off	1.68%	1.73%	1.69%
CPR	20.71%	17.52%	19.84%
3 Months Avg CPR	21.03%	16.22%	19.73%
12 Months Avg CPR	24.13%	20.53%	23.16%
Avg CPR Since Cut-off	18.39%	18.86%	18.53%
PSA	345.17%	292.00%	330.60%
3 Months Avg PSA Approximation	350.49%	270.34%	328.76%
12 Months Avg PSA Approximation	428.95%	365.81%	411.97%
Avg PSA Since Cut-off Approximation	487.24%	502.53%	491.50%

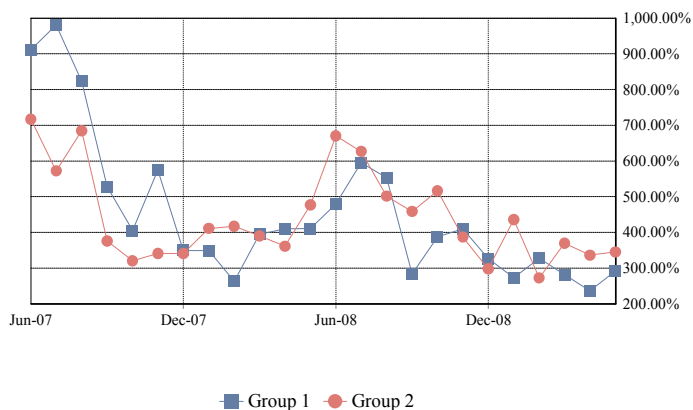
CPR by Groups



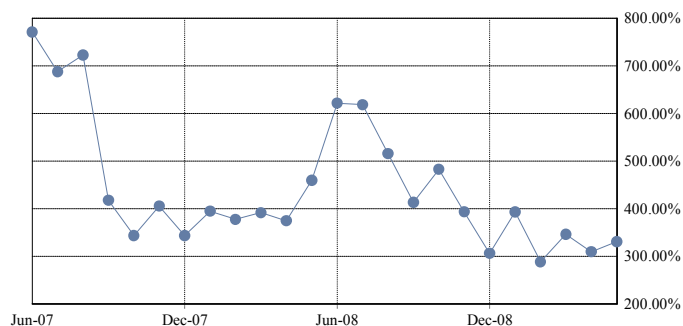
Total CPR



PSA by Groups

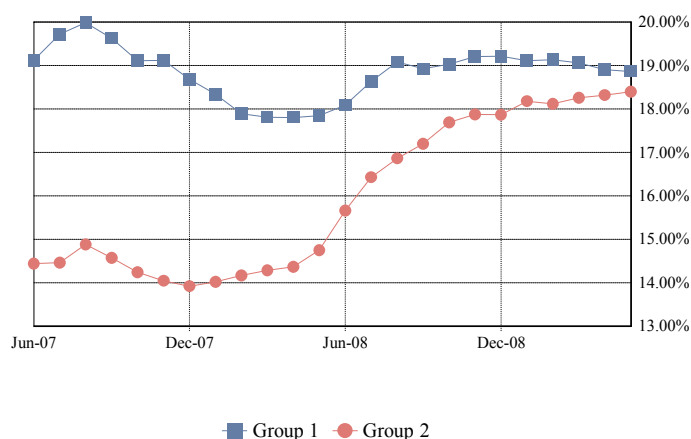


Total PSA

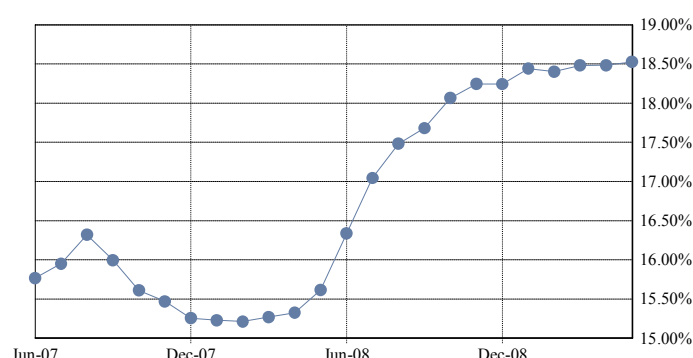




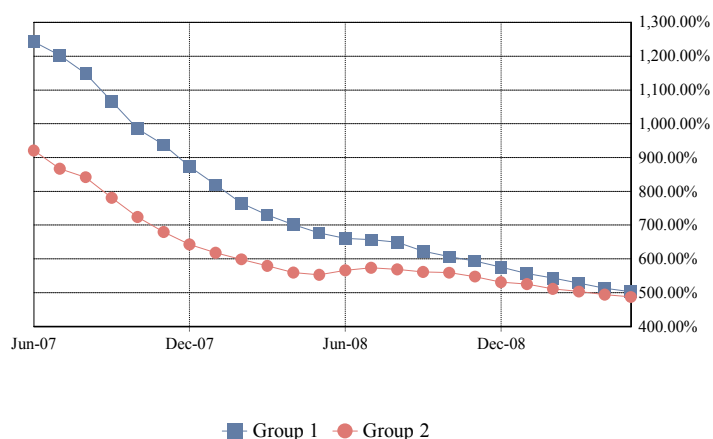
CPR Avg since Cut-Off by Groups



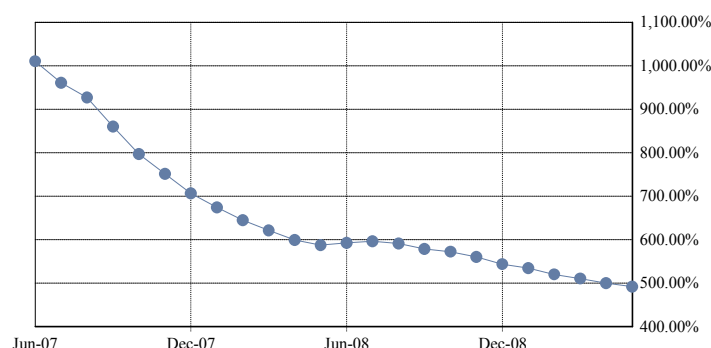
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



#### PREPAYMENT CALCULATION METHODOLOGY

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

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

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

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

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

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

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

Weighted Average Seasoning (WAS)

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

Dates correspond to distribution dates.



#### Prepayment Detail Report

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

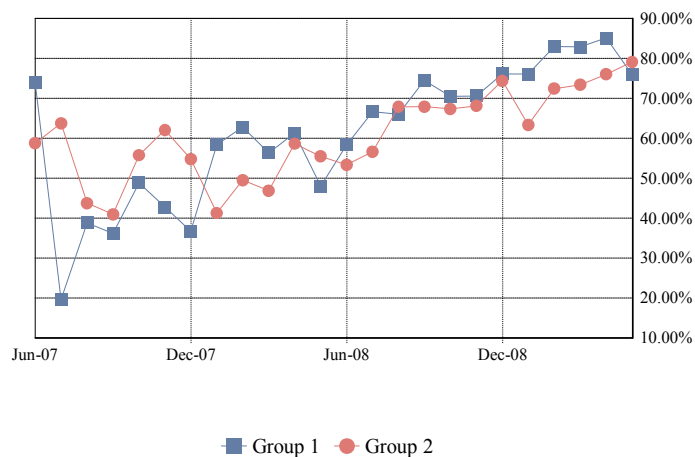
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
72935129	2	129,900.00	126,843.72	27-Apr-2009	10.500%	NC - 72.21%	Paid Off - 360	12-Jun-2006
72936698	2	163,200.00	159,234.43	22-Apr-2009	7.990%	WA - 80.00%	Paid Off - 360	01-Jul-2006
72936778	2	225,600.00	221,329.12	01-May-2009	10.875%	MI - 80.00%	Paid Off - 360	23-Jun-2006
72937194	2	324,000.00	324,000.00	13-May-2009	7.090%	CO - 88.04%	Paid Off - 360	01-Jun-2006
72937882	2	89,100.00	86,871.82	07-May-2009	10.750%	TN - 90.00%	Paid Off - 360	17-Jun-2006
72939562	2	139,400.00	131,477.04	15-May-2009	9.140%	PA - 85.00%	Paid Off - 240	10-Jun-2006
72951892	2	89,250.00	87,765.45	07-May-2009	10.875%	WI - 85.00%	Paid Off - 360	01-Jul-2006
73169895	2	50,000.00	48,849.32	12-May-2009	8.765%	TX - 40.16%	Paid Off - 360	01-Jun-2006
73172511	2	156,500.00	155,405.41	06-May-2009	9.650%	GA - 88.92%	Paid Off - 360	01-Jul-2006
73180184	1	81,600.00	80,149.05	01-May-2009	10.300%	TX - 80.00%	Paid Off - 360	01-Jul-2006
73280117	1	250,000.00	244,859.18	05-May-2009	6.500%	CA - 44.01%	Paid Off - 360	01-Jul-2006
73283237	1	115,000.00	112,370.13	11-May-2009	8.400%	WV - 79.31%	Paid Off - 360	01-Aug-2006
73303984	2	190,800.00	186,713.38	21-Apr-2009	8.850%	TX - 80.00%	Paid Off - 360	01-Aug-2006
TOTAL		2,004,350.00	1,965,868.05					

## Realized Loss Report

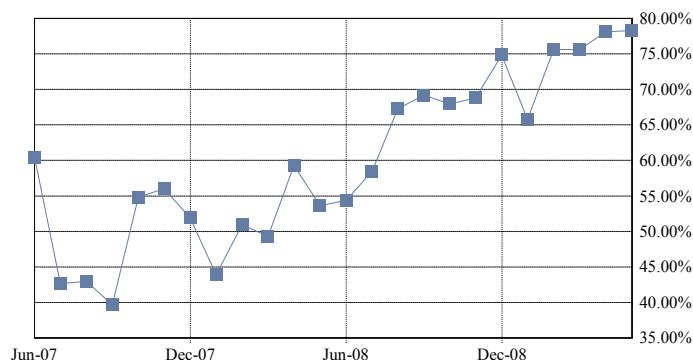
### COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<b><u>Current</u></b>			
Subsequent Recoveries	71,224.51	41,810.27	113,034.78
Number of Loans Liquidated	42	20	62
Collateral Principal Realized Loss/(Gain) Amount	8,474,877.43	2,730,642.06	11,205,519.49
Collateral Interest Realized Loss/(Gain) Amount	43,595.78	36,811.29	80,407.07
Net Liquidation Proceeds	2,196,982.56	828,936.58	3,025,919.14
<b><u>Cumulative</u></b>			
Number of Loans Liquidated	1,010	360	1,370
Collateral Realized Loss/(Gain) Amount	136,773,332.65	42,917,693.88	179,691,026.53
Net Liquidation Proceeds	78,175,537.72	19,873,580.31	98,049,118.03
Cumulative Subsequent Recoveries	1,527,883.56	545,988.40	2,073,871.96

Collateral Loss Severity Approximation by Groups



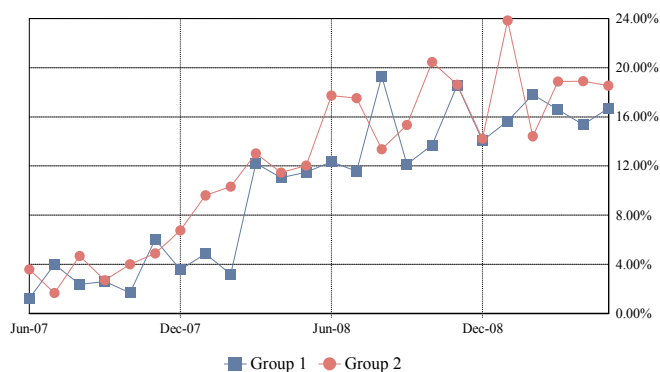
Collateral Loss Severity Approximation



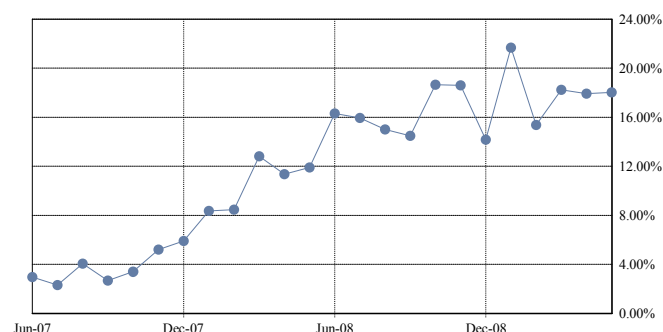
#### DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	1.69%	1.51%	1.64%
3 Months Avg MDR	1.72%	1.46%	1.65%
12 Months Avg MDR	1.61%	1.38%	1.55%
Avg MDR Since Cut-off	0.85%	0.70%	0.81%
CDR	18.53%	16.70%	18.02%
3 Months Avg CDR	18.76%	16.22%	18.07%
12 Months Avg CDR	17.70%	15.36%	17.06%
Avg CDR Since Cut-off	9.70%	8.03%	9.25%
SDA	3,088.01%	2,783.93%	3,004.15%
3 Months Avg SDA Approximation	3,126.94%	2,703.49%	3,011.01%
12 Months Avg SDA Approximation	3,022.80%	2,631.14%	2,916.86%
Avg SDA Since Cut-off Approximation	2,511.51%	2,092.84%	2,398.91%
Loss Severity Approximation for Current Period	79.09%	75.93%	78.30%
3 Months Avg Loss Severity Approximation	76.00%	81.29%	77.26%
12 Months Avg Loss Severity Approximation	67.66%	73.78%	69.09%
Avg Loss Severity Approximation Since Cut-off	62.60%	67.02%	63.60%

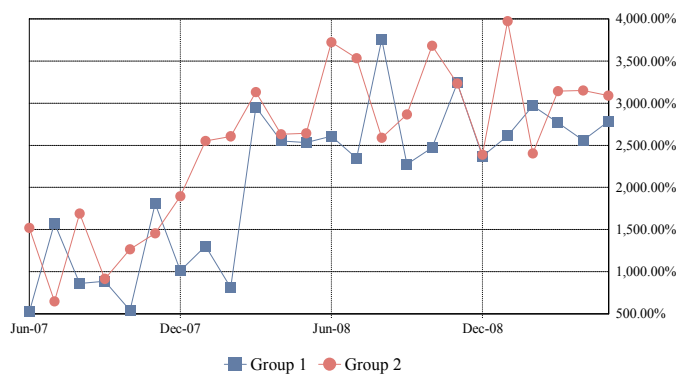
CDR by Groups



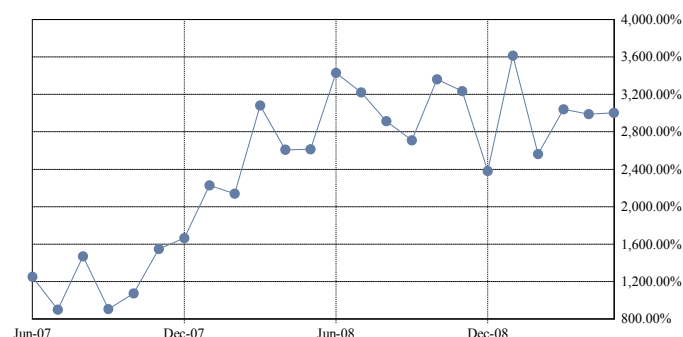
Total CDR



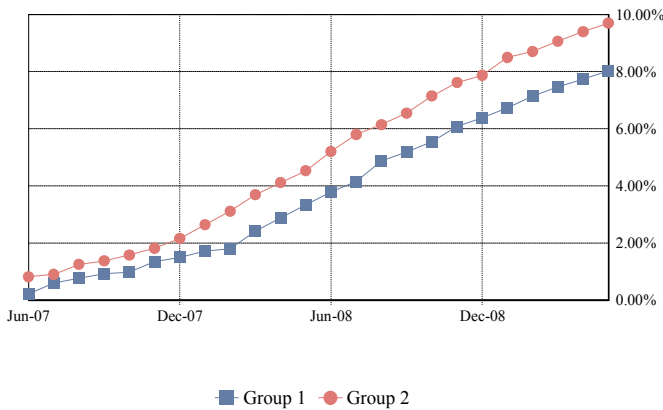
SDA by Groups



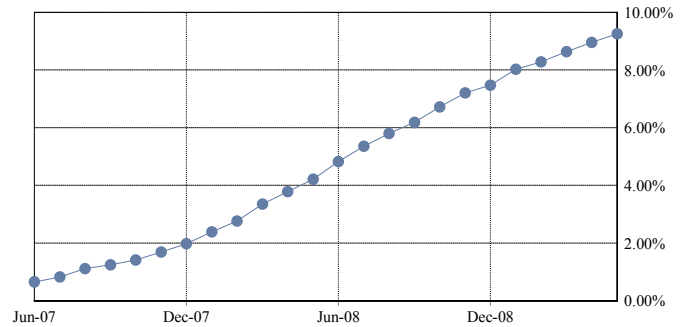
Total SDA



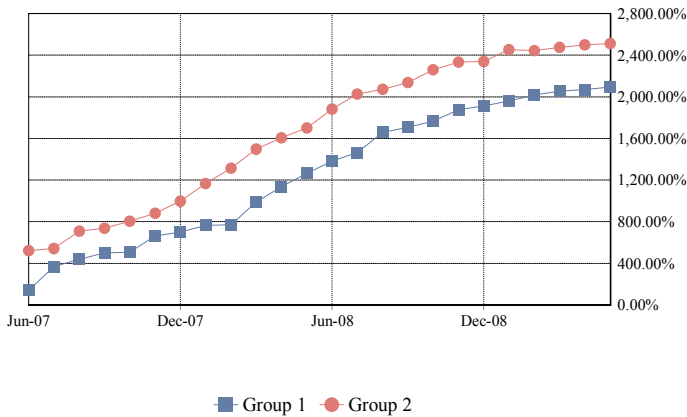
CDR Avg since Cut-Off by Groups



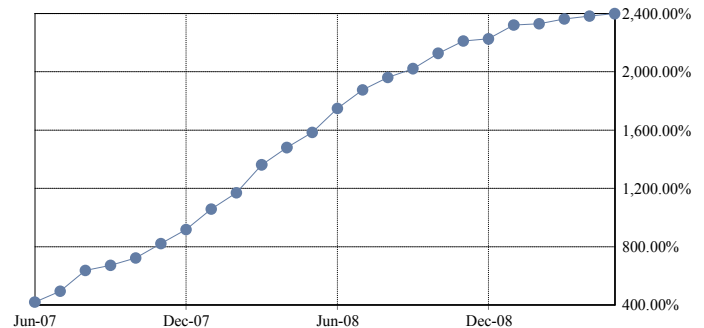
Total CDR Avg since Cut-Off



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

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

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

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

Dates correspond to distribution dates.

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



## Mortgage Backed Floating Rate Notes

May 26, 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)
73053992	1	7.670%	CA - 47.11%	360	206,159.01		(4,908.30)
73068530	1	8.250%	AZ - 80.00%	360	115,414.31		111,913.33
73069946	1	8.500%	CA - 80.00%	360	228,000.00		216,830.57
73071411	1	8.750%	CA - 80.00%	360	356,613.20		218,051.81
73076499	1	9.250%	VA - 80.00%	360	276,621.94		185,892.78
73081796	1	9.070%	FL - 80.00%	360	132,000.00		157,891.63
73085668	1	8.875%	ID - 80.00%	360	138,601.45		62,048.62
73168303	1	11.000%	FL - 75.00%	360	142,646.05		146,878.23
73174271	1	8.875%	CO - 95.00%	360	122,452.62		124,092.14
73182144	1	9.650%	VA - 85.00%	360	244,813.10		207,643.17
73185585	1	10.100%	MI - 85.00%	360	96,147.52		121,638.43
73186817	1	10.325%	CA - 85.00%	360	363,442.11		286,081.19
73194034	1	9.125%	MS - 87.21%	360	74,301.50		41,033.39
73197890	1	9.750%	MN - 90.00%	360	220,754.86		176,424.12
73198915	1	8.650%	TX - 100.00%	360	121,595.98		102,583.05
73288398	1	9.700%	MI - 85.00%	360	121,062.08		135,964.96
73299607	1	9.175%	SC - 80.00%	360	85,745.21		48,420.70
73305080	1	9.400%	WA - 80.00%	360	195,401.33		127,912.67
1127085873	1	8.990%	CA - 86.54%	360	237,722.09		214,602.82
1127086942	1	9.000%	CA - 62.11%	360	116,895.57		120,967.73
73052408	1		CA - 80.00%	360		Revision	195.89
73059737	1		FL - 95.00%	360		Revision	(2,741.91)
73067066	1		VA - 80.00%	360		Revision	(3,578.00)
73067546	1		CA - 80.00%	360		Revision	4,146.29
73072955	1		CA - 80.00%	360		Revision	(3,510.60)
73078731	1		AZ - 80.00%	360		Revision	(1,455.24)
73081108	1		FL - 80.00%	360		Revision	(4,040.00)
73083044	1		MA - 80.00%	360		Revision	(3,729.73)
73084748	1		IL - 80.00%	360		Revision	1,007.51
73090853	1		MI - 95.00%	360		Revision	941.00
73179016	1		CA - 95.00%	360		Revision	(842.00)
73181960	1		MA - 95.00%	360		Revision	(1,773.56)
73185881	1		AZ - 85.00%	360		Revision	(3,005.82)
73189921	1		CA - 75.00%	360		Revision	(1,043.99)
73190553	1		CA - 90.00%	360		Revision	445.37
73190601	1		MA - 90.00%	360		Revision	392.00
73194754	1		FL - 77.00%	360		Revision	(881.89)
73199619	1		MN - 80.00%	360		Revision	(19.53)
73282157	1		CA - 80.00%	360		Revision	(583.00)
73286814	1		CA - 88.55%	360		Revision	(10,273.87)
73305032	1		NV - 80.00%	360		Revision	172.52
73305528	1		FL - 90.00%	360		Revision	(3,370.36)
73311921	1		MI - 90.00%	360		Revision	(444.55)
1127085306	1	0.000%	AZ - 61.85%	360	0.00	Revision	(298.18)
1127087838	1	0.000%	AZ - 87.74%	360	0.00	Revision	(218.04)
72935514	2	10.125%	IL - 90.00%	360	160,159.93		168,888.57
72936642	2	9.750%	IA - 80.00%	360	129,501.92		112,218.50
72937946	2	11.625%	MA - 86.71%	360	147,592.74		65,555.68
72938938	2	11.125%	OH - 80.00%	360	141,710.69		146,667.65
72939170	2	10.000%	MT - 80.00%	360	111,739.40		74,847.31

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)
72947379 2		11.625%	SC - 85.00%	360	108,719.24		106,455.60
72947859 2		10.250%	CA - 80.00%	360	280,000.00		211,774.94
72948003 2		11.750%	WI - 90.00%	360	119,973.47		104,292.80
72950299 2		10.625%	FL - 89.02%	360	300,000.00		327,753.20
72950667 2		11.625%	NJ - 85.00%	360	300,207.95		273,978.07
72951596 2		11.250%	AZ - 81.47%	360	157,146.48		152,432.30
72951724 2		11.375%	VA - 78.26%	360	105,381.95		91,719.11
73051648 2		9.000%	NY - 85.00%	360	210,422.37		191,450.52
73053160 2		8.625%	TX - 80.00%	360	125,527.01		38,854.40
73054552 2		10.500%	AZ - 80.00%	360	193,089.00		155,715.06
73057121 2		8.750%	CA - 80.00%	360	305,550.27		317,185.97
73058305 2		8.500%	CA - 80.00%	360	134,788.49		155,010.83
73066002 2		12.550%	MD - 20.00%	180	64,794.29		68,126.81
73066658 2		8.625%	CA - 80.00%	360	404,000.00		317,499.21
73070498 2		8.875%	CA - 80.00%	360	480,000.00		348,947.66
73073235 2		10.990%	NY - 20.00%	180	134,282.85		144,194.52
73073307 2		11.250%	CA - 20.00%	180	78,762.34		79,970.72
73073315 2		9.750%	CA - 80.00%	360	326,757.62		210,140.56
73074435 2		6.990%	TX - 80.00%	360	237,878.87		65,970.24
73076227 2		9.125%	TN - 80.00%	360	80,848.45		50,285.06
73077715 2		9.375%	CA - 80.00%	360	487,761.88		346,369.24
73079908 2		9.125%	CA - 80.00%	360	751,826.32		556,879.58
73083564 2		8.125%	AZ - 80.00%	360	207,618.42		125,616.91
73170519 2		10.371%	MN - 20.00%	360	43,692.88		44,712.08
73178320 2		9.375%	MO - 80.00%	360	254,545.69		192,558.16
73184577 2		9.000%	CA - 90.00%	360	567,605.10		381,617.29
73185721 2		9.250%	CA - 80.00%	360	464,009.05		473,149.80
73190489 2		9.375%	NV - 80.00%	360	183,278.78		185,817.49
73196978 2		9.250%	CA - 95.00%	360	583,689.90		488,672.26
73199955 2		8.550%	CA - 80.00%	360	531,239.10		290,280.48
73282685 2		8.875%	CA - 80.00%	360	485,600.00		422,354.24
73296863 2		8.500%	NJ - 80.00%	360	403,693.04		265,373.80
73310721 2		9.850%	IL - 85.00%	360	204,661.49		208,301.02
1127083073 2		9.375%	KS - 80.00%	360	116,883.80		105,985.66
1127085554 2		10.990%	CA - 20.00%	180	98,664.25		101,876.62
1127087569 2		12.250%	FL - 20.00%	180	34,718.55		36,674.42
1127088814 2		9.250%	CA - 90.00%	360	457,132.19		377,958.93
72935554 2			KS - 90.00%	360		Revision	635.21
72935682 2			TX - 80.00%	360		Revision	(2,381.06)
72937138 2			MI - 80.00%	360		Revision	(300.00)
72937906 2			MI - 83.58%	360		Revision	14.04
72940106 2			IL - 90.00%	360		Revision	(530.00)
72940946 2			MI - 85.00%	360		Revision	(1,594.33)
72940978 2			MI - 90.00%	360		Revision	(1,081.00)
72941306 2			MN - 80.00%	360		Revision	(2,090.87)
72944731 2			GA - 90.00%	360		Revision	(1,371.00)
72945147 2			MN - 80.00%	360		Revision	(5,536.32)
72946371 2			SD - 80.00%	360		Revision	(443.46)
72946763 2			GA - 78.39%	360		Revision	(592.29)
72948379 2			AZ - 75.00%	360		Revision	(1,164.35)
72948523 2			AZ - 74.00%	360		Revision	(1,202.89)



## Mortgage Backed Floating Rate Notes

May 26, 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)
72950539 2			VA - 80.00%	360		Revision	(8.69)
73057193 2			MA - 80.00%	360		Revision	133.23
73065626 2			FL - 80.00%	360		Revision	(2,105.26)
73066538 2			CA - 80.00%	360		Revision	110.15
73069186 2			CA - 80.00%	360		Revision	959.00
73069194 2			CA - 20.00%	180		Revision	(325.00)
73070410 2			CA - 20.00%	180		Revision	450.00
73077819 2			CA - 80.00%	360		Revision	(7,437.94)
73082220 2			CA - 80.00%	360		Revision	(4,345.23)
73083748 2			CO - 95.00%	360		Revision	909.78
73083932 2			VA - 80.00%	360		Revision	(1,480.87)
73155397 2			CA - 80.00%	360		Revision	(5,587.40)
73156101 2			NJ - 74.19%	360		Revision	1,645.00
73166214 2			NY - 20.00%	360		Revision	15.00
73166606 2			TX - 20.00%	360		Revision	15.00
73173215 2			MI - 80.00%	360		Revision	(4,277.00)
73178304 2			MA - 80.00%	360		Revision	108.20
73189889 2			CA - 85.00%	360		Revision	569.84
73198010 2			CA - 80.00%	360		Revision	(5,028.15)
73199123 2			MI - 85.00%	360		Revision	(1,840.00)
73199611 2			VA - 80.00%	360		Revision	(5,115.85)
73295639 2			CA - 80.00%	360		Revision	(3,417.00)
73302992 2			CA - 80.00%	360		Revision	(5,731.28)
73304040 2			WA - 80.00%	360		Revision	(933.00)
73310977 2			CA - 72.88%	360		Revision	(2,683.57)
1127084703 2		0.000%	CA - 80.00%	360	0.00	Revision	(100.00)
1127085535 2		0.000%	CA - 80.00%	360	0.00	Revision	(780.47)
1127085792 2		0.000%	CA - 80.00%	360	0.00	Revision	(653.23)
1127100036 2		0.000%	CA - 80.00%	360	0.00	Revision	(1,087.00)
TOTAL					14,311,845.70		11,285,926.56

#### Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Stepdown Date has occurred			No
Credit Enhancement Percentage (For Stepdown Date)			26.2083%
Applicable Percentage			43.4000%
Trigger Event in effect			Yes
Delinquency Percentage ( A/B )			62.2201%
.A) 3M Rolling Avg.Bal 60+ days includes BK,FC,REO			522,919,728.06
.B) Stated Principal Balance			840,434,904.49
Applicable % of Current Credit Enhancement %			9.657742%
Realized Loss Percentage ( E/F )			12.2095%
.E) Cumulative Realized Loss	47,553.29	18,351.26	179,691,026.53
.F) Cutoff Pool Balance			1,471,732,843.00
Applicable Percentage			1.3500%

ADJUSTABLE RATE CERTIFICATE INFORMATION			
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ADDITIONAL INFORMATION			
	Group 2	Group 1	Total
Basis Risk CarryForward Amount paid			0.00
Basis Risk CarryForward Amount unpaid			0.00
Current LIBOR Rate			0.437500%
Libor Rate Determination Date			04/23/2009
Next LIBOR Rate			0.308750%
Next Libor Rate Determination Date			05/21/2009
Current Swap LIBOR Rate			0.437500%



## Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Int on Prior SF (2)	Curr NET WAC SF (3)	Total NET WAC SF (1+2+3)	NET WAC Shortfall Paid	NET WAC Shortfall UnPaid
A-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2fpt	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2a	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2b	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2c	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2d	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-5	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-6	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
B-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
B-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
B-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

#### Other Related Information

##### ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Current Scheduled Payments	4,471,600.30	1,805,222.02	6,452,511.78
Current Scheduled Payments 1 Month Prior	4,747,065.48	1,843,079.35	6,590,144.82
Current Scheduled Payments 2 Month Prior	4,902,925.19	1,878,720.54	6,781,645.72
Current Scheduled Payments 3 Month Prior	5,028,037.44	1,921,409.32	6,949,446.76
Current Scheduled Payments 4 Month Prior	5,160,673.32	1,979,135.61	7,139,808.93
Current Scheduled Payments 5 Month Prior	5,274,493.99	2,012,706.60	7,287,200.58
Current Scheduled Payments 6 Month Prior	5,383,361.38	2,049,642.69	7,433,004.08
Current Scheduled Payments 7 Month Prior	5,572,528.00	2,106,913.19	7,679,441.19
Current Scheduled Payments 8 Month Prior	6,026,925.80	2,152,073.13	8,178,998.94
Current Scheduled Payments 9 Month Prior	5,947,878.07	2,205,692.35	8,153,570.42
Current Scheduled Payments 10 Month Prior	5,902,506.10	2,209,170.01	8,111,676.11
Current Scheduled Payments 11 Month Prior	5,811,263.05	2,201,617.17	8,012,880.22
Sched. Payments for 60+Day Delinquent Loans	2,990,533.40	1,064,387.46	4,137,989.59
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	3,007,010.12	1,064,417.78	4,135,450.71
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	3,041,762.43	1,060,096.88	4,165,994.75
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	3,038,591.57	1,065,371.40	4,166,869.55
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	3,066,654.37	1,071,170.38	4,199,927.83
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	2,962,287.64	1,039,725.40	4,064,142.24
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	2,798,448.70	972,900.19	3,827,322.89
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	2,792,854.64	949,700.85	3,791,354.79
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	2,773,028.12	933,232.92	3,754,474.17
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	2,729,975.34	880,704.22	3,658,000.84
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	2,572,798.42	870,777.73	3,487,297.94
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	2,398,426.11	839,810.91	3,279,804.05