

External Parties

Seller

Goldman Sachs Mortgage Securities

Servicer(s)

Wells Fargo

National City Bank

Underwriter(s)

Goldman Sachs & Co.

Swap Counterparty

Goldman Sachs Capital Markets, L.P.

Table of Contents

	Page
1. Certificate Payment Report	2
2. Collection Account Report	6
3. Credit Enhancement Report	8
4. Collateral Report	9
5. Delinquency Report	12
6. REO Report	24
7. Foreclosure Report	29
8. Prepayment Report	50
9. Prepayment Detail Report	53
10. Realized Loss Report	54
11. Realized Loss Detail Report	57
12. Triggers and Adj. Cert. Report	63
13. Additional Certificate Report	64
14. Modified Loan Detail	66
15. Other Related Information	68

Total Number of Pages 68

Dates

Cut-Off Date: September 01, 2006

Close Date: September 28, 2006

First Distribution Date: October 25, 2006

Distribution Date: November 25, 2009

Record Date: October 30, 2009

November 24, 2009

Determination Date: November 18, 2009

Contacts

Hang Luu

Administrator

(714) 247-6253

hang-thai.luu@db.com

Address:

1761 East St. Andrew Place, Santa Ana, CA 92705

Factor Information: (800) 735-7777

Main Phone Number: (714) 247-6000

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

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

Certificate Payment Report

Current Period Distribution -

Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-1	SR,FLT/STEP	244,303,000.00	116,071,008.93	35,148.17	1,900,741.46	1,935,889.63	0.00	0.00	114,170,267.47
A-2A	SR,FLT/STEP	737,527,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2B	SR,FLT/STEP	218,496,000.00	209,057,102.26	59,825.12	11,222,758.52	11,282,583.64	0.00	0.00	197,834,343.74
A-2C	SR,FLT/STEP	326,660,000.00	326,660,000.00	109,795.46	0.00	109,795.46	0.00	0.00	326,660,000.00
A-2D	SR,FLT/STEP	188,322,000.00	188,322,000.00	75,839.93	0.00	75,839.93	0.00	0.00	188,322,000.00
M-1	FLT/STEP	73,195,000.00	73,195,000.00	32,523.35	0.00	32,523.35	0.00	0.00	73,195,000.00
M-2	FLT/STEP	65,769,000.00	65,769,000.00	30,318.72	0.00	30,318.72	0.00	0.00	65,769,000.00
M-3	FLT/STEP	37,128,000.00	37,128,000.00	17,424.65	0.00	17,424.65	0.00	0.00	37,128,000.00
M-4	FLT/STEP	36,067,000.00	36,067,000.00	18,728.22	0.00	18,728.22	7,218,387.38	0.00	28,848,612.62
M-5	FLT/STEP	32,885,000.00	2,276,490.94	1,201.05	0.00	1,201.05	2,276,490.94	0.00	0.00
M-6	FLT/STEP	30,763,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	FLT/STEP	29,702,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	FLT/STEP	18,034,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	FLT/STEP	15,912,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	FLT/STEP	11,668,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	FLT/STEP	21,216,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	EXE	33,946,197.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	EXE	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	EXE	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	RES	50.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RC	RES	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	RES	50.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		2,121,593,397.25	1,054,545,602.13	380,804.67	13,123,499.98	13,504,304.65	9,494,878.32	0.00	1,031,927,223.83

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	10/26/09	11/24/09	A-Act/360	30247DAA9	244,303,000.00	475.110862	0.143871	7.780262	7.924134	467.330600
A-2A	10/26/09	11/24/09	A-Act/360	30247DAB7	737,527,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
A-2B	10/26/09	11/24/09	A-Act/360	30247DAC5	218,496,000.00	956.800593	0.273804	51.363680	51.637484	905.436913
A-2C	10/26/09	11/24/09	A-Act/360	30247DAD3	326,660,000.00	1,000.000000	0.336115	0.000000	0.336115	1,000.000000
A-2D	10/26/09	11/24/09	A-Act/360	30247DAE1	188,322,000.00	1,000.000000	0.402714	0.000000	0.402714	1,000.000000
M-1	10/26/09	11/24/09	A-Act/360	30247DAF8	73,195,000.00	1,000.000000	0.444338	0.000000	0.444338	1,000.000000
M-2	10/26/09	11/24/09	A-Act/360	30247DAG6	65,769,000.00	1,000.000000	0.460988	0.000000	0.460988	1,000.000000
M-3	10/26/09	11/24/09	A-Act/360	30247DAH4	37,128,000.00	1,000.000000	0.469313	0.000000	0.469313	1,000.000000
M-4	10/26/09	11/24/09	A-Act/360	30247DAJ0	36,067,000.00	1,000.000000	0.519262	0.000000	0.519262	799.861719
M-5	10/26/09	11/24/09	A-Act/360	30247DAK7	32,885,000.00	69.225815	0.036523	0.000000	0.036523	0.000000
M-6	10/26/09	11/24/09	A-Act/360	30247DAL5	30,763,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-7	10/26/09	11/24/09	A-Act/360	30247DAM3	29,702,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-8	10/26/09	11/24/09	A-Act/360	30247DAN1	18,034,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-9	10/26/09	11/24/09	A-Act/360	30247DAP6	15,912,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-1	10/26/09	11/24/09	A-Act/360	30247DAU5	11,668,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-2	10/26/09	11/24/09	A-Act/360	30247DAV3	21,216,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
X				30247DAW1	33,946,197.25	0.000000	0.000000	0.000000	0.000000	0.000000
C				30247DAQ4	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
P				30247DAX9	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R				30247DAS0	50.00	0.000000	0.000000	0.000000	0.000000	0.000000
RC				30247DAR2	100.00	0.000000	0.000000	0.000000	0.000000	0.000000
RX				30247DAT8	50.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date -

Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
A-1	244,303,000.00	21,382,434.08	126,922,824.37	3,209,908.15	130,132,732.53	151,515,166.61	0.00	0.00	114,170,267.47
A-2A	737,527,000.00	49,044,954.75	718,900,331.68	18,626,668.30	737,526,999.99	786,571,954.74	0.00	0.00	0.00
A-2B	218,496,000.00	22,289,650.23	19,860,356.69	801,299.57	20,661,656.26	42,951,306.49	0.00	0.00	197,834,343.74
A-2C	326,660,000.00	33,955,913.61	0.00	0.00	0.00	33,955,913.61	0.00	0.00	326,660,000.00
A-2D	188,322,000.00	20,058,561.32	0.00	0.00	0.00	20,058,561.32	0.00	0.00	188,322,000.00
M-1	73,195,000.00	7,913,409.78	0.05	0.00	0.00	7,913,409.79	0.00	0.00	73,195,000.00
M-2	65,769,000.00	7,152,700.23	0.00	0.00	0.00	7,152,700.23	0.00	0.00	65,769,000.00
M-3	37,128,000.00	4,049,747.52	0.00	0.00	0.00	4,049,747.52	0.00	0.00	37,128,000.00
M-4	36,067,000.00	4,003,355.17	0.00	0.00	0.00	4,003,355.17	7,218,387.38	0.00	28,848,612.62
M-5	32,885,000.00	3,629,970.08	0.00	0.00	0.00	3,629,970.08	32,885,000.00	0.00	0.00
M-6	30,763,000.00	3,415,617.98	0.00	0.00	0.00	3,415,617.98	30,763,000.00	0.00	0.00
M-7	29,702,000.00	3,489,220.46	0.00	0.00	0.00	3,489,220.46	29,702,000.00	0.00	0.00
M-8	18,034,000.00	2,190,003.10	0.00	0.00	0.00	2,190,003.10	18,034,000.00	0.00	0.00
M-9	15,912,000.00	2,270,891.18	0.00	0.00	0.00	2,270,891.18	15,912,000.00	0.00	0.00
B-1	11,668,000.00	1,796,686.86	0.00	0.00	0.00	1,796,686.86	11,668,000.00	0.00	0.00
B-2	21,216,000.00	3,151,454.95	0.00	0.00	0.00	3,151,454.95	21,216,000.00	0.00	0.00
X	33,946,197.25	45,440,673.31	(2,278,406.58)	(63,828.39)	702.89	45,441,376.20	35,769,595.49	2,342,937.85	0.00
C	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00	3,644,603.24	0.00	0.00	0.00	3,644,603.24	0.00	0.00	0.00
R	50.00	0.00	47.17	2.83	50.00	50.00	0.00	0.00	0.00
RC	100.00	0.00	94.34	5.66	100.00	100.00	0.00	0.00	0.00
RX	50.00	0.00	47.17	2.83	50.00	50.00	0.00	0.00	0.00
Total	2,121,593,397.25	238,879,847.85	863,405,294.89	22,574,058.95	888,322,291.67	1,127,202,139.53	203,167,982.87	2,342,937.85	1,031,927,223.83

Interest Detail -

Class	Pass Through Rate	Prior Principal (with Notional) Balance	Accrued Interest	Non-Supported Interest SF	Prior Unpaid Interest	Unscheduled Interest Adjustment	Optimal Interest	Paid or Deferred Interest	Current Unpaid Interest
			(1)	(2)	(3)	(4)	(5)=(1)-(2)+(3)+(4)	(6)	(7)=(5)-(6)
A-1	0.36375%	116,071,008.93	35,184.02	35.86	0.00	0.00	35,148.16	35,148.17	0.00
A-2A	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2B	0.34375%	209,057,102.26	59,886.15	61.03	0.00	0.00	59,825.12	59,825.12	0.00
A-2C	0.40375%	326,660,000.00	109,907.48	112.01	0.00	0.00	109,795.47	109,795.46	0.00
A-2D	0.48375%	188,322,000.00	75,917.31	77.37	0.00	0.00	75,839.94	75,839.93	0.00
M-1	0.53375%	73,195,000.00	32,556.53	33.18	0.00	0.00	32,523.35	32,523.35	0.00
M-2	0.55375%	65,769,000.00	30,349.65	30.93	0.00	0.00	30,318.72	30,318.72	0.00
M-3	0.56375%	37,128,000.00	17,442.43	17.78	0.00	0.00	17,424.65	17,424.65	0.00
M-4	0.62375%	36,067,000.00	18,747.33	19.11	0.00	0.00	18,728.22	18,728.22	0.00
M-5	0.63375%	2,276,490.94	1,202.27	1.23	0.00	0.00	1,201.04	1,201.05	0.00
M-6	0.70375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	0.99375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	1.19375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	2.14375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	2.74375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	2.74375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RC	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,054,545,602.13	381,193.17	388.50	0.00	0.00	380,804.67	380,804.67	0.00

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	8,099,860.04	1,371,832.05	9,471,692.09
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	8,099,860.04	1,371,832.05	9,471,692.09
Interest Collections	5,017,918.58	870,274.59	5,888,193.17
Interest Withdrawals	(454,646.64)	(131,029.12)	(585,675.76)
Interest Fees	(31,873.86)	(5,621.92)	(37,747.14)
Interest Other Accounts	0.00	130,550.00	(1,232,157.71)
TOTAL NET INTEREST	4,531,398.08	864,173.55	4,032,612.56
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	12,631,258.12	2,236,005.60	13,504,304.65

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	449,617.47	93,112.87	542,730.34
Curtailments	(576,003.15)	31,797.24	(544,205.91)
Prepayments In Full	2,216,998.01	446,069.20	2,663,067.21
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	16,983,254.82	2,973,531.84	19,956,786.66
Insurance Principal	0.00	0.00	0.00
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(418,621.52)	(86,002.66)	(504,624.18)
Realized Losses	(10,974,007.11)	(2,172,679.10)	(13,146,686.21)
Advanced Principal	418,621.52	86,002.66	504,624.18
TOTAL PRINCIPAL COLLECTED	8,099,860.04	1,371,832.05	9,471,692.09

PRINCIPAL - WITHDRAWALS			
	Group 2	Group 1	Total
Modification Loss allocated to Principal	0.00	0.00	0.00

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

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	5,593,559.48	982,620.57	6,576,180.05
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	111,133.38	21,054.52	132,187.90
Insurance Interest	0.00	0.00	0.00
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	(5,646.65)	(527.32)	(6,173.97)
Delinquent Interest	(5,272,655.26)	(929,203.92)	(6,201,859.18)
Compensating Interest	5,646.65	527.32	6,173.97
Civil Relief Act Shortfalls	(388.50)	0.00	(388.50)
Interest Realized Loss	(130,449.38)	(38,513.65)	(168,963.03)
Interest Advanced	4,716,718.86	834,317.07	5,551,035.93
TOTAL INTEREST COLLECTED	5,017,918.58	870,274.59	5,888,193.17

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Modification Loss	449,500.00	130,550.00	580,050.00
Non Recoverable Advances	5,146.64	479.12	5,625.76
TOTAL INTEREST WITHDRAWALS	454,646.64	131,029.12	585,675.76

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Net Swap Payment			(1,232,157.71)
a) Swap Payment			(1,293,749.80)
b) Counterparty Payment			61,592.09
Swap Termination Payments			0.00
Defaulted Swap Termination Payments			0.00
TOTAL INTEREST OTHER ACCOUNTS	0.00	130,550.00	(1,232,157.71)

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	26,627.00	4,717.27	31,344.26
Trustee Fees	5,246.87	904.65	6,151.52
Extraordinary Expenses			76.35
Extraordinary Expense Recovery Charge**			175.00
TOTAL INTEREST FEES	31,873.86	5,621.92	37,495.78

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

Credit Enhancement Report

ACCOUNTS

Excess Reserve Fund Account

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

Supplemental Interest Account

Beginning Balance	0.00
Amount Deposited	61,592.09
Amount Withdrawn	(1,293,749.80)
Net SWAP Amount	(1,232,157.71)
Ending Balance	0.00

Swap Collateral Account

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

INSURANCE

SPACE INTENTIONALLY LEFT BLANK

STRUCTURAL FEATURES

	Group 2	Group 1	Total
Overcollateralized Amount - Prior Period			0.00
Current Period Principal Realized Losses			13,146,686.21
Overcollateralized Amount - After Current Losses			0.00
Extra Principal Distribution Amount			3,651,807.89
Overcollateralization Reduction Amount			0.00
Overcollateralized Amount - Ending			0.00
Overcollateralization Deficiency Amount			33,945,494.36
Overcollateralization Excess Amount			0.00
Specified Overcollateralization Amount			33,945,494.36
Net Monthly Excess Cashflow			3,651,807.89
Net Monthly Excess Cashflow Alloc to Losses			3,651,807.89
Net Monthly Excess Cashflow Alloc to Unpaid Int			0.00

Collateral Report

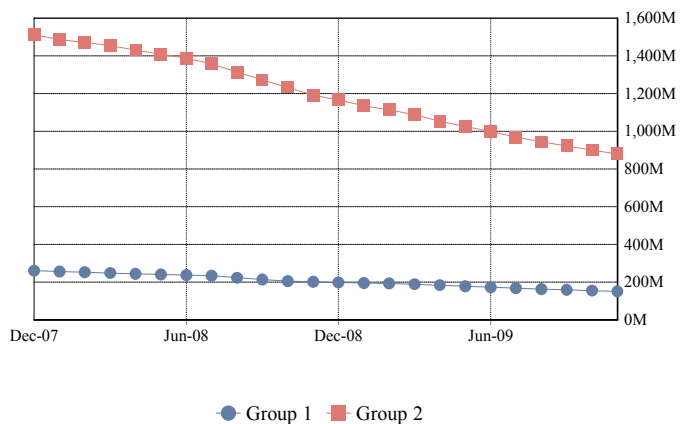
COLLATERAL

	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	8,791	2,428	11,219
Prior	4,645	1,280	5,925
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(16)	(3)	(19)
Repurchases	0	0	0
Liquidations	(81)	(22)	(103)
Current	4,548	1,255	5,803
<u>Principal Balance:</u>			
Original	1,819,425,185.45	302,168,211.80	2,121,593,397.25
Prior	899,462,884.51	155,082,717.62	1,054,545,602.13
Prefunding	0.00	0.00	0.00
Scheduled Principal	(449,617.47)	(93,112.87)	(542,730.34)
Partial Prepayments	576,003.15	(31,797.24)	544,205.91
Full Voluntary Prepayments	(2,216,998.01)	(446,069.20)	(2,663,067.21)
Repurchases	0.00	0.00	0.00
Liquidations	(16,983,254.82)	(2,973,531.84)	(19,956,786.66)
Current	880,389,017.36	151,538,206.47	1,031,927,223.83
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

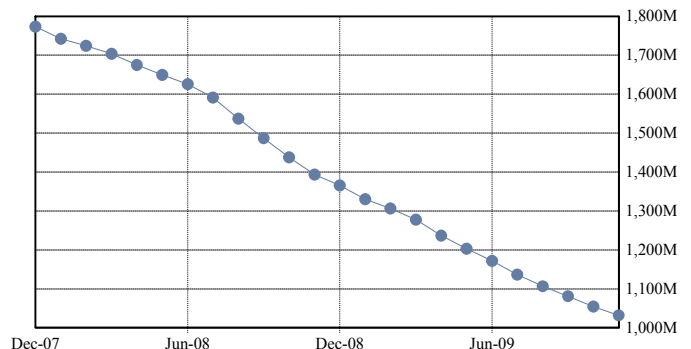
PREFUNDING

SPACE INTENTIONALLY LEFT BLANK

Current Principal Balance by Groups



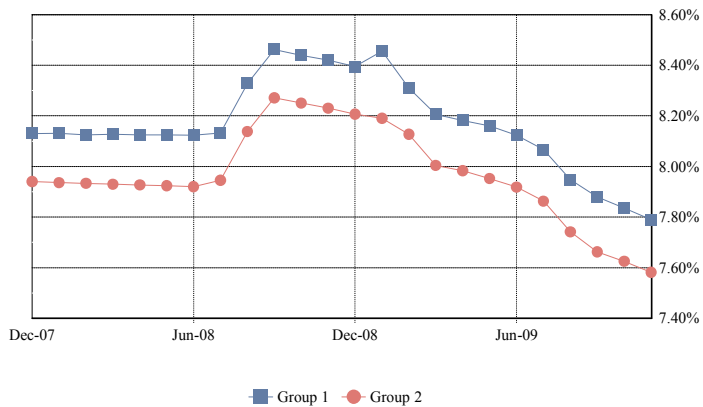
Total Current Principal Balance



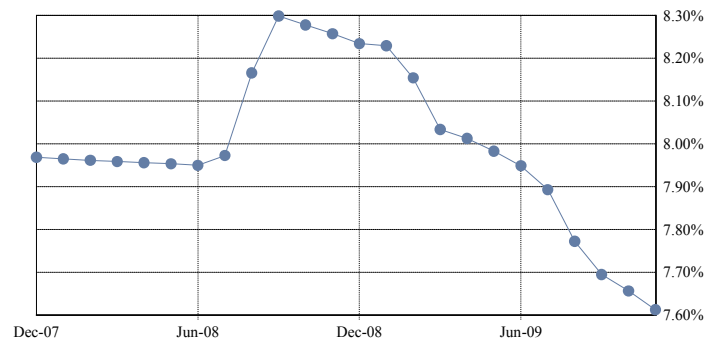
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	8.00941%	8.16187%	8.03112%
Weighted Average Coupon Prior	7.62535%	7.83602%	7.65631%
Weighted Average Coupon Current	7.58198%	7.79021%	7.61260%
Weighted Average Months to Maturity Original	356	357	356
Weighted Average Months to Maturity Prior	319	320	319
Weighted Average Months to Maturity Current	318	320	318
Weighted Avg Remaining Amortization Term Original	420	427	421
Weighted Avg Remaining Amortization Term Prior	380	391	382
Weighted Avg Remaining Amortization Term Current	379	389	381
Weighted Average Seasoning Original	2.72	2.70	2.71
Weighted Average Seasoning Prior	38.68	38.66	38.68
Weighted Average Seasoning Current	39.67	39.65	39.67

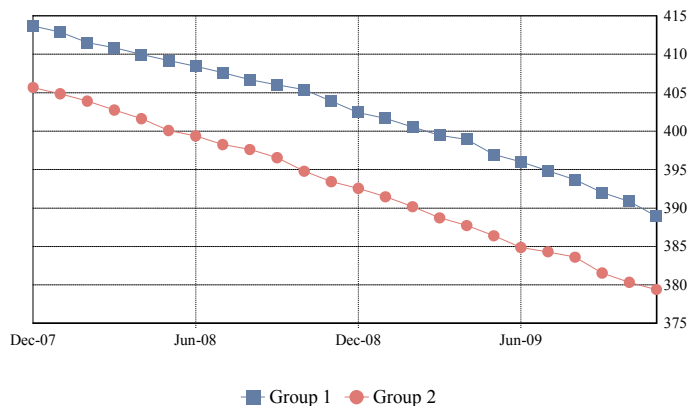
Weighted Average Coupon by Groups



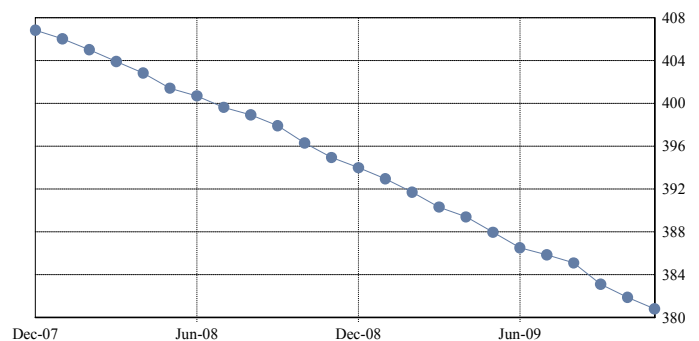
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	5.55179%	5.66095%	5.56759%
Weighted Average Margin Prior	5.54256%	5.64343%	5.55788%
Weighted Average Margin Current	5.54311%	5.64446%	5.55850%
Weighted Average Max Rate Original	13.95863%	14.09679%	13.97862%
Weighted Average Max Rate Prior	13.85838%	14.04828%	13.88723%
Weighted Average Max Rate Current	13.85683%	14.05171%	13.88642%
Weighted Average Min Rate Original	7.95897%	8.09679%	7.97892%
Weighted Average Min Rate Prior	7.85909%	8.04828%	7.88783%
Weighted Average Min Rate Current	7.85755%	8.05171%	7.88704%
Weighted Average Cap Up Original	1.00000%	1.00000%	1.00000%
Weighted Average Cap Up Prior	1.00000%	1.00000%	1.00000%
Weighted Average Cap Up Current	1.00000%	1.00000%	1.00000%
Weighted Average Cap Down Original	1.00000%	1.00000%	1.00000%
Weighted Average Cap Down Prior	1.00000%	1.00000%	1.00000%
Weighted Average Cap Down Current	1.00000%	1.00000%	1.00000%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	26,627.00	4,717.27	31,344.26
Delinquent Servicing Fees	333,586.01	57,173.18	390,759.19
TOTAL SERVICING FEES	361,217.97	62,310.99	423,528.96
Total Servicing Fees	361,217.97	62,310.99	423,528.96
Compensating Interest	(5,646.65)	(527.32)	(6,173.97)
Delinquent Servicing Fees	(333,586.01)	(57,173.18)	(390,759.19)
COLLECTED SERVICING FEES	21,985.32	4,610.49	26,595.81
Total Advanced Interest	4,716,718.86	834,317.07	5,551,035.93
Total Advanced Principal	418,621.52	86,002.66	504,624.18
Aggregate Advances with respect to this Distribution	5,135,340.38	920,319.73	6,055,660.10
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

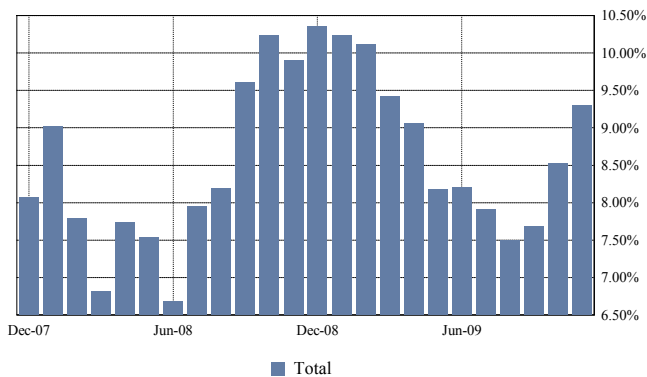
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	5,646.65	527.32	6,173.97
Compensating Interest	(5,646.65)	(527.32)	(6,173.97)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Ending Pool Stated Principal Balance	880,389,017.36	151,538,206.47	1,031,927,223.83

Delinquency Report

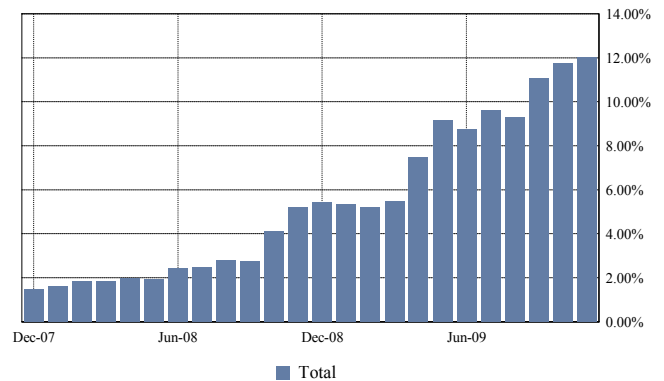
TOTAL

		0-30 Days	31-60 Days	61-90 Days	91+ Days	TOTAL
DELINQUENT	Balance		67,610,195.55	28,338,980.01	123,912,587.65	219,861,763.21
	% Balance		6.55%	2.75%	12.01%	21.31%
	# Loans		362	184	579	1,125
	% # Loans		6.24%	3.17%	9.98%	19.39%
FORECLOSURE	Balance	0.00	0.00	0.00	209,648,780.72	209,648,780.72
	% Balance	0.00%	0.00%	0.00%	20.32%	20.32%
	# Loans	0	0	0	967	967
	% # Loans	0.00%	0.00%	0.00%	16.66%	16.66%
BANKRUPTCY	Balance	7,887,313.97	2,038,589.91	731,242.03	22,912,976.60	33,570,122.51
	% Balance	0.76%	0.20%	0.07%	2.22%	3.25%
	# Loans	45	15	7	128	195
	% # Loans	0.78%	0.26%	0.12%	2.21%	3.36%
REO	Balance	0.00	0.00	0.00	50,403,275.33	50,403,275.33
	% Balance	0.00%	0.00%	0.00%	4.88%	4.88%
	# Loans	0	0	0	222	222
	% # Loans	0.00%	0.00%	0.00%	3.83%	3.83%
TOTAL	Balance	7,887,313.97	69,648,785.46	29,070,222.04	406,877,620.30	513,483,941.77
	% Balance	0.76%	6.75%	2.82%	39.43%	49.76%
	# Loans	45	377	191	1,896	2,509
	% # Loans	0.78%	6.50%	3.29%	32.67%	43.24%

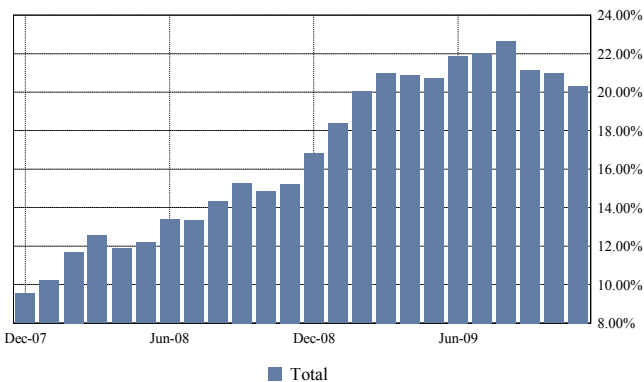
1 or 2 Payments Delinquent



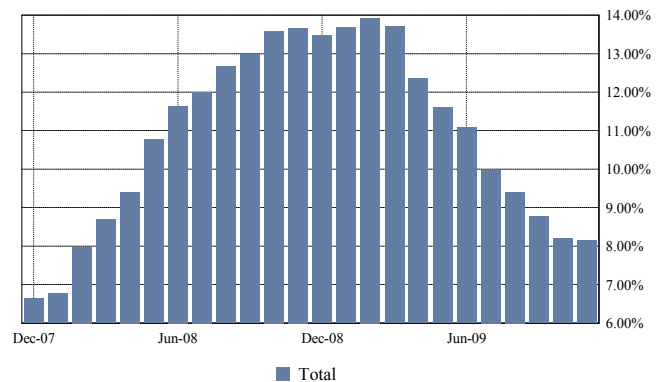
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



TOTAL	0-30 Days	31-60 Days	61-90 Days	91-120 Days	121-150 Days	151-180 Days	181-210 Days
DELINQUENT							
Balance		67,610,195.55	28,338,980.01	17,958,427.61	9,947,024.68	9,372,671.96	6,503,946.43
% Balance		6.55%	2.75%	1.74%	0.96%	0.91%	0.63%
# Loans		362	184	103	51	53	33
% # Loans		6.24%	3.17%	1.77%	0.88%	0.91%	0.57%
FORECLOSURE							
Balance	0.00	0.00	0.00	3,849,129.56	11,773,635.14	10,793,965.93	13,240,790.68
% Balance	0.00%	0.00%	0.00%	0.37%	1.14%	1.05%	1.28%
# Loans	0	0	0	19	67	59	66
% # Loans	0.00%	0.00%	0.00%	0.33%	1.15%	1.02%	1.14%
BANKRUPTCY							
Balance	7,887,313.97	2,038,589.91	731,242.03	2,256,960.61	461,942.25	1,508,499.58	1,083,026.45
% Balance	0.76%	0.20%	0.07%	0.22%	0.04%	0.15%	0.10%
# Loans	45	15	7	13	6	11	10
% # Loans	0.78%	0.26%	0.12%	0.22%	0.10%	0.19%	0.17%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	390,570.21	374,811.12
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%	0.04%
# Loans	0	0	0	0	0	3	3
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.05%	0.05%
TOTAL							
Balance	7,887,313.97	69,648,785.46	29,070,222.04	24,064,517.78	22,182,602.07	22,065,707.68	21,202,574.68
% Balance	0.76%	6.75%	2.82%	2.33%	2.15%	2.14%	2.05%
# Loans	45	377	191	135	124	126	112
% # Loans	0.78%	6.50%	3.29%	2.33%	2.14%	2.17%	1.93%

TOTAL	211-240 Days	241-270 Days	271-300 Days	301-330 Days	331-360 Days	361-390 Days	391-420 Days
DELINQUENT							
Balance	7,618,787.59	7,890,031.68	5,213,454.77	6,130,725.51	10,259,786.49	5,848,296.91	5,625,680.44
% Balance	0.74%	0.76%	0.51%	0.59%	0.99%	0.57%	0.55%
# Loans	42	34	24	26	47	26	21
% # Loans	0.72%	0.59%	0.41%	0.45%	0.81%	0.45%	0.36%
FORECLOSURE							
Balance	10,882,048.23	12,104,048.62	13,819,621.25	13,534,297.43	10,250,310.12	10,479,596.93	11,808,549.94
% Balance	1.05%	1.17%	1.34%	1.31%	0.99%	1.02%	1.14%
# Loans	58	50	64	60	52	56	50
% # Loans	1.00%	0.86%	1.10%	1.03%	0.90%	0.97%	0.86%
BANKRUPTCY							
Balance	1,829,994.04	1,993,422.63	2,233,166.52	1,856,482.32	298,258.03	2,671,279.18	512,394.55
% Balance	0.18%	0.19%	0.22%	0.18%	0.03%	0.26%	0.05%
# Loans	16	14	10	11	4	5	3
% # Loans	0.28%	0.24%	0.17%	0.19%	0.07%	0.09%	0.05%
REO							
Balance	972,582.19	2,020,193.04	3,148,437.85	1,542,186.93	1,730,883.35	2,939,690.11	5,253,372.31
% Balance	0.09%	0.20%	0.31%	0.15%	0.17%	0.28%	0.51%
# Loans	7	11	14	9	9	14	22
% # Loans	0.12%	0.19%	0.24%	0.16%	0.16%	0.24%	0.38%
TOTAL							
Balance	21,303,412.05	24,007,695.97	24,414,680.39	23,063,692.19	22,539,237.99	21,938,863.13	23,199,997.24
% Balance	2.06%	2.33%	2.37%	2.24%	2.18%	2.13%	2.25%
# Loans	123	109	112	106	112	101	96
% # Loans	2.12%	1.88%	1.93%	1.83%	1.93%	1.74%	1.65%

TOTAL	421-450 Days	451-480 Days	481-510 Days	511-540 Days	541-570 Days	571-600 Days	601-630 Days
DELINQUENT							
Balance	5,279,200.67	3,057,423.69	3,926,278.85	5,018,937.07	934,734.14	1,846,834.40	2,169,722.51
% Balance	0.51%	0.30%	0.38%	0.49%	0.09%	0.18%	0.21%
# Loans	18	12	15	17	6	10	9
% # Loans	0.31%	0.21%	0.26%	0.29%	0.10%	0.17%	0.16%
FORECLOSURE							
Balance	11,573,653.31	11,000,070.37	7,310,071.23	4,510,296.62	4,928,103.24	5,823,663.83	5,287,510.64
% Balance	1.12%	1.07%	0.71%	0.44%	0.48%	0.56%	0.51%
# Loans	53	52	38	24	20	24	18
% # Loans	0.91%	0.90%	0.65%	0.41%	0.34%	0.41%	0.31%
BANKRUPTCY							
Balance	289,844.79	2,031,400.76	410,599.76	0.00	666,437.09	0.00	0.00
% Balance	0.03%	0.20%	0.04%	0.00%	0.06%	0.00%	0.00%
# Loans	2	6	3	0	5	0	0
% # Loans	0.03%	0.10%	0.05%	0.00%	0.09%	0.00%	0.00%
REO							
Balance	3,707,230.38	2,747,629.46	2,854,851.01	2,038,660.34	3,060,938.00	905,026.22	1,605,694.29
% Balance	0.36%	0.27%	0.28%	0.20%	0.30%	0.09%	0.16%
# Loans	17	12	13	8	15	7	8
% # Loans	0.29%	0.21%	0.22%	0.14%	0.26%	0.12%	0.14%
TOTAL							
Balance	20,849,929.15	18,836,524.28	14,501,800.85	11,567,894.03	9,590,212.47	8,575,524.45	9,062,927.44
% Balance	2.02%	1.83%	1.41%	1.12%	0.93%	0.83%	0.88%
# Loans	90	82	69	49	46	41	35
% # Loans	1.55%	1.41%	1.19%	0.84%	0.79%	0.71%	0.60%

TOTAL	631-660 Days	661-690 Days	691-720 Days	721-750 Days	751-780 Days	781-810 Days	811-840 Days
DELINQUENT							
Balance	577,182.14	846,938.42	411,950.74	514,758.52	736,292.83	1,458,154.62	1,154,514.04
% Balance	0.06%	0.08%	0.04%	0.05%	0.07%	0.14%	0.11%
# Loans	3	5	2	2	2	3	3
% # Loans	0.05%	0.09%	0.03%	0.03%	0.03%	0.05%	0.05%
FORECLOSURE							
Balance	4,929,034.79	2,098,066.98	3,910,953.20	5,488,250.63	3,139,932.87	3,530,925.07	2,333,582.02
% Balance	0.48%	0.20%	0.38%	0.53%	0.30%	0.34%	0.23%
# Loans	20	10	20	21	10	14	9
% # Loans	0.34%	0.17%	0.34%	0.36%	0.17%	0.24%	0.16%
BANKRUPTCY							
Balance	0.00	344,256.66	1,062,288.32	192,161.89	0.00	0.00	0.00
% Balance	0.00%	0.03%	0.10%	0.02%	0.00%	0.00%	0.00%
# Loans	0	2	3	1	0	0	0
% # Loans	0.00%	0.03%	0.05%	0.02%	0.00%	0.00%	0.00%
REO							
Balance	793,082.19	628,353.69	1,388,238.35	2,625,185.56	240,413.22	411,224.89	2,291,562.02
% Balance	0.08%	0.06%	0.13%	0.25%	0.02%	0.04%	0.22%
# Loans	4	3	6	6	2	2	6
% # Loans	0.07%	0.05%	0.10%	0.10%	0.03%	0.03%	0.10%
TOTAL							
Balance	6,299,299.12	3,917,615.75	6,773,430.61	8,820,356.60	4,116,638.92	5,400,304.58	5,779,658.08
% Balance	0.61%	0.38%	0.66%	0.85%	0.40%	0.52%	0.56%
# Loans	27	20	31	30	14	19	18
% # Loans	0.47%	0.34%	0.53%	0.52%	0.24%	0.33%	0.31%

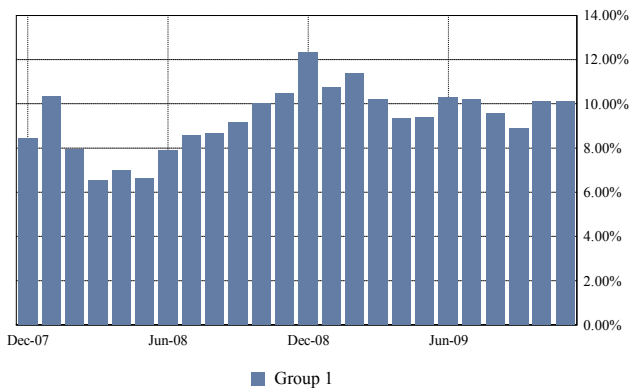
TOTAL	841-870 Days	871-900 Days	901-930 Days	931-960 Days	961-990 Days	991-1020 Days	1021-1050 Days
DELINQUENT							
Balance	214,510.09	1,191,514.08	918,252.35	426,718.07	0.00	135,906.01	723,930.34
% Balance	0.02%	0.12%	0.09%	0.04%	0.00%	0.01%	0.07%
# Loans	1	3	4	1	0	1	2
% # Loans	0.02%	0.05%	0.07%	0.02%	0.00%	0.02%	0.03%
FORECLOSURE							
Balance	2,086,039.58	3,739,060.34	1,376,916.41	365,929.30	1,268,872.14	0.00	1,025,520.82
% Balance	0.20%	0.36%	0.13%	0.04%	0.12%	0.00%	0.10%
# Loans	7	11	3	2	3	0	4
% # Loans	0.12%	0.19%	0.05%	0.03%	0.05%	0.00%	0.07%
BANKRUPTCY							
Balance	0.00	0.00	499,961.08	395,000.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.05%	0.04%	0.00%	0.00%	0.00%
# Loans	0	0	1	1	0	0	0
% # Loans	0.00%	0.00%	0.02%	0.02%	0.00%	0.00%	0.00%
REO							
Balance	925,311.29	502,215.60	701,459.86	1,634,394.45	519,888.62	230,728.03	616,479.28
% Balance	0.09%	0.05%	0.07%	0.16%	0.05%	0.02%	0.06%
# Loans	3	3	2	4	2	1	2
% # Loans	0.05%	0.05%	0.03%	0.07%	0.03%	0.02%	0.03%
TOTAL							
Balance	3,225,860.96	5,432,790.02	3,496,589.70	2,822,041.82	1,788,760.76	366,634.04	2,365,930.44
% Balance	0.31%	0.53%	0.34%	0.27%	0.17%	0.04%	0.23%
# Loans	11	17	10	8	5	2	8
% # Loans	0.19%	0.29%	0.17%	0.14%	0.09%	0.03%	0.14%

TOTAL	1051-1080 Days	1081-1110 Days	1111-1140 Days	1141-1170 Days	1171-1200 Days	1201-1230 Days	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	219,861,763.21
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	21.31%
# Loans	0	0	0	0	0	0	1,125
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	19.39%
FORECLOSURE							
Balance	510,973.36	875,360.14	0.00	0.00	0.00	0.00	209,648,780.72
% Balance	0.05%	0.08%	0.00%	0.00%	0.00%	0.00%	20.32%
# Loans	2	1	0	0	0	0	967
% # Loans	0.03%	0.02%	0.00%	0.00%	0.00%	0.00%	16.66%
BANKRUPTCY							
Balance	315,600.09	0.00	0.00	0.00	0.00	0.00	33,570,122.51
% Balance	0.03%	0.00%	0.00%	0.00%	0.00%	0.00%	3.25%
# Loans	1	0	0	0	0	0	195
% # Loans	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%	3.36%
REO							
Balance	1,053,981.47	548,000.00	0.00	0.00	0.00	0.00	50,403,275.33
% Balance	0.10%	0.05%	0.00%	0.00%	0.00%	0.00%	4.88%
# Loans	3	1	0	0	0	0	222
% # Loans	0.05%	0.02%	0.00%	0.00%	0.00%	0.00%	3.83%
TOTAL							
Balance	1,880,554.92	1,423,360.14	0.00	0.00	0.00	0.00	513,483,941.77
% Balance	0.18%	0.14%	0.00%	0.00%	0.00%	0.00%	49.76%
# Loans	6	2	0	0	0	0	2,509
% # Loans	0.10%	0.03%	0.00%	0.00%	0.00%	0.00%	43.24%

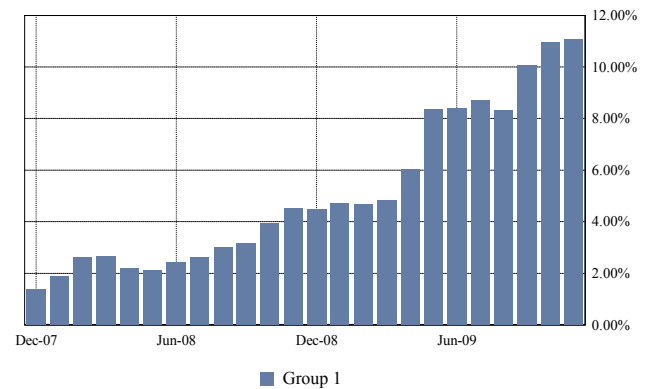
GROUP 1

		0-30 Days	31-60 Days	61-90 Days	91+ Days	TOTAL
DELINQUENT	Balance		9,647,635.60	5,640,603.31	16,808,182.88	32,096,421.79
	% Balance		6.37%	3.72%	11.09%	21.18%
	# Loans		81	49	126	256
	% # Loans		6.45%	3.90%	10.04%	20.40%
FORECLOSURE	Balance	0.00	0.00	0.00	25,858,801.38	25,858,801.38
	% Balance	0.00%	0.00%	0.00%	17.06%	17.06%
	# Loans	0	0	0	197	197
	% # Loans	0.00%	0.00%	0.00%	15.70%	15.70%
BANKRUPTCY	Balance	604,166.46	351,567.04	176,788.01	2,411,305.48	3,543,826.99
	% Balance	0.40%	0.23%	0.12%	1.59%	2.34%
	# Loans	6	3	2	24	35
	% # Loans	0.48%	0.24%	0.16%	1.91%	2.79%
REO	Balance	0.00	0.00	0.00	6,085,087.71	6,085,087.71
	% Balance	0.00%	0.00%	0.00%	4.02%	4.02%
	# Loans	0	0	0	44	44
	% # Loans	0.00%	0.00%	0.00%	3.51%	3.51%
TOTAL	Balance	604,166.46	9,999,202.64	5,817,391.32	51,163,377.45	67,584,137.87
	% Balance	0.40%	6.60%	3.84%	33.76%	44.60%
	# Loans	6	84	51	391	532
	% # Loans	0.48%	6.69%	4.06%	31.16%	42.39%

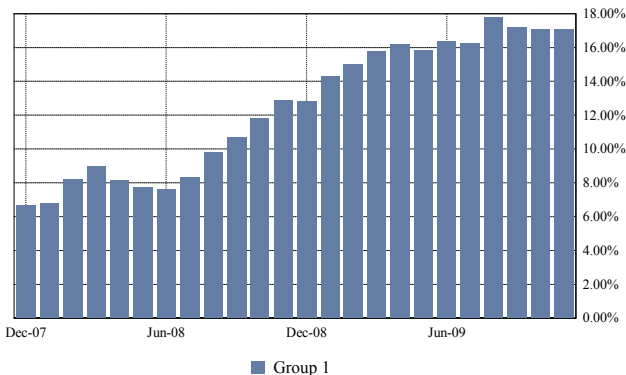
1 or 2 Payments Delinquent



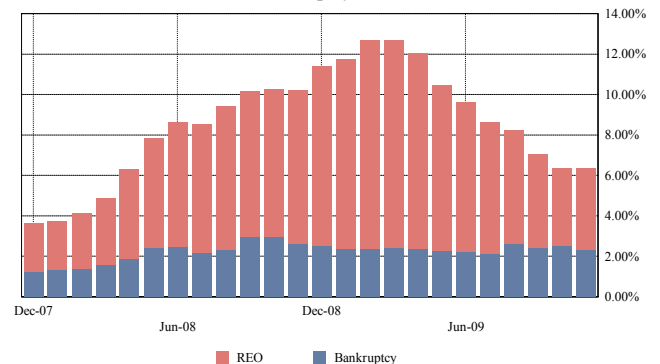
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 1	0-30 Days	31-60 Days	61-90 Days	91-120 Days	121-150 Days	151-180 Days	181-210 Days
DELINQUENT							
Balance		9,647,635.60	5,640,603.31	3,156,910.39	852,632.07	1,384,189.88	954,662.85
% Balance		6.37%	3.72%	2.08%	0.56%	0.91%	0.63%
# Loans		81	49	24	9	12	7
% # Loans		6.45%	3.90%	1.91%	0.72%	0.96%	0.56%
FORECLOSURE							
Balance	0.00	0.00	0.00	666,741.04	2,252,438.02	2,403,983.19	2,093,293.58
% Balance	0.00%	0.00%	0.00%	0.44%	1.49%	1.59%	1.38%
# Loans	0	0	0	4	16	18	15
% # Loans	0.00%	0.00%	0.00%	0.32%	1.27%	1.43%	1.20%
BANKRUPTCY							
Balance	604,166.46	351,567.04	176,788.01	0.00	131,943.08	207,298.14	417,619.81
% Balance	0.40%	0.23%	0.12%	0.00%	0.09%	0.14%	0.28%
# Loans	6	3	2	0	2	2	5
% # Loans	0.48%	0.24%	0.16%	0.00%	0.16%	0.16%	0.40%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	155,526.96	240,377.06
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.10%	0.16%
# Loans	0	0	0	0	0	1	2
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.08%	0.16%
TOTAL							
Balance	604,166.46	9,999,202.64	5,817,391.32	3,823,651.43	3,237,013.17	4,150,998.17	3,705,953.30
% Balance	0.40%	6.60%	3.84%	2.52%	2.14%	2.74%	2.45%
# Loans	6	84	51	28	27	33	29
% # Loans	0.48%	6.69%	4.06%	2.23%	2.15%	2.63%	2.31%

GROUP 1	211-240 Days	241-270 Days	271-300 Days	301-330 Days	331-360 Days	361-390 Days	391-420 Days
DELINQUENT							
Balance	1,295,514.07	1,069,249.88	1,025,376.34	517,524.43	1,166,820.39	217,622.42	508,539.81
% Balance	0.85%	0.71%	0.68%	0.34%	0.77%	0.14%	0.34%
# Loans	9	7	7	4	10	2	3
% # Loans	0.72%	0.56%	0.56%	0.32%	0.80%	0.16%	0.24%
FORECLOSURE							
Balance	2,156,700.27	1,425,742.73	1,682,935.49	1,552,674.57	920,163.59	1,974,200.81	1,372,427.87
% Balance	1.42%	0.94%	1.11%	1.02%	0.61%	1.30%	0.91%
# Loans	17	12	11	13	9	15	10
% # Loans	1.35%	0.96%	0.88%	1.04%	0.72%	1.20%	0.80%
BANKRUPTCY							
Balance	325,251.06	306,739.68	365,916.15	124,425.68	45,450.05	0.00	180,513.04
% Balance	0.21%	0.20%	0.24%	0.08%	0.03%	0.00%	0.12%
# Loans	3	3	3	1	1	0	1
% # Loans	0.24%	0.24%	0.24%	0.08%	0.08%	0.00%	0.08%
REO							
Balance	0.00	233,822.53	285,390.17	776,996.31	420,142.91	518,404.63	1,138,616.94
% Balance	0.00%	0.15%	0.19%	0.51%	0.28%	0.34%	0.75%
# Loans	0	2	3	5	3	3	9
% # Loans	0.00%	0.16%	0.24%	0.40%	0.24%	0.24%	0.72%
TOTAL							
Balance	3,777,465.40	3,035,554.82	3,359,618.15	2,971,620.99	2,552,576.94	2,710,227.86	3,200,097.66
% Balance	2.49%	2.00%	2.22%	1.96%	1.68%	1.79%	2.11%
# Loans	29	24	24	23	23	20	23
% # Loans	2.31%	1.91%	1.91%	1.83%	1.83%	1.59%	1.83%

GROUP 1	421-450 Days	451-480 Days	481-510 Days	511-540 Days	541-570 Days	571-600 Days	601-630 Days
DELINQUENT							
Balance	682,985.37	236,837.51	498,703.02	550,543.74	427,033.74	806,017.91	676,469.54
% Balance	0.45%	0.16%	0.33%	0.36%	0.28%	0.53%	0.45%
# Loans	4	2	3	3	4	6	5
% # Loans	0.32%	0.16%	0.24%	0.24%	0.32%	0.48%	0.40%
FORECLOSURE							
Balance	1,126,207.65	623,126.10	1,578,466.15	784,551.90	166,119.35	634,932.56	245,849.93
% Balance	0.74%	0.41%	1.04%	0.52%	0.11%	0.42%	0.16%
# Loans	9	7	11	7	1	5	1
% # Loans	0.72%	0.56%	0.88%	0.56%	0.08%	0.40%	0.08%
BANKRUPTCY							
Balance	0.00	108,393.84	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.08%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	104,826.85	0.00	130,410.03	459,711.23	293,487.53	487,064.60	86,005.10
% Balance	0.07%	0.00%	0.09%	0.30%	0.19%	0.32%	0.06%
# Loans	1	0	1	3	2	3	1
% # Loans	0.08%	0.00%	0.08%	0.24%	0.16%	0.24%	0.08%
TOTAL							
Balance	1,914,019.87	968,357.45	2,207,579.20	1,794,806.87	886,640.62	1,928,015.07	1,008,324.57
% Balance	1.26%	0.64%	1.46%	1.18%	0.59%	1.27%	0.67%
# Loans	14	10	15	13	7	14	7
% # Loans	1.12%	0.80%	1.20%	1.04%	0.56%	1.12%	0.56%

GROUP 1	631-660 Days	661-690 Days	691-720 Days	721-750 Days	751-780 Days	781-810 Days	811-840 Days
DELINQUENT							
Balance	0.00	80,447.46	0.00	0.00	0.00	160,515.16	0.00
% Balance	0.00%	0.05%	0.00%	0.00%	0.00%	0.11%	0.00%
# Loans	0	1	0	0	0	1	0
% # Loans	0.00%	0.08%	0.00%	0.00%	0.00%	0.08%	0.00%
FORECLOSURE							
Balance	442,436.03	176,559.18	439,671.16	278,243.39	106,523.53	0.00	387,894.30
% Balance	0.29%	0.12%	0.29%	0.18%	0.07%	0.00%	0.26%
# Loans	2	1	4	2	1	0	3
% # Loans	0.16%	0.08%	0.32%	0.16%	0.08%	0.00%	0.24%
BANKRUPTCY							
Balance	0.00	114,656.66	83,098.29	0.00	0.00	0.00	0.00
% Balance	0.00%	0.08%	0.05%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	1	0	0	0	0
% # Loans	0.00%	0.08%	0.08%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	259,495.62	0.00	185,926.27	308,882.97	0.00	0.00	0.00
% Balance	0.17%	0.00%	0.12%	0.20%	0.00%	0.00%	0.00%
# Loans	2	0	1	2	0	0	0
% # Loans	0.16%	0.00%	0.08%	0.16%	0.00%	0.00%	0.00%
TOTAL							
Balance	701,931.65	371,663.30	708,695.72	587,126.36	106,523.53	160,515.16	387,894.30
% Balance	0.46%	0.25%	0.47%	0.39%	0.07%	0.11%	0.26%
# Loans	4	3	6	4	1	1	3
% # Loans	0.32%	0.24%	0.48%	0.32%	0.08%	0.08%	0.24%

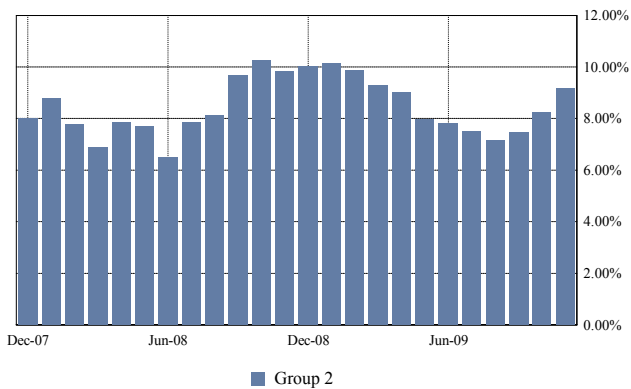
GROUP 1	841-870 Days	871-900 Days	901-930 Days	931-960 Days	961-990 Days	991-1020 Days	1021-1050 Days
DELINQUENT							
Balance	214,510.09	0.00	189,170.80	0.00	0.00	135,906.01	0.00
% Balance	0.14%	0.00%	0.12%	0.00%	0.00%	0.09%	0.00%
# Loans	1	0	1	0	0	1	0
% # Loans	0.08%	0.00%	0.08%	0.00%	0.00%	0.08%	0.00%
FORECLOSURE							
Balance	131,749.36	103,863.74	0.00	0.00	0.00	0.00	131,305.89
% Balance	0.09%	0.07%	0.00%	0.00%	0.00%	0.00%	0.09%
# Loans	1	1	0	0	0	0	1
% # Loans	0.08%	0.08%	0.00%	0.00%	0.00%	0.00%	0.08%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	346,259.45	103,863.74	189,170.80	0.00	0.00	135,906.01	131,305.89
% Balance	0.23%	0.07%	0.12%	0.00%	0.00%	0.09%	0.09%
# Loans	2	1	1	0	0	1	1
% # Loans	0.16%	0.08%	0.08%	0.00%	0.00%	0.08%	0.08%

GROUP 1	1051-1080 Days	1081-1110 Days	1111-1140 Days	1141-1170 Days	1171-1200 Days	1201-1230 Days	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	32,096,421.79
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	21.18%
# Loans	0	0	0	0	0	0	256
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	20.40%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	25,858,801.38
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	17.06%
# Loans	0	0	0	0	0	0	197
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.70%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	3,543,826.99
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.34%
# Loans	0	0	0	0	0	0	35
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.79%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	6,085,087.71
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.02%
# Loans	0	0	0	0	0	0	44
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.51%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	67,584,137.87
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	44.60%
# Loans	0	0	0	0	0	0	532
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	42.39%

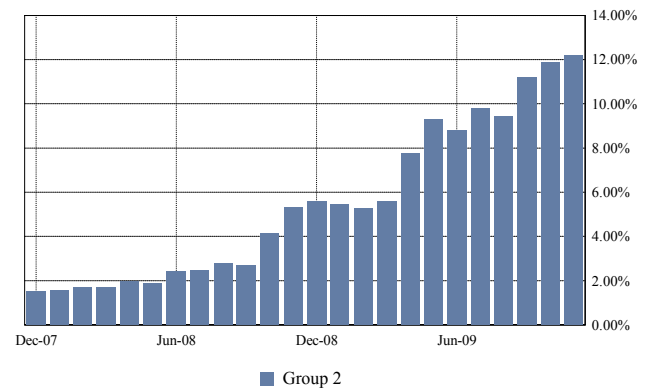
GROUP 2

		0-30 Days	31-60 Days	61-90 Days	91+ Days	TOTAL
DELINQUENT	Balance		57,962,559.95	22,698,376.70	107,104,404.77	187,765,341.42
	% Balance		6.58%	2.58%	12.17%	21.33%
	# Loans		281	135	453	869
	% # Loans		6.18%	2.97%	9.96%	19.11%
FORECLOSURE	Balance	0.00	0.00	0.00	183,789,979.34	183,789,979.34
	% Balance	0.00%	0.00%	0.00%	20.88%	20.88%
	# Loans	0	0	0	770	770
	% # Loans	0.00%	0.00%	0.00%	16.93%	16.93%
BANKRUPTCY	Balance	7,283,147.51	1,687,022.87	554,454.02	20,501,671.12	30,026,295.52
	% Balance	0.83%	0.19%	0.06%	2.33%	3.41%
	# Loans	39	12	5	104	160
	% # Loans	0.86%	0.26%	0.11%	2.29%	3.52%
REO	Balance	0.00	0.00	0.00	44,318,187.62	44,318,187.62
	% Balance	0.00%	0.00%	0.00%	5.03%	5.03%
	# Loans	0	0	0	178	178
	% # Loans	0.00%	0.00%	0.00%	3.91%	3.91%
TOTAL	Balance	7,283,147.51	59,649,582.82	23,252,830.72	355,714,242.85	445,899,803.90
	% Balance	0.83%	6.78%	2.64%	40.40%	50.65%
	# Loans	39	293	140	1,505	1,977
	% # Loans	0.86%	6.44%	3.08%	33.09%	43.47%

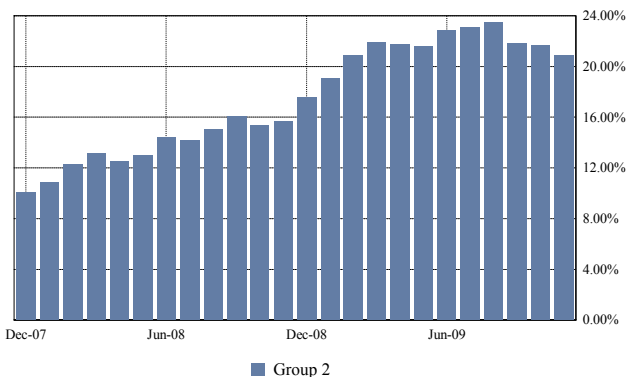
1 or 2 Payments Delinquent



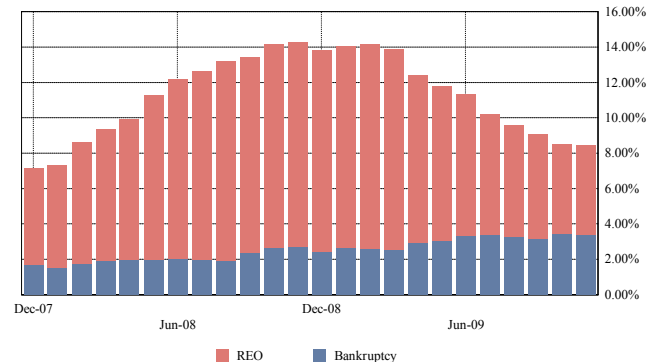
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 2	0-30 Days	31-60 Days	61-90 Days	91-120 Days	121-150 Days	151-180 Days	181-210 Days
DELINQUENT							
Balance		57,962,559.95	22,698,376.70	14,801,517.22	9,094,392.61	7,988,482.08	5,549,283.58
% Balance		6.58%	2.58%	1.68%	1.03%	0.91%	0.63%
# Loans		281	135	79	42	41	26
% # Loans		6.18%	2.97%	1.74%	0.92%	0.90%	0.57%
FORECLOSURE							
Balance	0.00	0.00	0.00	3,182,388.52	9,521,197.12	8,389,982.74	11,147,497.10
% Balance	0.00%	0.00%	0.00%	0.36%	1.08%	0.95%	1.27%
# Loans	0	0	0	15	51	41	51
% # Loans	0.00%	0.00%	0.00%	0.33%	1.12%	0.90%	1.12%
BANKRUPTCY							
Balance	7,283,147.51	1,687,022.87	554,454.02	2,256,960.61	329,999.17	1,301,201.44	665,406.64
% Balance	0.83%	0.19%	0.06%	0.26%	0.04%	0.15%	0.08%
# Loans	39	12	5	13	4	9	5
% # Loans	0.86%	0.26%	0.11%	0.29%	0.09%	0.20%	0.11%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	235,043.25	134,434.06
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%	0.02%
# Loans	0	0	0	0	0	2	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%	0.02%
TOTAL							
Balance	7,283,147.51	59,649,582.82	23,252,830.72	20,240,866.35	18,945,588.90	17,914,709.51	17,496,621.38
% Balance	0.83%	6.78%	2.64%	2.30%	2.15%	2.03%	1.99%
# Loans	39	293	140	107	97	93	83
% # Loans	0.86%	6.44%	3.08%	2.35%	2.13%	2.04%	1.82%

GROUP 2	211-240 Days	241-270 Days	271-300 Days	301-330 Days	331-360 Days	361-390 Days	391-420 Days
DELINQUENT							
Balance	6,323,273.52	6,820,781.80	4,188,078.43	5,613,201.08	9,092,966.10	5,630,674.49	5,117,140.63
% Balance	0.72%	0.77%	0.48%	0.64%	1.03%	0.64%	0.58%
# Loans	33	27	17	22	37	24	18
% # Loans	0.73%	0.59%	0.37%	0.48%	0.81%	0.53%	0.40%
FORECLOSURE							
Balance	8,725,347.96	10,678,305.89	12,136,685.76	11,981,622.86	9,330,146.53	8,505,396.12	10,436,122.07
% Balance	0.99%	1.21%	1.38%	1.36%	1.06%	0.97%	1.19%
# Loans	41	38	53	47	43	41	40
% # Loans	0.90%	0.84%	1.17%	1.03%	0.95%	0.90%	0.88%
BANKRUPTCY							
Balance	1,504,742.98	1,686,682.95	1,867,250.37	1,732,056.64	252,807.98	2,671,279.18	331,881.51
% Balance	0.17%	0.19%	0.21%	0.20%	0.03%	0.30%	0.04%
# Loans	13	11	7	10	3	5	2
% # Loans	0.29%	0.24%	0.15%	0.22%	0.07%	0.11%	0.04%
REO							
Balance	972,582.19	1,786,370.51	2,863,047.68	765,190.62	1,310,740.44	2,421,285.48	4,114,755.37
% Balance	0.11%	0.20%	0.33%	0.09%	0.15%	0.28%	0.47%
# Loans	7	9	11	4	6	11	13
% # Loans	0.15%	0.20%	0.24%	0.09%	0.13%	0.24%	0.29%
TOTAL							
Balance	17,525,946.65	20,972,141.15	21,055,062.24	20,092,071.20	19,986,661.05	19,228,635.27	19,999,899.58
% Balance	1.99%	2.38%	2.39%	2.28%	2.27%	2.18%	2.27%
# Loans	94	85	88	83	89	81	73
% # Loans	2.07%	1.87%	1.93%	1.82%	1.96%	1.78%	1.61%

GROUP 2	421-450 Days	451-480 Days	481-510 Days	511-540 Days	541-570 Days	571-600 Days	601-630 Days
DELINQUENT							
Balance	4,596,215.30	2,820,586.18	3,427,575.83	4,468,393.33	507,700.40	1,040,816.49	1,493,252.97
% Balance	0.52%	0.32%	0.39%	0.51%	0.06%	0.12%	0.17%
# Loans	14	10	12	14	2	4	4
% # Loans	0.31%	0.22%	0.26%	0.31%	0.04%	0.09%	0.09%
FORECLOSURE							
Balance	10,447,445.66	10,376,944.27	5,731,605.08	3,725,744.72	4,761,983.89	5,188,731.27	5,041,660.71
% Balance	1.19%	1.18%	0.65%	0.42%	0.54%	0.59%	0.57%
# Loans	44	45	27	17	19	19	17
% # Loans	0.97%	0.99%	0.59%	0.37%	0.42%	0.42%	0.37%
BANKRUPTCY							
Balance	289,844.79	1,923,006.92	410,599.76	0.00	666,437.09	0.00	0.00
% Balance	0.03%	0.22%	0.05%	0.00%	0.08%	0.00%	0.00%
# Loans	2	5	3	0	5	0	0
% # Loans	0.04%	0.11%	0.07%	0.00%	0.11%	0.00%	0.00%
REO							
Balance	3,602,403.53	2,747,629.46	2,724,440.98	1,578,949.11	2,767,450.47	417,961.62	1,519,689.19
% Balance	0.41%	0.31%	0.31%	0.18%	0.31%	0.05%	0.17%
# Loans	16	12	12	5	13	4	7
% # Loans	0.35%	0.26%	0.26%	0.11%	0.29%	0.09%	0.15%
TOTAL							
Balance	18,935,909.28	17,868,166.83	12,294,221.65	9,773,087.16	8,703,571.85	6,647,509.38	8,054,602.87
% Balance	2.15%	2.03%	1.40%	1.11%	0.99%	0.76%	0.91%
# Loans	76	72	54	36	39	27	28
% # Loans	1.67%	1.58%	1.19%	0.79%	0.86%	0.59%	0.62%

GROUP 2	631-660 Days	661-690 Days	691-720 Days	721-750 Days	751-780 Days	781-810 Days	811-840 Days
DELINQUENT							
Balance	577,182.14	766,490.96	411,950.74	514,758.52	736,292.83	1,297,639.46	1,154,514.04
% Balance	0.07%	0.09%	0.05%	0.06%	0.08%	0.15%	0.13%
# Loans	3	4	2	2	2	2	3
% # Loans	0.07%	0.09%	0.04%	0.04%	0.04%	0.04%	0.07%
FORECLOSURE							
Balance	4,486,598.76	1,921,507.80	3,471,282.04	5,210,007.24	3,033,409.34	3,530,925.07	1,945,687.72
% Balance	0.51%	0.22%	0.39%	0.59%	0.34%	0.40%	0.22%
# Loans	18	9	16	19	9	14	6
% # Loans	0.40%	0.20%	0.35%	0.42%	0.20%	0.31%	0.13%
BANKRUPTCY							
Balance	0.00	229,600.00	979,190.03	192,161.89	0.00	0.00	0.00
% Balance	0.00%	0.03%	0.11%	0.02%	0.00%	0.00%	0.00%
# Loans	0	1	2	1	0	0	0
% # Loans	0.00%	0.02%	0.04%	0.02%	0.00%	0.00%	0.00%
REO							
Balance	533,586.57	628,353.69	1,202,312.08	2,316,302.59	240,413.22	411,224.89	2,291,562.02
% Balance	0.06%	0.07%	0.14%	0.26%	0.03%	0.05%	0.26%
# Loans	2	3	5	4	2	2	6
% # Loans	0.04%	0.07%	0.11%	0.09%	0.04%	0.04%	0.13%
TOTAL							
Balance	5,597,367.47	3,545,952.45	6,064,734.89	8,233,230.24	4,010,115.39	5,239,789.42	5,391,763.78
% Balance	0.64%	0.40%	0.69%	0.94%	0.46%	0.60%	0.61%
# Loans	23	17	25	26	13	18	15
% # Loans	0.51%	0.37%	0.55%	0.57%	0.29%	0.40%	0.33%

GROUP 2	841-870 Days	871-900 Days	901-930 Days	931-960 Days	961-990 Days	991-1020 Days	1021-1050 Days
DELINQUENT							
Balance	0.00	1,191,514.08	729,081.55	426,718.07	0.00	0.00	723,930.34
% Balance	0.00%	0.14%	0.08%	0.05%	0.00%	0.00%	0.08%
# Loans	0	3	3	1	0	0	2
% # Loans	0.00%	0.07%	0.07%	0.02%	0.00%	0.00%	0.04%
FORECLOSURE							
Balance	1,954,290.22	3,635,196.60	1,376,916.41	365,929.30	1,268,872.14	0.00	894,214.93
% Balance	0.22%	0.41%	0.16%	0.04%	0.14%	0.00%	0.10%
# Loans	6	10	3	2	3	0	3
% # Loans	0.13%	0.22%	0.07%	0.04%	0.07%	0.00%	0.07%
BANKRUPTCY							
Balance	0.00	0.00	499,961.08	395,000.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.06%	0.04%	0.00%	0.00%	0.00%
# Loans	0	0	1	1	0	0	0
% # Loans	0.00%	0.00%	0.02%	0.02%	0.00%	0.00%	0.00%
REO							
Balance	925,311.29	502,215.60	701,459.86	1,634,394.45	519,888.62	230,728.03	616,479.28
% Balance	0.11%	0.06%	0.08%	0.19%	0.06%	0.03%	0.07%
# Loans	3	3	2	4	2	1	2
% # Loans	0.07%	0.07%	0.04%	0.09%	0.04%	0.02%	0.04%
TOTAL							
Balance	2,879,601.51	5,328,926.28	3,307,418.90	2,822,041.82	1,788,760.76	230,728.03	2,234,624.55
% Balance	0.33%	0.61%	0.38%	0.32%	0.20%	0.03%	0.25%
# Loans	9	16	9	8	5	1	7
% # Loans	0.20%	0.35%	0.20%	0.18%	0.11%	0.02%	0.15%

GROUP 2	1051-1080 Days	1081-1110 Days	1111-1140 Days	1141-1170 Days	1171-1200 Days	1201-1230 Days	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	187,765,341.42
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	21.33%
# Loans	0	0	0	0	0	0	869
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	19.11%
FORECLOSURE							
Balance	510,973.36	875,360.14	0.00	0.00	0.00	0.00	183,789,979.34
% Balance	0.06%	0.10%	0.00%	0.00%	0.00%	0.00%	20.88%
# Loans	2	1	0	0	0	0	770
% # Loans	0.04%	0.02%	0.00%	0.00%	0.00%	0.00%	16.93%
BANKRUPTCY							
Balance	315,600.09	0.00	0.00	0.00	0.00	0.00	30,026,295.52
% Balance	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%	3.41%
# Loans	1	0	0	0	0	0	160
% # Loans	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%	3.52%
REO							
Balance	1,053,981.47	548,000.00	0.00	0.00	0.00	0.00	44,318,187.62
% Balance	0.12%	0.06%	0.00%	0.00%	0.00%	0.00%	5.03%
# Loans	3	1	0	0	0	0	178
% # Loans	0.07%	0.02%	0.00%	0.00%	0.00%	0.00%	3.91%
TOTAL							
Balance	1,880,554.92	1,423,360.14	0.00	0.00	0.00	0.00	445,899,803.90
% Balance	0.21%	0.16%	0.00%	0.00%	0.00%	0.00%	50.65%
# Loans	6	2	0	0	0	0	1,977
% # Loans	0.13%	0.04%	0.00%	0.00%	0.00%	0.00%	43.47%

REO Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became REO Property this Period:							
4000711383 2	75,600.00	73,208.24	01-Jan-2008	7.500%	NY - 90.00%	360	01-Aug-2006
4000808799 2	446,500.00	446,500.00	01-Dec-2008	8.000%	CA - 95.00%	360	01-Aug-2006
4000818664 2	145,600.00	140,702.59	01-Jul-2008	7.625%	FL - 80.00%	360	01-Jul-2006
4000820585 1	88,000.00	88,370.24	01-Dec-2008	9.875%	TX - 80.00%	360	01-Aug-2006
4000822303 1	153,500.00	155,526.96	01-Apr-2009	8.850%	NC - 100.00%	360	01-Sep-2006
4000823800 1	122,000.00	118,254.69	01-Aug-2008	7.999%	GA - 80.00%	360	01-Aug-2006
4000826857 2	54,000.00	52,730.35	01-Dec-2008	9.800%	IN - 100.00%	360	01-Aug-2006
4000827364 2	173,000.00	167,156.45	01-Jan-2008	7.200%	FL - 79.98%	360	01-Aug-2006
4000834815 2	160,800.00	160,800.00	01-Mar-2008	7.625%	GA - 80.00%	360	01-Aug-2006
4000835524 2	252,000.00	243,817.21	01-Feb-2009	7.500%	CO - 80.00%	360	01-Aug-2006
4000840222 1	100,200.00	97,244.40	01-Mar-2009	8.050%	MI - 79.98%	360	01-Sep-2006
4000841473 2	134,140.00	130,397.52	01-Jun-2008	8.500%	WI - 79.99%	360	01-Aug-2006
4000844060 2	156,000.00	154,088.05	01-Jul-2008	8.500%	FL - 80.00%	360	01-Aug-2006
4000846105 2	69,960.00	67,992.36	01-Sep-2008	8.400%	NY - 100.00%	360	01-Sep-2006
4000847027 2	149,600.00	149,600.00	01-Mar-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000848422 2	172,000.00	171,992.46	01-Jan-2009	7.250%	WA - 80.00%	360	01-Aug-2006
4000850331 1	176,850.00	173,874.63	01-Nov-2008	7.375%	UT - 79.99%	360	01-Aug-2006
4000852656 2	100,432.00	98,117.80	01-Jul-2008	9.500%	TX - 80.00%	360	01-Aug-2006
4000853412 2	97,100.00	94,590.56	01-Jan-2009	7.750%	MI - 79.98%	360	01-Aug-2006
4000853867 2	59,500.00	59,290.53	01-Jan-2009	9.550%	OH - 100.00%	360	01-Sep-2006
4000857903 2	391,900.00	377,920.85	01-Nov-2008	7.250%	CA - 80.00%	360	01-Aug-2006
4000859588 1	91,200.00	91,170.82	01-Aug-2008	7.250%	WA - 80.00%	360	01-Sep-2006
4000863351 2	192,000.00	191,310.43	01-Feb-2009	8.750%	NV - 80.00%	360	01-Sep-2006
4000863930 1	213,600.00	209,937.60	01-Oct-2008	7.150%	MD - 80.00%	360	01-Aug-2006
4000865220 2	304,000.00	303,950.33	01-Jul-2008	7.000%	CA - 80.00%	360	01-Aug-2006
4000866546 1	183,200.00	184,453.69	01-Nov-2008	7.650%	FL - 80.00%	360	01-Aug-2006
4000867042 2	191,200.00	190,037.04	01-Nov-2007	7.650%	FL - 80.00%	360	01-Sep-2006
4000870351 1	143,920.00	143,132.66	01-Mar-2009	8.350%	MN - 80.00%	360	01-Aug-2006
4000871785 2	210,450.00	210,450.00	01-Jan-2009	7.250%	NV - 79.99%	360	01-Aug-2006
4000872473 2	138,605.00	134,434.06	01-Mar-2009	8.100%	TX - 80.00%	360	01-Aug-2006
4000872665 2	250,000.00	259,324.97	01-May-2008	10.000%	MD - 100.00%	360	01-Sep-2006
4000874929 2	72,000.00	69,990.27	01-Jun-2008	8.650%	IA - 85.71%	360	01-Sep-2006
4000874995 2	551,900.00	550,993.05	01-Dec-2008	7.750%	NV - 79.99%	360	01-Aug-2006
4000877326 2	86,400.00	84,858.88	01-Feb-2009	10.800%	GA - 90.00%	360	01-Aug-2006
4000878279 2	116,000.00	115,775.84	01-Feb-2009	6.990%	AZ - 80.00%	360	01-Sep-2006
4000878849 2	63,000.00	61,795.25	01-Oct-2008	10.300%	IA - 100.00%	360	01-Sep-2006
4000879059 2	580,000.00	576,309.39	01-Jan-2009	7.850%	MN - 80.00%	360	01-Sep-2006
4000881467 2	154,300.00	154,300.00	01-Apr-2009	7.200%	NH - 79.99%	360	01-Sep-2006
4000885969 2	208,000.00	208,000.00	01-Mar-2008	6.625%	FL - 80.00%	360	01-Sep-2006
4000888073 2	232,000.00	231,898.82	01-Dec-2008	8.300%	NV - 80.00%	360	01-Sep-2006
4000888313 2	107,200.00	103,938.14	01-Nov-2008	8.000%	NH - 80.00%	360	01-Aug-2006
4000889337 2	806,250.00	798,663.55	01-Aug-2008	9.200%	CA - 71.99%	360	01-Aug-2006
4000889785 2	196,000.00	189,291.36	01-Jun-2007	7.400%	NJ - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000890581 2	253,600.00	252,029.76	01-Jul-2008	7.800%	CA - 80.00%	360	01-Aug-2006
4000895611 2	107,000.00	103,748.49	01-Jul-2008	8.250%	OH - 89.17%	360	01-Sep-2006
4000900948 2	389,900.00	380,662.66	01-May-2008	9.150%	IL - 100.00%	360	01-Sep-2006
4000901023 2	86,400.00	80,743.25	01-Apr-2009	6.650%	GA - 80.00%	360	01-Sep-2006
4000902594 1	129,600.00	125,631.68	01-Aug-2008	8.100%	UT - 80.00%	360	01-Aug-2006
4000903343 2	234,400.00	233,238.27	01-Dec-2008	7.650%	CA - 80.00%	360	01-Sep-2006
4000908915 2	224,000.00	222,534.03	01-May-2008	7.400%	FL - 80.00%	360	01-Sep-2006
4000911512 2	184,000.00	183,953.90	01-Sep-2008	6.650%	CA - 80.00%	360	01-Sep-2006
4000915633 2	187,200.00	187,200.00	01-Feb-2009	7.650%	AZ - 80.00%	360	01-Sep-2006
4000917322 1	76,800.00	74,843.52	01-Jan-2009	7.650%	NC - 80.00%	360	01-Sep-2006
4000917557 2	194,500.00	194,500.00	01-Jul-2008	8.450%	MN - 100.00%	360	01-Sep-2006
4000918307 2	68,000.00	68,000.00	01-Apr-2008	8.000%	OH - 80.00%	360	01-Sep-2006
4000924763 1	184,000.00	183,577.87	01-Nov-2008	7.050%	MD - 80.00%	360	01-Sep-2006
4000942051 2	284,000.00	284,000.00	01-Jun-2008	7.990%	CA - 80.00%	360	01-Sep-2006
4000950467 2	320,000.00	319,926.79	01-Jun-2008	7.550%	CA - 80.00%	360	01-Sep-2006
4000953012 2	70,000.00	68,552.85	01-Sep-2008	9.750%	KY - 100.00%	360	01-Oct-2006
TOTAL	11,363,307.00	11,249,335.11					
Became REO Property in a Prior Period:							
4000694152 2	247,900.00	247,900.00	01-Mar-2008	9.375%	IL - 79.99%	360	01-May-2006
4000744350 1	100,700.00	97,650.12	01-Nov-2008	8.250%	OR - 79.98%	360	01-Jul-2006
4000746676 2	536,000.00	536,000.00	01-Jul-2008	6.850%	CA - 80.00%	360	01-Sep-2006
4000780211 2	270,000.00	266,921.22	01-Oct-2007	8.500%	NJ - 100.00%	360	01-Aug-2006
4000780396 2	84,500.00	82,370.69	01-Aug-2008	9.125%	NV - 100.00%	360	01-Aug-2006
4000788189 2	75,800.00	73,741.64	01-Mar-2008	9.350%	TX - 100.00%	360	01-Aug-2006
4000791295 2	283,500.00	280,682.30	01-Jun-2007	9.000%	NJ - 90.00%	360	01-Aug-2006
4000797756 2	72,026.00	69,911.49	01-Mar-2008	8.000%	SD - 80.00%	360	01-Sep-2006
4000797886 2	136,000.00	136,000.00	01-Jun-2008	7.500%	MI - 80.00%	360	01-Jul-2006
4000800465 2	324,000.00	322,159.75	01-Nov-2006	8.000%	NY - 80.00%	360	01-Aug-2006
4000806069 2	476,000.00	468,876.81	01-Feb-2007	7.250%	NY - 80.00%	360	01-Aug-2006
4000806676 2	719,200.00	719,200.00	01-Mar-2008	8.999%	CA - 80.00%	360	01-Jul-2006
4000807750 2	589,000.00	584,121.45	01-Apr-2008	7.500%	NY - 95.00%	360	01-Aug-2006
4000808149 2	109,900.00	112,513.84	01-Jan-2009	10.250%	SC - 100.00%	360	01-Jul-2006
4000808538 1	153,600.00	148,850.26	01-Feb-2008	7.875%	IL - 80.00%	360	01-Aug-2006
4000812198 1	156,500.00	162,174.99	01-Dec-2007	8.850%	FL - 100.00%	360	01-Aug-2006
4000812800 1	100,000.00	97,320.63	01-Dec-2007	8.250%	FL - 80.00%	360	01-Aug-2006
4000815070 2	412,650.00	409,842.07	01-Jun-2008	7.250%	CA - 80.00%	360	01-Sep-2006
4000817724 1	76,000.00	73,967.80	01-Dec-2008	8.875%	TN - 80.00%	360	01-Jul-2006
4000820150 2	232,000.00	230,728.03	01-Dec-2006	10.750%	IL - 100.00%	360	01-Aug-2006
4000820332 2	286,400.00	286,346.00	01-Sep-2007	7.500%	CA - 80.00%	360	01-Aug-2006
4000822259 2	160,000.00	155,794.87	01-May-2008	9.450%	AL - 100.00%	360	01-Aug-2006
4000822515 2	198,750.00	190,570.04	01-Jul-2008	6.375%	CA - 80.00%	360	01-Aug-2006
4000824580 2	46,550.00	49,582.26	01-May-2008	8.400%	IL - 95.00%	360	01-Sep-2006
4000824992 2	76,500.00	74,779.76	01-Oct-2008	9.625%	KS - 85.00%	360	01-Aug-2006
4000825668 2	136,000.00	131,609.16	01-Sep-2008	8.250%	MI - 80.00%	360	01-Jul-2006
4000826077 2	86,500.00	83,846.98	01-Jun-2007	8.000%	FL - 58.45%	360	01-Aug-2006
4000827309 2	94,000.00	90,498.51	01-May-2008	7.625%	IL - 94.95%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000832004 2	480,000.00	480,000.00	01-Feb-2007	7.750%	CA - 80.00%	360	01-Aug-2006
4000837533 2	112,400.00	108,310.70	01-Dec-2008	7.125%	MN - 80.00%	360	01-Aug-2006
4000840312 1	125,200.00	121,457.01	01-Feb-2008	8.250%	WI - 80.00%	360	01-Aug-2006
4000841129 1	74,200.00	72,646.86	01-Aug-2008	10.000%	NY - 100.00%	360	01-Aug-2006
4000841822 2	171,000.00	170,642.37	01-Aug-2008	7.500%	VA - 90.00%	360	01-Aug-2006
4000841893 2	352,000.00	351,987.61	01-Mar-2007	7.300%	CA - 80.00%	360	01-Aug-2006
4000842046 2	400,000.00	399,699.16	01-Dec-2007	9.625%	KY - 100.00%	360	01-Aug-2006
4000842647 2	548,000.00	548,000.00	01-Sep-2006	8.875%	NY - 80.00%	360	01-Aug-2006
4000842849 2	148,000.00	143,345.01	01-Apr-2007	7.750%	FL - 80.00%	360	01-Aug-2006
4000843467 2	193,600.00	193,600.00	01-Mar-2008	7.999%	NV - 80.00%	360	01-Aug-2006
4000843659 2	314,400.00	314,389.90	01-May-2008	8.150%	CA - 80.00%	360	01-Aug-2006
4000844511 2	136,000.00	132,115.06	01-Jun-2007	8.375%	IL - 80.00%	360	01-Aug-2006
4000844657 2	316,000.00	316,000.00	01-Sep-2008	7.375%	CA - 80.00%	360	01-Aug-2006
4000845761 2	352,000.00	349,472.25	01-Mar-2007	7.450%	NY - 80.00%	360	01-Aug-2006
4000848018 2	228,000.00	221,787.46	01-Oct-2006	8.625%	IL - 80.00%	360	01-Aug-2006
4000849527 2	240,000.00	233,763.82	01-Sep-2008	8.875%	MI - 94.86%	360	01-Aug-2006
4000850663 2	812,000.00	806,920.90	01-Jan-2008	7.625%	CA - 80.00%	360	01-Aug-2006
4000851018 1	71,900.00	71,860.83	01-Aug-2008	7.750%	NC - 79.98%	360	01-Aug-2006
4000851921 2	120,800.00	120,044.44	01-Feb-2008	7.625%	OH - 80.00%	360	01-Aug-2006
4000852380 2	342,500.00	339,849.66	01-Feb-2007	7.000%	OH - 79.99%	360	01-Aug-2006
4000852405 2	234,840.00	233,510.41	01-Sep-2008	8.000%	MN - 95.00%	360	01-Aug-2006
4000852938 2	504,000.00	500,717.44	01-Dec-2008	7.400%	CA - 80.00%	360	01-Sep-2006
4000853846 1	151,000.00	145,762.69	01-Apr-2008	7.000%	TX - 79.89%	360	01-Aug-2006
4000855074 2	71,200.00	71,113.25	01-Feb-2009	7.500%	KY - 80.00%	360	01-Aug-2006
4000855785 2	196,000.00	196,000.00	01-Jan-2007	8.750%	IL - 80.00%	360	01-Sep-2006
4000856126 2	100,000.00	96,990.45	01-Mar-2008	8.450%	IN - 100.00%	360	01-Aug-2006
4000857811 2	167,880.00	165,340.29	01-Aug-2008	7.250%	WA - 80.00%	360	01-Aug-2006
4000860919 2	90,000.00	87,309.96	01-Jan-2008	7.500%	MI - 100.00%	360	01-Sep-2006
4000861187 1	85,000.00	83,368.95	01-Oct-2008	10.650%	NC - 100.00%	360	01-Aug-2006
4000861739 2	312,000.00	302,194.01	01-Oct-2006	7.550%	NJ - 80.00%	360	01-Sep-2006
4000862047 2	443,900.00	440,365.43	01-Oct-2008	7.125%	CA - 79.98%	360	01-Aug-2006
4000862229 2	530,000.00	530,000.00	01-Oct-2006	8.000%	NY - 92.98%	360	01-Aug-2006
4000863740 2	220,000.00	213,626.32	01-Jun-2007	8.300%	FL - 80.00%	360	01-Aug-2006
4000864776 2	214,400.00	207,497.14	01-May-2008	7.400%	MA - 80.00%	360	01-Sep-2006
4000864947 2	272,000.00	271,998.00	01-Jul-2008	7.750%	MD - 80.00%	360	01-Aug-2006
4000866134 2	75,920.00	78,506.58	01-Feb-2009	8.500%	TN - 80.00%	360	01-Sep-2006
4000867509 2	289,900.00	285,013.64	01-Oct-2007	10.300%	IL - 100.00%	360	01-Sep-2006
4000867606 1	180,000.00	175,255.80	01-Sep-2007	8.800%	MD - 80.00%	360	01-Aug-2006
4000868329 2	1,392,000.00	1,392,000.00	01-Jun-2007	7.800%	CA - 80.00%	360	01-Sep-2006
4000868981 2	84,800.00	83,630.16	01-Jan-2008	7.700%	OH - 80.00%	360	01-Sep-2006
4000870548 1	164,000.00	158,979.01	01-Jan-2009	7.850%	MI - 80.00%	360	01-Sep-2006
4000870568 2	348,000.00	345,667.98	01-Feb-2007	7.500%	NY - 80.00%	360	01-Aug-2006
4000872647 2	238,000.00	236,652.27	01-Jan-2009	7.700%	MI - 97.14%	360	01-Sep-2006
4000874121 2	252,000.00	250,584.02	01-Aug-2008	7.900%	NV - 80.00%	360	01-Sep-2006
4000874374 2	55,040.00	54,285.51	01-Sep-2008	7.850%	MN - 80.00%	360	01-Aug-2006
4000874396 2	292,000.00	292,000.00	01-Sep-2008	7.900%	CA - 80.00%	360	01-Sep-2006
4000876130 2	359,300.00	359,300.00	01-Jul-2007	7.150%	IL - 75.64%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000877596 2	285,100.00	280,837.96	01-Jun-2008	7.400%	SC - 79.99%	360	01-Sep-2006
4000877922 2	72,000.00	70,334.03	01-Aug-2008	9.550%	MO - 88.89%	360	01-Sep-2006
4000878055 2	224,000.00	218,444.01	01-Jun-2008	8.650%	MI - 94.92%	360	01-Aug-2006
4000878530 2	118,400.00	118,400.00	01-Mar-2008	7.150%	GA - 80.00%	360	01-Aug-2006
4000878767 2	833,600.00	827,385.43	01-Aug-2008	7.700%	CA - 80.00%	360	01-Aug-2006
4000879794 1	88,800.00	86,005.10	01-Jan-2008	7.600%	TX - 80.00%	360	01-Sep-2006
4000880144 1	161,500.00	160,455.36	01-Sep-2008	7.600%	MI - 95.00%	360	01-Sep-2006
4000880470 2	95,000.00	94,603.05	01-Dec-2008	7.999%	MI - 64.19%	360	01-Sep-2006
4000880499 2	300,000.00	294,319.53	01-Nov-2006	10.500%	WI - 100.00%	360	01-Aug-2006
4000881136 1	146,895.00	142,946.03	01-Sep-2008	8.550%	IN - 100.00%	360	01-Aug-2006
4000881330 2	276,800.00	273,709.22	01-May-2008	8.650%	MN - 80.00%	360	01-Aug-2006
4000881488 2	552,000.00	551,823.45	01-May-2008	6.500%	CA - 80.00%	360	01-Sep-2006
4000887204 2	143,000.00	126,288.78	01-Jan-2009	8.500%	MI - 100.00%	360	01-Sep-2006
4000887721 2	199,200.00	198,282.68	01-Jan-2009	7.800%	MI - 80.00%	360	01-Sep-2006
4000887800 2	311,900.00	301,898.64	01-Aug-2008	7.600%	OR - 79.99%	360	01-Sep-2006
4000887989 2	146,250.00	141,318.33	01-Feb-2008	9.650%	MI - 100.00%	360	01-Sep-2006
4000888124 2	192,000.00	195,869.34	01-Nov-2008	7.550%	CA - 80.00%	360	01-Aug-2006
4000889379 1	123,650.00	123,052.13	01-Dec-2008	7.700%	UT - 79.98%	360	01-Sep-2006
4000890567 2	439,950.00	439,950.00	01-May-2007	7.900%	FL - 79.99%	360	01-Sep-2006
4000890816 2	190,400.00	189,318.48	01-Dec-2008	8.000%	UT - 80.00%	360	01-Aug-2006
4000891608 2	186,897.00	186,897.00	01-Oct-2007	8.350%	FL - 80.00%	360	01-Sep-2006
4000891723 2	65,000.00	63,443.91	01-Aug-2008	9.150%	ME - 73.86%	360	01-Sep-2006
4000891941 2	264,000.00	263,617.47	01-Sep-2008	6.750%	MD - 80.00%	360	01-Sep-2006
4000892311 2	351,000.00	340,889.87	01-Aug-2008	8.500%	NC - 100.00%	360	01-Aug-2006
4000893292 2	266,400.00	259,492.75	01-May-2007	8.000%	FL - 80.00%	360	01-Sep-2006
4000893977 2	308,000.00	296,427.96	01-Mar-2008	7.250%	NJ - 80.00%	360	01-Sep-2006
4000894737 2	169,900.00	166,050.22	01-Mar-2008	9.600%	MI - 100.00%	360	01-Sep-2006
4000894992 2	192,000.00	191,405.38	01-Aug-2007	7.150%	FL - 80.00%	360	01-Sep-2006
4000895147 2	153,000.00	152,218.00	01-May-2008	8.250%	GA - 85.00%	360	01-Sep-2006
4000895422 1	138,400.00	133,627.17	01-Sep-2007	7.000%	CT - 80.00%	360	01-Sep-2006
4000899869 2	112,800.00	109,589.31	01-Jul-2008	8.300%	NC - 80.00%	360	01-Sep-2006
4000900118 2	90,000.00	87,462.29	01-Nov-2008	8.500%	TN - 90.00%	360	01-Sep-2006
4000900265 2	176,200.00	176,200.00	01-Oct-2008	7.150%	AZ - 79.99%	360	01-Sep-2006
4000900499 2	324,000.00	323,888.62	01-Jan-2007	8.250%	IL - 80.00%	360	01-Sep-2006
4000901508 1	168,000.00	166,687.79	01-Aug-2008	7.350%	AZ - 80.00%	360	01-Sep-2006
4000902549 2	392,000.00	392,000.00	01-Oct-2008	6.999%	CA - 80.00%	360	01-Sep-2006
4000902599 2	416,700.00	416,700.00	01-Sep-2007	8.900%	IL - 90.00%	360	01-Sep-2006
4000902674 2	143,456.00	143,156.00	01-Jul-2008	7.550%	WI - 80.00%	360	01-Sep-2006
4000903180 2	292,000.00	291,799.00	01-Dec-2008	8.200%	MI - 80.00%	360	01-Sep-2006
4000903401 2	110,000.00	112,878.00	01-Feb-2008	8.900%	OH - 88.00%	360	01-Sep-2006
4000903759 1	180,000.00	177,892.63	01-Apr-2008	8.300%	IL - 80.00%	360	01-Sep-2006
4000905087 2	50,000.00	49,007.84	01-Aug-2007	9.450%	IN - 100.00%	360	01-Sep-2006
4000905163 2	44,800.00	43,720.85	01-Feb-2008	8.850%	OH - 80.00%	360	01-Sep-2006
4000905415 2	171,700.00	167,462.50	01-Jun-2008	8.900%	MD - 100.00%	360	01-Sep-2006
4000905453 2	167,650.00	162,938.52	01-Dec-2008	8.400%	NC - 94.99%	360	01-Sep-2006
4000905479 2	48,450.00	48,183.81	01-Jan-2008	7.700%	KY - 95.00%	360	01-Sep-2006
4000905628 1	159,900.00	159,900.00	01-Aug-2008	7.850%	MD - 79.99%	360	01-Sep-2006

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
4000906348 2	73,100.00	72,934.76	01-Jun-2008	9.999%	MI - 99.95%	360	01-Sep-2006
4000907724 2	321,000.00	314,795.57	01-Apr-2008	9.990%	IL - 100.00%	360	01-Sep-2006
4000907850 2	380,000.00	380,000.00	01-Jun-2008	7.450%	CA - 80.00%	360	01-Sep-2006
4000910416 2	173,900.00	169,772.34	01-Nov-2007	9.400%	GA - 100.00%	360	01-Sep-2006
4000910734 1	208,000.00	201,171.31	01-Aug-2008	7.600%	RI - 80.00%	360	01-Sep-2006
4000911420 2	68,000.00	66,405.97	01-May-2008	8.800%	OH - 80.00%	360	01-Sep-2006
4000911822 2	233,200.00	225,868.54	01-May-2007	7.700%	NY - 80.00%	360	01-Sep-2006
4000913835 2	176,000.00	176,000.00	01-Oct-2007	8.999%	FL - 80.00%	360	01-Sep-2006
4000914711 2	135,000.00	133,887.41	01-Dec-2007	9.450%	WI - 100.00%	360	01-Sep-2006
4000915850 2	219,950.00	213,313.01	01-Apr-2008	7.850%	FL - 79.98%	360	01-Sep-2006
4000916981 2	292,500.00	291,256.77	01-Apr-2007	8.700%	OR - 89.72%	360	01-Sep-2006
4000917125 1	131,000.00	126,836.36	01-Oct-2008	7.500%	CO - 80.00%	360	01-Sep-2006
4000917459 1	135,840.00	131,292.96	01-Aug-2008	7.100%	TN - 80.00%	360	01-Sep-2006
4000918798 1	187,200.00	185,926.27	01-Oct-2007	7.250%	FL - 80.00%	360	01-Sep-2006
4000920068 2	948,000.00	941,256.59	01-Sep-2007	7.100%	FL - 80.00%	360	01-Sep-2006
4000920347 1	169,600.00	168,616.36	01-Mar-2008	7.800%	MD - 80.00%	360	01-Sep-2006
4000921558 1	105,600.00	104,826.85	01-Jul-2008	8.150%	MI - 80.00%	360	01-Sep-2006
4000922434 1	216,700.00	215,003.24	01-Sep-2008	7.050%	CA - 79.99%	360	01-Sep-2006
4000922692 2	142,500.00	142,175.03	01-Jul-2008	9.200%	VA - 95.00%	360	01-Sep-2006
4000923970 2	253,600.00	253,535.84	01-Jul-2008	6.900%	CA - 80.00%	360	01-Sep-2006
4000924262 2	165,600.00	165,600.00	01-Oct-2008	8.750%	AZ - 90.00%	360	01-Sep-2006
4000926402 1	139,920.00	136,055.91	01-Apr-2008	8.600%	MO - 80.00%	360	01-Sep-2006
4000926949 1	220,000.00	216,757.33	01-Feb-2008	7.250%	IL - 80.00%	360	01-Sep-2006
4000927320 2	492,000.00	491,848.29	01-Jul-2008	7.400%	CA - 80.00%	360	01-Sep-2006
4000927842 2	270,400.00	266,828.71	01-Mar-2008	7.750%	CA - 80.00%	360	01-Sep-2006
4000927870 2	295,200.00	287,480.22	01-Oct-2007	8.650%	NJ - 90.00%	360	01-Sep-2006
4000928354 2	400,000.00	398,719.08	01-Apr-2008	9.500%	CA - 70.05%	360	01-Sep-2006
4000928527 2	69,300.00	67,613.82	01-Apr-2007	8.250%	PA - 90.00%	360	01-Sep-2006
4000929972 2	256,000.00	253,279.67	01-Jan-2008	8.650%	CA - 80.00%	360	01-Sep-2006
4000931868 2	216,424.00	216,394.00	01-Jul-2008	7.800%	GA - 80.00%	360	01-Sep-2006
4000932257 2	271,200.00	268,544.31	01-Nov-2007	7.900%	IL - 80.00%	360	01-Sep-2006
4000937797 2	672,000.00	672,000.00	01-Sep-2007	7.000%	CA - 80.00%	360	01-Sep-2006
4000939317 1	125,600.00	124,871.17	01-Mar-2008	7.900%	FL - 80.00%	360	01-Sep-2006
4000939588 2	53,000.00	51,924.89	01-Jul-2007	10.000%	NY - 100.00%	360	01-Sep-2006
4000940900 2	472,000.00	468,260.88	01-Aug-2008	7.650%	CA - 80.00%	360	01-Sep-2006
4000941793 2	279,300.00	277,793.58	01-Jun-2008	8.100%	AZ - 95.00%	360	01-Sep-2006
4000942481 1	131,920.00	130,410.03	01-May-2008	8.450%	WI - 80.00%	360	01-Sep-2006
4000943081 1	137,440.00	137,440.00	01-Nov-2008	8.750%	MN - 80.00%	360	01-Sep-2006
4000944881 2	91,034.00	88,259.71	01-Aug-2008	7.900%	TX - 80.00%	360	01-Sep-2006
4000945165 2	576,000.00	576,000.00	01-Sep-2008	6.800%	CA - 80.00%	360	01-Sep-2006
4000948138 2	501,500.00	486,681.98	01-Aug-2008	8.150%	CA - 85.00%	360	01-Sep-2006
TOTAL	39,550,382.00	39,153,940.22					
TOTAL	50,913,689.00	50,403,275.33					

Foreclosure Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became Foreclosure Property this Period:							
4000702058 2	260,000.00	251,507.97	01-May-2009	7.500%	VA - 80.00%	360	01-Sep-2006
4000715633 2	84,800.00	84,786.59	01-Mar-2008	7.500%	OH - 80.00%	360	01-Aug-2006
4000730288 2	45,900.00	44,284.90	01-May-2008	9.500%	IL - 100.00%	360	01-Aug-2006
4000763505 1	57,510.00	56,412.33	01-Apr-2008	10.000%	TN - 90.00%	360	01-Sep-2006
4000784336 1	148,800.00	148,800.00	01-Mar-2009	6.900%	CO - 80.00%	360	01-Sep-2006
4000786918 2	157,200.00	151,912.14	01-May-2009	7.550%	NC - 80.00%	360	01-Aug-2006
4000789688 2	80,000.00	77,962.65	01-May-2008	8.999%	OH - 100.00%	360	01-Jul-2006
4000792807 2	140,000.00	140,851.16	01-Jul-2008	8.875%	WA - 70.00%	360	01-Aug-2006
4000795353 2	184,800.00	179,324.69	01-Nov-2008	7.990%	MI - 85.79%	360	01-Aug-2006
4000798522 1	110,576.00	106,960.25	01-Jan-2009	7.625%	TN - 80.00%	360	01-Jul-2006
4000801491 2	112,000.00	108,484.56	01-Aug-2007	7.875%	PA - 80.00%	360	01-Aug-2006
4000808361 1	156,650.00	152,656.75	01-May-2008	9.125%	FL - 95.00%	360	01-Jul-2006
4000812659 1	103,900.00	99,899.96	01-Apr-2008	6.750%	NC - 79.98%	360	01-Aug-2006
4000816622 2	115,600.00	122,652.44	01-Mar-2009	8.375%	SD - 80.00%	360	01-Jul-2006
4000818711 2	160,000.00	157,452.41	01-Jul-2008	7.375%	CA - 80.00%	360	01-Jul-2006
4000820938 2	294,000.00	284,119.42	01-Apr-2009	7.500%	MN - 85.59%	360	01-Aug-2006
4000821637 1	112,000.00	112,000.00	01-Jun-2009	7.625%	TX - 80.00%	360	01-Aug-2006
4000822650 2	103,600.00	105,817.73	01-Jun-2009	5.000%	OH - 80.00%	360	01-Sep-2006
4000823258 2	289,900.00	289,499.38	01-Jun-2008	8.625%	NV - 100.00%	360	01-Aug-2006
4000824445 1	219,950.00	218,451.03	01-Aug-2008	7.300%	CA - 75.86%	360	01-Aug-2006
4000826258 1	83,200.00	80,986.34	01-Jul-2008	8.750%	TX - 80.00%	360	01-Aug-2006
4000828497 2	179,390.00	178,769.94	01-Nov-2008	9.375%	WA - 85.00%	360	01-Aug-2006
4000828663 2	100,000.00	97,143.62	01-Sep-2008	8.375%	IN - 80.00%	360	01-Aug-2006
4000828891 2	254,600.00	252,873.00	01-Aug-2008	8.375%	FL - 89.33%	360	01-Aug-2006
4000828911 2	90,000.00	88,031.80	01-Oct-2008	9.875%	MI - 90.00%	360	01-Aug-2006
4000829634 2	314,800.00	309,816.26	01-Jun-2009	7.000%	MA - 80.00%	360	01-Aug-2006
4000830022 2	73,920.00	73,076.10	01-Dec-2008	8.450%	OH - 80.00%	360	01-Sep-2006
4000834905 2	448,000.00	445,104.32	01-Apr-2007	7.500%	FL - 80.00%	360	01-Aug-2006
4000835091 2	152,000.00	151,979.27	01-Mar-2008	7.375%	MN - 80.00%	360	01-Aug-2006
4000835564 2	212,000.00	205,116.19	01-Oct-2007	7.500%	FL - 80.00%	360	01-Aug-2006
4000835609 2	38,000.00	37,393.11	01-Jun-2009	11.200%	IN - 100.00%	360	01-Sep-2006
4000836756 2	140,000.00	134,789.63	01-Feb-2007	7.500%	FL - 80.00%	360	01-Aug-2006
4000837314 2	289,100.00	288,273.24	01-Jul-2007	9.875%	NJ - 64.24%	360	01-Aug-2006
4000839567 1	128,000.00	123,774.72	01-Nov-2008	7.750%	NC - 80.00%	360	01-Jul-2006
4000843293 2	147,200.00	147,200.00	01-Feb-2008	7.000%	FL - 80.00%	360	01-Aug-2006
4000843784 2	330,000.00	327,810.11	01-Jul-2008	7.400%	CA - 74.16%	360	01-Aug-2006
4000843841 2	156,800.00	153,358.81	01-Oct-2007	9.750%	FL - 80.00%	360	01-Aug-2006
4000845129 1	140,000.00	112,676.59	01-Dec-2008	6.500%	TN - 100.00%	360	01-Aug-2006
4000849189 1	90,000.00	87,453.31	01-Apr-2009	8.150%	NY - 90.00%	360	01-Sep-2006
4000849400 2	440,000.00	433,081.68	01-Mar-2007	7.000%	NY - 80.00%	360	01-Aug-2006
4000849588 2	215,600.00	214,169.29	01-Dec-2007	7.400%	FL - 80.00%	360	01-Aug-2006
4000850575 2	410,150.00	404,242.63	01-Jun-2009	7.750%	MD - 79.99%	360	01-Aug-2006
4000850690 2	159,780.00	159,780.00	01-Apr-2008	8.125%	FL - 95.00%	360	01-Aug-2006
4000853493 2	150,000.00	150,000.00	01-Sep-2008	7.900%	MD - 60.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000854032 2	213,500.00	207,561.92	01-Jun-2009	8.400%	GA - 70.00%	360	01-Sep-2006
4000855350 2	204,000.00	201,654.74	01-Jun-2009	6.750%	AZ - 80.00%	360	01-Aug-2006
4000855682 1	96,000.00	93,321.43	01-Apr-2008	8.500%	IL - 80.00%	360	01-Aug-2006
4000855721 2	543,999.00	543,994.83	01-Jan-2007	7.000%	NY - 80.00%	360	01-Aug-2006
4000855869 1	120,000.00	116,403.49	01-Oct-2007	8.125%	MI - 80.00%	360	01-Aug-2006
4000856000 1	134,000.00	130,467.95	01-Dec-2008	8.800%	NC - 80.00%	360	01-Aug-2006
4000857146 1	231,900.00	231,594.39	01-Feb-2009	8.375%	VA - 79.99%	360	01-Aug-2006
4000857173 1	112,000.00	111,983.45	01-Sep-2008	8.500%	OH - 100.00%	360	01-Aug-2006
4000857652 2	84,800.00	84,748.33	01-Jul-2008	7.875%	OH - 80.00%	360	01-Aug-2006
4000858628 2	396,900.00	386,551.98	01-Jun-2008	8.650%	NJ - 90.00%	360	01-Sep-2006
4000858785 2	260,000.00	252,414.25	01-Mar-2009	8.500%	UT - 80.00%	360	01-Aug-2006
4000859604 1	73,000.00	72,704.06	01-Aug-2008	8.999%	KY - 100.00%	360	01-Aug-2006
4000862922 1	84,000.00	84,000.00	01-Nov-2008	6.900%	SC - 80.00%	360	01-Aug-2006
4000864169 2	271,200.00	268,020.71	01-Jun-2008	8.400%	CA - 79.79%	360	01-Aug-2006
4000865231 2	188,200.00	198,345.28	01-Dec-2008	7.850%	NC - 89.02%	360	01-Aug-2006
4000866171 2	128,000.00	128,000.00	01-May-2009	7.000%	OR - 80.00%	360	01-Aug-2006
4000866327 2	109,600.00	106,259.93	01-May-2007	7.875%	FL - 80.00%	360	01-Sep-2006
4000866455 2	227,500.00	223,993.49	01-Jul-2007	7.100%	IL - 73.39%	360	01-Aug-2006
4000867082 1	118,000.00	127,083.26	01-Jan-2009	9.650%	MI - 100.00%	360	01-Aug-2006
4000868231 2	464,000.00	464,000.00	01-Jul-2008	7.000%	CA - 80.00%	360	01-Aug-2006
4000868245 2	233,600.00	232,126.44	01-Jun-2008	8.150%	CA - 80.00%	360	01-Aug-2006
4000869986 2	194,900.00	194,204.49	01-Jun-2009	8.550%	TX - 100.00%	360	01-Sep-2006
4000870623 1	98,850.00	96,360.34	01-Oct-2007	9.000%	KY - 99.97%	360	01-Aug-2006
4000872936 2	118,000.00	127,665.78	01-Nov-2008	8.000%	SC - 100.00%	360	01-Aug-2006
4000879696 2	444,000.00	443,999.89	01-Oct-2008	7.700%	CA - 80.00%	360	01-Aug-2006
4000880166 2	231,900.00	231,900.00	01-Oct-2008	7.500%	NV - 79.99%	360	01-Sep-2006
4000880870 2	194,000.00	187,975.34	01-Jan-2009	7.950%	UT - 83.10%	360	01-Aug-2006
4000881001 2	235,000.00	229,356.39	01-Jun-2007	9.500%	NJ - 100.00%	360	01-Aug-2006
4000881592 2	94,960.00	91,400.82	01-Aug-2008	7.350%	MN - 80.00%	360	01-Aug-2006
4000881694 2	1,327,200.00	1,327,109.00	01-Aug-2008	8.550%	CA - 80.00%	360	01-Aug-2006
4000883186 2	187,920.00	185,686.46	01-Dec-2007	8.350%	WI - 80.00%	360	01-Aug-2006
4000885237 2	396,000.00	394,102.11	01-May-2009	8.500%	MD - 80.00%	360	01-Aug-2006
4000886204 1	168,000.00	166,104.43	01-Nov-2008	8.950%	MI - 80.00%	360	01-Aug-2006
4000888476 2	275,920.00	274,205.48	01-Feb-2009	7.650%	MA - 80.00%	360	01-Aug-2006
4000891618 1	153,000.00	152,681.95	01-Apr-2009	10.750%	MI - 100.00%	360	01-Sep-2006
4000891931 1	204,000.00	197,504.44	01-Jun-2009	7.650%	NH - 80.00%	360	01-Aug-2006
4000892276 2	59,200.00	58,939.12	01-Jun-2009	8.650%	IL - 80.00%	360	01-Sep-2006
4000893824 2	188,800.00	188,669.12	01-May-2009	6.550%	AR - 80.00%	360	01-Sep-2006
4000893966 2	214,200.00	213,689.36	01-Dec-2007	10.350%	FL - 90.00%	360	01-Aug-2006
4000894026 2	262,600.00	254,307.36	01-Jun-2009	7.750%	SC - 99.99%	360	01-Sep-2006
4000894472 2	121,600.00	121,553.23	01-May-2009	7.750%	LA - 80.00%	360	01-Sep-2006
4000895400 2	344,050.00	341,864.82	01-Jun-2009	7.650%	NV - 80.00%	360	01-Sep-2006
4000896111 2	140,000.00	139,950.75	01-May-2009	8.100%	CO - 80.00%	360	01-Aug-2006
4000896950 1	116,800.00	113,106.72	01-Jan-2009	8.100%	TX - 79.98%	360	01-Sep-2006
4000897316 2	328,750.00	324,213.60	01-Sep-2008	7.550%	NV - 79.99%	360	01-Aug-2006
4000903383 2	410,428.00	407,921.66	01-Nov-2008	6.950%	CA - 80.00%	360	01-Sep-2006
4000904002 1	184,000.00	190,780.63	01-Jun-2009	7.950%	UT - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000906699 2	234,000.00	226,427.27	01-Sep-2007	7.550%	FL - 68.82%	360	01-Sep-2006
4000907141 1	164,000.00	163,033.70	01-Sep-2007	7.750%	FL - 80.00%	360	01-Sep-2006
4000915719 2	311,550.00	311,444.19	01-Mar-2009	8.150%	CA - 80.00%	360	01-Sep-2006
4000916673 2	74,757.00	82,341.04	01-Jun-2009	8.450%	TX - 85.00%	360	01-Sep-2006
4000917237 2	250,000.00	244,314.91	01-May-2009	9.400%	MA - 100.00%	360	01-Sep-2006
4000920154 2	530,000.00	622,331.19	01-Jun-2009	5.000%	CA - 100.00%	360	01-Sep-2006
4000924703 2	83,257.00	91,785.91	01-Jun-2009	8.700%	TX - 85.00%	360	01-Sep-2006
4000924960 2	148,000.00	148,000.00	01-Aug-2008	7.100%	UT - 80.00%	360	01-Sep-2006
4000925236 2	97,400.00	104,218.97	01-Apr-2009	7.500%	TX - 79.95%	360	01-Sep-2006
4000930764 2	57,600.00	56,306.54	01-Jun-2009	9.650%	IN - 90.00%	360	01-Sep-2006
4000931643 1	136,000.00	134,161.82	01-May-2009	8.000%	MD - 80.00%	360	01-Sep-2006
4000937266 2	500,000.00	499,919.00	01-Aug-2007	7.800%	NY - 80.00%	360	01-Sep-2006
4000938737 1	133,000.00	129,310.79	01-May-2009	8.350%	OH - 100.00%	360	01-Sep-2006
4000946019 2	84,000.00	88,204.39	01-May-2009	5.000%	WA - 80.00%	360	01-Sep-2006
4000946537 2	90,800.00	87,688.44	01-Oct-2008	7.300%	FL - 80.00%	360	01-Sep-2006
4000947413 2	123,840.00	120,379.91	01-Dec-2008	9.850%	TX - 80.00%	360	01-Sep-2006
TOTAL	21,686,207.00	21,581,087.61					
Became Foreclosure Property in a Prior Period:							
4000465656 2	60,000.00	60,000.00	01-Sep-2008	8.375%	PA - 80.00%	360	01-Aug-2006
4000650884 2	262,300.00	262,300.00	01-Apr-2008	7.150%	FL - 79.99%	360	01-Aug-2006
4000664687 1	68,000.00	66,264.24	01-Feb-2009	9.750%	NY - 100.00%	360	01-Apr-2006
4000675488 2	347,680.00	347,680.00	01-Feb-2008	7.050%	NY - 80.00%	360	01-Sep-2006
4000687495 1	155,520.00	163,537.50	01-Nov-2008	6.875%	MN - 80.00%	360	01-Apr-2006
4000692107 2	660,000.00	660,000.00	01-Jul-2008	9.400%	NY - 100.00%	360	01-Sep-2006
4000706704 2	136,800.00	136,754.03	01-Mar-2009	9.950%	IL - 95.00%	360	01-Aug-2006
4000720354 2	64,000.00	61,743.38	01-Mar-2009	8.000%	IN - 80.00%	360	01-Jun-2006
4000725803 1	72,000.00	71,990.00	01-Jun-2008	11.500%	IN - 100.00%	360	01-Aug-2006
4000743283 2	360,400.00	355,059.56	01-Aug-2008	7.300%	NY - 80.00%	360	01-Aug-2006
4000746024 2	337,500.00	337,411.41	01-Nov-2008	7.875%	NC - 75.00%	360	01-Jun-2006
4000750573 2	83,000.00	82,097.71	01-Apr-2009	8.875%	GA - 100.00%	360	01-Jun-2006
4000751778 1	63,800.00	61,890.23	01-Nov-2008	8.125%	NY - 100.00%	360	01-Aug-2006
4000753177 2	54,900.00	53,629.29	01-Jul-2008	9.625%	WI - 90.00%	360	01-Jul-2006
4000754606 2	532,000.00	532,000.00	01-Feb-2008	7.750%	NY - 80.00%	360	01-Aug-2006
4000759349 2	62,910.00	61,313.68	01-Sep-2008	9.250%	IA - 90.00%	360	01-Jul-2006
4000760177 2	301,040.00	301,040.00	01-Feb-2008	7.500%	NY - 80.00%	360	01-Aug-2006
4000763344 2	202,400.00	204,609.39	01-May-2009	4.750%	CA - 80.00%	360	01-Jun-2006
4000764670 2	78,500.00	76,215.33	01-Aug-2008	8.375%	NY - 100.00%	360	01-Aug-2006
4000765067 1	103,500.00	106,573.68	01-May-2009	9.750%	OH - 100.00%	360	01-Aug-2006
4000767013 2	121,600.00	117,803.88	01-Apr-2009	7.900%	IL - 80.00%	360	01-Aug-2006
4000767382 2	480,000.00	465,395.20	01-Jul-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000769064 2	220,500.00	211,177.76	01-Jan-2009	8.625%	IL - 88.20%	360	01-Jul-2006
4000769751 2	166,250.00	163,101.50	01-Mar-2009	8.500%	IL - 95.00%	360	01-Jun-2006
4000770165 2	195,900.00	194,674.76	01-Mar-2008	7.625%	FL - 79.99%	360	01-Aug-2006
4000770455 2	38,000.00	37,416.71	01-Feb-2009	8.625%	IN - 50.67%	360	01-Jun-2006
4000770527 2	585,000.00	584,249.44	01-Mar-2008	7.625%	CT - 90.00%	360	01-Aug-2006
4000772877 2	295,952.00	292,803.44	01-Jan-2008	8.750%	NY - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000773346 2	255,450.00	254,858.92	01-Sep-2007	10.350%	FL - 100.00%	360	01-Sep-2006
4000775410 2	84,000.00	81,227.20	01-Jun-2008	7.375%	NY - 80.00%	360	01-Aug-2006
4000777386 2	119,400.00	115,806.89	01-Dec-2008	8.125%	VA - 80.00%	360	01-Aug-2006
4000777426 2	238,400.00	238,400.00	01-Jan-2009	8.500%	AZ - 80.00%	360	01-Aug-2006
4000777544 2	158,000.00	157,988.00	01-Jul-2008	10.250%	NJ - 100.00%	360	01-Jul-2006
4000778311 1	62,800.00	62,797.59	01-Apr-2008	8.875%	IN - 80.00%	360	01-Jul-2006
4000782206 2	71,350.00	69,695.98	01-May-2008	9.350%	OH - 89.97%	360	01-Sep-2006
4000782311 2	282,400.00	272,914.12	01-Nov-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000782801 2	74,800.00	74,790.46	01-Apr-2009	7.875%	IL - 80.00%	360	01-Aug-2006
4000782885 2	313,120.00	302,740.33	01-Dec-2008	7.500%	NY - 80.00%	360	01-Aug-2006
4000784795 2	356,000.00	344,307.17	01-Dec-2007	7.625%	NY - 80.00%	360	01-Aug-2006
4000785954 1	103,700.00	106,569.04	01-Feb-2009	7.300%	KY - 79.99%	360	01-Aug-2006
4000786016 2	188,450.00	186,444.95	01-Nov-2008	8.750%	CO - 80.00%	360	01-Aug-2006
4000786504 2	120,000.00	120,000.00	01-Feb-2009	7.000%	GA - 66.67%	360	01-Jul-2006
4000787245 2	348,000.00	348,000.00	01-Jun-2008	9.999%	MN - 80.00%	360	01-Jul-2006
4000787822 2	1,048,000.00	1,048,000.00	01-Sep-2007	7.990%	NY - 80.00%	360	01-Jul-2006
4000787976 2	322,320.00	310,555.77	01-Jul-2008	7.000%	NY - 80.00%	360	01-Aug-2006
4000788998 2	149,600.00	145,728.08	01-Oct-2008	9.000%	OH - 85.00%	360	01-Aug-2006
4000789151 2	113,050.00	110,676.65	01-Nov-2008	10.125%	OH - 85.00%	360	01-Jul-2006
4000789917 1	89,900.00	87,550.58	01-Jun-2008	9.000%	FL - 100.00%	360	01-Jul-2006
4000789991 2	120,000.00	117,354.15	01-Jun-2008	9.875%	IN - 100.00%	360	01-Jul-2006
4000790106 2	54,400.00	55,919.24	01-Jan-2009	9.375%	IN - 80.00%	360	01-Jul-2006
4000791874 1	87,750.00	85,824.07	01-May-2008	9.750%	NY - 90.00%	360	01-Aug-2006
4000792876 2	89,600.00	88,646.89	01-Sep-2008	8.750%	NJ - 80.00%	360	01-Aug-2006
4000792952 2	356,000.00	372,351.09	01-Dec-2008	7.875%	MA - 80.00%	360	01-Aug-2006
4000793093 2	134,900.00	131,616.94	01-May-2009	9.250%	MI - 89.99%	360	01-Aug-2006
4000793199 2	155,000.00	151,067.40	01-Jul-2008	9.000%	NY - 100.00%	360	01-Aug-2006
4000794481 1	109,600.00	106,523.53	01-Aug-2007	8.500%	NY - 80.00%	360	01-Aug-2006
4000797014 2	130,000.00	132,640.63	01-Aug-2008	7.125%	OH - 80.00%	360	01-Aug-2006
4000797061 2	288,000.00	288,000.00	01-Nov-2006	7.000%	NY - 80.00%	360	01-Jul-2006
4000797277 2	340,000.00	335,910.79	01-Oct-2007	8.500%	NY - 100.00%	360	01-Jul-2006
4000797386 1	64,000.00	62,296.95	01-Sep-2008	8.750%	NY - 80.00%	360	01-Aug-2006
4000797402 2	280,000.00	273,027.92	01-Dec-2008	7.850%	CA - 80.00%	360	01-Sep-2006
4000799718 2	80,000.00	78,993.37	01-Mar-2009	7.500%	TN - 80.00%	360	01-Jul-2006
4000800283 2	180,650.00	174,882.49	01-Apr-2009	7.875%	TX - 79.99%	360	01-Aug-2006
4000801479 2	28,400.00	24,780.77	01-Feb-2009	8.500%	NC - 94.98%	180	01-Aug-2006
4000801896 2	396,000.00	384,200.74	01-Oct-2007	8.150%	NJ - 80.00%	360	01-Aug-2006
4000802539 2	143,500.00	138,990.04	01-Jun-2008	7.750%	FL - 70.00%	360	01-Aug-2006
4000803025 2	125,800.00	121,662.56	01-Mar-2009	7.500%	AZ - 79.97%	360	01-Jul-2006
4000803297 2	514,000.00	513,872.40	01-Jan-2009	7.750%	CA - 69.93%	360	01-Aug-2006
4000803359 2	62,400.00	60,438.91	01-Jun-2008	7.750%	KY - 80.00%	360	01-Aug-2006
4000803505 2	120,000.00	116,597.54	01-Apr-2009	8.500%	NJ - 72.73%	360	01-Aug-2006
4000803635 2	155,000.00	151,234.46	01-May-2008	9.375%	KY - 87.57%	360	01-Jul-2006
4000804466 2	139,500.00	135,867.69	01-Apr-2009	8.750%	TX - 100.00%	360	01-Aug-2006
4000804957 1	123,200.00	122,380.38	01-Jul-2008	7.500%	FL - 80.00%	360	01-Jul-2006
4000805007 2	189,000.00	187,263.39	01-Feb-2009	9.375%	GA - 82.17%	360	01-Jul-2006
4000805249 2	158,400.00	154,083.80	01-Aug-2008	8.625%	FL - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000805580 2	308,000.00	307,998.59	01-Jan-2009	7.300%	CA - 80.00%	360	01-Sep-2006
4000805964 2	132,000.00	132,000.00	01-May-2009	6.625%	NV - 80.00%	360	01-Aug-2006
4000806625 2	342,000.00	337,954.59	01-Apr-2007	8.375%	NJ - 95.00%	360	01-Aug-2006
4000806823 2	138,550.00	137,927.83	01-Mar-2009	9.100%	AZ - 83.97%	360	01-Aug-2006
4000807035 1	98,750.00	95,614.53	01-Apr-2009	7.999%	ID - 79.99%	360	01-Aug-2006
4000807220 1	179,200.00	173,714.36	01-May-2009	8.000%	IL - 80.00%	360	01-Aug-2006
4000807263 2	322,400.00	318,170.84	01-Mar-2009	7.990%	NJ - 80.00%	360	01-Aug-2006
4000807772 1	176,000.00	170,200.75	01-Mar-2009	7.850%	UT - 80.00%	360	01-Aug-2006
4000807834 2	72,250.00	70,503.05	01-May-2009	9.250%	GA - 85.00%	360	01-Aug-2006
4000807836 2	783,750.00	773,335.60	01-Nov-2008	8.250%	IL - 95.00%	360	01-Jul-2006
4000808525 2	138,750.00	134,459.55	01-Sep-2007	7.875%	FL - 75.00%	360	01-Aug-2006
4000808553 2	208,000.00	207,987.59	01-Feb-2009	7.625%	FL - 80.00%	360	01-Jul-2006
4000808678 1	206,800.00	210,548.26	01-May-2009	6.250%	CO - 80.00%	360	01-Aug-2006
4000809606 2	177,000.00	172,719.87	01-Dec-2008	9.250%	IL - 100.00%	360	01-Aug-2006
4000809925 2	147,000.00	142,303.22	01-Jan-2009	7.999%	FL - 73.50%	360	01-Aug-2006
4000810057 2	210,850.00	203,728.04	01-Feb-2009	7.200%	AZ - 79.99%	360	01-Aug-2006
4000810332 2	48,204.00	47,080.90	01-Dec-2008	9.750%	IA - 90.00%	360	01-Jul-2006
4000810391 2	104,000.00	99,253.76	01-Apr-2009	6.875%	TX - 80.00%	360	01-Aug-2006
4000810480 2	106,000.00	101,637.39	01-May-2009	6.375%	OH - 80.00%	360	01-Aug-2006
4000810724 2	130,000.00	129,454.50	01-Apr-2007	8.750%	IN - 100.00%	360	01-Aug-2006
4000811071 1	71,800.00	69,978.38	01-Jun-2008	9.000%	NY - 100.00%	360	01-Aug-2006
4000811087 2	783,200.00	773,631.79	01-Mar-2007	8.250%	CA - 80.00%	360	01-Aug-2006
4000811177 2	62,300.00	60,953.57	01-Feb-2009	9.875%	IN - 100.00%	360	01-Aug-2006
4000811573 2	113,950.00	113,950.00	01-May-2009	7.350%	IN - 79.99%	360	01-Sep-2006
4000811878 2	336,000.00	336,000.00	01-May-2008	6.800%	NJ - 80.00%	360	01-Sep-2006
4000812083 2	117,600.00	114,556.90	01-Oct-2008	9.250%	ME - 80.00%	360	01-Aug-2006
4000812562 2	193,000.00	192,435.49	01-Feb-2008	9.750%	OH - 100.00%	360	01-Sep-2006
4000812716 2	513,000.00	513,000.00	01-Sep-2007	7.999%	FL - 90.00%	360	01-Aug-2006
4000812832 2	544,000.00	539,896.08	01-Jan-2008	7.250%	NY - 80.00%	360	01-Aug-2006
4000812970 2	326,400.00	326,400.00	01-Oct-2006	7.500%	NY - 80.00%	360	01-Sep-2006
4000813088 2	158,000.00	155,373.42	01-Jul-2008	7.350%	AZ - 79.00%	360	01-Aug-2006
4000813102 2	72,000.00	69,864.72	01-Oct-2008	8.750%	NY - 80.00%	360	01-Sep-2006
4000813569 2	168,800.00	168,800.00	01-Oct-2008	7.500%	IL - 80.00%	360	01-Aug-2006
4000814002 2	380,000.00	377,909.83	01-Apr-2009	8.125%	FL - 80.00%	360	01-Aug-2006
4000814137 1	63,600.00	62,169.90	01-Jan-2009	9.625%	NY - 100.00%	360	01-Aug-2006
4000814207 2	256,000.00	255,999.97	01-Jan-2009	6.875%	CA - 80.00%	360	01-Aug-2006
4000814282 1	129,600.00	129,008.90	01-Feb-2009	8.999%	CO - 80.00%	360	01-Aug-2006
4000814403 2	160,000.00	154,373.55	01-May-2008	8.750%	PA - 80.00%	360	01-Aug-2006
4000814410 2	112,000.00	108,448.00	01-Dec-2008	7.999%	NC - 79.53%	360	01-Jul-2006
4000814522 2	92,000.00	89,358.47	01-Mar-2009	8.500%	TN - 80.00%	360	01-Aug-2006
4000814630 2	451,200.00	435,327.79	01-Mar-2009	7.250%	OH - 80.00%	360	01-Aug-2006
4000814632 2	99,200.00	100,582.69	01-May-2009	6.000%	MI - 80.00%	360	01-Sep-2006
4000814803 2	404,000.00	391,040.56	01-Jan-2009	7.625%	PA - 79.22%	360	01-Aug-2006
4000814893 2	152,950.00	159,259.18	01-Nov-2008	8.250%	FL - 79.99%	360	01-Aug-2006
4000814946 2	188,800.00	187,649.69	01-Oct-2008	6.750%	FL - 80.00%	360	01-Aug-2006
4000814998 2	215,000.00	209,025.36	01-Jan-2009	8.990%	WI - 84.98%	360	01-Jul-2006
4000815067 2	516,000.00	499,728.35	01-Feb-2008	7.700%	NJ - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000815275 2	479,200.00	477,292.00	01-Sep-2007	8.999%	FL - 80.00%	360	01-Aug-2006
4000815316 2	284,000.00	274,234.46	01-May-2008	7.375%	NY - 80.00%	360	01-Aug-2006
4000815771 1	224,000.00	218,170.41	01-Dec-2008	7.250%	MA - 80.00%	360	01-Sep-2006
4000815895 2	175,950.00	169,671.23	01-Feb-2008	7.650%	FL - 79.98%	360	01-Sep-2006
4000815907 2	318,000.00	316,475.97	01-Aug-2007	8.500%	NJ - 100.00%	360	01-Aug-2006
4000816089 2	90,000.00	87,678.69	01-Mar-2009	9.000%	MS - 100.00%	360	01-Jul-2006
4000816752 2	397,500.00	397,471.18	01-Jul-2008	8.375%	NY - 100.00%	360	01-Aug-2006
4000816835 1	159,920.00	158,809.02	01-May-2008	7.750%	FL - 80.00%	360	01-Aug-2006
4000817025 2	463,200.00	445,146.85	01-May-2009	6.750%	FL - 80.00%	360	01-Aug-2006
4000817202 2	378,550.00	375,394.89	01-Apr-2009	7.000%	FL - 80.00%	360	01-Aug-2006
4000818402 2	100,000.00	96,551.42	01-Nov-2007	7.625%	IN - 80.00%	360	01-Jul-2006
4000818840 2	157,250.00	157,250.00	01-Apr-2009	8.250%	OR - 85.00%	360	01-Aug-2006
4000819559 2	212,800.00	212,651.35	01-Apr-2009	8.990%	IL - 95.00%	360	01-Jul-2006
4000819570 2	190,000.00	189,089.17	01-Mar-2009	8.500%	FL - 95.00%	360	01-Aug-2006
4000819740 2	174,200.00	174,200.00	01-May-2009	8.625%	TX - 78.82%	360	01-Aug-2006
4000819873 2	141,500.00	140,639.78	01-Feb-2009	7.850%	FL - 79.99%	360	01-Aug-2006
4000819953 2	272,800.00	270,989.29	01-Jun-2008	7.750%	FL - 80.00%	360	01-Aug-2006
4000820245 2	175,200.00	175,080.00	01-Oct-2008	6.625%	OR - 80.00%	360	01-Aug-2006
4000820347 2	328,000.00	316,461.62	01-Sep-2007	7.250%	FL - 80.00%	360	01-Aug-2006
4000820485 2	212,000.00	210,769.25	01-Oct-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000821137 2	230,000.00	226,779.80	01-Jan-2009	7.750%	FL - 91.27%	360	01-Aug-2006
4000822088 2	88,000.00	87,082.56	01-Jul-2007	8.600%	IN - 100.00%	360	01-Sep-2006
4000822611 2	71,000.00	69,515.98	01-Jul-2008	10.000%	OH - 100.00%	360	01-Aug-2006
4000822621 1	131,500.00	130,802.84	01-Apr-2009	8.750%	MI - 100.00%	360	01-Aug-2006
4000822716 2	62,700.00	62,053.36	01-Dec-2008	9.000%	PA - 95.00%	360	01-Aug-2006
4000822791 2	203,900.00	203,900.00	01-Oct-2008	7.875%	FL - 79.99%	360	01-Aug-2006
4000823010 2	153,000.00	152,164.65	01-Sep-2008	8.000%	PA - 100.00%	360	01-Aug-2006
4000823424 1	51,000.00	49,934.23	01-Sep-2008	10.000%	TX - 79.94%	360	01-Aug-2006
4000823522 2	216,000.00	208,047.90	01-Dec-2008	6.999%	OR - 80.00%	360	01-Aug-2006
4000824129 2	60,000.00	65,672.48	01-Nov-2008	7.250%	OH - 80.00%	360	01-Aug-2006
4000824407 2	148,800.00	159,215.68	01-Apr-2009	6.125%	MN - 80.00%	360	01-Aug-2006
4000824770 2	42,975.00	41,816.69	01-May-2009	9.650%	NY - 90.00%	360	01-Sep-2006
4000824834 2	147,700.00	146,280.21	01-Feb-2009	7.125%	KY - 84.98%	360	01-Aug-2006
4000824867 2	113,600.00	113,600.00	01-Mar-2008	6.875%	VT - 80.00%	360	01-Aug-2006
4000825391 2	114,000.00	110,801.20	01-Dec-2007	8.500%	NY - 95.00%	360	01-Aug-2006
4000825508 2	340,000.00	340,000.00	01-Dec-2008	7.000%	NY - 78.52%	360	01-Aug-2006
4000825575 2	125,100.00	122,298.22	01-Sep-2007	9.750%	WI - 90.00%	360	01-Aug-2006
4000825577 2	154,800.00	159,057.00	01-Nov-2008	8.250%	UT - 90.00%	360	01-Aug-2006
4000825610 2	184,000.00	183,463.81	01-Nov-2008	7.250%	CA - 80.00%	360	01-Aug-2006
4000825630 2	104,000.00	101,234.36	01-Dec-2007	8.600%	FL - 80.00%	360	01-Sep-2006
4000826293 2	188,000.00	186,657.03	01-Apr-2009	7.125%	MI - 80.00%	360	01-Aug-2006
4000826827 2	90,000.00	87,606.59	01-Jan-2008	8.600%	FL - 78.26%	360	01-Sep-2006
4000827092 2	152,000.00	155,515.01	01-Dec-2008	8.500%	MI - 95.00%	360	01-Aug-2006
4000827118 2	308,000.00	296,535.58	01-Nov-2008	6.999%	CA - 61.60%	360	01-Aug-2006
4000827587 2	79,500.00	77,424.74	01-Jan-2009	9.000%	TN - 100.00%	360	01-Jul-2006
4000827822 2	280,000.00	275,441.23	01-Oct-2008	7.300%	FL - 80.00%	360	01-Aug-2006
4000827854 2	66,500.00	64,627.57	01-Apr-2009	9.500%	OH - 100.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000827924 2	218,400.00	210,822.04	01-Feb-2009	7.000%	RI - 80.00%	360	01-Aug-2006
4000828047 2	83,900.00	81,919.45	01-Jun-2008	9.375%	IN - 100.00%	360	01-Aug-2006
4000828064 2	73,100.00	80,702.69	01-Sep-2008	8.112%	OH - 85.00%	360	01-Aug-2006
4000828088 2	200,800.00	199,132.04	01-Mar-2008	7.000%	FL - 80.00%	360	01-Aug-2006
4000828192 2	296,000.00	293,812.60	01-Sep-2007	7.000%	FL - 80.00%	360	01-Aug-2006
4000828502 2	201,875.00	199,941.12	01-Mar-2009	9.125%	FL - 84.82%	360	01-Aug-2006
4000828599 1	152,000.00	146,814.64	01-May-2008	7.125%	FL - 80.00%	360	01-Aug-2006
4000828851 2	80,000.00	77,311.46	01-May-2009	7.500%	OR - 79.29%	360	01-Aug-2006
4000829273 2	66,000.00	65,612.03	01-Nov-2008	7.875%	IL - 45.83%	360	01-Aug-2006
4000829781 2	133,200.00	128,700.91	01-Aug-2008	8.250%	WI - 90.00%	360	01-Aug-2006
4000829927 2	256,000.00	254,764.36	01-Mar-2009	6.375%	CA - 80.00%	360	01-Aug-2006
4000830226 1	202,000.00	200,196.77	01-Aug-2008	9.375%	NJ - 100.00%	360	01-Aug-2006
4000830510 1	75,360.00	75,360.00	01-Feb-2008	7.750%	NY - 80.00%	360	01-Aug-2006
4000830818 2	216,300.00	20,760.51	01-Oct-2007	10.050%	VA - 100.00%	360	01-Sep-2006
4000830986 2	190,850.00	190,850.00	01-Nov-2008	7.550%	FL - 79.98%	360	01-Aug-2006
4000831022 2	303,200.00	303,200.00	01-Jan-2009	7.625%	CA - 80.00%	360	01-Jul-2006
4000831057 2	315,000.00	313,050.16	01-Dec-2007	7.500%	FL - 90.00%	360	01-Aug-2006
4000831249 1	176,000.00	174,934.16	01-Jul-2008	7.750%	FL - 80.00%	360	01-Aug-2006
4000831319 2	226,000.00	226,000.00	01-Aug-2008	6.625%	CA - 80.00%	360	01-Aug-2006
4000831338 2	84,800.00	82,474.17	01-Jan-2009	9.000%	MI - 100.00%	360	01-Jul-2006
4000831626 2	69,900.00	68,870.85	01-May-2008	11.750%	PA - 100.00%	360	01-Aug-2006
4000831653 2	456,000.00	453,691.58	01-Jun-2008	8.350%	MA - 100.00%	360	01-Aug-2006
4000831667 1	74,200.00	72,587.35	01-Oct-2007	9.875%	NY - 100.00%	360	01-Aug-2006
4000831793 2	86,400.00	83,698.43	01-Mar-2009	8.375%	MI - 80.00%	360	01-Aug-2006
4000831946 2	960,000.00	952,369.74	01-Mar-2009	7.750%	CA - 80.00%	360	01-Aug-2006
4000832029 2	429,000.00	426,884.43	01-Mar-2009	8.500%	UT - 65.00%	360	01-Jul-2006
4000832159 2	186,400.00	186,400.00	01-Jul-2008	7.000%	FL - 80.00%	360	01-Aug-2006
4000832488 2	141,600.00	138,782.80	01-Jul-2008	10.250%	IL - 80.00%	360	01-Aug-2006
4000832498 2	288,000.00	278,756.22	01-Dec-2008	7.750%	IL - 80.00%	360	01-Aug-2006
4000832763 2	81,200.00	78,577.90	01-Dec-2007	7.625%	ME - 80.00%	360	01-Aug-2006
4000833439 2	149,600.00	154,939.69	01-May-2009	7.125%	OR - 80.00%	360	01-Jul-2006
4000833669 1	131,000.00	133,678.42	01-Jun-2007	11.000%	NJ - 100.00%	360	01-Aug-2006
4000833889 1	103,900.00	100,591.63	01-Mar-2009	7.650%	TX - 79.98%	360	01-Aug-2006
4000833891 2	375,000.00	375,000.00	01-Jan-2007	10.375%	NY - 100.00%	360	01-Aug-2006
4000833904 1	112,000.00	108,800.74	01-Nov-2008	8.375%	IL - 80.00%	360	01-Aug-2006
4000834081 2	559,680.00	555,733.30	01-Dec-2008	8.125%	NY - 80.00%	360	01-Aug-2006
4000834284 2	138,000.00	136,380.96	01-May-2009	8.500%	FL - 100.00%	360	01-Jul-2006
4000834373 2	176,000.00	176,000.00	01-Jan-2009	7.700%	FL - 80.00%	360	01-Aug-2006
4000834476 1	120,000.00	119,429.98	01-Feb-2008	11.550%	PA - 100.00%	360	01-Aug-2006
4000834767 1	108,800.00	112,918.42	01-Oct-2008	6.125%	FL - 80.00%	360	01-Aug-2006
4000835074 2	332,000.00	331,999.65	01-Mar-2008	6.625%	FL - 80.00%	360	01-Aug-2006
4000835120 1	155,200.00	154,319.98	01-Oct-2007	8.100%	FL - 79.63%	360	01-Sep-2006
4000835151 2	84,000.00	81,214.12	01-Mar-2009	7.625%	OH - 94.38%	360	01-Aug-2006
4000836023 2	280,000.00	279,925.50	01-Feb-2009	6.750%	NV - 80.00%	180	01-Aug-2006
4000836180 2	424,000.00	420,370.41	01-Apr-2007	9.625%	MA - 100.00%	360	01-Jul-2006
4000836189 2	664,000.00	664,000.00	01-Apr-2007	7.990%	NY - 80.00%	360	01-Aug-2006
4000836215 2	181,600.00	181,600.00	01-Jun-2007	8.125%	FL - 80.00%	360	01-Aug-2006

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
4000836280 1	211,500.00	209,621.01	01-May-2009	7.800%	IL - 90.00%	360	01-Sep-2006
4000836299 2	184,000.00	182,958.87	01-May-2007	8.125%	FL - 80.00%	360	01-Jul-2006
4000836356 2	57,000.00	55,426.21	01-May-2009	8.150%	AL - 95.00%	360	01-Sep-2006
4000836435 2	182,316.00	182,316.00	01-Aug-2008	7.500%	FL - 80.00%	360	01-Jul-2006
4000836695 2	129,000.00	124,028.46	01-Oct-2007	7.000%	FL - 75.00%	360	01-Jul-2006
4000836776 2	370,350.00	362,701.85	01-Jan-2009	8.750%	OR - 90.00%	360	01-Sep-2006
4000837078 2	380,000.00	370,709.01	01-Dec-2008	9.750%	NV - 100.00%	360	01-Aug-2006
4000837172 2	195,000.00	197,393.47	01-Apr-2008	6.750%	FL - 65.00%	360	01-Aug-2006
4000837348 2	504,000.00	486,426.42	01-Sep-2008	7.000%	NY - 80.00%	360	01-Aug-2006
4000837354 2	151,900.00	150,930.03	01-Jun-2008	6.150%	FL - 79.95%	360	01-Aug-2006
4000837408 2	180,000.00	173,480.81	01-Dec-2008	7.125%	FL - 80.00%	360	01-Aug-2006
4000837444 2	288,000.00	286,311.29	01-Oct-2008	7.875%	CA - 80.00%	360	01-Aug-2006
4000837479 2	242,900.00	242,102.43	01-Apr-2009	9.875%	OH - 100.00%	360	01-Aug-2006
4000837796 2	169,600.00	169,346.64	01-Jul-2008	7.000%	FL - 80.00%	360	01-Aug-2006
4000837805 2	493,150.00	493,008.73	01-Mar-2008	6.875%	MD - 80.00%	360	01-Aug-2006
4000838207 1	83,920.00	81,466.00	01-Feb-2009	8.250%	TX - 80.00%	360	01-Aug-2006
4000838218 1	104,500.00	101,860.37	01-Sep-2008	8.990%	PA - 95.00%	360	01-Aug-2006
4000838295 1	111,200.00	107,462.72	01-Sep-2008	7.500%	IN - 80.00%	360	01-Aug-2006
4000838319 2	176,000.00	175,999.98	01-Dec-2008	8.500%	OR - 80.00%	360	01-Aug-2006
4000838408 2	252,000.00	250,021.12	01-Apr-2009	7.000%	FL - 80.00%	360	01-Aug-2006
4000838534 1	76,000.00	73,944.99	01-Aug-2008	8.875%	WI - 80.00%	360	01-Jul-2006
4000838621 1	175,990.00	205,145.68	01-Mar-2009	9.900%	GA - 100.00%	360	01-Aug-2006
4000838742 2	153,600.00	153,600.00	01-Dec-2008	7.125%	OR - 80.00%	360	01-Aug-2006
4000838858 2	284,000.00	281,827.84	01-Oct-2007	7.000%	FL - 80.00%	360	01-Aug-2006
4000839089 2	496,000.00	495,988.00	01-Aug-2008	7.750%	NY - 80.00%	360	01-Aug-2006
4000839159 2	59,840.00	59,157.79	01-Jul-2008	8.500%	IA - 80.00%	360	01-Aug-2006
4000839320 2	156,800.00	156,651.09	01-Jul-2008	6.875%	FL - 80.00%	360	01-Jul-2006
4000839348 2	272,000.00	272,000.00	01-Sep-2007	7.750%	NY - 80.00%	360	01-Jul-2006
4000839352 1	173,600.00	172,290.61	01-Mar-2009	7.250%	CO - 80.00%	360	01-Aug-2006
4000839375 2	389,600.00	389,600.00	01-Dec-2007	7.500%	FL - 80.00%	360	01-Jul-2006
4000839396 1	207,200.00	205,478.79	01-Sep-2008	7.000%	CA - 80.00%	360	01-Aug-2006
4000839434 1	83,800.00	82,258.76	01-Nov-2008	10.625%	KY - 99.97%	360	01-Aug-2006
4000839840 2	80,800.00	78,371.75	01-Mar-2009	7.950%	TX - 80.00%	360	01-Sep-2006
4000840257 1	155,100.00	148,992.24	01-May-2009	6.750%	MI - 79.99%	360	01-Aug-2006
4000840345 2	109,600.00	106,265.13	01-Nov-2008	8.000%	IL - 80.00%	360	01-Aug-2006
4000840390 2	292,000.00	283,289.86	01-Aug-2008	8.125%	IL - 80.00%	360	01-Aug-2006
4000840520 2	900,000.00	875,360.14	01-Sep-2006	8.600%	FL - 75.00%	360	01-Aug-2006
4000840533 2	184,000.00	177,906.38	01-Jun-2008	7.350%	FL - 80.00%	360	01-Aug-2006
4000840535 2	89,900.00	89,900.00	01-May-2009	9.500%	MO - 100.00%	360	01-Aug-2006
4000840765 2	200,000.00	197,556.53	01-Aug-2008	8.250%	FL - 80.00%	360	01-Aug-2006
4000841068 2	135,920.00	135,919.98	01-May-2008	7.750%	FL - 80.00%	360	01-Jul-2006
4000841079 2	184,000.00	184,000.00	01-Dec-2008	7.600%	FL - 80.00%	360	01-Aug-2006
4000841124 2	131,100.00	130,344.75	01-Sep-2008	7.999%	FL - 91.68%	360	01-Aug-2006
4000841195 2	132,800.00	130,324.05	01-May-2009	7.500%	MN - 80.00%	360	01-Aug-2006
4000841411 2	300,000.00	298,022.15	01-Jun-2008	7.500%	NY - 80.00%	360	01-Aug-2006
4000841549 2	232,000.00	229,859.08	01-Jul-2007	7.750%	FL - 80.00%	360	01-Jul-2006
4000841700 2	423,000.00	437,320.33	01-Feb-2009	5.625%	NV - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000841826 2	290,000.00	280,885.53	01-Dec-2008	7.750%	NV - 69.05%	360	01-Aug-2006
4000841850 2	209,600.00	208,961.09	01-Jan-2009	6.625%	MD - 80.00%	360	01-Aug-2006
4000841882 2	171,500.00	170,399.83	01-Feb-2009	6.500%	NC - 100.00%	360	01-Aug-2006
4000841989 2	131,200.00	137,759.84	01-May-2009	7.875%	TX - 80.00%	360	01-Aug-2006
4000842027 2	128,320.00	126,416.90	01-Oct-2007	7.200%	CT - 80.00%	360	01-Sep-2006
4000842142 1	119,600.00	113,258.22	01-Feb-2009	7.000%	UT - 80.00%	360	01-Aug-2006
4000842147 2	260,000.00	259,974.99	01-May-2009	7.000%	CA - 80.00%	360	01-Aug-2006
4000842286 2	176,000.00	170,556.18	01-Sep-2008	7.750%	PA - 80.00%	360	01-Sep-2006
4000842297 2	306,000.00	297,939.37	01-Sep-2008	8.650%	NY - 85.00%	360	01-Sep-2006
4000842375 2	187,100.00	186,282.53	01-Jul-2007	8.750%	FL - 79.99%	360	01-Aug-2006
4000842376 2	275,500.00	274,478.76	01-Jul-2007	8.850%	FL - 96.67%	360	01-Sep-2006
4000842434 2	306,000.00	305,948.30	01-Apr-2009	8.000%	CO - 90.00%	360	01-Aug-2006
4000842486 2	264,234.00	264,234.00	01-Mar-2009	8.999%	FL - 90.00%	360	01-Jul-2006
4000842608 1	121,520.00	117,700.84	01-Oct-2008	7.750%	WI - 80.00%	360	01-Aug-2006
4000842714 2	200,000.00	199,997.30	01-Jun-2008	6.875%	FL - 75.47%	360	01-Aug-2006
4000842819 2	264,980.00	261,691.72	01-Oct-2008	7.500%	NY - 80.00%	360	01-Aug-2006
4000842870 2	461,700.00	459,020.61	01-Jan-2009	8.000%	NY - 95.00%	360	01-Aug-2006
4000842892 1	72,800.00	72,345.63	01-Mar-2009	8.625%	TX - 80.00%	360	01-Aug-2006
4000843148 2	193,600.00	193,590.00	01-Oct-2008	8.375%	FL - 80.00%	360	01-Aug-2006
4000843338 2	164,800.00	163,769.10	01-Sep-2008	7.625%	FL - 80.00%	360	01-Aug-2006
4000843392 1	140,000.00	137,604.38	01-Apr-2009	6.999%	OR - 80.00%	360	01-Aug-2006
4000843485 2	163,000.00	161,021.71	01-Jun-2008	8.125%	ID - 89.56%	360	01-Aug-2006
4000843577 2	560,000.00	559,988.00	01-Mar-2009	7.375%	CA - 80.00%	360	01-Aug-2006
4000843626 2	172,000.00	167,397.83	01-Mar-2009	8.750%	FL - 80.00%	360	01-Aug-2006
4000843709 1	148,800.00	143,848.56	01-May-2009	7.625%	UT - 80.00%	360	01-Jul-2006
4000843753 2	191,900.00	190,659.70	01-Jan-2008	7.500%	FL - 79.99%	360	01-Aug-2006
4000843834 1	164,000.00	170,751.40	01-Mar-2009	5.500%	CO - 80.00%	360	01-Aug-2006
4000843884 2	189,600.00	182,851.17	01-Apr-2009	7.500%	FL - 79.66%	360	01-Aug-2006
4000843918 1	143,200.00	142,224.19	01-May-2008	7.300%	OH - 80.00%	360	01-Aug-2006
4000843967 2	82,000.00	90,594.63	01-Feb-2008	11.250%	NY - 100.00%	360	01-Sep-2006
4000844249 2	242,250.00	244,483.82	01-Mar-2009	6.875%	GA - 95.00%	360	01-Aug-2006
4000844269 2	179,920.00	177,338.78	01-Jul-2007	7.500%	FL - 80.00%	360	01-Jul-2006
4000844491 2	334,000.00	332,353.92	01-Apr-2009	8.350%	VA - 80.00%	360	01-Sep-2006
4000844498 2	52,000.00	50,716.67	01-Oct-2008	9.125%	IN - 100.00%	360	01-Aug-2006
4000844845 2	243,978.00	242,440.05	01-Jun-2008	7.750%	FL - 80.00%	360	01-Aug-2006
4000845030 2	300,000.00	299,515.16	01-Feb-2009	11.350%	AL - 100.00%	360	01-Aug-2006
4000845173 2	110,000.00	107,251.18	01-Nov-2008	7.150%	FL - 58.51%	360	01-Sep-2006
4000845271 2	575,200.00	552,281.79	01-May-2009	6.625%	CA - 80.00%	360	01-Aug-2006
4000845328 2	176,000.00	174,849.65	01-Jun-2008	7.650%	FL - 80.00%	360	01-Aug-2006
4000845533 2	236,000.00	234,640.80	01-May-2009	7.999%	MI - 80.00%	360	01-Aug-2006
4000845592 1	127,680.00	123,548.77	01-Sep-2008	8.625%	FL - 95.00%	360	01-Aug-2006
4000845785 2	83,600.00	81,657.97	01-May-2009	10.125%	TX - 80.00%	360	01-Aug-2006
4000846072 2	322,400.00	322,400.00	01-Apr-2009	7.125%	MD - 80.00%	360	01-Aug-2006
4000846176 2	79,300.00	76,381.26	01-Feb-2009	7.000%	OH - 76.03%	360	01-Aug-2006
4000846183 2	266,000.00	258,171.93	01-Feb-2009	7.990%	IL - 95.00%	360	01-Aug-2006
4000846260 2	149,600.00	148,676.61	01-Apr-2008	7.500%	FL - 85.00%	360	01-Aug-2006
4000846443 2	176,000.00	175,230.96	01-Sep-2008	8.750%	NJ - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000846446 2	196,000.00	189,403.95	01-Oct-2008	7.500%	FL - 80.00%	360	01-Aug-2006
4000846543 2	350,000.00	349,877.31	01-Jan-2007	8.250%	FL - 89.74%	360	01-Aug-2006
4000846760 2	148,000.00	146,906.13	01-Jul-2008	7.000%	FL - 80.00%	360	01-Aug-2006
4000846969 2	155,000.00	147,485.87	01-Feb-2009	7.750%	IL - 77.50%	360	01-Aug-2006
4000847072 2	157,600.00	156,560.63	01-Apr-2009	7.625%	CA - 80.00%	360	01-Aug-2006
4000847099 2	580,000.00	563,288.08	01-Nov-2008	8.375%	FL - 80.00%	360	01-Aug-2006
4000847105 2	58,400.00	66,367.35	01-May-2009	7.000%	OH - 80.00%	360	01-Sep-2006
4000847174 1	123,200.00	122,159.06	01-Feb-2009	7.000%	OR - 80.00%	360	01-Aug-2006
4000847223 2	282,000.00	274,315.87	01-Feb-2008	8.625%	NJ - 80.00%	360	01-Aug-2006
4000847384 2	248,000.00	238,738.39	01-May-2009	7.000%	CA - 80.00%	360	01-Aug-2006
4000847391 2	352,700.00	348,391.06	01-Feb-2009	8.250%	NJ - 84.99%	360	01-Aug-2006
4000847396 2	641,150.00	635,026.54	01-Jan-2009	8.500%	UT - 95.00%	360	01-Jul-2006
4000847424 2	210,900.00	209,830.57	01-Jan-2009	8.050%	FL - 95.00%	360	01-Aug-2006
4000847750 1	81,600.00	81,011.18	01-Feb-2009	7.375%	NC - 80.00%	360	01-Aug-2006
4000847969 1	156,550.00	155,194.60	01-Sep-2008	7.125%	NV - 79.99%	360	01-Aug-2006
4000848083 2	288,000.00	277,548.36	01-Jan-2008	7.000%	FL - 80.00%	360	01-Aug-2006
4000848362 2	197,600.00	196,139.95	01-Dec-2008	7.000%	FL - 80.00%	360	01-Aug-2006
4000848579 1	92,000.00	91,517.00	01-Dec-2008	8.500%	FL - 80.00%	360	01-Aug-2006
4000848695 1	185,200.00	185,200.00	01-Dec-2008	7.125%	WA - 80.00%	360	01-Aug-2006
4000848730 2	145,600.00	144,635.64	01-Nov-2007	7.625%	FL - 80.00%	360	01-Aug-2006
4000848950 2	350,000.00	348,179.71	01-Jan-2009	8.850%	UT - 91.15%	360	01-Aug-2006
4000849112 1	104,000.00	101,321.86	01-Jun-2007	7.950%	IL - 80.00%	360	01-Sep-2006
4000849220 2	191,920.00	184,855.70	01-Apr-2008	7.000%	FL - 80.00%	360	01-Aug-2006
4000849284 2	285,000.00	278,417.89	01-Nov-2008	9.500%	FL - 95.00%	360	01-Aug-2006
4000849384 2	145,250.00	141,565.03	01-Oct-2008	9.000%	WI - 88.03%	360	01-Aug-2006
4000849416 2	244,000.00	240,142.45	01-Nov-2008	7.500%	MD - 80.00%	360	01-Aug-2006
4000849571 2	436,000.00	436,000.00	01-Jan-2009	7.800%	OR - 80.00%	360	01-Aug-2006
4000849675 2	80,000.00	76,596.64	01-May-2008	7.000%	PA - 80.00%	360	01-Aug-2006
4000849803 2	152,000.00	151,997.29	01-Oct-2008	7.750%	GA - 95.00%	360	01-Aug-2006
4000849813 2	192,500.00	187,138.62	01-Nov-2007	8.250%	NJ - 100.00%	360	01-Aug-2006
4000849831 2	156,000.00	155,318.16	01-Sep-2007	8.250%	FL - 70.91%	360	01-Sep-2006
4000849889 2	161,900.00	202,654.64	01-Dec-2008	7.800%	TX - 100.00%	360	01-Sep-2006
4000850275 2	304,000.00	313,056.65	01-Apr-2009	7.150%	CA - 80.00%	360	01-Aug-2006
4000850369 2	148,000.00	147,129.87	01-Aug-2008	7.875%	AZ - 80.00%	360	01-Aug-2006
4000850467 2	227,500.00	220,797.60	01-Nov-2008	8.625%	IL - 70.00%	360	01-Aug-2006
4000850503 1	90,800.00	92,167.22	01-Mar-2009	7.375%	TX - 80.00%	360	01-Aug-2006
4000850638 1	201,600.00	195,342.61	01-Sep-2008	7.875%	NV - 80.00%	360	01-Aug-2006
4000850757 1	135,900.00	130,667.99	01-May-2008	6.750%	OR - 79.99%	360	01-Aug-2006
4000850813 2	178,400.00	178,400.00	01-Jan-2008	8.050%	FL - 80.00%	360	01-Sep-2006
4000850818 1	48,600.00	47,530.54	01-Jun-2008	9.750%	KY - 90.00%	360	01-Aug-2006
4000850881 2	128,000.00	123,795.69	01-Aug-2008	7.625%	TX - 80.00%	360	01-Aug-2006
4000851266 2	102,000.00	99,474.38	01-Mar-2009	9.200%	TN - 100.00%	360	01-Aug-2006
4000851363 1	160,000.00	159,187.57	01-Oct-2008	8.350%	WA - 80.00%	360	01-Aug-2006
4000851797 2	169,600.00	175,045.44	01-Mar-2009	7.150%	UT - 80.00%	360	01-Sep-2006
4000852099 2	95,650.00	95,565.89	01-May-2008	10.875%	KS - 100.00%	360	01-Aug-2006
4000852213 1	193,040.00	187,681.65	01-Jul-2008	8.350%	IL - 80.00%	360	01-Sep-2006
4000852265 2	404,600.00	419,751.96	01-May-2009	7.150%	NC - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000852516 2	177,175.00	172,347.27	01-Jun-2008	8.625%	NJ - 95.00%	360	01-Aug-2006
4000852526 2	188,000.00	188,000.00	01-Aug-2008	8.500%	RI - 80.00%	360	01-Aug-2006
4000852881 1	46,750.00	45,551.74	01-Oct-2008	9.350%	TX - 85.00%	360	01-Sep-2006
4000852905 2	106,000.00	106,000.00	01-Jan-2008	7.750%	IL - 89.83%	360	01-Aug-2006
4000853240 2	87,120.00	86,682.74	01-Apr-2008	8.375%	IL - 80.00%	360	01-Aug-2006
4000853284 2	187,000.00	187,729.49	01-Jan-2009	6.999%	FL - 85.00%	360	01-Aug-2006
4000853300 2	107,265.00	103,893.35	01-Mar-2009	7.750%	TX - 80.00%	360	01-Aug-2006
4000853565 1	104,000.00	101,160.87	01-Mar-2009	8.750%	MI - 80.00%	360	01-Aug-2006
4000853585 2	61,600.00	59,522.39	01-Apr-2009	8.125%	PA - 80.00%	360	01-Aug-2006
4000853600 2	288,000.00	286,533.98	01-Mar-2009	8.500%	GA - 80.00%	360	01-Aug-2006
4000853641 1	113,000.00	109,818.62	01-Aug-2008	8.500%	IN - 100.00%	360	01-Aug-2006
4000853656 2	232,000.00	229,616.24	01-Feb-2009	8.875%	FL - 80.00%	360	01-Aug-2006
4000853693 2	139,120.00	134,583.18	01-Jun-2008	7.500%	FL - 80.00%	360	01-Aug-2006
4000853737 2	233,650.00	233,650.00	01-Feb-2009	8.500%	MD - 79.99%	360	01-Aug-2006
4000853810 2	240,000.00	233,750.92	01-Aug-2007	8.750%	NJ - 100.00%	360	01-Aug-2006
4000853962 2	171,200.00	170,202.94	01-Mar-2007	8.150%	FL - 80.00%	360	01-Aug-2006
4000854129 2	322,000.00	320,787.23	01-Feb-2009	8.600%	NJ - 94.15%	360	01-Sep-2006
4000854212 2	143,200.00	138,472.36	01-Mar-2009	7.375%	CO - 80.00%	360	01-Aug-2006
4000854264 1	156,500.00	152,894.02	01-Jun-2007	9.500%	NC - 100.00%	360	01-Aug-2006
4000854423 2	134,000.00	132,373.36	01-Oct-2008	8.375%	OH - 94.37%	360	01-Aug-2006
4000854952 2	311,200.00	302,821.42	01-May-2007	7.550%	NJ - 80.00%	360	01-Sep-2006
4000855037 1	106,400.00	103,260.65	01-May-2009	8.250%	MO - 80.00%	360	01-Aug-2006
4000855038 2	960,800.00	960,800.00	01-Nov-2008	7.375%	CA - 80.00%	360	01-Aug-2006
4000855079 2	90,250.00	86,813.15	01-Jan-2009	8.750%	AR - 95.00%	360	01-Aug-2006
4000855127 2	192,000.00	192,000.00	01-Nov-2008	7.125%	CA - 80.00%	360	01-Aug-2006
4000855230 2	196,000.00	195,843.15	01-Sep-2008	7.000%	MN - 80.00%	360	01-Aug-2006
4000855425 2	812,000.00	798,388.06	01-Dec-2008	7.375%	CA - 64.96%	360	01-Aug-2006
4000855707 2	352,000.00	349,097.82	01-Dec-2008	6.999%	FL - 80.00%	360	01-Aug-2006
4000855849 1	197,600.00	197,600.00	01-Sep-2008	8.150%	FL - 80.00%	360	01-Aug-2006
4000855870 2	60,000.00	52,497.70	01-Sep-2008	8.350%	PA - 57.69%	180	01-Sep-2006
4000856047 2	88,500.00	86,302.21	01-Feb-2009	9.125%	OH - 100.00%	360	01-Aug-2006
4000856440 1	129,000.00	126,793.93	01-Dec-2008	11.550%	IN - 100.00%	360	01-Aug-2006
4000856745 2	640,000.00	631,704.19	01-Jan-2008	9.850%	NJ - 100.00%	360	01-Sep-2006
4000856986 2	263,200.00	261,320.15	01-Dec-2008	7.125%	FL - 80.00%	360	01-Aug-2006
4000857014 2	357,000.00	354,971.76	01-Nov-2007	7.999%	FL - 70.00%	360	01-Aug-2006
4000857015 2	304,000.00	301,989.90	01-Oct-2008	7.750%	CA - 80.00%	360	01-Sep-2006
4000857043 2	132,720.00	126,514.38	01-Mar-2009	7.875%	WI - 80.00%	360	01-Aug-2006
4000857094 1	147,200.00	142,260.66	01-Apr-2008	7.250%	FL - 80.00%	360	01-Aug-2006
4000857166 1	113,372.00	109,803.66	01-Oct-2008	7.875%	TX - 80.00%	360	01-Aug-2006
4000857169 2	45,000.00	44,236.61	01-Jul-2008	10.900%	NY - 100.00%	360	01-Sep-2006
4000857181 1	195,000.00	157,304.20	01-Dec-2008	7.700%	MI - 100.00%	360	01-Aug-2006
4000857282 2	247,200.00	251,690.50	01-Mar-2009	6.625%	UT - 80.00%	360	01-Aug-2006
4000857323 2	518,400.00	518,310.00	01-May-2009	7.000%	CA - 80.00%	360	01-Aug-2006
4000857678 2	600,000.00	596,481.97	01-Dec-2008	7.875%	CA - 80.00%	360	01-Aug-2006
4000857704 2	390,000.00	388,751.06	01-Feb-2008	9.500%	NY - 100.00%	360	01-Sep-2006
4000857762 2	252,700.00	250,216.43	01-Apr-2009	7.100%	FL - 80.00%	360	01-Aug-2006
4000857814 2	560,000.00	560,000.00	01-Jun-2008	6.900%	FL - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000857992 2	270,400.00	268,908.71	01-Dec-2008	8.100%	FL - 80.00%	360	01-Aug-2006
4000858231 2	320,000.00	318,408.49	01-Sep-2007	8.400%	FL - 80.00%	360	01-Aug-2006
4000858275 2	100,000.00	95,932.59	01-May-2009	6.850%	SC - 80.00%	360	01-Aug-2006
4000858472 2	285,950.00	277,887.66	01-Apr-2009	8.375%	DE - 95.00%	360	01-Aug-2006
4000858477 2	51,000.00	49,795.32	01-Mar-2009	9.375%	KY - 85.00%	360	01-Aug-2006
4000858513 2	376,000.00	372,119.22	01-Feb-2009	8.625%	GA - 76.73%	360	01-Aug-2006
4000858558 2	350,000.00	341,857.31	01-Mar-2009	9.450%	GA - 100.00%	360	01-Aug-2006
4000858577 2	137,600.00	133,262.61	01-Jan-2009	7.625%	NY - 80.00%	360	01-Sep-2006
4000858586 1	70,000.00	67,795.47	01-May-2009	7.750%	TX - 80.00%	360	01-Aug-2006
4000858944 2	84,000.00	78,149.85	01-Nov-2008	8.000%	TX - 80.00%	360	01-Aug-2006
4000859074 1	160,000.00	155,933.47	01-Feb-2009	8.999%	FL - 100.00%	360	01-Aug-2006
4000859408 2	160,000.00	159,951.23	01-May-2009	8.000%	FL - 80.00%	360	01-Aug-2006
4000859762 2	163,900.00	163,789.21	01-Feb-2009	7.250%	FL - 79.99%	360	01-Sep-2006
4000859779 2	180,000.00	178,921.82	01-Sep-2008	8.050%	CT - 80.00%	360	01-Sep-2006
4000860123 2	277,200.00	277,080.54	01-Sep-2008	7.000%	CA - 80.00%	360	01-Aug-2006
4000860146 2	153,000.00	167,138.38	01-Sep-2008	8.250%	OR - 83.61%	360	01-Aug-2006
4000860272 2	210,350.00	210,350.00	01-Jan-2008	7.000%	FL - 79.98%	360	01-Aug-2006
4000860307 1	167,200.00	166,119.35	01-Mar-2008	7.500%	FL - 80.00%	360	01-Aug-2006
4000860432 2	170,500.00	170,855.81	01-Dec-2008	7.400%	PA - 87.44%	360	01-Aug-2006
4000860568 2	434,350.00	422,231.37	01-Aug-2008	8.500%	FL - 85.00%	360	01-Aug-2006
4000860671 2	172,800.00	172,793.43	01-Apr-2009	6.750%	OR - 80.00%	360	01-Aug-2006
4000860756 2	380,000.00	380,000.00	01-Mar-2008	6.750%	FL - 80.00%	360	01-Aug-2006
4000860977 2	155,200.00	151,070.17	01-Jul-2008	8.750%	OR - 80.00%	360	01-Aug-2006
4000861228 2	400,000.00	397,409.38	01-Apr-2007	7.750%	FL - 80.00%	360	01-Aug-2006
4000861343 2	55,000.00	53,887.03	01-May-2008	9.375%	IL - 100.00%	360	01-Sep-2006
4000861586 2	141,550.00	137,674.92	01-Aug-2008	8.600%	FL - 95.00%	360	01-Aug-2006
4000861811 2	230,000.00	228,426.05	01-Nov-2007	9.650%	FL - 100.00%	360	01-Aug-2006
4000861859 2	97,520.00	94,586.86	01-Nov-2008	8.100%	TX - 80.00%	360	01-Aug-2006
4000862077 2	190,400.00	190,375.92	01-Jul-2007	7.900%	FL - 80.00%	360	01-Aug-2006
4000862221 2	212,000.00	204,865.79	01-Mar-2009	7.625%	IL - 80.00%	360	01-Aug-2006
4000862359 2	228,000.00	227,923.36	01-Apr-2008	8.750%	FL - 80.00%	360	01-Aug-2006
4000862419 1	78,400.00	78,933.66	01-Apr-2009	7.600%	WI - 80.00%	360	01-Aug-2006
4000862432 2	174,000.00	173,947.44	01-Oct-2008	7.250%	FL - 80.00%	360	01-Aug-2006
4000862630 2	238,500.00	231,054.82	01-Jul-2008	7.900%	FL - 90.00%	360	01-Aug-2006
4000862649 2	232,000.00	230,682.06	01-Sep-2008	7.999%	FL - 80.00%	360	01-Aug-2006
4000862672 2	212,000.00	210,475.28	01-Jul-2008	7.100%	FL - 80.00%	360	01-Aug-2006
4000863149 2	213,600.00	213,600.00	01-May-2008	7.250%	FL - 80.00%	360	01-Aug-2006
4000863259 1	157,550.00	156,922.68	01-Apr-2009	8.999%	OH - 100.00%	360	01-Aug-2006
4000863393 1	104,400.00	101,094.22	01-Apr-2009	8.150%	MA - 80.00%	360	01-Aug-2006
4000863480 1	82,000.00	81,379.36	01-Jul-2008	9.850%	IA - 100.00%	360	01-Sep-2006
4000863579 1	111,120.00	110,203.94	01-May-2009	7.000%	TN - 80.00%	360	01-Aug-2006
4000863876 2	232,000.00	230,602.30	01-Dec-2008	7.875%	FL - 80.00%	360	01-Aug-2006
4000863932 1	216,300.00	218,454.56	01-May-2009	8.100%	MA - 100.00%	360	01-Aug-2006
4000863975 2	175,000.00	170,120.77	01-Apr-2007	8.350%	FL - 60.34%	360	01-Sep-2006
4000863980 2	71,500.00	69,812.27	01-Dec-2008	9.375%	IL - 100.00%	360	01-Aug-2006
4000864017 2	68,000.00	66,273.86	01-Dec-2008	9.000%	MO - 81.93%	360	01-Aug-2006
4000864074 1	154,000.00	151,659.97	01-May-2008	7.500%	GA - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000864239 2	518,000.00	516,259.86	01-Jan-2008	9.350%	NJ - 100.00%	360	01-Sep-2006
4000864430 2	94,050.00	90,739.77	01-Jul-2007	8.375%	WI - 95.00%	360	01-Sep-2006
4000864494 2	484,000.00	479,858.44	01-Sep-2008	7.250%	NY - 80.00%	360	01-Aug-2006
4000864736 1	79,500.00	79,332.61	01-Apr-2009	10.850%	OH - 100.00%	360	01-Sep-2006
4000864756 2	323,936.00	319,928.99	01-Oct-2008	8.100%	NY - 80.00%	360	01-Sep-2006
4000864811 2	232,000.00	232,000.00	01-Aug-2008	7.000%	FL - 80.00%	360	01-Aug-2006
4000864892 2	172,000.00	171,048.64	01-Oct-2008	7.950%	FL - 80.00%	360	01-Sep-2006
4000865106 2	247,500.00	240,855.29	01-Aug-2008	8.550%	IL - 90.00%	360	01-Sep-2006
4000865298 2	55,000.00	54,300.58	01-Nov-2008	10.900%	IA - 100.00%	360	01-Sep-2006
4000865320 2	392,000.00	390,397.21	01-Dec-2007	8.850%	FL - 79.35%	360	01-Sep-2006
4000865408 1	136,800.00	136,302.71	01-Apr-2008	9.250%	NJ - 95.00%	360	01-Aug-2006
4000865444 2	240,000.00	240,000.00	01-Oct-2008	7.600%	FL - 75.00%	360	01-Aug-2006
4000865471 1	123,200.00	122,598.99	01-Sep-2008	8.350%	FL - 80.00%	360	01-Sep-2006
4000865533 2	140,000.00	138,909.38	01-Jun-2008	7.500%	FL - 80.00%	360	01-Aug-2006
4000865609 2	290,000.00	287,739.66	01-Aug-2008	8.250%	FL - 56.31%	360	01-Aug-2006
4000865691 2	154,300.00	152,063.75	01-Feb-2009	7.000%	OR - 79.99%	360	01-Aug-2006
4000866384 2	320,000.00	315,439.48	01-Dec-2007	7.500%	FL - 80.00%	360	01-Aug-2006
4000866463 2	204,450.00	203,385.53	01-Mar-2009	8.850%	ID - 89.47%	360	01-Aug-2006
4000866500 1	139,600.00	138,548.84	01-Apr-2009	7.400%	IL - 80.00%	360	01-Aug-2006
4000866645 2	220,000.00	216,733.51	01-Apr-2008	7.350%	FL - 80.00%	360	01-Aug-2006
4000866670 2	384,000.00	384,000.00	01-Mar-2009	7.700%	CA - 80.00%	360	01-Aug-2006
4000866727 2	176,000.00	175,076.43	01-Sep-2007	7.850%	FL - 80.00%	360	01-Sep-2006
4000867078 2	382,500.00	380,644.76	01-Nov-2008	8.400%	NY - 85.00%	360	01-Aug-2006
4000867084 2	166,500.00	165,517.48	01-Feb-2008	7.850%	FL - 74.66%	360	01-Aug-2006
4000867114 2	310,300.00	306,509.25	01-Jul-2007	8.250%	FL - 79.99%	360	01-Aug-2006
4000867238 2	120,000.00	116,111.35	01-May-2008	7.350%	FL - 80.00%	360	01-Sep-2006
4000867497 2	204,000.00	202,666.60	01-Oct-2007	7.650%	FL - 80.00%	360	01-Aug-2006
4000867677 2	148,000.00	143,318.23	01-Oct-2008	7.700%	IL - 80.00%	360	01-Aug-2006
4000867787 2	880,000.00	874,986.58	01-Jul-2008	7.950%	NJ - 80.00%	360	01-Sep-2006
4000867806 2	267,111.00	260,939.45	01-Jun-2008	9.650%	IL - 95.00%	360	01-Aug-2006
4000867824 2	282,800.00	278,782.66	01-Jun-2008	7.650%	PA - 80.00%	360	01-Aug-2006
4000867895 2	792,000.00	780,978.62	01-Jan-2009	7.750%	WI - 80.00%	360	01-Aug-2006
4000868115 2	376,000.00	371,406.62	01-Apr-2008	8.250%	NY - 80.00%	360	01-Aug-2006
4000868142 2	295,200.00	294,848.30	01-Sep-2008	7.200%	CA - 80.00%	360	01-Aug-2006
4000868318 1	135,681.00	133,908.73	01-Feb-2009	7.900%	IL - 80.00%	360	01-Sep-2006
4000868352 2	239,995.00	237,680.81	01-Aug-2008	7.250%	WA - 80.00%	360	01-Aug-2006
4000868375 2	204,250.00	197,011.13	01-May-2009	6.100%	CO - 95.00%	360	01-Aug-2006
4000868838 1	178,680.00	197,703.34	01-Mar-2009	8.500%	IL - 94.70%	360	01-Aug-2006
4000869032 2	184,300.00	179,316.28	01-May-2008	8.650%	IL - 92.15%	360	01-Aug-2006
4000869117 2	100,800.00	100,397.36	01-Mar-2009	9.100%	NC - 90.00%	360	01-Aug-2006
4000869283 1	181,600.00	176,559.18	01-Nov-2007	8.350%	IN - 80.00%	360	01-Sep-2006
4000869378 2	385,000.00	385,000.00	01-May-2007	10.750%	MD - 100.00%	360	01-Aug-2006
4000869495 2	356,000.00	350,060.83	01-Sep-2008	7.000%	NY - 80.00%	360	01-Aug-2006
4000869758 2	202,500.00	200,048.73	01-Aug-2008	8.800%	NV - 90.00%	360	01-Sep-2006
4000869854 2	330,400.00	327,030.87	01-Sep-2008	8.800%	NY - 80.00%	360	01-Sep-2006
4000869984 2	308,000.00	307,990.00	01-May-2009	7.650%	UT - 80.00%	360	01-Aug-2006
4000870092 2	308,000.00	308,000.00	01-Jan-2008	6.500%	FL - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000870133 1	136,000.00	135,668.20	01-May-2008	10.200%	FL - 100.00%	360	01-Aug-2006
4000870157 2	189,000.00	184,573.36	01-Oct-2006	9.550%	FL - 82.17%	360	01-Aug-2006
4000870281 2	172,800.00	172,746.00	01-Jul-2008	7.500%	WA - 80.00%	360	01-Sep-2006
4000870436 2	121,000.00	117,878.86	01-May-2009	9.500%	IA - 100.00%	360	01-Aug-2006
4000870995 2	239,990.00	237,990.88	01-Sep-2008	9.050%	FL - 100.00%	360	01-Aug-2006
4000871130 2	360,000.00	359,995.64	01-Jan-2008	7.150%	FL - 80.00%	360	01-Aug-2006
4000871276 2	192,000.00	190,722.01	01-Apr-2009	7.600%	FL - 80.00%	360	01-Aug-2006
4000871293 2	104,000.00	102,517.93	01-May-2009	7.500%	TN - 80.00%	360	01-Aug-2006
4000871336 1	199,900.00	199,888.00	01-Aug-2008	7.350%	AZ - 79.99%	360	01-Aug-2006
4000871483 2	400,000.00	393,663.05	01-Jan-2009	6.950%	CA - 49.38%	360	01-Aug-2006
4000871496 2	260,000.00	256,196.60	01-Apr-2009	7.500%	RI - 80.00%	360	01-Aug-2006
4000871639 2	312,000.00	310,086.15	01-Oct-2007	7.700%	FL - 80.00%	360	01-Aug-2006
4000871918 1	210,400.00	206,892.40	01-Dec-2007	7.100%	FL - 80.00%	360	01-Aug-2006
4000872137 2	800,000.00	800,000.00	01-Jul-2007	7.000%	FL - 80.00%	360	01-Aug-2006
4000872497 2	70,000.00	68,972.05	01-Dec-2008	7.050%	OH - 53.85%	360	01-Aug-2006
4000872588 2	166,250.00	165,376.31	01-Jul-2008	8.250%	FL - 91.60%	360	01-Aug-2006
4000872709 1	155,000.00	150,755.04	01-Apr-2009	8.500%	GA - 100.00%	360	01-Aug-2006
4000872825 2	158,400.00	161,667.00	01-Oct-2008	6.500%	FL - 80.00%	360	01-Aug-2006
4000873061 2	42,400.00	41,474.72	01-Apr-2009	9.800%	IN - 100.00%	360	01-Aug-2006
4000873192 2	479,200.00	471,340.27	01-Feb-2009	7.500%	MA - 80.00%	360	01-Aug-2006
4000873267 1	113,600.00	111,014.41	01-Oct-2008	6.250%	KY - 80.00%	360	01-Sep-2006
4000873299 1	89,080.00	89,067.37	01-Mar-2009	7.350%	NY - 80.00%	360	01-Aug-2006
4000873325 2	334,400.00	331,969.17	01-Feb-2008	6.999%	FL - 80.00%	360	01-Sep-2006
4000873390 2	330,000.00	325,671.45	01-Dec-2008	7.990%	IL - 89.19%	360	01-Aug-2006
4000873674 2	297,000.00	296,570.07	01-Mar-2009	8.600%	OH - 99.00%	360	01-Aug-2006
4000873682 1	93,600.00	91,109.42	01-Mar-2009	8.750%	GA - 80.00%	360	01-Aug-2006
4000873883 2	182,400.00	182,400.00	01-Mar-2008	7.850%	FL - 80.00%	360	01-Sep-2006
4000873908 2	95,000.00	92,103.71	01-Sep-2008	9.050%	IN - 95.00%	360	01-Aug-2006
4000874029 2	241,376.00	231,453.14	01-Dec-2008	7.600%	FL - 80.00%	360	01-Aug-2006
4000874043 2	180,000.00	172,092.43	01-Sep-2008	6.300%	CA - 80.00%	360	01-Aug-2006
4000874095 2	360,000.00	359,999.00	01-Apr-2009	7.300%	CA - 80.00%	360	01-Aug-2006
4000874220 2	489,250.00	489,250.00	01-May-2007	8.400%	CA - 95.00%	360	01-Aug-2006
4000874353 2	190,300.00	190,300.00	01-Jan-2009	7.000%	CO - 79.99%	360	01-Aug-2006
4000874462 2	108,000.00	106,633.61	01-Apr-2009	8.100%	ID - 80.00%	360	01-Aug-2006
4000874722 2	173,600.00	172,317.30	01-Aug-2008	7.250%	FL - 80.00%	360	01-Aug-2006
4000874731 2	162,000.00	161,224.69	01-Apr-2009	8.650%	GA - 100.00%	360	01-Sep-2006
4000875089 2	185,300.00	184,275.19	01-Jan-2009	7.850%	FL - 85.00%	360	01-Sep-2006
4000875263 2	163,150.00	161,790.94	01-Jun-2008	7.100%	FL - 79.98%	360	01-Aug-2006
4000875270 2	445,000.00	433,924.34	01-Nov-2006	9.100%	NJ - 100.00%	360	01-Aug-2006
4000875283 2	207,000.00	201,509.90	01-May-2008	8.800%	IL - 89.22%	360	01-Aug-2006
4000875492 1	141,600.00	141,600.00	01-Jul-2008	8.200%	NJ - 80.00%	360	01-Aug-2006
4000875501 2	94,400.00	91,351.61	01-Oct-2007	7.600%	TX - 80.00%	360	01-Sep-2006
4000875643 2	156,000.00	151,995.20	01-Dec-2008	8.999%	ME - 80.00%	360	01-Aug-2006
4000875729 2	536,000.00	548,772.44	01-Aug-2008	6.800%	FL - 80.00%	360	01-Aug-2006
4000875895 2	159,750.00	153,808.69	01-May-2009	7.350%	TX - 79.99%	360	01-Aug-2006
4000875977 2	185,400.00	179,434.60	01-Sep-2008	7.750%	FL - 80.00%	360	01-Aug-2006
4000876057 2	185,850.00	183,479.31	01-Feb-2009	7.000%	FL - 79.99%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000876367 2	640,000.00	626,359.83	01-Aug-2007	9.900%	IN - 100.00%	360	01-Aug-2006
4000876500 2	300,000.00	290,815.48	01-Jul-2008	7.850%	IL - 80.00%	360	01-Sep-2006
4000876581 2	292,000.00	291,661.11	01-Jun-2008	7.750%	NJ - 80.00%	360	01-Sep-2006
4000876794 2	272,000.00	269,819.57	01-Mar-2009	7.000%	IL - 80.00%	360	01-Aug-2006
4000876947 2	482,400.00	482,400.00	01-Nov-2008	7.300%	CA - 80.00%	360	01-Aug-2006
4000877030 2	140,800.00	139,697.61	01-Sep-2008	7.000%	FL - 80.00%	360	01-Aug-2006
4000877035 2	455,200.00	452,277.79	01-Sep-2008	7.700%	CA - 75.87%	360	01-Aug-2006
4000877157 2	205,600.00	213,932.89	01-Apr-2009	8.350%	AZ - 80.00%	360	01-Sep-2006
4000877540 2	137,600.00	136,902.97	01-Sep-2007	8.350%	FL - 80.00%	360	01-Aug-2006
4000877807 2	200,000.00	199,270.57	01-Oct-2008	8.900%	FL - 100.00%	360	01-Sep-2006
4000877901 2	145,800.00	142,537.37	01-Oct-2008	9.650%	FL - 90.00%	360	01-Aug-2006
4000878326 2	280,000.00	276,775.32	01-Dec-2008	7.550%	NY - 80.00%	360	01-Aug-2006
4000878443 2	104,000.00	103,998.31	01-Dec-2008	7.750%	CO - 80.00%	360	01-Aug-2006
4000878567 2	259,900.00	259,900.00	01-Mar-2009	7.450%	CA - 79.99%	360	01-Aug-2006
4000878603 2	240,000.00	238,911.74	01-May-2009	8.650%	FL - 61.54%	360	01-Aug-2006
4000878612 2	345,600.00	334,571.17	01-Nov-2008	7.750%	NJ - 80.00%	360	01-Aug-2006
4000878685 2	156,400.00	151,561.22	01-Mar-2009	7.999%	MI - 85.00%	360	01-Aug-2006
4000878862 2	319,200.00	307,935.57	01-Jan-2008	7.000%	MA - 80.00%	360	01-Aug-2006
4000878972 1	124,900.00	120,608.73	01-Apr-2009	6.900%	MN - 55.54%	360	01-Sep-2006
4000879009 2	100,000.00	96,907.22	01-Jan-2009	7.950%	TX - 80.00%	360	01-Aug-2006
4000879058 2	126,000.00	125,495.20	01-Jul-2008	9.400%	IN - 90.00%	360	01-Aug-2006
4000879382 2	108,900.00	108,820.27	01-Jun-2008	8.400%	OH - 90.00%	360	01-Aug-2006
4000879446 2	204,000.00	197,546.58	01-Dec-2007	7.700%	FL - 80.00%	360	01-Aug-2006
4000879472 1	168,200.00	167,653.90	01-Mar-2009	7.150%	GA - 80.00%	360	01-Aug-2006
4000879511 2	73,100.00	71,712.27	01-Dec-2008	9.000%	OH - 85.00%	360	01-Sep-2006
4000879540 2	784,000.00	784,000.00	01-May-2008	7.000%	CA - 80.00%	360	01-Aug-2006
4000879602 2	192,400.00	185,455.27	01-Dec-2008	7.250%	OK - 80.00%	360	01-Aug-2006
4000879682 2	493,600.00	490,373.96	01-Feb-2009	7.650%	FL - 80.00%	360	01-Aug-2006
4000879749 2	203,900.00	200,367.67	01-Oct-2008	7.500%	OR - 79.99%	360	01-Aug-2006
4000879811 1	162,400.00	160,420.13	01-Nov-2008	8.400%	IL - 80.00%	360	01-Aug-2006
4000879828 1	196,500.00	193,557.22	01-Apr-2008	7.500%	FL - 79.88%	360	01-Aug-2006
4000879903 2	270,000.00	262,464.54	01-Dec-2008	6.990%	NJ - 69.23%	360	01-Sep-2006
4000879995 2	208,000.00	206,867.30	01-Aug-2008	8.000%	FL - 80.00%	360	01-Sep-2006
4000880152 2	448,000.00	443,966.11	01-Nov-2008	8.800%	NY - 80.00%	360	01-Sep-2006
4000880194 2	264,700.00	262,765.60	01-Jan-2009	8.150%	IL - 75.63%	360	01-Aug-2006
4000880412 1	81,000.00	83,143.75	01-Feb-2009	7.900%	NC - 60.00%	360	01-Aug-2006
4000880463 2	314,000.00	312,629.65	01-Jan-2008	8.650%	MI - 100.00%	360	01-Aug-2006
4000880597 2	460,000.00	453,304.92	01-Jan-2009	7.500%	VA - 80.00%	360	01-Sep-2006
4000880933 2	220,000.00	214,903.35	01-Sep-2007	9.600%	FL - 80.00%	360	01-Aug-2006
4000881061 1	148,000.00	145,783.71	01-Apr-2009	7.500%	MI - 80.00%	360	01-Aug-2006
4000881079 1	137,755.00	140,534.53	01-Aug-2008	9.300%	IN - 100.00%	360	01-Sep-2006
4000881352 2	184,000.00	178,332.29	01-Sep-2008	7.700%	FL - 80.00%	360	01-Sep-2006
4000881600 2	164,750.00	164,750.00	01-Feb-2009	9.150%	FL - 54.92%	360	01-Sep-2006
4000881670 2	120,000.00	120,000.00	01-Jul-2008	8.150%	ME - 80.00%	360	01-Aug-2006
4000881755 1	140,000.00	137,903.38	01-Feb-2009	7.500%	IL - 80.00%	360	01-Aug-2006
4000881799 2	154,000.00	153,399.90	01-Aug-2008	8.900%	AZ - 74.76%	360	01-Aug-2006
4000881907 2	126,000.00	121,369.59	01-Aug-2008	7.450%	IN - 90.00%	360	01-Aug-2006



Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000881991 2	150,000.00	159,493.70	01-May-2008	9.500%	FL - 100.00%	360	01-Sep-2006
4000882610 1	130,000.00	129,744.36	01-Nov-2008	10.850%	OH - 100.00%	360	01-Aug-2006
4000882660 1	82,900.00	80,424.89	01-Nov-2008	8.050%	KY - 80.00%	360	01-Sep-2006
4000882934 2	333,200.00	337,171.18	01-May-2009	6.300%	OR - 80.00%	360	01-Aug-2006
4000883092 2	193,000.00	192,438.06	01-Jul-2007	9.750%	FL - 66.55%	360	01-Sep-2006
4000883114 1	103,000.00	100,281.24	01-Mar-2009	8.250%	NY - 100.00%	360	01-Sep-2006
4000883295 2	540,000.00	536,509.86	01-Jun-2007	7.500%	FL - 80.00%	360	01-Aug-2006
4000883357 2	208,000.00	207,091.02	01-Feb-2008	8.750%	OH - 100.00%	360	01-Aug-2006
4000883431 2	213,750.00	213,750.00	01-Aug-2007	9.350%	FL - 95.00%	360	01-Sep-2006
4000883529 2	204,000.00	202,888.86	01-Jan-2008	7.999%	FL - 80.00%	360	01-Sep-2006
4000883714 1	176,800.00	175,930.73	01-Dec-2008	7.650%	FL - 80.00%	360	01-Sep-2006
4000883832 2	152,910.00	149,210.01	01-Feb-2009	9.750%	MO - 90.00%	360	01-Aug-2006
4000883941 2	320,000.00	307,571.83	01-Nov-2007	7.150%	CA - 80.00%	360	01-Sep-2006
4000884057 1	73,500.00	71,780.05	01-Oct-2008	9.500%	PA - 100.00%	360	01-Aug-2006
4000884122 2	93,050.00	93,050.00	01-Jan-2009	9.750%	FL - 89.99%	360	01-Sep-2006
4000884262 2	168,000.00	166,648.21	01-Nov-2008	7.550%	AZ - 80.00%	360	01-Sep-2006
4000884517 1	160,000.00	159,005.63	01-Feb-2009	7.650%	WA - 80.00%	360	01-Aug-2006
4000884667 2	247,948.00	239,156.75	01-Dec-2008	7.350%	CA - 80.00%	360	01-Aug-2006
4000885081 2	320,000.00	317,685.94	01-Oct-2008	7.100%	FL - 80.00%	360	01-Aug-2006
4000885286 2	552,500.00	550,585.58	01-Nov-2008	8.500%	FL - 85.00%	360	01-Sep-2006
4000885443 1	117,000.00	115,441.63	01-Dec-2008	8.250%	SD - 100.00%	360	01-Aug-2006
4000885722 2	319,900.00	317,987.76	01-Apr-2008	7.800%	FL - 79.99%	360	01-Aug-2006
4000886154 2	80,100.00	78,652.25	01-Nov-2008	9.250%	IL - 90.00%	360	01-Sep-2006
4000886200 2	100,000.00	99,409.38	01-Sep-2007	7.850%	FL - 80.00%	360	01-Sep-2006
4000886401 2	256,000.00	254,265.35	01-Aug-2008	7.550%	FL - 80.00%	360	01-Aug-2006
4000886785 1	104,000.00	100,137.48	01-Jan-2009	7.150%	GA - 80.00%	360	01-Aug-2006
4000886803 2	185,000.00	185,000.00	01-Sep-2007	9.250%	FL - 100.00%	360	01-Sep-2006
4000887250 2	60,800.00	58,927.03	01-Nov-2008	7.700%	IN - 80.00%	360	01-Sep-2006
4000887500 2	178,000.00	171,969.10	01-Aug-2008	7.300%	FL - 80.00%	360	01-Sep-2006
4000887509 2	437,200.00	437,200.00	01-Dec-2008	7.700%	CA - 80.00%	360	01-Sep-2006
4000887562 2	340,000.00	340,000.00	01-Nov-2008	7.800%	CA - 80.00%	360	01-Aug-2006
4000888227 2	229,500.00	223,683.24	01-Jan-2009	8.800%	FL - 89.83%	360	01-Sep-2006
4000888230 2	211,200.00	222,434.52	01-Sep-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000888465 2	468,000.00	453,668.00	01-Apr-2009	7.950%	CA - 80.00%	360	01-Aug-2006
4000889025 1	132,000.00	131,054.48	01-Nov-2008	6.500%	VA - 80.00%	360	01-Sep-2006
4000889066 1	244,800.00	235,543.63	01-Dec-2007	6.750%	NJ - 80.00%	360	01-Sep-2006
4000889260 2	310,400.00	314,225.35	01-Nov-2008	4.500%	AZ - 80.00%	360	01-Sep-2006
4000889300 1	167,200.00	166,455.97	01-Jun-2009	8.700%	IL - 80.00%	360	01-Aug-2006
4000889328 2	97,000.00	94,468.94	01-Feb-2009	8.700%	OH - 89.81%	360	01-Sep-2006
4000889415 2	326,550.00	315,675.53	01-Jun-2008	7.550%	FL - 90.00%	360	01-Aug-2006
4000889522 2	158,000.00	157,102.32	01-May-2009	7.999%	FL - 80.00%	360	01-Aug-2006
4000889709 2	147,920.00	146,972.46	01-Feb-2009	7.800%	FL - 80.00%	360	01-Aug-2006
4000889951 2	398,000.00	392,985.99	01-Oct-2008	7.950%	FL - 80.00%	360	01-Sep-2006
4000889969 1	84,000.00	81,040.49	01-Oct-2008	7.150%	IN - 80.00%	360	01-Sep-2006
4000890057 2	252,000.00	248,379.87	01-Dec-2007	7.100%	FL - 80.00%	360	01-Sep-2006
4000890408 2	216,000.00	213,793.32	01-May-2009	7.000%	NV - 80.00%	360	01-Aug-2006
4000890596 2	206,400.00	202,829.00	01-Jun-2008	6.850%	FL - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000890734 2	232,000.00	231,139.67	01-Feb-2007	8.950%	FL - 80.00%	360	01-Sep-2006
4000890809 2	40,000.00	39,399.65	01-Nov-2008	10.000%	OK - 100.00%	360	01-Sep-2006
4000890940 2	481,600.00	478,371.43	01-Apr-2007	7.500%	NY - 80.00%	360	01-Sep-2006
4000891033 2	173,600.00	173,600.00	01-Mar-2008	7.999%	FL - 80.00%	360	01-Sep-2006
4000891051 1	101,600.00	98,560.61	01-Jul-2008	8.000%	OH - 80.00%	360	01-Sep-2006
4000891107 1	199,000.00	201,610.39	01-Feb-2009	6.000%	FL - 87.67%	360	01-Aug-2006
4000891120 2	255,000.00	252,240.41	01-Dec-2008	7.650%	FL - 89.47%	360	01-Sep-2006
4000891491 1	140,000.00	139,225.62	01-Jul-2008	7.950%	FL - 80.00%	360	01-Sep-2006
4000891634 2	177,250.00	176,554.23	01-Mar-2009	8.999%	UT - 100.00%	360	01-Aug-2006
4000891702 2	369,750.00	359,911.20	01-Apr-2007	8.750%	FL - 85.00%	360	01-Aug-2006
4000891711 1	87,200.00	85,690.87	01-Aug-2008	6.500%	SC - 80.00%	360	01-Sep-2006
4000891833 1	126,500.00	123,167.94	01-Apr-2009	8.650%	NY - 100.00%	360	01-Sep-2006
4000891840 1	121,500.00	119,058.23	01-Jan-2009	8.750%	PA - 100.00%	360	01-Sep-2006
4000891903 2	336,000.00	324,346.11	01-Nov-2008	7.000%	OR - 80.00%	360	01-Aug-2006
4000892156 2	453,950.00	450,269.96	01-Jun-2007	6.600%	UT - 80.00%	360	01-Sep-2006
4000892429 2	320,000.00	319,346.12	01-Oct-2008	7.000%	AZ - 80.00%	360	01-Aug-2006
4000892885 2	119,900.00	118,643.40	01-Feb-2009	8.700%	MI - 79.99%	360	01-Sep-2006
4000893110 2	159,200.00	158,224.28	01-Mar-2009	8.100%	FL - 80.00%	360	01-Sep-2006
4000893216 2	311,950.00	310,150.22	01-Apr-2008	7.950%	MD - 79.99%	360	01-Aug-2006
4000893693 2	207,192.00	197,653.23	01-Jun-2008	7.100%	TX - 80.00%	360	01-Aug-2006
4000893958 2	194,000.00	198,914.14	01-May-2009	7.850%	CT - 80.00%	360	01-Sep-2006
4000894002 2	322,400.00	322,359.85	01-Apr-2008	7.150%	NY - 80.00%	360	01-Aug-2006
4000894081 2	230,700.00	229,127.23	01-Feb-2008	8.750%	FL - 79.99%	360	01-Sep-2006
4000894200 1	102,400.00	104,519.22	01-May-2009	5.750%	OH - 80.00%	360	01-Sep-2006
4000894456 2	344,000.00	342,753.08	01-Nov-2008	8.350%	FL - 80.00%	360	01-Sep-2006
4000894627 2	248,000.00	242,455.92	01-Oct-2007	8.300%	IL - 80.00%	360	01-Sep-2006
4000895065 1	247,000.00	245,849.93	01-Jan-2008	8.500%	NJ - 100.00%	360	01-Sep-2006
4000895083 2	69,000.00	67,438.06	01-Sep-2008	9.650%	IA - 100.00%	360	01-Sep-2006
4000895175 1	172,000.00	170,887.51	01-Apr-2009	7.600%	FL - 80.00%	360	01-Sep-2006
4000895258 2	158,500.00	157,229.16	01-Sep-2008	6.999%	FL - 74.07%	360	01-Sep-2006
4000895515 2	215,000.00	213,821.66	01-Jun-2009	9.450%	CT - 100.00%	360	01-Sep-2006
4000895785 2	548,000.00	547,968.18	01-Oct-2008	7.900%	CA - 80.00%	360	01-Aug-2006
4000896142 2	300,000.00	298,232.30	01-Jul-2007	7.750%	FL - 80.00%	360	01-Sep-2006
4000897028 2	161,910.00	157,243.02	01-May-2009	8.650%	IN - 90.00%	360	01-Aug-2006
4000897259 1	102,000.00	100,595.37	01-Jan-2009	6.850%	GA - 80.00%	360	01-Sep-2006
4000897486 2	80,000.00	78,423.62	01-Aug-2008	10.150%	OH - 100.00%	360	01-Sep-2006
4000897567 2	108,000.00	107,999.70	01-Oct-2008	7.950%	IL - 80.00%	360	01-Sep-2006
4000897714 2	380,000.00	377,000.46	01-Jul-2008	6.850%	FL - 79.17%	360	01-Sep-2006
4000897819 2	181,500.00	188,005.79	01-Mar-2009	8.700%	MI - 100.00%	360	01-Sep-2006
4000898289 1	120,000.00	120,000.00	01-Aug-2008	7.400%	FL - 80.00%	360	01-Sep-2006
4000899248 2	800,000.00	795,345.06	01-Jun-2008	7.999%	FL - 80.00%	360	01-Aug-2006
4000899294 1	191,200.00	185,915.79	01-May-2009	8.550%	IL - 80.00%	360	01-Aug-2006
4000899444 2	292,500.00	291,040.93	01-Dec-2007	8.400%	CA - 90.00%	360	01-Aug-2006
4000899660 2	238,400.00	236,398.97	01-Nov-2008	7.550%	CO - 80.00%	360	01-Aug-2006
4000899883 1	102,300.00	99,459.53	01-Jul-2008	8.350%	FL - 79.98%	360	01-Sep-2006
4000899990 2	340,000.00	331,998.04	01-Dec-2007	9.250%	FL - 100.00%	360	01-Sep-2006
4000899998 2	248,000.00	241,580.07	01-Oct-2007	7.800%	FL - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000900231 2	137,343.00	133,877.88	01-Mar-2009	9.200%	TX - 100.00%	360	01-Aug-2006
4000900610 2	166,433.00	161,242.02	01-Sep-2008	7.750%	FL - 80.00%	360	01-Sep-2006
4000900801 2	451,250.00	440,714.45	01-Feb-2009	8.300%	NJ - 95.00%	360	01-Sep-2006
4000900844 2	213,750.00	209,993.21	01-Dec-2008	9.750%	MN - 75.00%	360	01-Sep-2006
4000900850 2	209,000.00	207,872.92	01-Sep-2008	8.100%	OR - 95.00%	360	01-Sep-2006
4000901189 2	208,000.00	207,205.26	01-Mar-2009	8.950%	CO - 100.00%	360	01-Sep-2006
4000901194 2	84,900.00	82,201.28	01-Jul-2008	7.850%	IN - 100.00%	360	01-Sep-2006
4000901288 2	165,000.00	164,700.87	01-Oct-2008	8.190%	FL - 55.00%	180	01-Sep-2006
4000901310 2	216,000.00	208,270.20	01-Oct-2007	7.000%	FL - 90.00%	360	01-Sep-2006
4000901411 1	126,789.00	123,398.16	01-Nov-2008	8.550%	IN - 100.00%	360	01-Aug-2006
4000901436 2	209,600.00	208,006.94	01-Apr-2008	7.000%	FL - 80.00%	360	01-Sep-2006
4000901962 2	276,000.00	274,461.72	01-Mar-2008	7.999%	FL - 80.00%	360	01-Aug-2006
4000902704 1	120,000.00	119,335.38	01-Feb-2008	7.999%	FL - 80.00%	360	01-Sep-2006
4000902780 2	544,000.00	539,773.76	01-May-2008	6.750%	NY - 80.00%	360	01-Sep-2006
4000902945 2	150,000.00	145,909.86	01-Apr-2009	8.550%	FL - 79.37%	360	01-Sep-2006
4000902948 1	158,050.00	156,214.32	01-Feb-2008	10.000%	IN - 99.98%	360	01-Sep-2006
4000902978 2	415,200.00	412,866.81	01-Aug-2007	7.900%	NY - 80.00%	360	01-Sep-2006
4000903202 1	160,000.00	183,706.05	01-Apr-2009	7.150%	MA - 80.00%	360	01-Sep-2006
4000903229 1	116,000.00	132,503.44	01-Apr-2009	7.999%	NC - 80.00%	360	01-Sep-2006
4000903426 2	137,500.00	136,990.95	01-Sep-2007	9.050%	KY - 100.00%	360	01-Sep-2006
4000903535 2	126,000.00	121,585.07	01-Jul-2008	6.750%	AZ - 59.43%	360	01-Sep-2006
4000903631 2	189,600.00	189,600.00	01-Jul-2008	6.950%	FL - 80.00%	360	01-Sep-2006
4000903862 2	195,920.00	190,317.76	01-May-2008	8.300%	IL - 80.00%	360	01-Sep-2006
4000904369 2	187,150.00	185,321.33	01-Jul-2007	8.950%	IL - 94.52%	360	01-Sep-2006
4000904405 2	99,900.00	99,397.10	01-Jun-2008	8.250%	FL - 79.98%	360	01-Sep-2006
4000905058 2	152,560.00	147,749.48	01-Dec-2008	7.550%	FL - 80.00%	360	01-Sep-2006
4000905102 1	131,920.00	131,305.89	01-Nov-2006	8.500%	FL - 80.00%	360	01-Sep-2006
4000905196 2	79,500.00	77,237.11	01-Mar-2009	9.400%	MN - 100.00%	360	01-Sep-2006
4000905259 2	139,200.00	135,731.63	01-Mar-2008	8.400%	FL - 80.00%	360	01-Sep-2006
4000905650 2	398,900.00	396,750.46	01-Dec-2007	9.500%	FL - 100.00%	360	01-Sep-2006
4000905727 2	240,000.00	232,956.13	01-Jun-2008	8.000%	FL - 80.00%	360	01-Sep-2006
4000905756 2	321,600.00	321,561.14	01-Jun-2008	7.250%	NY - 79.84%	360	01-Sep-2006
4000906493 1	131,200.00	127,192.88	01-May-2008	7.750%	FL - 80.00%	360	01-Sep-2006
4000906621 2	228,800.00	221,922.22	01-Aug-2007	7.850%	FL - 80.00%	360	01-Sep-2006
4000906805 2	329,872.00	327,999.08	01-Jan-2009	7.750%	NY - 80.00%	360	01-Sep-2006
4000907329 2	402,400.00	400,102.74	01-Jul-2008	7.850%	FL - 80.00%	360	01-Sep-2006
4000907509 2	278,500.00	277,173.01	01-Jan-2008	8.450%	FL - 79.99%	360	01-Sep-2006
4000907512 2	140,900.00	138,186.74	01-Nov-2008	8.850%	WI - 100.00%	360	01-Sep-2006
4000907721 1	116,000.00	115,209.69	01-Sep-2007	7.250%	FL - 80.00%	360	01-Sep-2006
4000908127 2	372,000.00	368,281.23	01-Jul-2008	7.300%	FL - 80.00%	360	01-Sep-2006
4000908323 2	237,600.00	234,640.31	01-May-2008	8.000%	FL - 80.00%	360	01-Sep-2006
4000909142 2	96,500.00	94,745.31	01-Jun-2008	10.400%	ME - 100.00%	360	01-Sep-2006
4000909393 1	168,800.00	166,673.33	01-Dec-2008	7.950%	PA - 80.00%	360	01-Sep-2006
4000909512 1	142,400.00	140,094.79	01-Sep-2008	6.750%	FL - 80.00%	360	01-Sep-2006
4000909674 2	95,600.00	95,600.00	01-Apr-2009	8.550%	NC - 80.00%	360	01-Sep-2006
4000909683 2	78,900.00	77,391.27	01-Dec-2008	10.300%	MO - 100.00%	360	01-Sep-2006
4000909928 2	196,800.00	194,170.93	01-Jun-2008	7.700%	FL - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000910073 2	199,900.00	199,450.43	01-Mar-2008	10.100%	FL - 100.00%	360	01-Sep-2006
4000910331 2	202,000.00	201,939.91	01-Apr-2008	6.950%	FL - 80.00%	360	01-Sep-2006
4000910577 2	279,200.00	277,936.43	01-Jun-2008	8.600%	FL - 80.00%	360	01-Sep-2006
4000910634 2	152,000.00	148,095.97	01-Nov-2007	7.850%	FL - 80.00%	360	01-Sep-2006
4000910665 2	116,800.00	115,968.60	01-Jul-2008	7.100%	FL - 80.00%	360	01-Sep-2006
4000910921 2	232,500.00	232,500.00	01-Apr-2007	8.900%	VA - 75.00%	360	01-Sep-2006
4000910999 2	206,400.00	205,631.42	01-Aug-2008	9.100%	FL - 80.00%	360	01-Sep-2006
4000911422 2	225,000.00	224,062.59	01-Dec-2008	8.800%	IL - 57.69%	360	01-Sep-2006
4000911914 1	204,800.00	202,759.72	01-Dec-2008	7.990%	IL - 80.00%	360	01-Sep-2006
4000911987 2	333,900.00	324,935.97	01-May-2008	8.550%	NY - 89.76%	360	01-Sep-2006
4000912235 2	277,000.00	269,978.29	01-Mar-2009	8.850%	TX - 100.00%	360	01-Sep-2006
4000912749 2	171,900.00	170,836.71	01-Feb-2009	7.750%	OR - 79.99%	360	01-Sep-2006
4000913211 2	149,900.00	149,083.42	01-Aug-2008	8.000%	FL - 74.99%	360	01-Sep-2006
4000913245 2	114,000.00	114,953.23	01-Jun-2008	8.550%	FL - 80.00%	360	01-Sep-2006
4000913353 2	177,000.00	176,301.37	01-Jul-2008	8.850%	FL - 100.00%	360	01-Sep-2006
4000913867 2	520,000.00	516,897.54	01-Jun-2008	6.500%	CA - 80.00%	360	01-Sep-2006
4000914121 2	124,000.00	120,502.74	01-Apr-2008	8.250%	OH - 80.00%	360	01-Sep-2006
4000914446 1	123,000.00	120,214.93	01-Jun-2008	9.500%	SC - 100.00%	360	01-Sep-2006
4000915393 2	556,000.00	550,046.43	01-Mar-2009	8.700%	CA - 80.00%	360	01-Sep-2006
4000915566 2	536,000.00	529,962.40	01-Oct-2008	8.150%	NY - 80.00%	360	01-Sep-2006
4000916146 1	143,200.00	141,569.27	01-Sep-2008	8.400%	IL - 80.00%	360	01-Sep-2006
4000916364 2	356,000.00	355,984.28	01-Aug-2008	7.900%	NY - 80.00%	360	01-Sep-2006
4000916970 2	129,600.00	125,912.86	01-Feb-2009	8.900%	WI - 80.00%	360	01-Sep-2006
4000917077 1	132,800.00	137,266.17	01-Nov-2008	7.450%	MN - 80.00%	360	01-Sep-2006
4000917576 1	135,900.00	131,749.36	01-May-2007	7.750%	KY - 79.99%	360	01-Sep-2006
4000917719 2	223,900.00	221,330.29	01-Dec-2007	8.350%	FL - 79.99%	360	01-Sep-2006
4000918535 2	220,000.00	215,471.84	01-Oct-2008	9.950%	OH - 100.00%	360	01-Sep-2006
4000918918 2	275,500.00	267,414.45	01-Nov-2008	8.100%	MI - 95.00%	360	01-Sep-2006
4000919008 2	55,000.00	52,863.76	01-Jan-2009	9.550%	OH - 100.00%	360	01-Sep-2006
4000919488 1	151,200.00	151,199.00	01-Aug-2008	7.000%	IL - 80.00%	360	01-Sep-2006
4000919516 2	416,700.00	416,700.00	01-Dec-2008	7.900%	TX - 79.99%	360	01-Sep-2006
4000919873 2	156,000.00	151,672.98	01-Dec-2008	7.900%	FL - 80.00%	360	01-Sep-2006
4000919944 2	133,600.00	129,387.33	01-Sep-2007	7.550%	FL - 80.00%	360	01-Sep-2006
4000920261 2	112,500.00	109,871.67	01-Jun-2008	9.300%	IL - 90.00%	360	01-Sep-2006
4000920267 2	221,900.00	219,122.34	01-Nov-2007	7.999%	FL - 79.99%	360	01-Sep-2006
4000920306 2	342,000.00	340,652.83	01-Nov-2008	8.950%	NJ - 95.00%	360	01-Sep-2006
4000920400 2	92,400.00	92,400.00	01-Nov-2008	8.100%	IL - 80.00%	360	01-Sep-2006
4000920628 2	520,000.00	519,821.25	01-Aug-2008	8.250%	FL - 80.00%	360	01-Sep-2006
4000920645 2	176,000.00	170,533.42	01-Oct-2008	7.850%	IL - 80.00%	360	01-Sep-2006
4000920689 2	340,000.00	339,652.27	01-Mar-2008	7.600%	MN - 85.00%	360	01-Sep-2006
4000920772 2	485,000.00	485,000.00	01-Feb-2009	7.650%	FL - 88.18%	360	01-Sep-2006
4000920879 2	484,000.00	484,000.00	01-Jul-2008	7.650%	CA - 80.00%	360	01-Sep-2006
4000921335 2	228,000.00	221,444.54	01-Jan-2009	6.999%	FL - 80.00%	360	01-Sep-2006
4000921364 1	89,000.00	96,197.07	01-May-2009	10.200%	OH - 100.00%	360	01-Sep-2006
4000921969 2	212,000.00	210,628.93	01-May-2009	7.600%	FL - 80.00%	360	01-Sep-2006
4000922039 1	105,400.00	103,863.74	01-Apr-2007	11.650%	SC - 100.00%	360	01-Sep-2006
4000922291 2	401,375.00	389,200.13	01-Apr-2009	7.900%	IL - 95.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000922298 2	361,250.00	358,996.72	01-Sep-2008	7.400%	MD - 85.00%	360	01-Sep-2006
4000922613 2	371,120.00	358,857.74	01-Jun-2007	7.200%	FL - 80.00%	360	01-Sep-2006
4000922651 2	337,600.00	327,123.12	01-Aug-2008	7.650%	AZ - 80.00%	360	01-Sep-2006
4000922707 1	123,200.00	122,620.98	01-Jun-2008	8.500%	IA - 80.00%	360	01-Sep-2006
4000922887 2	300,000.00	299,373.58	01-May-2008	7.650%	FL - 80.00%	360	01-Sep-2006
4000923472 2	173,550.00	172,290.59	01-Nov-2006	8.550%	FL - 79.98%	360	01-Sep-2006
4000923712 1	212,000.00	210,937.03	01-May-2008	8.650%	NJ - 80.00%	360	01-Sep-2006
4000923724 2	332,000.00	330,248.37	01-Aug-2008	8.100%	FL - 80.00%	360	01-Sep-2006
4000924036 2	63,600.00	70,710.96	01-Feb-2009	8.600%	TX - 80.00%	360	01-Sep-2006
4000924445 2	230,485.00	223,159.38	01-Feb-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000925021 2	107,200.00	107,200.00	01-Jun-2008	7.650%	NC - 79.97%	360	01-Sep-2006
4000925843 2	92,800.00	90,182.62	01-Dec-2008	8.250%	MI - 80.00%	360	01-Sep-2006
4000926192 2	960,000.00	949,953.90	01-Jan-2009	7.900%	CA - 80.00%	360	01-Sep-2006
4000926194 2	599,200.00	599,200.00	01-May-2008	7.550%	CA - 80.00%	360	01-Sep-2006
4000926325 2	132,800.00	132,740.92	01-Oct-2008	9.900%	SC - 80.00%	180	01-Sep-2006
4000926353 2	231,200.00	230,873.09	01-Apr-2008	8.300%	FL - 80.00%	360	01-Sep-2006
4000926405 2	178,371.00	177,352.74	01-Jul-2008	7.850%	FL - 80.00%	360	01-Sep-2006
4000926717 2	144,000.00	139,333.69	01-Feb-2009	7.350%	FL - 80.00%	360	01-Sep-2006
4000926738 1	173,900.00	173,479.27	01-Sep-2008	9.400%	IL - 100.00%	360	01-Sep-2006
4000927123 1	67,600.00	65,835.99	01-Feb-2009	8.700%	TX - 80.00%	360	01-Sep-2006
4000927135 1	119,850.00	116,573.33	01-Feb-2009	7.300%	TX - 79.98%	360	01-Sep-2006
4000927269 2	400,000.00	399,880.03	01-Aug-2007	8.050%	CA - 80.00%	360	01-Sep-2006
4000927403 2	230,400.00	228,645.08	01-Mar-2008	7.600%	FL - 80.00%	360	01-Sep-2006
4000928231 2	233,192.00	249,551.31	01-Oct-2008	8.700%	FL - 80.00%	360	01-Sep-2006
4000928824 2	204,720.00	204,720.00	01-Jun-2008	6.900%	FL - 80.00%	360	01-Sep-2006
4000929131 1	89,600.00	87,331.55	01-Jan-2009	7.500%	FL - 80.00%	360	01-Sep-2006
4000929247 1	111,200.00	111,166.41	01-Oct-2008	7.250%	FL - 80.00%	360	01-Sep-2006
4000929336 2	184,000.00	180,534.42	01-Mar-2008	7.750%	FL - 80.00%	360	01-Sep-2006
4000929599 2	151,100.00	150,023.41	01-Jun-2008	8.550%	FL - 79.99%	360	01-Sep-2006
4000929728 2	195,200.00	189,093.77	01-Jun-2007	7.600%	FL - 79.97%	360	01-Sep-2006
4000929891 2	199,200.00	199,197.90	01-Jun-2008	7.850%	FL - 80.00%	360	01-Sep-2006
4000930341 2	310,400.00	308,599.13	01-Apr-2009	7.900%	MD - 80.00%	360	01-Sep-2006
4000930581 2	332,500.00	332,482.00	01-Oct-2007	10.150%	FL - 95.00%	360	01-Sep-2006
4000930678 2	126,000.00	122,925.16	01-Mar-2009	9.050%	OH - 90.00%	360	01-Sep-2006
4000930944 2	138,000.00	137,272.55	01-Feb-2008	7.850%	UT - 94.98%	360	01-Sep-2006
4000930964 2	240,000.00	240,000.00	01-Jul-2008	8.000%	FL - 80.00%	360	01-Sep-2006
4000931068 1	113,008.00	109,320.60	01-May-2009	7.350%	TX - 80.00%	360	01-Sep-2006
4000931279 2	251,120.00	249,620.71	01-Nov-2008	7.600%	WA - 80.00%	360	01-Sep-2006
4000931701 1	97,425.00	95,297.22	01-Jan-2009	8.450%	IL - 75.00%	360	01-Sep-2006
4000931857 1	138,000.00	136,011.41	01-May-2008	7.350%	WI - 80.00%	360	01-Sep-2006
4000932279 2	84,800.00	82,342.12	01-Sep-2008	8.350%	IL - 80.00%	360	01-Sep-2006
4000932401 2	159,200.00	158,172.20	01-Apr-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000932623 2	148,000.00	143,591.56	01-May-2008	8.600%	MO - 84.57%	360	01-Sep-2006
4000933356 2	380,000.00	376,918.22	01-Oct-2008	8.100%	FL - 80.00%	360	01-Sep-2006
4000934488 2	189,000.00	188,269.05	01-Sep-2008	8.999%	FL - 90.00%	360	01-Sep-2006
4000934882 2	311,900.00	311,900.00	01-Feb-2008	7.550%	FL - 79.99%	360	01-Sep-2006
4000935004 2	109,900.00	107,228.24	01-Sep-2008	9.100%	IN - 100.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000935200 2	99,750.00	97,377.11	01-May-2008	9.250%	FL - 95.00%	360	01-Sep-2006
4000935429 2	76,500.00	77,769.70	01-Apr-2009	7.000%	TN - 90.00%	360	01-Sep-2006
4000935713 2	224,150.00	224,150.00	01-Aug-2008	7.850%	FL - 80.00%	360	01-Sep-2006
4000935780 2	263,000.00	283,604.56	01-Feb-2009	8.850%	MO - 94.60%	360	01-Sep-2006
4000936544 2	250,000.00	241,809.76	01-Jan-2008	8.300%	IL - 89.93%	360	01-Sep-2006
4000936942 1	215,200.00	214,024.52	01-Mar-2009	7.990%	IL - 80.00%	360	01-Sep-2006
4000937693 2	285,000.00	278,545.95	01-Dec-2008	8.400%	FL - 95.00%	360	01-Sep-2006
4000937838 2	111,900.00	111,869.60	01-May-2009	8.150%	NC - 79.99%	360	01-Sep-2006
4000938193 1	65,200.00	64,484.52	01-Jan-2009	8.700%	IN - 80.00%	360	01-Sep-2006
4000938546 2	151,900.00	149,915.75	01-Oct-2008	7.900%	IL - 70.00%	360	01-Sep-2006
4000938710 2	210,320.00	208,915.36	01-Nov-2008	8.250%	MN - 80.00%	360	01-Sep-2006
4000939105 2	160,000.00	159,277.81	01-Feb-2008	8.200%	FL - 80.00%	360	01-Sep-2006
4000940209 2	113,680.00	109,737.41	01-May-2008	7.150%	MO - 80.00%	360	01-Sep-2006
4000940765 2	303,100.00	303,100.00	01-Jul-2008	7.150%	CA - 79.99%	360	01-Sep-2006
4000941200 1	165,600.00	171,454.57	01-Feb-2009	8.400%	NC - 80.00%	360	01-Sep-2006
4000941995 1	165,600.00	164,592.88	01-Feb-2008	7.650%	FL - 80.00%	360	01-Sep-2006
4000942181 2	400,000.00	400,000.00	01-Jul-2008	7.600%	FL - 80.00%	360	01-Sep-2006
4000942448 2	508,000.00	508,000.00	01-Sep-2008	7.300%	CA - 80.00%	360	01-Sep-2006
4000943024 2	71,200.00	68,081.71	01-May-2009	7.250%	TX - 80.00%	360	01-Sep-2006
4000943046 2	142,600.00	142,600.00	01-Dec-2007	6.650%	OH - 79.98%	360	01-Sep-2006
4000943214 2	173,600.00	172,593.02	01-Jul-2008	7.800%	FL - 80.00%	360	01-Sep-2006
4000943910 2	327,250.00	348,305.83	01-Aug-2008	8.800%	FL - 85.00%	360	01-Sep-2006
4000944767 1	145,900.00	143,055.09	01-Jan-2009	9.300%	WI - 87.94%	360	01-Sep-2006
4000946450 2	54,900.00	54,085.08	01-Mar-2008	11.600%	OH - 100.00%	360	01-Sep-2006
4000947598 1	288,000.00	306,463.14	01-Jan-2009	7.250%	CO - 83.48%	360	01-Sep-2006
4000948597 2	317,000.00	314,347.65	01-May-2009	9.500%	IL - 100.00%	360	01-Sep-2006
4000949695 2	460,000.00	459,992.78	01-Mar-2008	8.300%	MD - 80.00%	360	01-Sep-2006
4000950064 2	235,900.00	234,994.17	01-Nov-2007	8.600%	FL - 79.99%	360	01-Sep-2006
4000951356 2	480,000.00	480,000.00	01-Feb-2008	8.150%	CA - 80.00%	360	01-Sep-2006
4000951574 1	87,920.00	85,756.00	01-Sep-2008	8.850%	FL - 80.00%	360	01-Sep-2006
4000951752 2	488,000.00	488,000.00	01-May-2007	8.500%	FL - 79.99%	360	01-Sep-2006
4000951809 1	106,000.00	103,240.69	01-Jun-2008	8.700%	FL - 100.00%	360	01-Sep-2006
4000957215 1	193,990.00	217,581.75	01-Apr-2009	6.500%	GA - 100.00%	360	01-Sep-2006
TOTAL	190,010,493.00	188,067,693.11					
TOTAL	211,696,700.00	209,648,780.72					

Prepayment Report

VOLUNTARY PREPAYMENTS

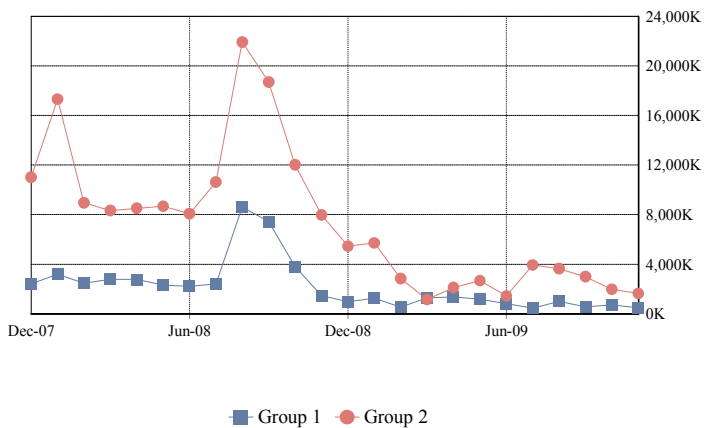
Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	16	3	19
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	16	3	19
Curtailments Amount	(576,003.15)	31,797.24	(544,205.91)
Paid in Full Balance	2,216,998.01	446,069.20	2,663,067.21
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	1,640,994.86	477,866.44	2,118,861.30

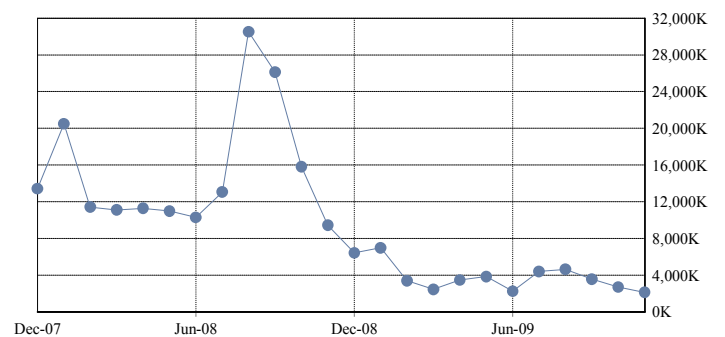
Cumulative

Number of Paid in Full Loans	2,260	685	2,945
Number of Repurchased Loans	119	33	152
Total Number of Loans Prepaid in Full	2,379	718	3,097
Paid in Full Balance	420,224,211.22	84,636,724.74	504,860,935.96
Repurchased Loans Balance	26,636,336.08	4,133,952.01	30,770,288.09
Curtailments Amount	(2,963,043.94)	(672,226.56)	(3,635,270.50)
Total Prepayment Amount	443,897,503.36	88,098,450.19	531,995,953.55

Total Prepayments by Groups



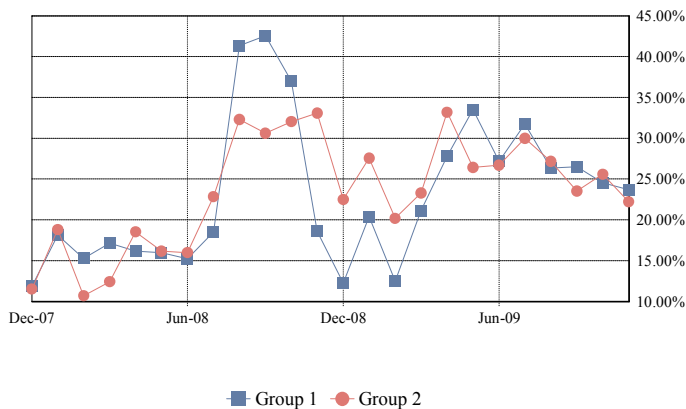
Total Prepayments



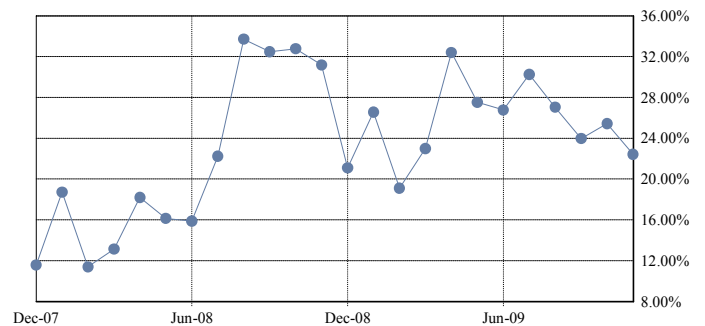
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	2.07%	2.23%	2.09%
3 Months Avg SMM	2.24%	2.36%	2.26%
12 Months Avg SMM	2.45%	2.28%	2.43%
Avg SMM Since Cut-off	1.86%	1.75%	1.84%
CPR	22.21%	23.68%	22.43%
3 Months Avg CPR	23.79%	24.91%	23.96%
12 Months Avg CPR	25.78%	24.22%	25.55%
Avg CPR Since Cut-off	20.14%	19.13%	20.00%
PSA	370.23%	394.68%	373.85%
3 Months Avg PSA Approximation	396.51%	415.23%	399.28%
12 Months Avg PSA Approximation	431.61%	405.46%	427.84%
Avg PSA Since Cut-off Approximation	507.79%	482.57%	504.16%

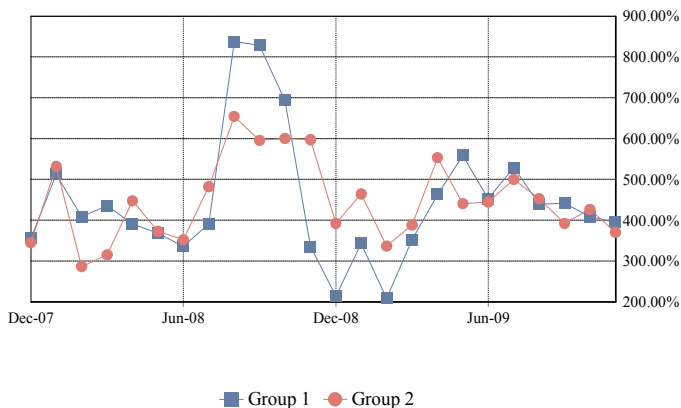
CPR by Groups



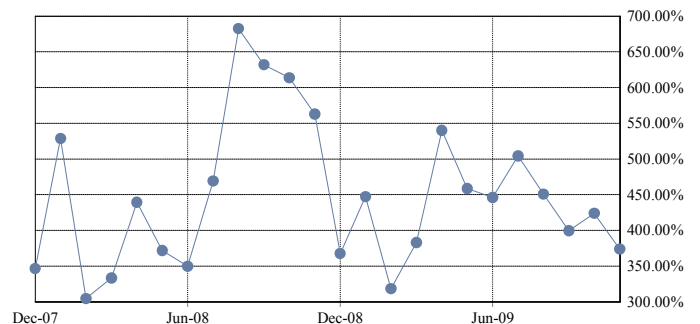
Total CPR



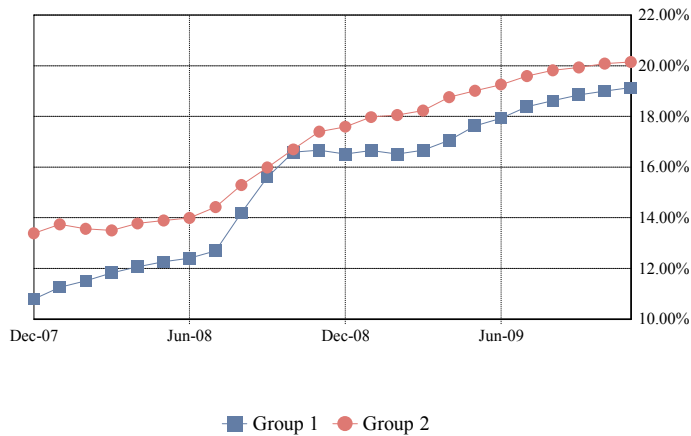
PSA by Groups



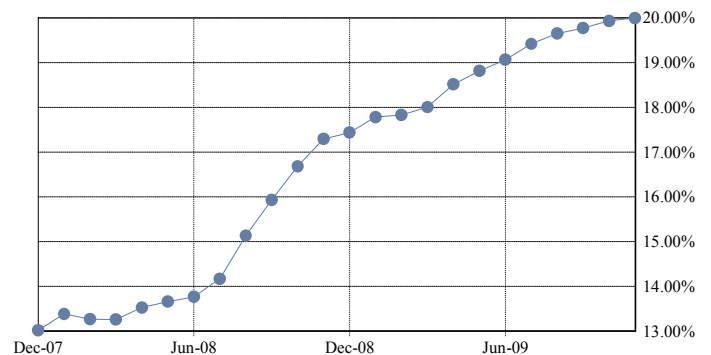
Total PSA



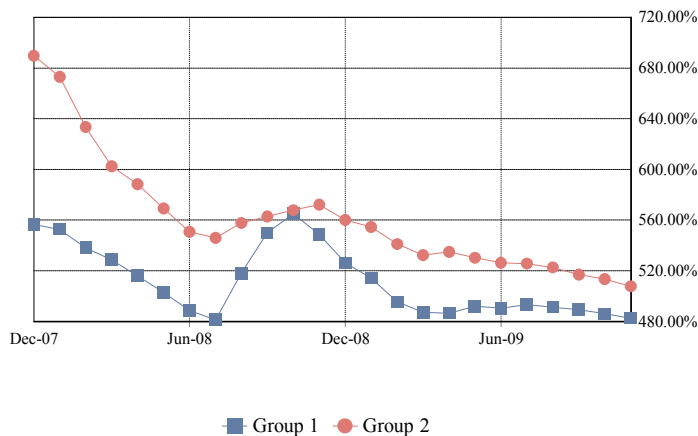
CPR Avg since Cut-Off by Groups



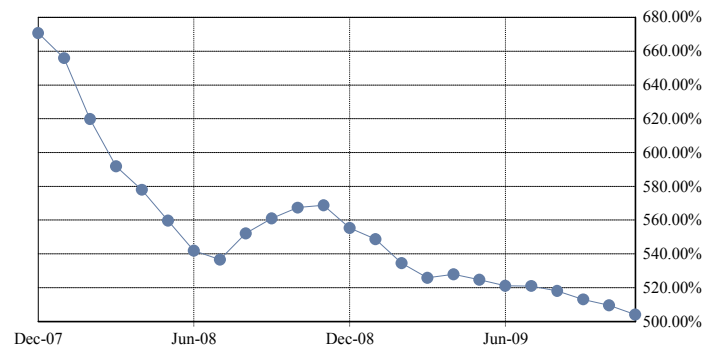
Total CPR Avg since Cut-Off



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

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

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

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

Weighted Average Seasoning (WAS)

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

Dates correspond to distribution dates.

Prepayment Detail Report

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

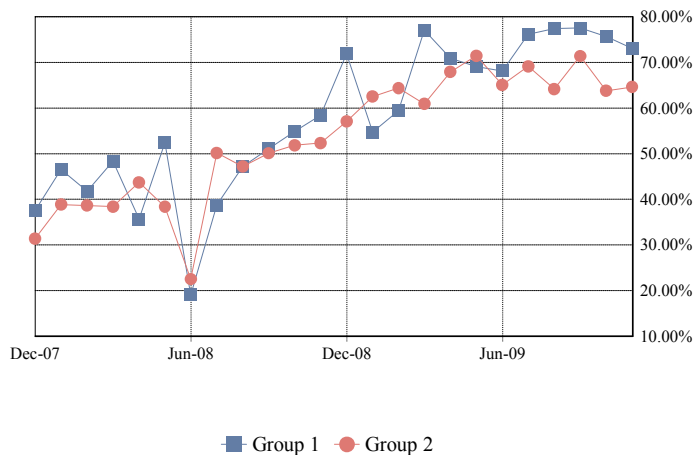
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
4000808979	2	132,000.00	130,715.95	26-Oct-2009	7.750%	TX - 80.00%	Paid Off - 360	01-Aug-2006
4000814483	2	76,480.00	74,501.57	14-Oct-2009	8.750%	TN - 80.00%	Paid Off - 360	01-Aug-2006
4000814907	1	179,900.00	173,748.79	21-Oct-2009	7.250%	OR - 79.99%	Paid Off - 180	01-Aug-2006
4000823993	2	146,625.00	142,700.38	22-Oct-2009	8.625%	MO - 85.00%	Paid Off - 360	01-Aug-2006
4000829382	2	145,000.00	138,502.89	06-Oct-2009	5.999%	LA - 67.44%	Paid Off - 360	01-Aug-2006
4000837988	2	59,900.00	58,261.16	09-Oct-2009	8.650%	TN - 100.00%	Paid Off - 360	01-Aug-2006
4000840247	2	50,000.00	48,748.28	21-Oct-2009	9.125%	NC - 21.01%	Paid Off - 360	01-Aug-2006
4000842956	2	92,700.00	91,438.69	08-Oct-2009	7.750%	MI - 90.00%	Paid Off - 360	01-Aug-2006
4000844667	2	448,000.00	440,098.09	07-Oct-2009	7.000%	NY - 80.00%	Paid Off - 360	01-Aug-2006
4000860595	2	132,400.00	107,457.70	02-Oct-2009	7.250%	TN - 80.00%	Paid Off - 360	01-Aug-2006
4000881456	2	152,800.00	148,387.79	20-Oct-2009	8.550%	UT - 80.00%	Paid Off - 360	01-Sep-2006
4000882870	2	133,000.00	129,756.84	26-Oct-2009	8.900%	MI - 95.00%	Paid Off - 360	01-Sep-2006
4000895511	1	80,000.00	79,732.08	27-Oct-2009	9.300%	OH - 64.00%	Paid Off - 360	01-Sep-2006
4000900162	2	140,250.00	136,896.28	30-Oct-2009	9.000%	PA - 85.00%	Paid Off - 360	01-Sep-2006
4000909251	2	93,600.00	90,569.39	28-Oct-2009	7.450%	MO - 80.00%	Paid Off - 360	01-Sep-2006
4000909557	2	155,000.00	149,756.51	29-Oct-2009	7.150%	NY - 57.41%	Paid Off - 360	01-Sep-2006
4000929853	1	192,720.00	192,588.33	28-Oct-2009	8.200%	TN - 80.00%	Paid Off - 360	01-Sep-2006
4000930564	2	89,600.00	89,377.07	20-Oct-2009	6.950%	TN - 80.00%	Paid Off - 360	01-Sep-2006
4000945281	2	240,000.00	239,829.42	26-Oct-2009	8.050%	IL - 63.16%	Paid Off - 360	01-Sep-2006
TOTAL		2,739,975.00	2,663,067.21					

Realized Loss Report

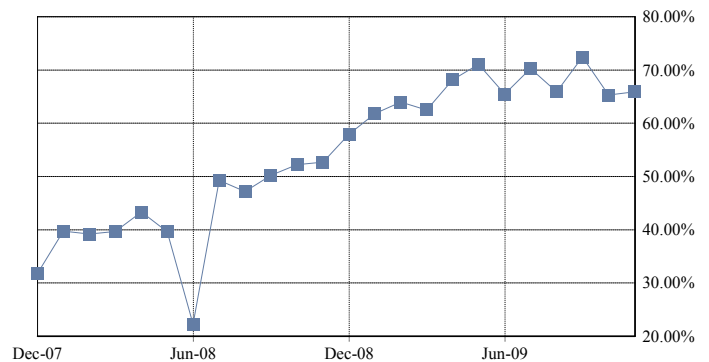
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	153,920.86	46,295.34	200,216.20
Number of Loans Liquidated	81	22	103
Collateral Principal Realized Loss/(Gain) Amount	10,974,007.11	2,172,679.10	13,146,686.21
Collateral Interest Realized Loss/(Gain) Amount	130,449.38	38,513.65	168,963.03
Net Liquidation Proceeds	5,878,798.33	762,339.09	6,641,137.42
<u>Cumulative</u>			
Number of Loans Liquidated	1,864	455	2,319
Collateral Realized Loss/(Gain) Amount	271,138,900.81	37,732,452.22	308,871,353.03
Net Liquidation Proceeds	205,559,993.45	20,664,814.45	226,224,807.90
Cumulative Subsequent Recoveries	3,226,775.45	546,900.43	3,773,675.88

Collateral Loss Severity Approximation by Groups



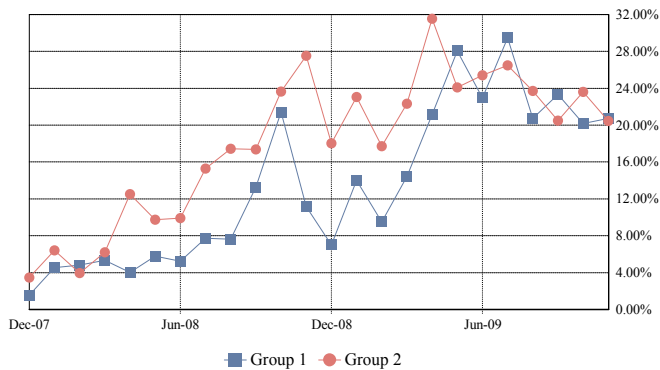
Collateral Loss Severity Approximation



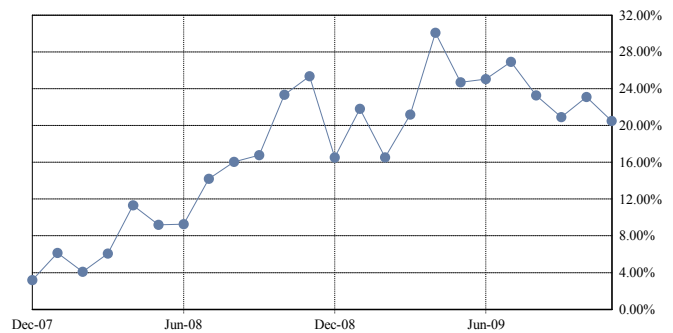
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	1.89%	1.92%	1.89%
3 Months Avg MDR	2.00%	1.99%	2.00%
12 Months Avg MDR	2.17%	1.80%	2.12%
Avg MDR Since Cut-off	1.09%	0.80%	1.04%
CDR	20.45%	20.73%	20.49%
3 Months Avg CDR	21.52%	21.42%	21.51%
12 Months Avg CDR	23.16%	19.56%	22.64%
Avg CDR Since Cut-off	12.27%	9.20%	11.83%
SDA	3,407.81%	3,455.13%	3,414.78%
3 Months Avg SDA Approximation	3,587.03%	3,570.48%	3,584.59%
12 Months Avg SDA Approximation	3,860.42%	3,259.62%	3,773.84%
Avg SDA Since Cut-off Approximation	2,894.71%	2,170.72%	2,790.51%
Loss Severity Approximation for Current Period	64.62%	73.07%	65.88%
3 Months Avg Loss Severity Approximation	66.50%	75.56%	67.82%
12 Months Avg Loss Severity Approximation	65.37%	71.67%	66.14%
Avg Loss Severity Approximation Since Cut-off	56.07%	62.57%	56.78%

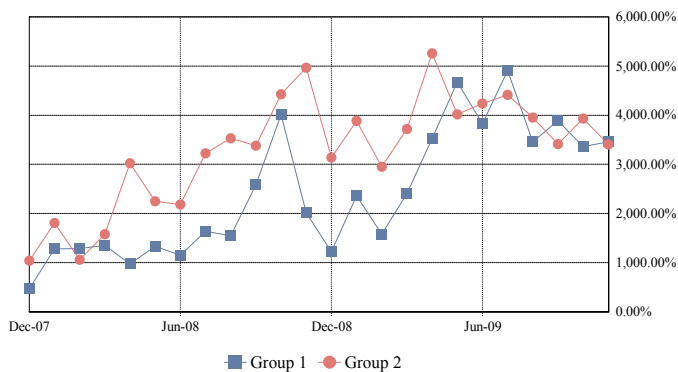
CDR by Groups



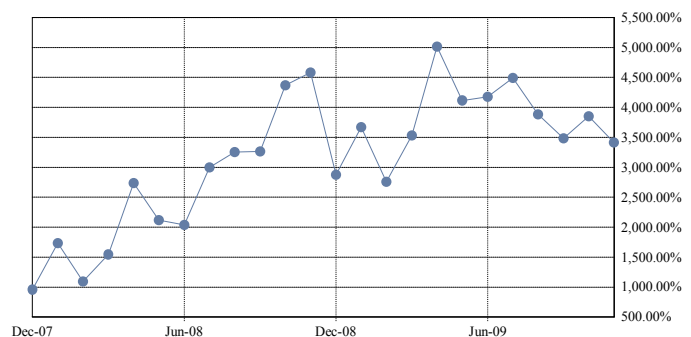
Total CDR



SDA by Groups

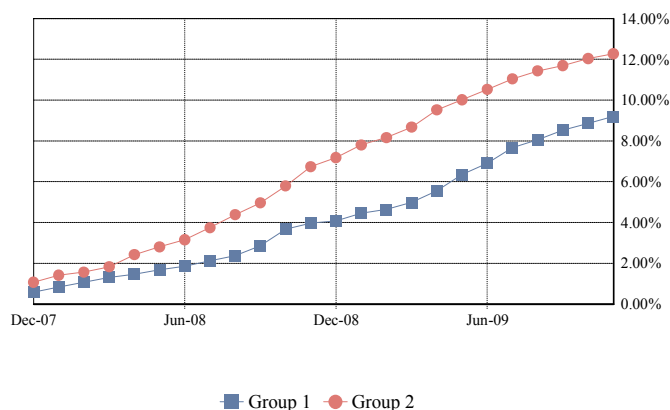


Total SDA

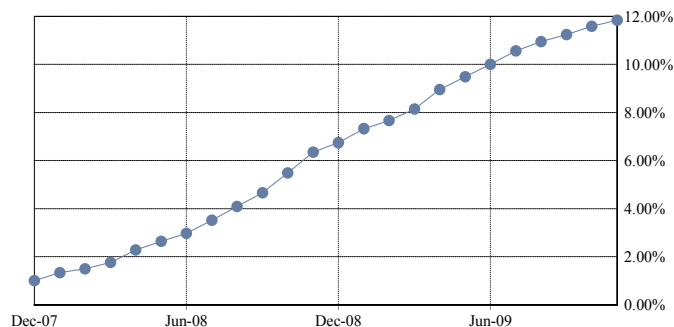




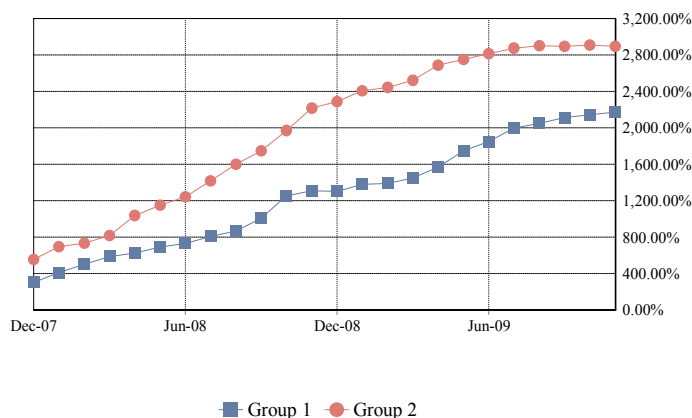
CDR Avg since Cut-Off by Groups



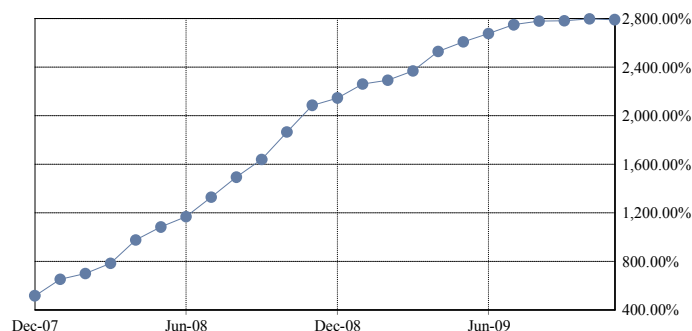
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

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

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

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

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

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

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

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

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

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

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

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

Dates correspond to distribution dates.

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



Realized Loss Detail Report

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
4000802270	1	7.500%	NC - 79.99%	360	135,411.47		58,932.77
4000807595	1	6.750%	MN - 83.00%	360	131,969.80		133,816.88
4000808993	1	10.250%	UT - 100.00%	360	97,088.19		59,027.91
4000812731	1	8.125%	WI - 95.00%	360	184,385.47		77,972.87
4000820773	1	7.375%	MN - 80.00%	360	185,646.16		85,390.84
4000828880	1	7.500%	FL - 80.00%	360	82,560.48		101,865.88
4000831980	1	8.999%	IN - 84.00%	360	41,025.73		45,039.67
4000844118	1	7.250%	UT - 80.00%	360	125,324.73		28,657.96
4000851525	1	10.750%	OR - 100.00%	360	227,803.15		122,417.24
4000856258	1	11.250%	MI - 100.00%	360	115,085.83		121,457.62
4000860623	1	7.400%	MN - 80.00%	360	174,072.49		86,910.77
4000863983	1	10.500%	WI - 100.00%	360	134,722.70		145,299.34
4000865930	1	7.000%	MN - 80.00%	360	146,888.96		100,524.25
4000867786	1	9.300%	IN - 100.00%	360	143,711.30		86,098.20
4000869892	1	8.500%	NV - 85.00%	360	189,570.75		194,677.03
4000874357	1	8.050%	NV - 80.00%	360	234,793.19		227,172.57
4000884319	1	7.999%	MI - 79.98%	360	91,323.21		86,132.58
4000885373	1	8.950%	OH - 100.00%	360	65,772.76		79,678.07
4000886455	1	9.650%	SC - 100.00%	360	63,587.84		45,495.40
4000888867	1	7.050%	MD - 80.00%	360	146,144.89		164,189.03
4000896342	1	9.350%	MI - 100.00%	360	162,144.60		111,882.03
4000899106	1	8.550%	IN - 95.00%	360	94,498.14		89,210.77
4000739463	1	0.000%	IN - 100.00%	360	0.00	Revision	(555.00)
4000770873	1		CT - 80.00%	360		Revision	(33,691.62)
4000782170	1		OH - 80.00%	360		Revision	15.00
4000800533	1		KY - 80.00%	360		Revision	(1,232.64)
4000819628	1		IL - 95.00%	360		Revision	438.00
4000832025	1		WI - 80.00%	360		Revision	102.17
4000837554	1		MA - 100.00%	360		Revision	3,250.43
4000840847	1		MA - 79.99%	360		Revision	(42.00)
4000841418	1		IN - 100.00%	360		Revision	(592.94)
4000841993	1		WI - 80.00%	360		Revision	264.99
4000845610	1		MI - 100.00%	360		Revision	(500.00)
4000854039	1		OH - 80.00%	360		Revision	(70.56)
4000862032	1		MN - 80.00%	360		Revision	115.95
4000865100	1		CO - 79.99%	360		Revision	(300.00)
4000876000	1		MN - 80.00%	360		Revision	(98.22)
4000877634	1		GA - 100.00%	360		Revision	230.00
4000878838	1		MD - 80.00%	360		Revision	(332.69)
4000884435	1		OH - 79.97%	360		Revision	(1,627.00)
4000885901	1		SC - 100.00%	360		Revision	(88.81)
4000891715	1	0.000%	FL - 85.00%	360	0.00	Revision	(551.02)
4000898383	1	0.000%	IL - 80.00%	360	0.00	Revision	(1,718.70)
4000913555	1	0.000%	NV - 80.00%	360	0.00	Revision	(1,453.75)
4000915476	1	0.000%	NV - 80.00%	360	0.00	Revision	(1,340.39)
4000923309	1	0.000%	AZ - 80.00%	360	0.00	Revision	(701.00)
4000934520	1	0.000%	MI - 100.00%	360	0.00	Revision	(1,399.00)
4000935406	1	0.000%	FL - 80.00%	360	0.00	Revision	1,190.37
4000947569	1	0.000%	CA - 80.00%	360	0.00	Revision	31.50
4000711011	2	9.500%	TX - 66.67%	360	48,847.81		59,327.06

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)
4000777405	2	10.750%	MO - 90.00%	360	79,536.99		86,668.47
4000789522	2	7.400%	NY - 79.99%	360	144,072.53		26,830.87
4000800166	2	9.125%	IN - 100.00%	360	126,396.96		49,139.25
4000805788	2	8.500%	OH - 80.00%	360	495,028.73		324,369.38
4000813260	2	9.000%	MO - 100.00%	360	142,402.60		54,215.43
4000814394	2	7.375%	CA - 80.00%	360	238,129.84		180,423.18
4000817535	2	9.625%	MO - 100.00%	360	70,361.31		84,897.54
4000820898	2	7.875%	OR - 79.99%	360	201,500.00		67,036.58
4000822913	2	7.625%	MI - 79.98%	360	83,099.61		69,701.53
4000823822	2	10.375%	PA - 100.00%	360	41,140.26		57,199.73
4000823991	2	8.250%	FL - 80.00%	360	151,930.07		127,091.91
4000824727	2	8.125%	MD - 90.00%	360	240,248.83		256,508.11
4000829189	2	8.125%	MO - 80.00%	360	97,877.09		73,032.65
4000830698	2	11.000%	NM - 100.00%	360	72,239.91		49,338.91
4000831483	2	10.750%	KS - 100.00%	180	38,367.96		39,712.68
4000834405	2	7.750%	FL - 79.99%	360	222,584.22		126,438.47
4000835932	2	7.250%	CA - 80.00%	360	189,008.79		154,895.09
4000837202	2	8.875%	FL - 100.00%	360	281,870.75		287,613.62
4000838400	2	7.500%	CA - 80.00%	360	902,282.61		379,201.59
4000840613	2	7.375%	NV - 75.22%	360	162,496.38		143,759.91
4000840632	2	8.375%	FL - 80.00%	360	160,226.76		113,253.35
4000842030	2	6.000%	FL - 80.00%	360	188,190.40		86,368.38
4000842401	2	7.625%	TX - 80.00%	360	132,373.69		27,142.96
4000842941	2	8.875%	NV - 80.00%	360	158,543.20		165,032.95
4000843159	2	7.500%	CA - 80.00%	360	318,399.80		321,607.26
4000846603	2	7.625%	SC - 79.99%	360	138,681.53		41,878.74
4000848599	2	8.250%	OH - 100.00%	360	101,541.04		108,333.58
4000848753	2	6.750%	CO - 80.00%	360	208,156.09		38,616.72
4000849575	2	10.125%	IN - 100.00%	360	54,905.00		59,000.23
4000850713	2	7.200%	CA - 80.00%	360	364,000.00		236,790.84
4000851164	2	7.875%	MD - 61.73%	360	48,477.44		58,832.90
4000852856	2	7.250%	WA - 80.00%	360	242,800.00		94,093.74
4000855435	2	7.875%	TX - 95.00%	360	137,650.00		48,038.03
4000856418	2	9.999%	NE - 100.00%	360	125,086.25		60,791.32
4000857667	2	8.000%	GA - 85.00%	360	122,039.96		128,839.45
4000857789	2	8.000%	MD - 79.98%	360	233,870.00		131,694.15
4000858749	2	10.750%	IN - 100.00%	360	29,446.35		35,828.98
4000859311	2	7.250%	CA - 80.00%	360	1,025,250.00		354,815.13
4000860605	2	7.250%	CA - 80.00%	360	500,800.00		406,831.39
4000860959	2	7.850%	CA - 80.00%	360	181,563.65		126,818.61
4000861964	2	6.875%	FL - 80.00%	360	128,000.00		140,824.17
4000864554	2	8.750%	MI - 100.00%	360	190,012.57		124,242.55
4000865530	2	7.700%	FL - 80.00%	360	73,181.13		84,299.96
4000865557	2	8.500%	MN - 100.00%	360	238,598.79		115,899.58
4000867674	2	7.250%	DC - 80.00%	360	408,000.00		174,159.23
4000868219	2	6.500%	CA - 80.00%	360	287,926.20		121,315.97
4000869793	2	8.600%	MI - 80.00%	360	52,420.60		57,340.52
4000870194	2	8.200%	FL - 80.00%	360	265,018.71		220,262.75
4000870316	2	7.999%	PA - 80.00%	360	53,390.61		65,722.84
4000872291	2	10.100%	OH - 80.00%	360	63,008.39		64,582.69
4000873249	2	9.350%	WA - 90.00%	360	255,301.09		127,874.96

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
4000874078 2		7.500%	CA - 80.00%	360	261,631.23		147,991.66
4000874594 2		7.200%	AZ - 71.37%	360	187,296.56		156,486.26
4000874671 2		7.600%	AZ - 80.00%	360	503,325.92		360,633.89
4000883505 2		9.850%	OH - 95.00%	360	63,369.99		66,045.49
4000883896 2		8.550%	AZ - 90.00%	360	366,994.32		285,190.35
4000885058 2		7.200%	AZ - 80.00%	360	446,703.76		191,652.38
4000885158 2		6.800%	FL - 80.00%	360	158,569.85		177,185.75
4000889193 2		9.350%	VA - 80.00%	360	239,200.00		117,710.52
4000890591 2		9.000%	FL - 90.00%	360	225,923.11		207,909.68
4000891744 2		7.500%	FL - 80.00%	360	200,353.09		146,935.85
4000893605 2		8.150%	MS - 90.00%	360	45,000.00		48,649.27
4000896477 2		7.550%	MI - 79.77%	360	263,282.35		227,059.62
4000896885 2		7.900%	NV - 78.39%	360	173,776.35		133,936.35
4000896945 2		6.900%	MN - 74.38%	360	178,500.00		151,563.40
4000897609 2		7.850%	FL - 80.00%	360	136,755.25		152,608.00
4000899464 2		7.400%	FL - 80.00%	360	304,000.00		153,805.42
4000900798 2		8.650%	FL - 80.00%	360	175,405.43		175,291.61
4000906061 2		7.300%	WI - 80.00%	360	286,053.04		35,086.42
4000906478 2		8.850%	FL - 80.00%	360	179,986.88		222,855.73
4000909510 2		8.850%	AZ - 66.11%	360	117,839.34		96,375.76
4000910395 2		7.450%	IL - 80.00%	360	525,742.89		409,077.01
4000918577 2		8.600%	ME - 80.00%	360	169,898.08		72,984.75
4000926151 2		7.500%	AZ - 95.00%	360	236,371.20		175,427.09
4000932545 2		7.400%	AZ - 79.98%	360	209,740.00		90,602.13
4000934459 2		7.950%	OH - 79.99%	360	126,995.38		82,091.60
4000940868 2		9.000%	AZ - 90.00%	360	156,414.50		176,539.28
4000942796 2		7.850%	CA - 79.99%	360	224,251.39		147,668.49
4000945635 2		7.800%	KY - 80.00%	360	83,692.41		44,847.02
4000947301 2		6.999%	FL - 79.99%	360	219,900.00		143,492.80
4000708742 2			MI - 85.00%	360		Revision	(439.48)
4000717951 2		0.000%	AL - 100.00%	360	0.00	Revision	20.97
4000728546 2			CA - 80.00%	360		Revision	(350.00)
4000729026 2		0.000%	OH - 80.00%	360	0.00	Revision	(2,614.62)
4000739987 2			AL - 95.00%	360		Revision	(500.00)
4000743718 2			TX - 80.00%	360		Revision	(16.56)
4000767278 2			NY - 100.00%	360		Revision	(769.00)
4000775267 2		0.000%	CA - 80.00%	360	0.00	Revision	(333.78)
4000776114 2			OH - 68.00%	360		Revision	1,166.38
4000777897 2			TN - 90.00%	360		Revision	(315.05)
4000778464 2			CA - 89.53%	360		Revision	(229.66)
4000782410 2			IN - 80.00%	360		Revision	(727.00)
4000783005 2			IN - 65.00%	360		Revision	(170.00)
4000787741 2			FL - 80.00%	360		Revision	3,746.70
4000788124 2			OH - 90.00%	360		Revision	(1,099.00)
4000789146 2			MI - 80.00%	360		Revision	(36.00)
4000796266 2			FL - 80.00%	360		Revision	(3.70)
4000803220 2			IA - 80.00%	360		Revision	375.02
4000805442 2			NJ - 80.00%	360		Revision	(166.78)
4000805549 2			FL - 80.00%	360		Revision	175.00
4000806028 2			FL - 84.99%	360		Revision	219.50
4000809018 2			GA - 80.00%	360		Revision	(93.74)

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)
4000809751	2		FL - 80.00%	360		Revision	(544.05)
4000810827	2		CA - 80.00%	360		Revision	720.71
4000812966	2		CA - 80.00%	360		Revision	(303.58)
4000815262	2		PA - 100.00%	360		Revision	(2,106.32)
4000820142	2		AR - 89.97%	360		Revision	465.00
4000820822	2		FL - 85.00%	360		Revision	959.28
4000820847	2		CA - 80.00%	360		Revision	9.00
4000821303	2		NV - 79.99%	360		Revision	243.59
4000822745	2		CA - 80.00%	360		Revision	(3,893.87)
4000823129	2		MI - 92.65%	360		Revision	(580.54)
4000825576	2		CA - 80.00%	360		Revision	(801.56)
4000826403	2		FL - 80.00%	360		Revision	(793.94)
4000826862	2		ID - 80.00%	360		Revision	566.50
4000828898	2		PA - 100.00%	360		Revision	(7,900.65)
4000832778	2		PA - 100.00%	360		Revision	(506.05)
4000832785	2		MI - 80.00%	360		Revision	1,335.00
4000832991	2		FL - 80.00%	360		Revision	(1,161.57)
4000833537	2		IL - 100.00%	360		Revision	174.89
4000834025	2		PA - 100.00%	360		Revision	(528.00)
4000835089	2		MI - 100.00%	360		Revision	(200.00)
4000835605	2		CA - 80.00%	360		Revision	(25.12)
4000835702	2		OH - 100.00%	360		Revision	(25.00)
4000836881	2		AZ - 90.00%	360		Revision	800.00
4000837662	2		CA - 80.00%	360		Revision	(196.20)
4000838223	2		CA - 80.00%	360		Revision	(2,687.48)
4000839218	2		CA - 74.98%	360		Revision	(75.00)
4000839418	2		CA - 90.00%	360		Revision	10.75
4000841285	2		CA - 80.00%	360		Revision	(2,375.32)
4000844964	2		CA - 80.00%	360		Revision	9.00
4000845813	2		NC - 89.96%	360		Revision	205.12
4000846196	2		OH - 80.00%	360		Revision	(1,579.56)
4000846415	2	0.000%	AL - 86.20%	360	0.00	Revision	(660.00)
4000848053	2	0.000%	IA - 100.00%	360	0.00	Revision	(472.21)
4000848134	2		FL - 76.57%	360		Revision	(189.00)
4000848445	2		FL - 80.00%	360		Revision	210.64
4000848724	2		WI - 100.00%	360		Revision	(150.00)
4000849041	2		FL - 80.00%	360		Revision	35.00
4000849330	2		MN - 80.00%	360		Revision	225.26
4000849793	2		FL - 80.00%	360		Revision	(292.29)
4000849888	2		CT - 85.00%	360		Revision	(337.50)
4000849896	2		MI - 90.00%	360		Revision	(282.50)
4000850158	2		MI - 95.00%	360		Revision	(550.00)
4000852876	2		NV - 80.00%	360		Revision	845.83
4000853092	2		PA - 90.00%	360		Revision	(80.25)
4000856402	2		MN - 80.00%	360		Revision	(1,178.69)
4000857007	2		CA - 80.00%	360		Revision	(838.58)
4000857125	2		IL - 95.00%	360		Revision	(232.19)
4000858117	2	0.000%	AZ - 100.00%	360	0.00	Revision	(1,287.45)
4000858500	2		CA - 73.52%	360		Revision	(2.00)
4000858504	2		CA - 95.00%	360		Revision	165.83
4000858575	2		OH - 79.99%	360		Revision	31.50

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)
4000860716 2			CA - 100.00%	360		Revision	(162.93)
4000861005 2			CA - 80.00%	360		Revision	9.00
4000861660 2			FL - 80.00%	360		Revision	1,330.00
4000862925 2			AZ - 80.00%	360		Revision	(200.00)
4000864402 2			WI - 80.00%	360		Revision	1,445.00
4000865144 2		0.000%	KS - 100.00%	360	0.00	Revision	(508.00)
4000865582 2			RI - 79.84%	360		Revision	110.00
4000865947 2		0.000%	FL - 80.00%	360	0.00	Revision	54.06
4000866921 2			CA - 80.00%	360		Revision	(1,316.08)
4000867153 2			IL - 85.00%	360		Revision	(36.55)
4000867766 2			WI - 80.00%	360		Revision	(2,720.75)
4000867984 2			CO - 80.00%	360		Revision	(600.00)
4000868303 2			TX - 80.00%	360		Revision	1,042.28
4000868316 2			CA - 80.00%	360		Revision	(4,895.42)
4000868646 2		0.000%	CA - 80.00%	360	0.00	Revision	(307.63)
4000869410 2		0.000%	MI - 100.00%	360	0.00	Revision	(775.02)
4000871490 2			CA - 80.00%	360		Revision	(679.77)
4000871982 2			FL - 80.00%	360		Revision	(50.24)
4000872504 2		0.000%	CA - 79.99%	360	0.00	Revision	(992.00)
4000874767 2			NJ - 80.00%	360		Revision	(395.24)
4000875494 2			CA - 95.00%	360		Revision	(63.49)
4000878300 2			CA - 80.00%	360		Revision	(408.44)
4000879159 2		0.000%	CA - 90.00%	360	0.00	Revision	(30.52)
4000879450 2		0.000%	OR - 90.00%	360	0.00	Revision	(1,701.00)
4000880107 2			MO - 98.61%	360		Revision	15.00
4000880949 2			CA - 80.00%	360		Revision	(156.24)
4000882431 2			MD - 80.00%	360		Revision	(262.50)
4000882844 2		0.000%	CA - 78.67%	360	0.00	Revision	(1,034.00)
4000883893 2			FL - 80.00%	360		Revision	(72.50)
4000884669 2		0.000%	CA - 80.00%	360	0.00	Revision	22.38
4000884796 2		0.000%	AZ - 100.00%	360	0.00	Revision	(269.15)
4000885049 2		0.000%	AZ - 61.41%	360	0.00	Revision	15.00
4000885330 2			FL - 79.99%	360		Revision	(115.56)
4000885846 2		0.000%	VA - 62.39%	360	0.00	Revision	1,511.92
4000886274 2			CA - 80.00%	360		Revision	62.50
4000886309 2		0.000%	AZ - 80.00%	360	0.00	Revision	86.02
4000886326 2			IL - 100.00%	360		Revision	(733.96)
4000886777 2			MA - 90.00%	360		Revision	(20.00)
4000887663 2		0.000%	PA - 89.01%	360	0.00	Revision	(2,974.78)
4000887874 2		0.000%	NV - 80.00%	360	0.00	Revision	65.99
4000889129 2		0.000%	CO - 79.99%	360	0.00	Revision	(1,268.95)
4000889985 2		0.000%	MI - 80.00%	360	0.00	Revision	(1,577.77)
4000891816 2			CA - 80.00%	360		Revision	9.00
4000891998 2			DC - 80.00%	360		Revision	660.36
4000893279 2			ID - 79.98%	360		Revision	(112.47)
4000894098 2		0.000%	CA - 80.00%	360	0.00	Revision	150.77
4000894357 2			WA - 80.00%	360		Revision	72.21
4000894579 2		0.000%	WI - 90.00%	360	0.00	Revision	(2,600.86)
4000897752 2			FL - 80.00%	360		Revision	(65.81)
4000899275 2			IL - 80.00%	360		Revision	1,300.00
4000899805 2		0.000%	FL - 80.00%	360	0.00	Revision	(1,043.46)

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
4000901518 2		0.000%	MS - 80.00%	360	0.00	Revision	37.05
4000901720 2		0.000%	CA - 80.00%	360	0.00	Revision	107.00
4000903248 2		0.000%	CA - 80.00%	360	0.00	Revision	(402.37)
4000903258 2		0.000%	IL - 100.00%	360	0.00	Revision	1,170.00
4000904151 2		0.000%	NV - 89.99%	360	0.00	Revision	(51.53)
4000908051 2		0.000%	FL - 65.00%	360	0.00	Revision	(11,156.43)
4000911092 2		0.000%	NJ - 100.00%	360	0.00	Revision	(249.04)
4000911281 2		0.000%	NV - 79.99%	360	0.00	Revision	(28.70)
4000912322 2		0.000%	CA - 80.00%	360	0.00	Revision	(802.20)
4000913629 2		0.000%	IL - 80.00%	360	0.00	Revision	(2,222.00)
4000919068 2		0.000%	MI - 85.00%	360	0.00	Revision	(67.90)
4000920431 2		0.000%	MI - 84.47%	360	0.00	Revision	(66,376.55)
4000924973 2		0.000%	MI - 100.00%	360	0.00	Revision	139.96
4000926146 2		0.000%	FL - 79.99%	360	0.00	Revision	(2,040.44)
4000926969 2		0.000%	OH - 80.00%	360	0.00	Revision	(798.48)
4000928993 2		0.000%	NV - 80.00%	360	0.00	Revision	(753.29)
4000948339 2		0.000%	CO - 79.98%	360	0.00	Revision	(120.00)
4000950755 2		0.000%	WI - 100.00%	360	0.00	Revision	5.91
TOTAL					19,956,786.66		13,315,649.24

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

Triggers and Adj. Cert. Report

TRIGGER EVENTS

	Group 2	Group 1	Total
Has the Stepdown Date occurred?			No
Does the Trigger Event exist? (A Trigger Event exists if either (i) or (ii) are true)			Yes
(i) If (A)>(B)			
(A) 60+ Day Delq % (1)/(2)			44.550023%
(1) 60+ day Rolling Delq Loans			459,723,818.03
(2) Stated Principal Balance			1,031,927,223.83
(B) 41.75% OF Sr. Enhancement Percentage			8.489611%
(ii) If (A)>(B)			
(Into Effect after September 2008)			
(A) Trigger Event Loss % (1)/(2)			14.558461%
(1) Aggregate Realized Losses Since Cutoff Date			308,871,353.03
(2) Cutoff Date Pool Principal Balance			2,121,593,397.25
(B) Applicable Loss Percentage			2.850000%

ADJUSTABLE RATE CERTIFICATE INFORMATION

SPACE INTENTIONALLY LEFT BLANK

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Current LIBOR Rate			0.243750%
Libor Rate Determination Date			10/22/2009
Next LIBOR Rate			0.235940%
Next Libor Rate Determination Date			11/23/2009
Current Swap LIBOR Rate			0.243750%



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	\$812.69	\$0.25	\$0.00	\$812.94	\$0.00	\$812.94
A-2A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2C	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2D	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-5	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-6	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-7	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-8	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-9	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
B-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
B-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

ADDITIONAL CERTIFICATE REPORT						
CLASS	Next Pass Through Rate					
PT1-REMIC	0.3559000%					
A-2A	0.2959000%					
A-2B	0.3359000%					
A-2C	0.3959000%					
A-2D	0.4759000%					
M-1	0.5259000%					
M-2	0.5459000%					
M-3	0.5559000%					
M-4	0.6159000%					
M-5	0.6259000%					
M-6	0.6959000%					
M-7	0.9859000%					
M-8	1.1859000%					
M-9	2.1359000%					
B-1	2.7359000%					
B-2	2.7359000%					
X	0.0000000%					
C	0.0000000%					
P	0.0000000%					
R	0.0000000%					
RC	0.0000000%					
RX	0.0000000%					

Modified Loan Detail

Modification Detail Report - Mortgage Loans Modified Durring Current Distribution

Loan Number & Loan Group	Modification		Post-Modification							
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Foregiveness	Interest Foregiveness	Amount Capitalized	Amount Deferred
4000712078	2 11/1/2009	V	296,214.20	4.50%	8/1/2036	1,586.00				
4000747500	2 11/1/2009	V	144,086.08	5.65%	10/1/2039	831.72				
4000795908	1 11/1/2009	V	123,884.84	5.79%	8/1/2036	758.82				
4000812677	2 11/1/2009	V	138,377.73	8.00%	6/1/2036	1,047.46				
4000813441	1 11/1/2009	V	135,746.51	4.50%	6/1/2036	729.16				
4000821297	2 10/1/2009	V	440,243.68	5.50%	8/1/2036	2,614.77				
4000825847	2 10/1/2009	V	383,410.33	5.00%	8/1/2036	2,161.91				
4000827917	2 11/1/2009	V	102,442.55	4.50%	8/1/2036	548.50				
4000836536	2 11/1/2009	V	69,716.45	6.00%	7/1/2036	436.65				
4000840499	2 11/1/2009	V	80,342.67	5.25%	7/1/2036	466.35				
4000845154	2 11/1/2009	V	248,817.87	5.00%	7/1/2036	1,407.15				
4000851073	2 11/1/2009	V	201,854.11	8.15%	8/1/2036	1,545.74				
4000852287	2 11/1/2009	V	183,012.39	6.50%	7/1/2036	1,203.88				
4000855149	1 11/1/2009	V	186,789.56	5.25%	8/1/2036					
4000856398	2 10/1/2009	V	238,939.01	5.13%	8/1/2036	1,365.08				
4000863017	2 11/1/2009	V	104,803.20	5.25%	7/1/2036	608.33				
4000874623	2 9/1/2009	V	506,902.63	4.50%	8/1/2036	2,705.44				
4000880240	1 10/1/2009	V	112,647.24	6.50%	8/1/2036	739.31				
4000881654	2 10/1/2009	V	62,275.65	5.13%	8/1/2036					
4000882329	2 11/1/2009	V	222,179.94	6.80%	8/1/2036	1,502.60				
4000883366	2 11/1/2009	V	360,631.97	4.50%	10/1/2039	1,827.27				
4000884170	2 11/1/2009	V	80,223.66	7.00%	8/1/2036	552.95				
4000889435	2 11/1/2009	V	276,460.38	5.25%	8/1/2036	1,602.43				
4000892984	2 11/1/2009	V	213,885.66	4.50%	8/1/2036	1,145.19				
4000895697	2 8/1/2009	V	198,637.89	5.50%	8/1/2036	1,176.62				
4000898926	1 11/1/2009	V	136,759.16	4.50%	10/1/2039	692.94				
4000899431	2 11/1/2009	V	157,324.15	4.00%	10/1/2039	751.09				
4000900012	1 11/1/2009	V	162,204.75	8.00%	8/1/2036	1,225.63				
4000903310	2 11/1/2009	V	87,446.53	4.50%	8/1/2036	468.21				
4000904382	2 11/1/2009	V	272,692.65	4.50%	8/1/2036	1,460.06				
4000910064	1 11/1/2009	V	96,876.91	5.13%	8/1/2036	554.27				
4000915153	2 11/1/2009	V	177,216.24	5.00%	8/1/2036	1,000.73				
4000916245	2 9/1/2009	V	52,698.51	5.38%	8/1/2036	308.57				
4000918273	2 11/1/2009	V	152,032.24	5.00%	8/1/2036	858.52				
4000920077	2 11/1/2009	V	509,266.24	4.50%	8/1/2036	2,726.73				
4000920399	2 11/1/2009	V	297,034.18	6.00%	8/1/2036	1,858.07				
4000920992	1 10/1/2009	V	130,712.09	5.75%	9/1/2049	696.55				
4000930230	2 11/1/2009	V	205,250.33	5.70%	8/1/2036	1,245.82				
4000936833	2 10/1/2009	V	139,422.60	8.50%	8/1/2036	1,100.12				
4000941133	2 11/1/2009	V	124,055.67	6.00%	8/1/2036	776.02				
TOTAL	40		7,813,518.45			44,286.66				

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

Other Related Information

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Current Scheduled Payments	6,043,176.95	1,075,733.45	7,118,910.39
Current Scheduled Payments 1 Month Prior	6,179,545.89	1,119,204.82	7,298,750.71
Current Scheduled Payments 2 Month Prior	6,358,702.30	1,140,350.92	7,499,053.22
Current Scheduled Payments 3 Month Prior	6,541,935.92	1,177,771.01	7,719,706.93
Current Scheduled Payments 4 Month Prior	6,800,957.19	1,226,865.37	8,027,822.56
Current Scheduled Payments 5 Month Prior	7,061,891.54	1,267,663.21	8,329,554.76
Current Scheduled Payments 6 Month Prior	7,255,842.65	1,306,909.66	8,562,752.31
Current Scheduled Payments 7 Month Prior	7,440,423.91	1,355,873.53	8,796,297.44
Current Scheduled Payments 8 Month Prior	7,719,381.13	1,393,528.65	9,112,909.78
Current Scheduled Payments 9 Month Prior	7,990,054.64	1,424,888.51	9,414,943.15
Current Scheduled Payments 10 Month Prior	8,216,063.46	1,479,165.29	9,695,228.76
Current Scheduled Payments 11 Month Prior	8,453,116.29	1,494,324.93	9,947,441.21
Sched. Payments for 60+Day Delinquent Loans	2,696,062.80	419,266.23	3,115,329.02
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	2,797,562.02	426,558.13	3,224,120.15
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	2,878,509.44	431,634.89	3,310,144.33
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	2,984,085.39	448,892.46	3,432,977.85
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	3,138,903.64	455,478.65	3,594,382.29
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	3,258,120.21	486,485.21	3,744,605.42
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	3,357,844.39	499,702.79	3,857,547.18
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	3,388,688.15	521,500.35	3,910,188.50
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	3,498,114.90	527,634.74	4,025,749.63
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	3,546,651.50	523,270.80	4,069,922.30
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	3,517,278.41	510,955.90	4,028,234.30
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	3,514,684.12	507,737.90	4,022,422.02