

External Parties

Seller

Ameriquest Mortgage Co.

Servicer(s)

Ameriquest Mortgage Co.

Underwriter(s)

Citigroup

BNP Paribas

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Dates

Cut-Off Date: January 01, 2006

Close Date: February 07, 2006

First Distribution Date: February 27, 2006

Distribution Date: August 25, 2009

Record Date: July 31, 2009

August 24, 2009

Determination Date: August 10, 2009

Contacts

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

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

Certificate Payment Report

Current Period Distribution - REMIC-III

Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-1	FLT,STEP	852,210,000.00	214,073,289.25	84,499.48	2,928,236.76	3,012,736.24	0.00	0.00	211,145,052.49
A-2A	FLT,STEP	447,939,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2B	FLT,STEP	196,789,000.00	1,770,802.43	634.78	1,770,802.43	1,771,437.21	0.00	0.00	0.00
A-2C	FLT,STEP	159,180,000.00	159,180,000.00	60,908.46	4,886,542.12	4,947,450.58	0.00	0.00	154,293,457.88
A-2D	FLT,STEP	103,596,000.00	103,596,000.00	48,819.62	0.00	48,819.62	0.00	0.00	103,596,000.00
M-1	MEZ,STEP,FL	89,863,000.00	89,863,000.00	50,310.80	0.00	50,310.80	0.00	0.00	89,863,000.00
M-2	MEZ,STEP,FL	80,762,000.00	80,762,000.00	46,516.67	0.00	46,516.67	0.00	0.00	80,762,000.00
M-3	MEZ,STEP,FL	47,775,000.00	47,775,000.00	28,671.64	0.00	28,671.64	0.00	0.00	47,775,000.00
M-4	MEZ,STEP,FL	40,950,000.00	40,950,000.00	28,864.06	0.00	28,864.06	0.00	0.00	40,950,000.00
M-5	MEZ,STEP,FL	39,813,000.00	39,813,000.00	29,024.78	0.00	29,024.78	11,351,787.75	0.00	28,461,212.25
M-6	MEZ,STEP,FL	38,675,000.00	12,226,049.45	9,799.52	0.00	9,799.52	12,226,049.45	0.00	0.00
M-7	MEZ,STEP,FL	34,125,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	MEZ,STEP,FL	31,850,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	MEZ,STEP,FL	22,750,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	MEZ,STEP,FL	22,750,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CE	SUB	65,975,490.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	SUB	100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
R	R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		2,275,002,590.78	790,009,241.13	388,049.81	9,585,581.31	9,973,631.12	23,577,837.20	0.00	756,845,822.62

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	07/27/09	08/24/09	A-Act/360	040104RT0	852,210,000.00	251.197814	0.099153	3.436051	3.535204	247.761764
A-2A	07/27/09	08/24/09	A-Act/360	040104RD5	447,939,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
A-2B	07/27/09	08/24/09	A-Act/360	040104RE3	196,789,000.00	8.998483	0.003226	8.998483	9.001708	0.000000
A-2C	07/27/09	08/24/09	A-Act/360	040104RF0	159,180,000.00	1,000.000000	0.382639	30.698217	31.080856	969.301783
A-2D	07/27/09	08/24/09	A-Act/360	040104RG8	103,596,000.00	1,000.000000	0.471250	0.000000	0.471250	1,000.000000
M-1	07/27/09	08/24/09	A-Act/360	040104RH6	89,863,000.00	1,000.000000	0.559861	0.000000	0.559861	1,000.000000
M-2	07/27/09	08/24/09	A-Act/360	040104RJ2	80,762,000.00	1,000.000000	0.575972	0.000000	0.575972	1,000.000000
M-3	07/27/09	08/24/09	A-Act/360	040104RK9	47,775,000.00	1,000.000000	0.600139	0.000000	0.600139	1,000.000000
M-4	07/27/09	08/24/09	A-Act/360	040104RL7	40,950,000.00	1,000.000000	0.704861	0.000000	0.704861	1,000.000000
M-5	07/27/09	08/24/09	A-Act/360	040104RM5	39,813,000.00	1,000.000000	0.729028	0.000000	0.729028	714.872334
M-6	07/27/09	08/24/09	A-Act/360	040104RN3	38,675,000.00	316.122804	0.253381	0.000000	0.253381	0.000000
M-7	07/27/09	08/24/09	A-Act/360	040104RP8	34,125,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-8	07/27/09	08/24/09	A-Act/360	040104RQ6	31,850,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-9	07/27/09	08/24/09	A-Act/360	040104RR4	22,750,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-10	07/27/09	08/24/09	A-Act/360	040104RS2	22,750,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
CE	07/01/09	07/30/09	F-30/360	0401079D8	2,340,978,081.56	0.000000	0.000000	0.000000	0.000000	0.000000
P	07/01/09	07/30/09	F-30/360	0401079E6	100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000
R	07/01/09	07/30/09	F-30/360	0401079F3	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R-X	07/01/09	07/30/09	F-30/360	0401079G1	0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date - REMIC-III

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	852,210,000.00	71,203,000.50	624,794,709.86	16,270,237.65	641,065,910.04	712,268,910.54	0.00	0.00	211,145,052.49
A-2A	447,939,000.00	21,793,031.70	437,548,879.28	10,390,120.72	447,938,037.47	469,731,069.17	0.00	0.00	0.00
A-2B	196,789,000.00	24,738,925.32	189,572,681.29	7,216,318.71	196,789,000.00	221,527,925.32	0.00	0.00	0.00
A-2C	159,180,000.00	21,904,008.66	4,591,409.31	295,132.81	4,886,542.12	26,790,550.78	0.00	0.00	154,293,457.88
A-2D	103,596,000.00	14,665,280.35	0.00	0.00	0.00	14,665,280.35	0.00	0.00	103,596,000.00
M-1	89,863,000.00	13,076,789.17	0.00	0.00	0.00	13,076,789.17	0.00	0.00	89,863,000.00
M-2	80,762,000.00	11,810,523.01	0.00	0.00	0.00	11,810,523.01	0.00	0.00	80,762,000.00
M-3	47,775,000.00	7,038,107.00	0.00	0.00	0.00	7,038,107.00	0.00	0.00	47,775,000.00
M-4	40,950,000.00	6,224,161.28	0.00	0.00	0.00	6,224,161.28	0.00	0.00	40,950,000.00
M-5	39,813,000.00	6,094,308.79	0.00	0.00	0.00	6,094,308.79	11,351,787.75	0.00	28,461,212.25
M-6	38,675,000.00	6,020,956.83	0.00	0.00	0.00	6,020,956.83	38,675,000.00	0.00	0.00
M-7	34,125,000.00	5,903,288.45	0.00	0.00	0.00	5,903,288.45	34,125,000.00	0.00	0.00
M-8	31,850,000.00	5,652,237.19	0.00	0.00	0.00	5,652,237.19	31,850,000.00	0.00	0.00
M-9	22,750,000.00	4,649,143.88	0.00	0.00	0.00	4,649,143.88	22,750,000.00	0.00	0.00
M-10	22,750,000.00	4,558,341.04	0.00	0.00	0.00	4,558,341.04	22,750,000.00	0.00	0.00
CE	65,975,490.78	56,898,393.79	0.00	0.00	415.67	56,898,809.46	68,125,547.47	2,150,472.36	0.00
P	100.00	9,788,770.44	0.00	0.00	0.00	9,788,770.44	0.00	0.00	100.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	2,275,002,590.78	292,019,267.40	1,256,507,679.74	34,171,809.89	1,290,679,905.30	1,582,699,172.70	29,627,335.22	2,150,472.36	756,845,822.62

Interest Detail - REMIC-III

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	0.49000%	214,073,289.25	84,499.48	0.00	0.00	0.00	84,499.48	84,499.48	0.00
A-2A	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2B	0.44500%	1,770,802.43	634.78	0.00	0.00	0.00	634.78	634.78	0.00
A-2C	0.47500%	159,180,000.00	60,908.46	0.00	0.00	0.00	60,908.46	60,908.46	0.00
A-2D	0.58500%	103,596,000.00	48,819.62	0.00	0.00	0.00	48,819.62	48,819.62	0.00
M-1	0.69500%	89,863,000.00	50,310.80	0.00	0.00	0.00	50,310.80	50,310.80	0.00
M-2	0.71500%	80,762,000.00	46,516.67	0.00	0.00	0.00	46,516.67	46,516.67	0.00
M-3	0.74500%	47,775,000.00	28,671.64	0.00	0.00	0.00	28,671.64	28,671.64	0.00
M-4	0.87500%	40,950,000.00	28,864.06	0.00	0.00	0.00	28,864.06	28,864.06	0.00
M-5	0.90500%	39,813,000.00	29,024.78	0.00	0.00	0.00	29,024.78	29,024.78	0.00
M-6	0.99500%	12,226,049.45	9,799.52	0.00	0.00	0.00	9,799.52	9,799.52	0.00
M-7	1.56500%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	1.78500%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	2.78500%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	2.78500%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CE	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		790,009,241.13	388,049.81	0.00	0.00	0.00	388,049.81	388,049.81	0.00

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	5,593,808.46	2,427,621.04	8,021,429.50
Principal Withdrawals	90,000.00	0.00	90,000.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	5,503,808.46	2,427,621.04	7,931,429.50
Interest Collections	1,670,819.34	1,528,053.32	3,198,872.66
Interest Withdrawals	0.00	0.00	0.00
Interest Fees	(13,955.19)	(13,633.02)	(27,686.19)
Interest Other Accounts	0.00	0.00	(1,128,984.85)
TOTAL NET INTEREST	1,656,864.15	1,514,420.30	2,042,201.62
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	7,160,672.61	3,942,041.34	9,973,631.12

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	249,401.09	329,539.90	578,940.99
Curtailments	(852,796.18)	(1,001,045.08)	(1,853,841.26)
Prepayments In Full	326,382.33	799,571.77	1,125,954.10
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	21,470,587.81	11,841,776.87	33,312,364.68
Insurance Principal	0.00	0.00	0.00
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(229,004.60)	(297,425.24)	(526,429.84)
Principal Realized Loss	(15,599,766.59)	(9,542,222.42)	(25,141,989.01)
Advanced Principal	229,004.60	297,425.24	526,429.84
TOTAL PRINCIPAL COLLECTED	5,593,808.46	2,427,621.04	8,021,429.50

PRINCIPAL - WITHDRAWALS			
	Group 2	Group 1	Total
Principal Modification Loss	90,000.00	0.00	90,000.00
TOTAL PRINCIPAL WITHDRAWALS	90,000.00	0.00	90,000.00

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	2,292,614.55	2,399,415.42	4,692,029.97
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	148,257.07	83,250.52	231,507.59
Insurance Interest	0.00	0.00	0.00
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	(29,068.36)	(16,776.19)	(45,844.55)
Delinquent Interest	(2,239,106.35)	(2,302,405.06)	(4,541,511.41)
Compensating Interest	29,068.37	16,776.19	45,844.56
Civil Relief Act Shortfalls	0.00	(786.49)	(786.49)
Interest Realized Loss	(120,329.78)	(397,039.85)	(517,369.63)
Interest Advanced	1,589,383.86	1,745,618.78	3,335,002.64
TOTAL INTEREST COLLECTED	1,670,819.34	1,528,053.32	3,198,872.66

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Non-Recoverable Advances	0.00	0.00	0.00
Modification Loss	0.00	0.00	0.00
TOTAL INTEREST WITHDRAWALS	0.00	0.00	0.00

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Net WAC Investment Income	0.00	0.00	0.00
Payments In and Out of the Swap Account			
a) Interest Rate Swap Receipt			70,152.54
b) Interest Rate Swap Payment			1,199,137.39
c) Swap Termination Payment			0.00
Net Swap Inflow / (Outflow)			(1,128,984.85)
TOTAL INTEREST OTHER ACCOUNTS	0.00	0.00	(1,128,984.85)

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	13,575.06	13,245.65	26,820.71
Trustee Fees	293.46	299.04	592.51
Extraordinary Trust Fund Expenses			97.98
California Remic Tax Fee	0.00	0.00	0.00
Legal Fees	0.00	0.00	0.00
Extraordinary Expense Recovery Charge**	86.68	88.32	175.00
TOTAL INTEREST FEES	13,955.19	13,633.02	27,686.19

**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

	Group 2	Group 1	Total
NET WAC RESERVE ACCOUNT			
Beginning Account Balance			0.00
Account Deposit			0.00
Account Payment Due			0.00
Amount Withdrawn			0.00
Ending Account Balance			0.00

INSURANCE

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STRUCTURAL FEATURES

	Group 2	Group 1	Total
Overcollateralized Amount			0.00
Overcollateralization Reduction Amount			0.00
Overcollateralization Deficiency Amount			65,975,075.13
Overcollateralization Target Amount			65,975,075.13
Overcollateralization Increase Amount			1,654,151.81
Net Monthly Excess Cashflow			1,654,151.81



Collateral Report

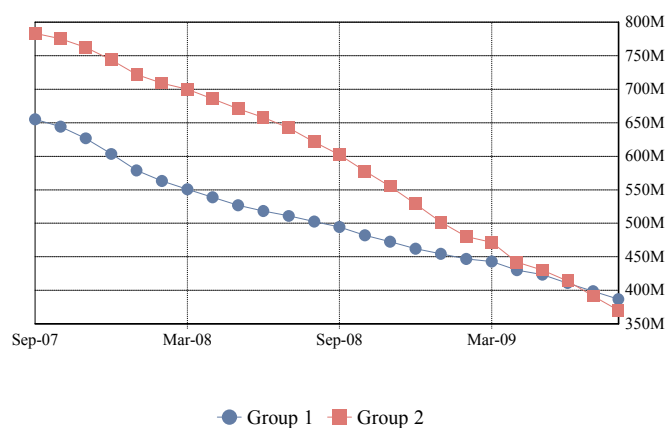
COLLATERAL

	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	4,105	6,306	10,411
Prior	1,470	2,407	3,877
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(1)	(8)	(9)
Repurchases	0	0	0
Liquidations	(64)	(63)	(127)
Current	1,405	2,336	3,741
<u>Principal Balance:</u>			
Original	1,173,244,024.40	1,101,758,566.38	2,275,002,590.78
Prior	391,283,441.47	398,725,799.66	790,009,241.13
Prefunding	0.00	0.00	0.00
Scheduled Principal	(249,401.09)	(329,539.90)	(578,940.99)
Partial Prepayments	852,796.18	1,001,045.08	1,853,841.26
Full Voluntary Prepayments	(326,382.33)	(799,571.77)	(1,125,954.10)
Repurchases	0.00	0.00	0.00
Liquidations	(21,470,587.81)	(11,841,776.87)	(33,312,364.68)
Current	370,089,866.42	386,755,956.20	756,845,822.62
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

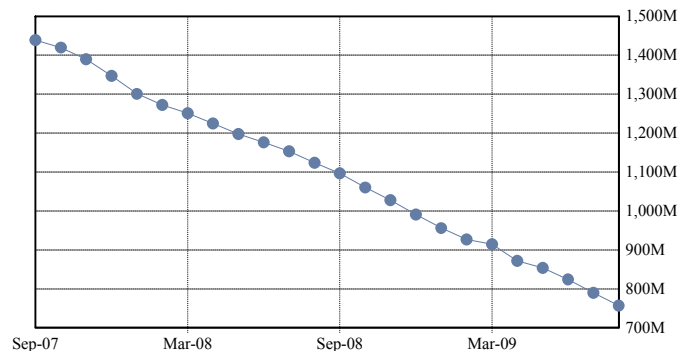
PREFUNDING

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Current Principal Balance by Groups



Total Current Principal Balance

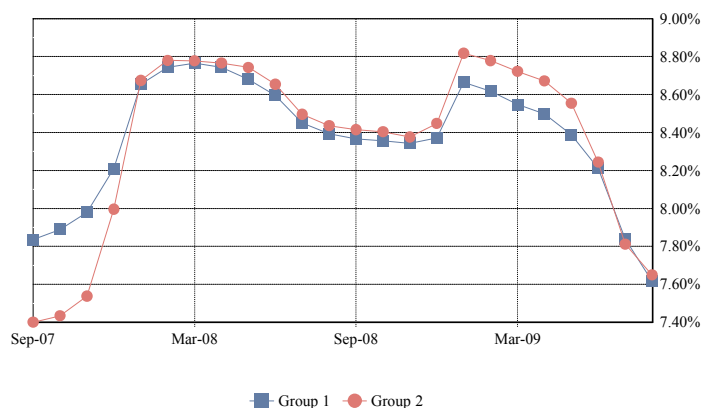




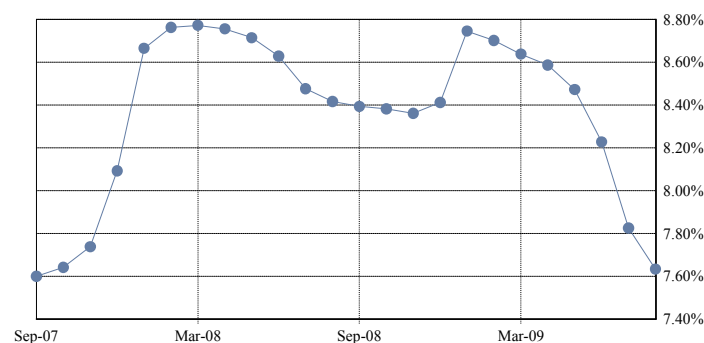
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	7.43156%	7.69472%	7.55901%
Weighted Average Coupon Prior	7.81209%	7.83876%	7.82538%
Weighted Average Coupon Current	7.64976%	7.61791%	7.63368%
Weighted Average Months to Maturity Original	357	356	356
Weighted Average Months to Maturity Prior	314	313	314
Weighted Average Months to Maturity Current	313	312	313
Weighted Avg Remaining Amortization Term Original	357	356	356
Weighted Avg Remaining Amortization Term Prior	314	313	314
Weighted Avg Remaining Amortization Term Current	313	312	313
Weighted Average Seasoning Original	2.50	2.55	2.52
Weighted Average Seasoning Prior	43.50	43.53	43.51
Weighted Average Seasoning Current	44.50	44.53	44.51

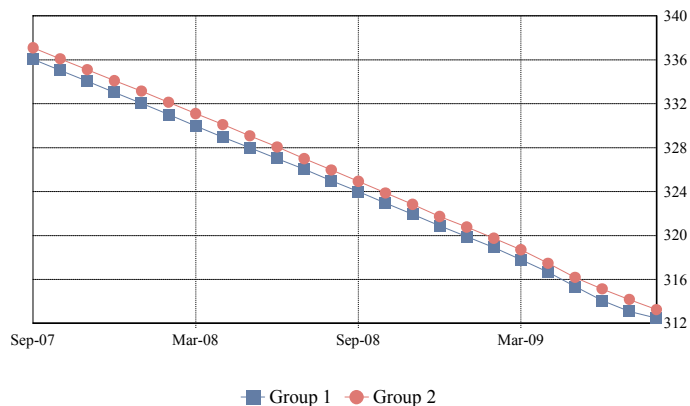
Weighted Average Coupon by Groups



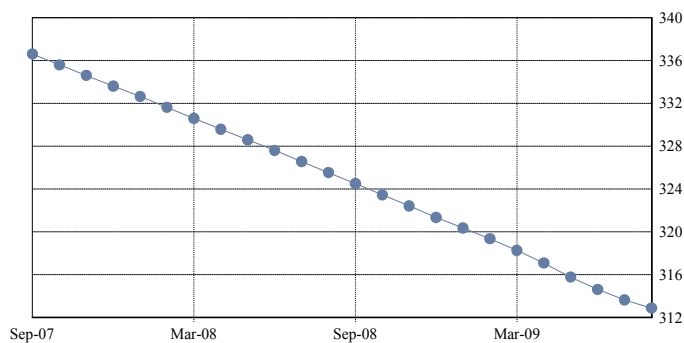
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	5.95587%	5.85758%	5.91000%
Weighted Average Margin Prior	5.96214%	5.83692%	5.90395%
Weighted Average Margin Current	5.96384%	5.83579%	5.90342%
Weighted Average Max Rate Original	13.54137%	13.96461%	13.73889%
Weighted Average Max Rate Prior	13.41142%	13.83961%	13.61039%
Weighted Average Max Rate Current	13.42085%	13.84337%	13.62021%
Weighted Average Min Rate Original	7.54828%	7.96880%	7.74453%
Weighted Average Min Rate Prior	7.42050%	7.84352%	7.61707%
Weighted Average Min Rate Current	7.43006%	7.84728%	7.62692%
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	13,575.06	13,245.65	26,820.71
Delinquent Servicing Fees	114,618.09	124,613.17	239,231.26
TOTAL SERVICING FEES	128,193.15	137,858.82	266,051.97
Total Servicing Fees	128,193.15	137,858.82	266,051.97
Compensating Interest	(29,068.37)	(16,776.19)	(45,844.56)
Delinquent Servicing Fees	(114,618.09)	(124,613.17)	(239,231.26)
COLLECTED SERVICING FEES	128,193.15	137,858.82	266,051.97
Total Advanced Interest	1,589,383.86	1,745,618.78	3,335,002.64
Total Advanced Principal	229,004.60	297,425.24	526,429.84
Aggregate Advances with respect to this Distribution	1,818,388.47	2,043,044.02	3,861,432.49

ADDITIONAL COLLATERAL INFORMATION

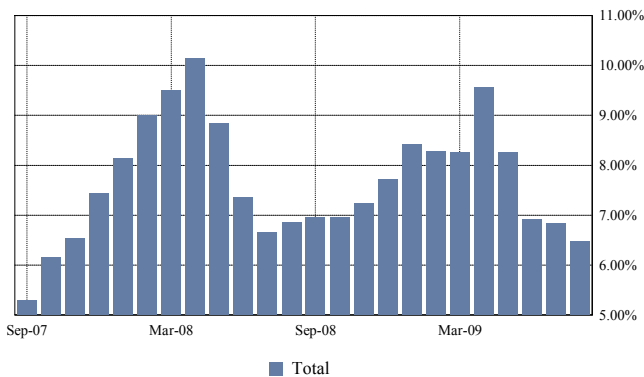
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	29,068.36	16,776.19	45,844.55
Compensating Interest	(29,068.37)	(16,776.19)	(45,844.56)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Ending Pool Stated Principal Balance	370,089,866.42	386,755,956.20	756,845,822.62
Weighted Average Net Mortgage Rate	5.081322%	4.560147%	4.818130%

Delinquency Report

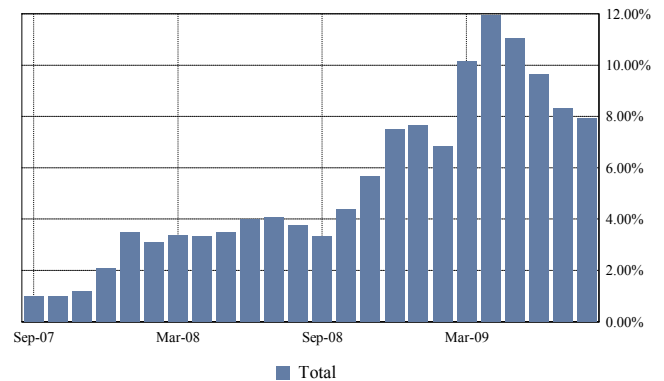
TOTAL

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		28,145,546.62	20,922,141.74	59,892,568.13	108,960,256.49
	% Balance		3.72%	2.76%	7.91%	14.40%
	# Loans		153	96	287	536
	% # Loans		4.09%	2.57%	7.67%	14.33%
FORECLOSURE	Balance	568,550.96	480,446.35	878,901.49	170,130,855.60	172,058,754.40
	% Balance	0.08%	0.06%	0.12%	22.48%	22.73%
	# Loans	2	1	3	698	704
	% # Loans	0.05%	0.03%	0.08%	18.66%	18.82%
BANKRUPTCY	Balance	3,060,140.22	1,560,778.00	817,395.01	26,130,185.20	31,568,498.43
	% Balance	0.40%	0.21%	0.11%	3.45%	4.17%
	# Loans	16	6	6	120	148
	% # Loans	0.43%	0.16%	0.16%	3.21%	3.96%
REO	Balance	0.00	0.00	0.00	104,238,467.68	104,238,467.68
	% Balance	0.00%	0.00%	0.00%	13.77%	13.77%
	# Loans	0	0	0	416	416
	% # Loans	0.00%	0.00%	0.00%	11.12%	11.12%
TOTAL	Balance	3,628,691.18	30,186,770.97	22,618,438.24	360,392,076.61	416,825,977.00
	% Balance	0.48%	3.99%	2.99%	47.62%	55.07%
	# Loans	18	160	105	1,521	1,804
	% # Loans	0.48%	4.28%	2.81%	40.66%	48.22%

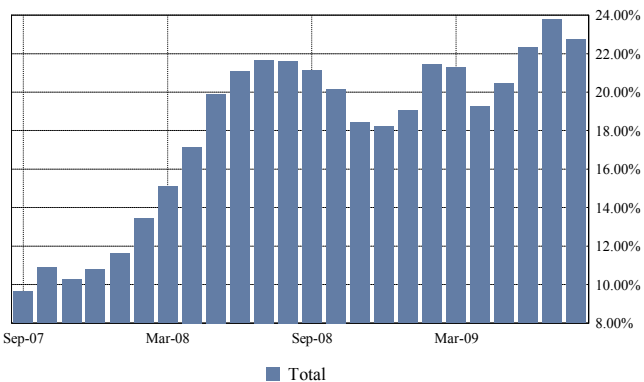
1 or 2 Payments Delinquent



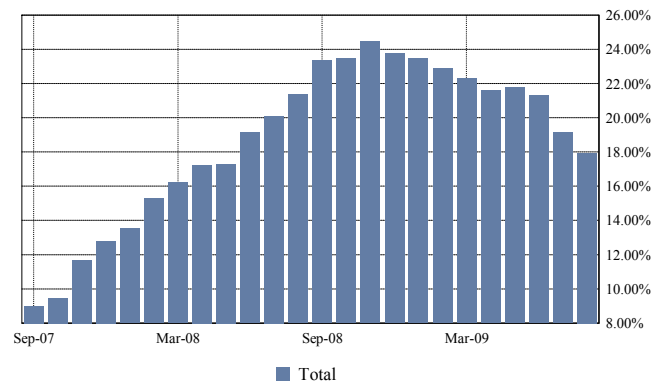
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		28,145,546.62	20,922,141.74	13,510,035.62	9,722,134.66	6,524,178.11	5,905,250.68
% Balance		3.72%	2.76%	1.79%	1.28%	0.86%	0.78%
# Loans		153	96	63	46	31	30
% # Loans		4.09%	2.57%	1.68%	1.23%	0.83%	0.80%
FORECLOSURE							
Balance	568,550.96	480,446.35	878,901.49	2,225,339.36	5,852,172.82	12,693,530.97	16,032,157.42
% Balance	0.08%	0.06%	0.12%	0.29%	0.77%	1.68%	2.12%
# Loans	2	1	3	12	35	48	68
% # Loans	0.05%	0.03%	0.08%	0.32%	0.94%	1.28%	1.82%
BANKRUPTCY							
Balance	3,060,140.22	1,560,778.00	817,395.01	942,254.78	1,489,989.10	1,388,817.56	1,970,494.11
% Balance	0.40%	0.21%	0.11%	0.12%	0.20%	0.18%	0.26%
# Loans	16	6	6	7	8	11	9
% # Loans	0.43%	0.16%	0.16%	0.19%	0.21%	0.29%	0.24%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	63,446.49	329,772.23
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.01%	0.04%
# Loans	0	0	0	0	0	1	3
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%	0.08%
TOTAL							
Balance	3,628,691.18	30,186,770.97	22,618,438.24	16,677,629.76	17,064,296.58	20,669,973.13	24,237,674.44
% Balance	0.48%	3.99%	2.99%	2.20%	2.25%	2.73%	3.20%
# Loans	18	160	105	82	89	91	110
% # Loans	0.48%	4.28%	2.81%	2.19%	2.38%	2.43%	2.94%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	4,749,056.70	2,427,178.35	2,794,556.70	4,622,934.25	848,602.50	477,996.93	1,270,251.21
% Balance	0.63%	0.32%	0.37%	0.61%	0.11%	0.06%	0.17%
# Loans	26	18	17	17	4	4	6
% # Loans	0.70%	0.48%	0.45%	0.45%	0.11%	0.11%	0.16%
FORECLOSURE							
Balance	10,196,220.35	14,297,758.58	10,603,702.99	8,240,090.24	9,908,580.12	8,121,873.87	6,777,500.20
% Balance	1.35%	1.89%	1.40%	1.09%	1.31%	1.07%	0.90%
# Loans	45	55	44	36	39	37	30
% # Loans	1.20%	1.47%	1.18%	0.96%	1.04%	0.99%	0.80%
BANKRUPTCY							
Balance	756,995.33	1,287,968.65	1,591,489.46	1,116,773.57	349,279.50	1,305,064.73	1,113,267.52
% Balance	0.10%	0.17%	0.21%	0.15%	0.05%	0.17%	0.15%
# Loans	5	5	6	5	3	5	6
% # Loans	0.13%	0.13%	0.16%	0.13%	0.08%	0.13%	0.16%
REO							
Balance	103,198.93	430,706.35	884,605.81	1,358,896.88	2,228,459.25	2,923,791.53	3,511,974.43
% Balance	0.01%	0.06%	0.12%	0.18%	0.29%	0.39%	0.46%
# Loans	1	4	4	7	8	15	14
% # Loans	0.03%	0.11%	0.11%	0.19%	0.21%	0.40%	0.37%
TOTAL							
Balance	15,805,471.31	18,443,611.93	15,874,354.96	15,338,694.94	13,334,921.37	12,828,727.06	12,672,993.36
% Balance	2.09%	2.44%	2.10%	2.03%	1.76%	1.70%	1.67%
# Loans	77	82	71	65	54	61	56
% # Loans	2.06%	2.19%	1.90%	1.74%	1.44%	1.63%	1.50%

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	198,507.44	0.00	1,074,219.30	1,040,000.00	1,240,827.58	360,000.00	144,501.13
% Balance	0.03%	0.00%	0.14%	0.14%	0.16%	0.05%	0.02%
# Loans	2	0	3	3	3	1	1
% # Loans	0.05%	0.00%	0.08%	0.08%	0.08%	0.03%	0.03%
FORECLOSURE							
Balance	5,601,670.61	7,582,989.63	7,493,182.45	6,168,419.41	4,663,945.66	3,276,746.97	3,088,395.90
% Balance	0.74%	1.00%	0.99%	0.82%	0.62%	0.43%	0.41%
# Loans	20	24	26	25	21	17	16
% # Loans	0.53%	0.64%	0.70%	0.67%	0.56%	0.45%	0.43%
BANKRUPTCY							
Balance	979,395.27	720,057.57	1,196,206.23	1,317,863.51	989,678.27	1,527,326.62	1,306,849.90
% Balance	0.13%	0.10%	0.16%	0.17%	0.13%	0.20%	0.17%
# Loans	4	5	6	5	4	5	3
% # Loans	0.11%	0.13%	0.16%	0.13%	0.11%	0.13%	0.08%
REO							
Balance	5,453,983.11	4,119,103.56	4,064,548.83	10,557,881.04	7,561,302.00	8,969,616.46	6,144,487.62
% Balance	0.72%	0.54%	0.54%	1.39%	1.00%	1.19%	0.81%
# Loans	20	19	18	36	24	36	25
% # Loans	0.53%	0.51%	0.48%	0.96%	0.64%	0.96%	0.67%
TOTAL							
Balance	12,233,556.43	12,422,150.76	13,828,156.81	19,084,163.96	14,455,753.51	14,133,690.05	10,684,234.55
% Balance	1.62%	1.64%	1.83%	2.52%	1.91%	1.87%	1.41%
# Loans	46	48	53	69	52	59	45
% # Loans	1.23%	1.28%	1.42%	1.84%	1.39%	1.58%	1.20%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	71,144.41	547,106.73	675,917.33	428,338.33	0.00	0.00	0.00
% Balance	0.01%	0.07%	0.09%	0.06%	0.00%	0.00%	0.00%
# Loans	1	2	1	3	0	0	0
% # Loans	0.03%	0.05%	0.03%	0.08%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	3,696,685.25	4,611,324.45	3,064,097.03	1,378,707.23	2,824,779.55	1,858,573.81	770,413.63
% Balance	0.49%	0.61%	0.40%	0.18%	0.37%	0.25%	0.10%
# Loans	15	19	10	5	11	7	3
% # Loans	0.40%	0.51%	0.27%	0.13%	0.29%	0.19%	0.08%
BANKRUPTCY							
Balance	811,768.40	786,781.27	972,523.97	271,280.35	0.00	532,802.91	389,444.30
% Balance	0.11%	0.10%	0.13%	0.04%	0.00%	0.07%	0.05%
# Loans	2	5	2	3	0	2	1
% # Loans	0.05%	0.13%	0.05%	0.08%	0.00%	0.05%	0.03%
REO							
Balance	6,709,198.35	4,627,379.75	4,100,950.32	5,201,080.53	2,900,160.65	3,398,986.62	1,330,779.35
% Balance	0.89%	0.61%	0.54%	0.69%	0.38%	0.45%	0.18%
# Loans	25	20	18	20	14	14	8
% # Loans	0.67%	0.53%	0.48%	0.53%	0.37%	0.37%	0.21%
TOTAL							
Balance	11,288,796.41	10,572,592.20	8,813,488.65	7,279,406.44	5,724,940.20	5,790,363.34	2,490,637.28
% Balance	1.49%	1.40%	1.16%	0.96%	0.76%	0.77%	0.33%
# Loans	43	46	31	31	25	23	12
% # Loans	1.15%	1.23%	0.83%	0.83%	0.67%	0.61%	0.32%

TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	212,489.07	287,527.48	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.03%	0.04%	0.00%	0.00%
# Loans	0	0	0	1	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.03%	0.03%	0.00%	0.00%
FORECLOSURE							
Balance	1,405,396.98	946,355.01	1,413,882.76	1,918,685.37	972,401.04	225,850.60	0.00
% Balance	0.19%	0.13%	0.19%	0.25%	0.13%	0.03%	0.00%
# Loans	4	3	4	6	4	2	0
% # Loans	0.11%	0.08%	0.11%	0.16%	0.11%	0.05%	0.00%
BANKRUPTCY							
Balance	388,022.12	0.00	292,000.00	0.00	0.00	0.00	0.00
% Balance	0.05%	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	1	0	0	0	0
% # Loans	0.03%	0.00%	0.03%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	2,435,397.68	1,747,542.50	1,384,233.63	1,857,516.57	1,468,112.85	2,123,535.99	142,517.71
% Balance	0.32%	0.23%	0.18%	0.25%	0.19%	0.28%	0.02%
# Loans	9	8	5	7	6	8	1
% # Loans	0.24%	0.21%	0.13%	0.19%	0.16%	0.21%	0.03%
TOTAL							
Balance	4,228,816.78	2,693,897.51	3,090,116.39	3,988,691.01	2,728,041.37	2,349,386.59	142,517.71
% Balance	0.56%	0.36%	0.41%	0.53%	0.36%	0.31%	0.02%
# Loans	14	11	10	14	11	10	1
% # Loans	0.37%	0.29%	0.27%	0.37%	0.29%	0.27%	0.03%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	304,984.29	324,442.43	130,386.90	0.00	0.00	0.00	0.00
% Balance	0.04%	0.04%	0.02%	0.00%	0.00%	0.00%	0.00%
# Loans	1	1	1	0	0	0	0
% # Loans	0.03%	0.03%	0.03%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	95,491.85	297,418.75	238,325.65	0.00	542,765.81	382,343.35	279,848.36
% Balance	0.01%	0.04%	0.03%	0.00%	0.07%	0.05%	0.04%
# Loans	1	1	1	0	1	1	1
% # Loans	0.03%	0.03%	0.03%	0.00%	0.03%	0.03%	0.03%
BANKRUPTCY							
Balance	335,790.20	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.03%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	832,323.48	128,249.43	1,407,890.50	1,304,482.36	1,160,227.10	688,542.15	328,000.00
% Balance	0.11%	0.02%	0.19%	0.17%	0.15%	0.09%	0.04%
# Loans	2	1	4	4	3	2	1
% # Loans	0.05%	0.03%	0.11%	0.11%	0.08%	0.05%	0.03%
TOTAL							
Balance	1,568,589.82	750,110.61	1,776,603.05	1,304,482.36	1,702,992.91	1,070,885.50	607,848.36
% Balance	0.21%	0.10%	0.23%	0.17%	0.23%	0.14%	0.08%
# Loans	5	3	6	4	4	3	2
% # Loans	0.13%	0.08%	0.16%	0.11%	0.11%	0.08%	0.05%

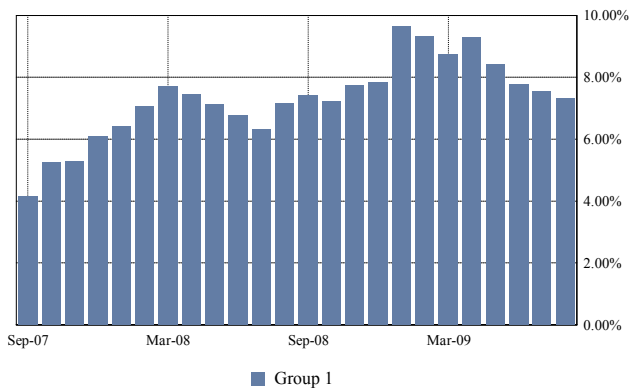
TOTAL	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	383,231.57	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.03%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	255,585.64	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.03%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.03%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	638,817.21	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.08%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	2	0	0	0	0	0	0
% # Loans	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

TOTAL	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	108,960,256.49
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	14.40%
# Loans	0	0	0	0	0	0	536
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	14.33%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	172,058,754.40
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	22.73%
# Loans	0	0	0	0	0	0	704
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	18.82%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	31,568,498.43
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.17%
# Loans	0	0	0	0	0	0	148
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.96%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	104,238,467.68
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	13.77%
# Loans	0	0	0	0	0	0	416
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	11.12%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	416,825,977.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	55.07%
# Loans	0	0	0	0	0	0	1,804
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	48.22%

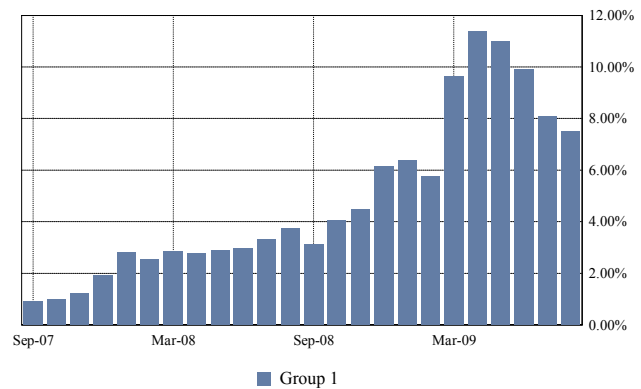
GROUP 1

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		17,632,884.81	10,668,887.40	28,951,925.46	57,253,697.67
	% Balance		4.56%	2.76%	7.49%	14.80%
	# Loans		116	60	174	350
	% # Loans		4.97%	2.57%	7.45%	14.98%
FORECLOSURE	Balance	0.00	0.00	878,901.49	66,993,181.01	67,872,082.50
	% Balance	0.00%	0.00%	0.23%	17.32%	17.55%
	# Loans	0	0	3	352	355
	% # Loans	0.00%	0.00%	0.13%	15.07%	15.20%
BANKRUPTCY	Balance	2,397,470.26	686,298.28	817,395.01	14,727,645.18	18,628,808.73
	% Balance	0.62%	0.18%	0.21%	3.81%	4.82%
	# Loans	13	4	6	84	107
	% # Loans	0.56%	0.17%	0.26%	3.60%	4.58%
REO	Balance	0.00	0.00	0.00	38,482,528.96	38,482,528.96
	% Balance	0.00%	0.00%	0.00%	9.95%	9.95%
	# Loans	0	0	0	200	200
	% # Loans	0.00%	0.00%	0.00%	8.56%	8.56%
TOTAL	Balance	2,397,470.26	18,319,183.09	12,365,183.90	149,155,280.61	182,237,117.86
	% Balance	0.62%	4.74%	3.20%	38.57%	47.12%
	# Loans	13	120	69	810	1,012
	% # Loans	0.56%	5.14%	2.95%	34.67%	43.32%

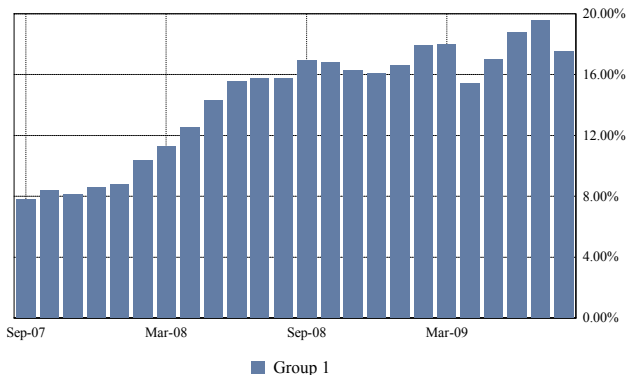
1 or 2 Payments Delinquent



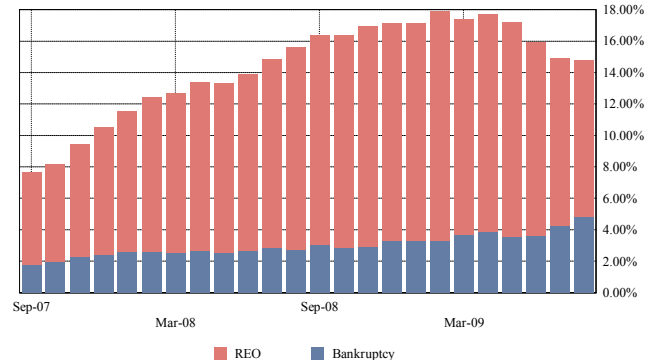
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		17,632,884.81	10,668,887.40	6,503,413.09	5,482,999.64	3,480,688.47	3,759,480.62
% Balance		4.56%	2.76%	1.68%	1.42%	0.90%	0.97%
# Loans		116	60	38	30	22	20
% # Loans		4.97%	2.57%	1.63%	1.28%	0.94%	0.86%
FORECLOSURE							
Balance	0.00	0.00	878,901.49	1,788,603.49	2,332,022.90	4,531,785.90	6,188,755.74
% Balance	0.00%	0.00%	0.23%	0.46%	0.60%	1.17%	1.60%
# Loans	0	0	3	10	16	24	32
% # Loans	0.00%	0.00%	0.13%	0.43%	0.68%	1.03%	1.37%
BANKRUPTCY							
Balance	2,397,470.26	686,298.28	817,395.01	857,830.50	989,439.15	1,187,217.56	1,970,494.11
% Balance	0.62%	0.18%	0.21%	0.22%	0.26%	0.31%	0.51%
# Loans	13	4	6	6	6	10	9
% # Loans	0.56%	0.17%	0.26%	0.26%	0.26%	0.43%	0.39%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	63,446.49	236,011.27
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%	0.06%
# Loans	0	0	0	0	0	1	2
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%	0.09%
TOTAL							
Balance	2,397,470.26	18,319,183.09	12,365,183.90	9,149,847.08	8,804,461.69	9,263,138.42	12,154,741.74
% Balance	0.62%	4.74%	3.20%	2.37%	2.28%	2.40%	3.14%
# Loans	13	120	69	54	52	57	63
% # Loans	0.56%	5.14%	2.95%	2.31%	2.23%	2.44%	2.70%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	2,638,099.72	1,822,114.13	1,263,851.22	730,089.56	428,928.67	345,480.75	991,203.33
% Balance	0.68%	0.47%	0.33%	0.19%	0.11%	0.09%	0.26%
# Loans	13	13	12	6	3	3	5
% # Loans	0.56%	0.56%	0.51%	0.26%	0.13%	0.13%	0.21%
FORECLOSURE							
Balance	4,766,937.31	5,965,742.48	3,277,346.85	3,158,104.84	5,062,374.45	3,407,633.04	3,149,214.74
% Balance	1.23%	1.54%	0.85%	0.82%	1.31%	0.88%	0.81%
# Loans	27	30	20	19	24	22	18
% # Loans	1.16%	1.28%	0.86%	0.81%	1.03%	0.94%	0.77%
BANKRUPTCY							
Balance	414,719.74	853,084.28	701,097.30	161,126.40	349,279.50	210,807.61	954,858.24
% Balance	0.11%	0.22%	0.18%	0.04%	0.09%	0.05%	0.25%
# Loans	3	3	3	2	3	2	5
% # Loans	0.13%	0.13%	0.13%	0.09%	0.13%	0.09%	0.21%
REO							
Balance	103,198.93	142,530.39	450,540.19	830,642.35	908,377.77	1,330,915.56	1,768,089.20
% Balance	0.03%	0.04%	0.12%	0.21%	0.23%	0.34%	0.46%
# Loans	1	1	2	5	5	9	9
% # Loans	0.04%	0.04%	0.09%	0.21%	0.21%	0.39%	0.39%
TOTAL							
Balance	7,922,955.70	8,783,471.28	5,692,835.56	4,879,963.15	6,748,960.39	5,294,836.96	6,863,365.51
% Balance	2.05%	2.27%	1.47%	1.26%	1.75%	1.37%	1.77%
# Loans	44	47	37	32	35	36	37
% # Loans	1.88%	2.01%	1.58%	1.37%	1.50%	1.54%	1.58%

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	198,507.44	0.00	0.00	285,000.00	304,827.58	0.00	144,501.13
% Balance	0.05%	0.00%	0.00%	0.07%	0.08%	0.00%	0.04%
# Loans	2	0	0	1	1	0	1
% # Loans	0.09%	0.00%	0.00%	0.04%	0.04%	0.00%	0.04%
FORECLOSURE							
Balance	2,170,717.65	3,370,587.36	1,818,542.20	1,964,772.96	1,590,879.53	1,543,139.59	1,436,162.03
% Balance	0.56%	0.87%	0.47%	0.51%	0.41%	0.40%	0.37%
# Loans	9	12	9	9	9	9	9
% # Loans	0.39%	0.51%	0.39%	0.39%	0.39%	0.39%	0.39%
BANKRUPTCY							
Balance	111,396.27	594,000.84	727,421.45	586,130.90	476,867.22	911,680.15	313,744.95
% Balance	0.03%	0.15%	0.19%	0.15%	0.12%	0.24%	0.08%
# Loans	1	4	4	3	3	4	1
% # Loans	0.04%	0.17%	0.17%	0.13%	0.13%	0.17%	0.04%
REO							
Balance	1,851,590.61	1,827,942.77	1,233,997.79	3,157,532.89	1,429,866.97	3,149,624.61	2,774,006.97
% Balance	0.48%	0.47%	0.32%	0.82%	0.37%	0.81%	0.72%
# Loans	9	10	8	17	6	16	16
% # Loans	0.39%	0.43%	0.34%	0.73%	0.26%	0.68%	0.68%
TOTAL							
Balance	4,332,211.97	5,792,530.97	3,779,961.44	5,993,436.75	3,802,441.30	5,604,444.35	4,668,415.08
% Balance	1.12%	1.50%	0.98%	1.55%	0.98%	1.45%	1.21%
# Loans	21	26	21	30	19	29	27
% # Loans	0.90%	1.11%	0.90%	1.28%	0.81%	1.24%	1.16%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	71,144.41	0.00	0.00	83,681.32	0.00	0.00	0.00
% Balance	0.02%	0.00%	0.00%	0.02%	0.00%	0.00%	0.00%
# Loans	1	0	0	1	0	0	0
% # Loans	0.04%	0.00%	0.00%	0.04%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	1,050,252.43	1,177,567.50	1,071,131.37	493,528.84	1,144,541.98	704,366.48	342,913.64
% Balance	0.27%	0.30%	0.28%	0.13%	0.30%	0.18%	0.09%
# Loans	6	6	4	2	5	4	2
% # Loans	0.26%	0.26%	0.17%	0.09%	0.21%	0.17%	0.09%
BANKRUPTCY							
Balance	188,568.40	638,562.85	0.00	271,280.35	0.00	532,802.91	389,444.30
% Balance	0.05%	0.17%	0.00%	0.07%	0.00%	0.14%	0.10%
# Loans	1	4	0	3	0	2	1
% # Loans	0.04%	0.17%	0.00%	0.13%	0.00%	0.09%	0.04%
REO							
Balance	1,383,661.86	1,621,354.45	1,948,564.20	1,515,320.77	943,504.00	2,189,906.43	951,032.40
% Balance	0.36%	0.42%	0.50%	0.39%	0.24%	0.57%	0.25%
# Loans	9	10	8	9	7	8	6
% # Loans	0.39%	0.43%	0.34%	0.39%	0.30%	0.34%	0.26%
TOTAL							
Balance	2,693,627.10	3,437,484.80	3,019,695.57	2,363,811.28	2,088,045.98	3,427,075.82	1,683,390.34
% Balance	0.70%	0.89%	0.78%	0.61%	0.54%	0.89%	0.44%
# Loans	17	20	12	15	12	14	9
% # Loans	0.73%	0.86%	0.51%	0.64%	0.51%	0.60%	0.39%

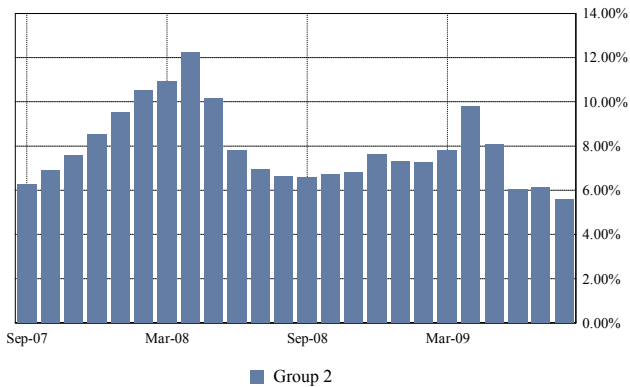
GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	287,527.48	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.07%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.04%	0.00%	0.00%
FORECLOSURE							
Balance	533,396.98	0.00	335,242.74	1,046,749.86	972,401.04	119,929.89	0.00
% Balance	0.14%	0.00%	0.09%	0.27%	0.25%	0.03%	0.00%
# Loans	2	0	2	4	4	1	0
% # Loans	0.09%	0.00%	0.09%	0.17%	0.17%	0.04%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	628,160.99	306,966.98	320,671.53	1,004,644.13	882,394.84	980,610.60	142,517.71
% Balance	0.16%	0.08%	0.08%	0.26%	0.23%	0.25%	0.04%
# Loans	3	1	2	3	4	4	1
% # Loans	0.13%	0.04%	0.09%	0.13%	0.17%	0.17%	0.04%
TOTAL							
Balance	1,161,557.97	306,966.98	655,914.27	2,051,393.99	2,142,323.36	1,100,540.49	142,517.71
% Balance	0.30%	0.08%	0.17%	0.53%	0.55%	0.28%	0.04%
# Loans	5	1	4	7	9	5	1
% # Loans	0.21%	0.04%	0.17%	0.30%	0.39%	0.21%	0.04%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	130,386.90	0.00	0.00	0.00	57,253,697.67
% Balance	0.00%	0.00%	0.03%	0.00%	0.00%	0.00%	14.80%
# Loans	0	0	1	0	0	0	350
% # Loans	0.00%	0.00%	0.04%	0.00%	0.00%	0.00%	14.98%
FORECLOSURE							
Balance	95,491.85	0.00	0.00	0.00	0.00	382,343.35	67,872,082.50
% Balance	0.02%	0.00%	0.00%	0.00%	0.00%	0.10%	17.55%
# Loans	1	0	0	0	0	1	355
% # Loans	0.04%	0.00%	0.00%	0.00%	0.00%	0.04%	15.20%
BANKRUPTCY							
Balance	335,790.20	0.00	0.00	0.00	0.00	0.00	18,628,808.73
% Balance	0.09%	0.00%	0.00%	0.00%	0.00%	0.00%	4.82%
# Loans	1	0	0	0	0	0	107
% # Loans	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%	4.58%
REO							
Balance	467,021.08	0.00	883,615.72	924,755.94	129,510.57	0.00	38,482,528.96
% Balance	0.12%	0.00%	0.23%	0.24%	0.03%	0.00%	9.95%
# Loans	1	0	3	3	1	0	200
% # Loans	0.04%	0.00%	0.13%	0.13%	0.04%	0.00%	8.56%
TOTAL							
Balance	898,303.13	0.00	1,014,002.62	924,755.94	129,510.57	382,343.35	182,237,117.86
% Balance	0.23%	0.00%	0.26%	0.24%	0.03%	0.10%	47.12%
# Loans	3	0	4	3	1	1	1,012
% # Loans	0.13%	0.00%	0.17%	0.13%	0.04%	0.04%	43.32%

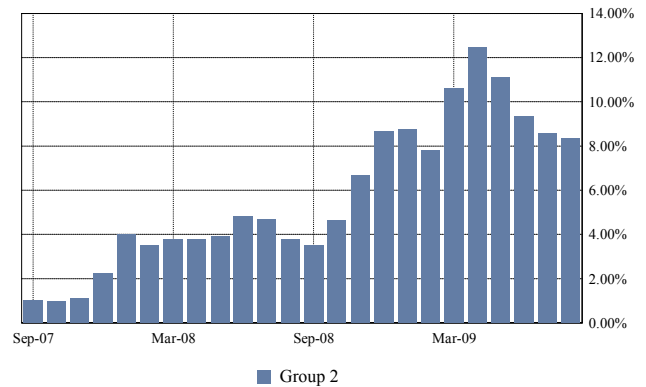
GROUP 2

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		10,512,661.81	10,253,254.34	30,940,642.67	51,706,558.82
	% Balance		2.84%	2.77%	8.36%	13.97%
	# Loans		37	36	113	186
	% # Loans		2.63%	2.56%	8.04%	13.24%
FORECLOSURE	Balance	568,550.96	480,446.35	0.00	103,137,674.59	104,186,671.90
	% Balance	0.15%	0.13%	0.00%	27.87%	28.15%
	# Loans	2	1	0	346	349
	% # Loans	0.14%	0.07%	0.00%	24.63%	24.84%
BANKRUPTCY	Balance	662,669.96	874,479.72	0.00	11,402,540.02	12,939,689.70
	% Balance	0.18%	0.24%	0.00%	3.08%	3.50%
	# Loans	3	2	0	36	41
	% # Loans	0.21%	0.14%	0.00%	2.56%	2.92%
REO	Balance	0.00	0.00	0.00	65,755,938.72	65,755,938.72
	% Balance	0.00%	0.00%	0.00%	17.77%	17.77%
	# Loans	0	0	0	216	216
	% # Loans	0.00%	0.00%	0.00%	15.37%	15.37%
TOTAL	Balance	1,231,220.92	11,867,587.88	10,253,254.34	211,236,796.00	234,588,859.14
	% Balance	0.33%	3.21%	2.77%	57.08%	63.39%
	# Loans	5	40	36	711	792
	% # Loans	0.36%	2.85%	2.56%	50.60%	56.37%

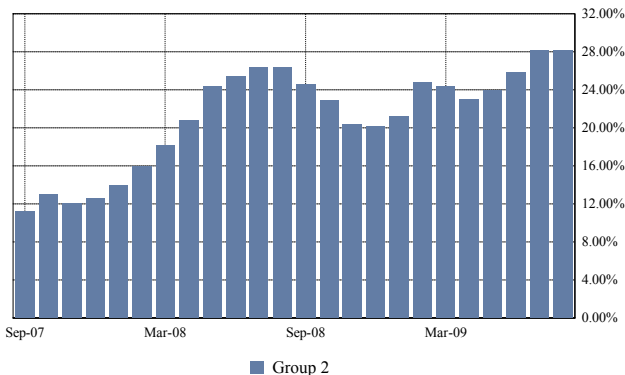
1 or 2 Payments Delinquent



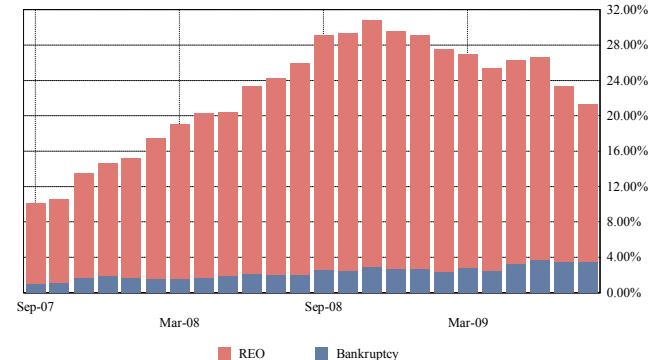
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		10,512,661.81	10,253,254.34	7,006,622.53	4,239,135.02	3,043,489.64	2,145,770.06
% Balance		2.84%	2.77%	1.89%	1.15%	0.82%	0.58%
# Loans		37	36	25	16	9	10
% # Loans		2.63%	2.56%	1.78%	1.14%	0.64%	0.71%
FORECLOSURE							
Balance	568,550.96	480,446.35	0.00	436,735.87	3,520,149.92	8,161,745.07	9,843,401.68
% Balance	0.15%	0.13%	0.00%	0.12%	0.95%	2.21%	2.66%
# Loans	2	1	0	2	19	24	36
% # Loans	0.14%	0.07%	0.00%	0.14%	1.35%	1.71%	2.56%
BANKRUPTCY							
Balance	662,669.96	874,479.72	0.00	84,424.28	500,549.95	201,600.00	0.00
% Balance	0.18%	0.24%	0.00%	0.02%	0.14%	0.05%	0.00%
# Loans	3	2	0	1	2	1	0
% # Loans	0.21%	0.14%	0.00%	0.07%	0.14%	0.07%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	93,760.96
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.07%
TOTAL							
Balance	1,231,220.92	11,867,587.88	10,253,254.34	7,527,782.68	8,259,834.89	11,406,834.71	12,082,932.70
% Balance	0.33%	3.21%	2.77%	2.03%	2.23%	3.08%	3.26%
# Loans	5	40	36	28	37	34	47
% # Loans	0.36%	2.85%	2.56%	1.99%	2.63%	2.42%	3.35%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	2,110,956.98	605,064.22	1,530,705.48	3,892,844.69	419,673.83	132,516.18	279,047.88
% Balance	0.57%	0.16%	0.41%	1.05%	0.11%	0.04%	0.08%
# Loans	13	5	5	11	1	1	1
% # Loans	0.93%	0.36%	0.36%	0.78%	0.07%	0.07%	0.07%
FORECLOSURE							
Balance	5,429,283.04	8,332,016.10	7,326,356.14	5,081,985.40	4,846,205.67	4,714,240.83	3,628,285.46
% Balance	1.47%	2.25%	1.98%	1.37%	1.31%	1.27%	0.98%
# Loans	18	25	24	17	15	15	12
% # Loans	1.28%	1.78%	1.71%	1.21%	1.07%	1.07%	0.85%
BANKRUPTCY							
Balance	342,275.59	434,884.37	890,392.16	955,647.17	0.00	1,094,257.12	158,409.28
% Balance	0.09%	0.12%	0.24%	0.26%	0.00%	0.30%	0.04%
# Loans	2	2	3	3	0	3	1
% # Loans	0.14%	0.14%	0.21%	0.21%	0.00%	0.21%	0.07%
REO							
Balance	0.00	288,175.96	434,065.62	528,254.53	1,320,081.48	1,592,875.97	1,743,885.23
% Balance	0.00%	0.08%	0.12%	0.14%	0.36%	0.43%	0.47%
# Loans	0	3	2	2	3	6	5
% # Loans	0.00%	0.21%	0.14%	0.14%	0.21%	0.43%	0.36%
TOTAL							
Balance	7,882,515.61	9,660,140.65	10,181,519.40	10,458,731.79	6,585,960.98	7,533,890.10	5,809,627.85
% Balance	2.13%	2.61%	2.75%	2.83%	1.78%	2.04%	1.57%
# Loans	33	35	34	33	19	25	19
% # Loans	2.35%	2.49%	2.42%	2.35%	1.35%	1.78%	1.35%

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	0.00	0.00	1,074,219.30	755,000.00	936,000.00	360,000.00	0.00
% Balance	0.00%	0.00%	0.29%	0.20%	0.25%	0.10%	0.00%
# Loans	0	0	3	2	2	1	0
% # Loans	0.00%	0.00%	0.21%	0.14%	0.14%	0.07%	0.00%
FORECLOSURE							
Balance	3,430,952.96	4,212,402.27	5,674,640.25	4,203,646.45	3,073,066.13	1,733,607.38	1,652,233.87
% Balance	0.93%	1.14%	1.53%	1.14%	0.83%	0.47%	0.45%
# Loans	11	12	17	16	12	8	7
% # Loans	0.78%	0.85%	1.21%	1.14%	0.85%	0.57%	0.50%
BANKRUPTCY							
Balance	867,999.00	126,056.73	468,784.78	731,732.61	512,811.05	615,646.47	993,104.95
% Balance	0.23%	0.03%	0.13%	0.20%	0.14%	0.17%	0.27%
# Loans	3	1	2	2	1	1	2
% # Loans	0.21%	0.07%	0.14%	0.14%	0.07%	0.07%	0.14%
REO							
Balance	3,602,392.50	2,291,160.79	2,830,551.04	7,400,348.15	6,131,435.03	5,819,991.85	3,370,480.65
% Balance	0.97%	0.62%	0.76%	2.00%	1.66%	1.57%	0.91%
# Loans	11	9	10	19	18	20	9
% # Loans	0.78%	0.64%	0.71%	1.35%	1.28%	1.42%	0.64%
TOTAL							
Balance	7,901,344.46	6,629,619.79	10,048,195.37	13,090,727.21	10,653,312.21	8,529,245.70	6,015,819.47
% Balance	2.13%	1.79%	2.72%	3.54%	2.88%	2.30%	1.63%
# Loans	25	22	32	39	33	30	18
% # Loans	1.78%	1.57%	2.28%	2.78%	2.35%	2.14%	1.28%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	547,106.73	675,917.33	344,657.01	0.00	0.00	0.00
% Balance	0.00%	0.15%	0.18%	0.09%	0.00%	0.00%	0.00%
# Loans	0	2	1	2	0	0	0
% # Loans	0.00%	0.14%	0.07%	0.14%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	2,646,432.82	3,433,756.95	1,992,965.66	885,178.39	1,680,237.57	1,154,207.33	427,499.99
% Balance	0.72%	0.93%	0.54%	0.24%	0.45%	0.31%	0.12%
# Loans	9	13	6	3	6	3	1
% # Loans	0.64%	0.93%	0.43%	0.21%	0.43%	0.21%	0.07%
BANKRUPTCY							
Balance	623,200.00	148,218.42	972,523.97	0.00	0.00	0.00	0.00
% Balance	0.17%	0.04%	0.26%	0.00%	0.00%	0.00%	0.00%
# Loans	1	1	2	0	0	0	0
% # Loans	0.07%	0.07%	0.14%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	5,325,536.49	3,006,025.30	2,152,386.12	3,685,759.76	1,956,656.65	1,209,080.19	379,746.95
% Balance	1.44%	0.81%	0.58%	1.00%	0.53%	0.33%	0.10%
# Loans	16	10	10	11	7	6	2
% # Loans	1.14%	0.71%	0.71%	0.78%	0.50%	0.43%	0.14%
TOTAL							
Balance	8,595,169.31	7,135,107.40	5,793,793.08	4,915,595.16	3,636,894.22	2,363,287.52	807,246.94
% Balance	2.32%	1.93%	1.57%	1.33%	0.98%	0.64%	0.22%
# Loans	26	26	19	16	13	9	3
% # Loans	1.85%	1.85%	1.35%	1.14%	0.93%	0.64%	0.21%

GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	212,489.07	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.06%	0.00%	0.00%	0.00%
# Loans	0	0	0	1	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.07%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	872,000.00	946,355.01	1,078,640.02	871,935.51	0.00	105,920.71	0.00
% Balance	0.24%	0.26%	0.29%	0.24%	0.00%	0.03%	0.00%
# Loans	2	3	2	2	0	1	0
% # Loans	0.14%	0.21%	0.14%	0.14%	0.00%	0.07%	0.00%
BANKRUPTCY							
Balance	388,022.12	0.00	292,000.00	0.00	0.00	0.00	0.00
% Balance	0.10%	0.00%	0.08%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	1	0	0	0	0
% # Loans	0.07%	0.00%	0.07%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	1,807,236.69	1,440,575.52	1,063,562.10	852,872.44	585,718.01	1,142,925.39	0.00
% Balance	0.49%	0.39%	0.29%	0.23%	0.16%	0.31%	0.00%
# Loans	6	7	3	4	2	4	0
% # Loans	0.43%	0.50%	0.21%	0.28%	0.14%	0.28%	0.00%
TOTAL							
Balance	3,067,258.81	2,386,930.53	2,434,202.12	1,937,297.02	585,718.01	1,248,846.10	0.00
% Balance	0.83%	0.64%	0.66%	0.52%	0.16%	0.34%	0.00%
# Loans	9	10	6	7	2	5	0
% # Loans	0.64%	0.71%	0.43%	0.50%	0.14%	0.36%	0.00%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	304,984.29	324,442.43	0.00	0.00	0.00	0.00	0.00
% Balance	0.08%	0.09%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	1	0	0	0	0	0
% # Loans	0.07%	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	297,418.75	238,325.65	0.00	542,765.81	0.00	279,848.36
% Balance	0.00%	0.08%	0.06%	0.00%	0.15%	0.00%	0.08%
# Loans	0	1	1	0	1	0	1
% # Loans	0.00%	0.07%	0.07%	0.00%	0.07%	0.00%	0.07%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	365,302.40	128,249.43	524,274.78	379,726.42	1,030,716.53	688,542.15	328,000.00
% Balance	0.10%	0.03%	0.14%	0.10%	0.28%	0.19%	0.09%
# Loans	1	1	1	1	2	2	1
% # Loans	0.07%	0.07%	0.07%	0.07%	0.14%	0.14%	0.07%
TOTAL							
Balance	670,286.69	750,110.61	762,600.43	379,726.42	1,573,482.34	688,542.15	607,848.36
% Balance	0.18%	0.20%	0.21%	0.10%	0.43%	0.19%	0.16%
# Loans	2	3	2	1	3	2	2
% # Loans	0.14%	0.21%	0.14%	0.07%	0.21%	0.14%	0.14%

GROUP 2	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	383,231.57	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.10%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	255,585.64	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	638,817.21	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.17%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	2	0	0	0	0	0	0
% # Loans	0.14%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

GROUP 2	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	51,706,558.82
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	13.97%
# Loans	0	0	0	0	0	0	186
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	13.24%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	104,186,671.90
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	28.15%
# Loans	0	0	0	0	0	0	349
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	24.84%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	12,939,689.70
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.50%
# Loans	0	0	0	0	0	0	41
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.92%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	65,755,938.72
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	17.77%
# Loans	0	0	0	0	0	0	216
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.37%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	234,588,859.14
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	63.39%
# Loans	0	0	0	0	0	0	792
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	56.37%

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:							
82957499 2	158,200.00	158,112.47	01-Jan-2008	8.120%	FL - 80.00%	360	01-Nov-2005
83365098 2	184,500.00	184,500.00	01-Aug-2007	8.050%	FL - 90.00%	360	01-Dec-2005
84026012 1	316,000.00	306,947.90	01-Jan-2008	9.120%	IL - 80.00%	360	01-Jan-2006
84102532 1	116,800.00	112,181.61	01-Jun-2008	7.200%	MI - 80.00%	360	01-Jan-2006
85827756 1	420,850.00	414,379.98	01-Jul-2007	8.120%	NJ - 95.00%	360	01-Oct-2005
85968196 1	79,800.00	78,139.93	01-Jun-2007	9.900%	KS - 95.00%	360	01-Oct-2005
86389152 1	120,000.00	115,396.20	01-May-2008	8.120%	FL - 78.95%	360	01-Oct-2005
87167516 1	251,750.00	242,353.93	01-Nov-2007	7.800%	IL - 95.00%	360	01-Nov-2005
87359873 1	187,500.00	181,266.08	01-May-2008	8.120%	MI - 100.00%	360	01-Nov-2005
87583753 1	209,700.00	204,668.67	01-Oct-2007	8.850%	MI - 90.00%	360	01-Dec-2005
87725313 1	252,000.00	243,348.86	01-May-2008	8.120%	MN - 90.00%	360	01-Nov-2005
88123914 1	261,250.00	252,179.07	01-Mar-2008	8.120%	MD - 95.00%	360	01-Nov-2005
88201835 2	495,000.00	480,444.46	01-Jun-2008	8.900%	IL - 90.00%	360	01-Dec-2005
88208236 2	191,880.00	191,879.99	01-Aug-2007	8.000%	FL - 80.00%	360	01-Dec-2005
88485354 1	107,910.00	105,244.98	01-May-2007	8.500%	FL - 90.00%	360	01-Nov-2005
88538079 2	477,000.00	465,200.51	01-Jul-2008	9.700%	MI - 90.00%	360	01-Nov-2005
88709555 1	243,000.00	236,013.97	01-Jun-2008	8.100%	FL - 90.00%	360	01-Dec-2005
88833116 1	228,000.00	227,744.98	01-Jul-2008	8.000%	NV - 80.00%	360	01-Dec-2005
89008239 1	360,000.00	351,583.68	01-Jul-2008	9.700%	ID - 90.00%	360	01-Jan-2006
89221550 2	220,500.00	215,716.43	01-Jun-2007	9.120%	FL - 90.00%	360	01-Jan-2006
89233878 1	64,675.00	63,446.49	01-Jan-2009	11.150%	TX - 65.00%	360	01-Dec-2005
89308274 2	274,550.00	265,054.53	01-Aug-2008	8.000%	CA - 95.00%	360	01-Dec-2005
89404396 1	217,500.00	209,257.95	01-Oct-2007	7.200%	FL - 75.00%	360	01-Dec-2005
89461511 2	505,750.00	484,217.61	01-Sep-2007	8.000%	CA - 85.00%	360	01-Dec-2005
89652911 1	97,750.00	95,384.48	01-Jul-2007	8.800%	WI - 80.32%	360	01-Dec-2005
89867998 1	74,700.00	72,922.72	01-Jun-2008	9.300%	WI - 90.00%	360	01-Jan-2006
89894315 1	88,000.00	85,726.63	01-Oct-2007	9.120%	MI - 80.00%	360	01-Jan-2006
90221839 1	221,000.00	222,563.42	01-Aug-2008	6.790%	CA - 78.93%	360	01-Jan-2006
90264433 1	124,200.00	121,135.79	01-Apr-2007	9.120%	TX - 90.00%	360	01-Jan-2006
90331679 1	61,200.00	59,983.65	01-Oct-2007	9.850%	MI - 90.00%	360	01-Jan-2006
90436072 1	112,500.00	109,490.46	01-Jan-2008	9.120%	MI - 90.00%	360	01-Jan-2006
90514233 1	106,250.00	103,198.93	01-Nov-2008	9.120%	TX - 85.00%	360	01-Jan-2006
90593799 1	405,000.00	391,290.82	01-Dec-2007	8.750%	NJ - 90.00%	360	01-Jan-2006
90594672 2	94,967.00	91,599.65	01-Sep-2008	7.800%	TX - 80.00%	360	01-Jan-2006
90650755 2	120,000.00	116,169.88	01-Oct-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
90710039 2	170,400.00	170,400.00	01-Apr-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90737198 1	120,700.00	116,913.25	01-Jul-2007	9.120%	MD - 85.00%	360	01-Jan-2006
90982273 2	111,600.00	108,831.88	01-Oct-2008	9.200%	TX - 90.00%	360	01-Jan-2006
91093914 2	202,500.00	197,472.67	01-May-2007	9.300%	TX - 90.00%	360	01-Feb-2006
91202994 2	328,000.00	328,000.00	01-Jan-2008	7.750%	CA - 80.00%	360	01-Feb-2006
91270033 2	263,200.00	263,200.00	01-Aug-2008	8.750%	CA - 80.00%	360	01-Jan-2006
91321919 1	220,000.00	212,608.38	01-Apr-2008	7.950%	CA - 42.31%	360	01-Feb-2006
91408633 1	130,900.00	142,530.39	01-Oct-2008	10.100%	AZ - 70.00%	360	01-Feb-2006

August 25, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
91741553 1	137,200.00	132,942.87	01-Aug-2008	7.850%	AZ - 80.00%	360	01-Feb-2006
91842757 1	153,900.00	150,551.89	01-Sep-2007	10.150%	NC - 95.00%	360	01-Feb-2006
91999995 2	176,640.00	170,921.05	01-Mar-2008	8.050%	CT - 80.00%	360	01-Feb-2006
92175595 1	125,910.00	122,427.48	01-Aug-2008	8.850%	AR - 90.00%	360	01-Feb-2006
TOTAL	9,590,632.00	9,375,546.57					
Became REO Property in a Prior Period:							
79395471 2	419,900.00	403,941.31	01-Aug-2007	7.900%	NY - 95.00%	360	01-Aug-2005
79496717 1	280,000.00	268,449.68	01-Oct-2007	7.750%	NV - 88.89%	360	01-Aug-2005
79514832 1	180,000.00	174,649.60	01-Oct-2007	9.120%	CA - 90.00%	360	01-Jul-2005
80057771 2	233,750.00	223,460.38	01-Aug-2007	7.000%	FL - 85.00%	360	01-Aug-2005
80168552 1	116,000.00	111,497.58	01-Mar-2007	7.750%	FL - 89.23%	360	01-Aug-2005
80424138 1	171,000.00	164,692.42	01-Nov-2007	7.750%	IA - 90.00%	360	01-Aug-2005
80821531 1	143,450.00	138,294.58	01-Sep-2008	8.250%	MO - 95.00%	360	01-Sep-2005
82561192 1	118,750.00	113,694.18	01-Jul-2008	8.250%	AZ - 95.00%	360	01-Sep-2005
82859935 2	238,400.00	235,374.85	01-Jan-2007	8.120%	FL - 80.00%	360	01-Oct-2005
82905357 2	368,000.00	351,631.20	01-Feb-2006	7.500%	NY - 80.00%	360	01-Oct-2005
83122812 2	199,500.00	199,499.70	01-Aug-2007	8.050%	FL - 95.00%	360	01-Dec-2005
83260372 1	90,000.00	87,115.49	01-Sep-2007	8.120%	FL - 90.00%	360	01-Nov-2005
83487298 2	205,200.00	199,268.29	01-Nov-2007	8.100%	CA - 95.00%	360	01-Dec-2005
83559799 1	217,550.00	210,032.12	01-May-2006	7.650%	NY - 95.00%	360	01-Sep-2005
83624817 2	600,000.00	600,000.00	01-Mar-2006	8.000%	NY - 80.00%	360	01-Dec-2005
83632174 2	498,750.00	498,740.00	01-Sep-2007	8.000%	CA - 95.00%	360	01-Dec-2005
83704031 1	99,000.00	95,231.51	01-Apr-2008	8.120%	MO - 90.00%	360	01-Oct-2005
83710533 1	268,000.00	268,000.00	01-Nov-2006	8.000%	MD - 80.00%	360	01-Dec-2005
83766618 2	273,798.00	273,798.00	01-Oct-2006	8.750%	CA - 80.00%	360	01-Jan-2006
83810259 2	497,250.00	475,726.80	01-Aug-2007	7.870%	CA - 85.00%	360	01-Dec-2005
83913137 2	118,262.00	114,981.55	01-Jun-2007	8.750%	FL - 80.00%	360	01-Jan-2006
83984138 1	117,000.00	111,573.37	01-Feb-2008	9.120%	MI - 90.00%	360	01-Jan-2006
84018894 1	128,350.00	125,237.09	01-Nov-2007	9.050%	KY - 85.00%	360	01-Feb-2006
84029438 1	250,000.00	241,100.17	01-Mar-2007	8.250%	PA - 89.93%	360	01-Sep-2005
84066596 2	90,000.00	87,113.01	01-Sep-2007	8.550%	FL - 90.00%	360	01-Sep-2005
84077536 1	92,000.00	88,789.78	01-Aug-2007	7.450%	TX - 80.00%	360	01-Jan-2006
84078757 1	117,000.00	112,649.73	01-Jun-2007	7.400%	IL - 90.00%	360	01-Sep-2005
84240571 1	120,000.00	116,928.84	01-Jan-2008	9.120%	MO - 80.00%	360	01-Jan-2006
84246131 2	211,920.00	211,920.00	01-Apr-2007	9.200%	FL - 80.00%	360	01-Jan-2006
84304955 2	436,500.00	422,176.13	01-Nov-2007	8.120%	CA - 90.00%	360	01-Oct-2005
84340090 1	290,000.00	312,245.61	01-Sep-2008	9.000%	WA - 87.88%	360	01-Feb-2006
84608298 1	160,200.00	156,953.68	01-Sep-2006	9.850%	FL - 90.00%	360	01-Mar-2006
84664879 1	171,000.00	165,602.74	01-Dec-2007	8.150%	FL - 90.00%	360	01-Oct-2005
84721158 2	477,250.00	466,723.83	01-Sep-2006	9.700%	FL - 88.38%	360	01-Oct-2005
84804038 2	585,000.00	578,024.96	01-Sep-2007	8.350%	CA - 90.00%	360	01-Oct-2005
85117190 1	189,900.00	185,712.41	01-May-2007	9.650%	CT - 90.00%	360	01-Oct-2005
85275790 1	176,000.00	169,126.18	01-May-2008	8.120%	MD - 80.00%	360	01-Oct-2005
85582153 1	123,250.00	115,587.25	01-Mar-2008	8.800%	NY - 85.00%	360	01-Oct-2005
85778439 1	484,500.00	467,021.08	01-Jul-2006	8.120%	NY - 85.00%	360	01-Nov-2005
85869394 1	166,500.00	161,435.57	01-Mar-2007	7.920%	IL - 90.00%	360	01-Oct-2005

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
85984870 1	178,200.00	173,266.11	01-Jun-2007	8.400%	IL - 90.00%	360	01-Nov-2005
85989432 1	156,750.00	150,017.15	01-Nov-2007	7.800%	PA - 95.00%	360	01-Oct-2005
86107315 2	80,700.00	77,063.43	01-Jan-2007	6.750%	AL - 84.95%	360	01-Nov-2005
86195435 2	161,500.00	157,430.07	01-Aug-2007	8.550%	FL - 95.00%	360	01-Nov-2005
86205796 1	198,000.00	193,229.01	01-Sep-2006	8.600%	MI - 90.00%	360	01-Oct-2005
86353034 1	320,000.00	305,926.68	01-Sep-2007	6.850%	IL - 73.06%	360	01-Nov-2005
86359395 2	465,500.00	451,070.11	01-Jun-2007	8.120%	CA - 95.00%	360	01-Oct-2005
86504636 1	360,000.00	349,263.72	01-May-2006	8.500%	NY - 90.00%	360	01-Nov-2005
86550159 2	680,000.00	662,088.44	01-Oct-2007	9.300%	OR - 80.00%	360	01-Nov-2005
86640992 2	70,000.00	67,105.20	01-Jun-2008	6.950%	PA - 93.33%	360	01-Nov-2005
86674074 2	212,000.00	203,583.23	01-Jul-2007	7.750%	FL - 80.00%	360	01-Nov-2005
86683117 1	125,400.00	121,674.74	01-Mar-2007	8.120%	IN - 95.00%	360	01-Oct-2005
86787314 1	110,500.00	107,231.56	01-Jun-2008	8.400%	MO - 85.00%	360	01-Oct-2005
87080552 1	103,500.00	100,223.63	01-Apr-2008	8.300%	IA - 90.00%	360	01-Nov-2005
87133799 2	99,000.00	96,417.83	01-Apr-2007	8.200%	PA - 90.00%	360	01-Dec-2005
87158796 1	165,600.00	160,191.26	01-Oct-2006	7.500%	IL - 90.00%	360	01-Nov-2005
87171476 2	373,500.00	365,302.40	01-Jul-2006	9.750%	NY - 90.00%	360	01-Nov-2005
87186078 1	103,700.00	100,810.24	01-Apr-2007	8.630%	PA - 85.00%	360	01-Nov-2005
87251633 1	199,500.00	191,348.83	01-Oct-2007	7.300%	CO - 95.00%	360	01-Nov-2005
87376273 2	240,000.00	232,009.36	01-Nov-2007	7.500%	MA - 80.00%	360	01-Nov-2005
87378717 1	180,500.00	175,876.61	01-Oct-2007	9.000%	VT - 95.00%	360	01-Dec-2005
87410437 1	67,500.00	65,895.93	01-Mar-2008	9.950%	NM - 90.00%	360	01-Nov-2005
87463113 1	268,000.00	268,000.00	01-Apr-2008	8.120%	CA - 80.00%	360	01-Nov-2005
87521597 1	91,800.00	89,289.31	01-Jul-2007	9.100%	MI - 90.00%	360	01-Nov-2005
87526836 1	384,750.00	375,836.44	01-Aug-2007	9.030%	CA - 95.00%	360	01-Nov-2005
87538351 1	86,040.00	83,173.26	01-Mar-2007	7.700%	IL - 90.00%	360	01-Dec-2005
87542718 1	407,700.00	399,220.56	01-Aug-2007	8.120%	CA - 90.00%	360	01-Nov-2005
87648952 2	274,408.00	274,408.01	01-Oct-2007	8.120%	CA - 80.00%	360	01-Nov-2005
87702676 2	163,600.00	163,600.00	01-Feb-2008	8.120%	CA - 80.00%	360	01-Nov-2005
87702874 1	75,250.00	73,948.67	01-Apr-2008	11.800%	NC - 70.00%	360	01-Nov-2005
87783593 2	544,500.00	523,493.99	01-Apr-2008	8.120%	CA - 90.00%	360	01-Nov-2005
87784112 1	171,000.00	165,281.94	01-Jan-2008	8.120%	AZ - 90.00%	360	01-Nov-2005
87800637 1	145,600.00	140,614.31	01-Feb-2008	7.990%	IL - 80.00%	360	01-Nov-2005
87855870 1	331,500.00	324,319.88	01-May-2006	9.400%	NJ - 85.00%	360	01-Nov-2005
87906475 1	71,100.00	68,802.01	01-Sep-2007	7.350%	IL - 90.00%	360	01-Nov-2005
87982997 1	129,200.00	125,546.39	01-Aug-2007	8.120%	FL - 85.00%	360	01-Nov-2005
88091194 1	91,200.00	88,564.85	01-Jun-2007	8.120%	MN - 95.00%	360	01-Nov-2005
88103353 2	151,200.00	149,926.72	01-Jan-2008	8.000%	AZ - 80.00%	360	01-Dec-2005
88141312 2	374,400.00	374,104.09	01-Sep-2007	8.000%	CA - 80.00%	360	01-Dec-2005
88250113 1	126,650.00	120,352.67	01-Oct-2007	8.000%	WI - 85.00%	360	01-Dec-2005
88280433 1	424,000.00	423,946.89	01-Apr-2008	8.000%	HI - 80.00%	360	01-Dec-2005
88311998 2	248,000.00	248,000.00	01-Dec-2007	8.000%	CA - 80.00%	360	01-Dec-2005
88316153 1	378,000.00	378,000.02	01-Apr-2007	7.500%	MA - 90.00%	360	01-Jan-2006
88350392 2	288,000.00	288,000.00	01-Feb-2008	8.000%	CA - 80.00%	360	01-Dec-2005
88350715 1	255,000.00	248,204.89	01-Jun-2008	8.400%	CA - 87.93%	360	01-Dec-2005
88354279 2	126,290.00	120,968.59	01-Mar-2008	8.000%	AZ - 73.00%	360	01-Dec-2005
88359716 2	175,500.00	170,759.16	01-Mar-2007	8.000%	FL - 90.00%	360	01-Dec-2005

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
88368675 2	99,000.00	95,185.44	01-Feb-2008	8.000%	MI - 82.50%	360	01-Dec-2005
88385430 2	328,000.00	342,465.97	01-Sep-2008	5.890%	CA - 80.00%	360	01-Dec-2005
88406954 2	268,000.00	266,751.74	01-Apr-2008	8.000%	CA - 80.00%	360	01-Dec-2005
88424791 1	103,500.00	100,408.99	01-Jul-2008	8.050%	TN - 90.00%	360	01-Dec-2005
88429519 1	74,100.00	72,071.97	01-May-2007	8.900%	IL - 95.00%	360	01-Nov-2005
88457395 2	159,920.00	159,919.99	01-Mar-2008	7.800%	FL - 80.00%	360	01-Jan-2006
88493119 2	560,000.00	560,000.00	01-Dec-2006	8.000%	CA - 80.00%	360	01-Dec-2005
88514518 2	391,920.00	391,919.89	01-Dec-2007	8.000%	CA - 80.00%	360	01-Dec-2005
88524152 2	560,000.00	560,000.00	01-Jan-2008	8.000%	CA - 80.00%	360	01-Dec-2005
88536198 1	135,000.00	129,510.57	01-Mar-2006	6.750%	IL - 88.24%	360	01-Nov-2005
88553318 1	216,741.00	211,865.88	01-Dec-2007	9.200%	FL - 85.00%	360	01-Dec-2005
88576350 2	256,500.00	256,500.00	01-Jul-2007	8.000%	FL - 90.00%	360	01-Dec-2005
88599196 1	120,000.00	114,945.94	01-Jul-2008	6.990%	CA - 61.54%	360	01-Dec-2005
88615075 1	211,500.00	206,585.22	01-Dec-2007	9.350%	AZ - 90.00%	360	01-Dec-2005
88620471 1	364,500.00	364,152.00	01-Oct-2007	8.120%	NY - 90.00%	360	01-Nov-2005
88622873 1	177,555.00	177,543.16	01-Nov-2007	8.000%	MN - 95.00%	360	01-Dec-2005
88624713 2	400,000.00	399,942.36	01-Apr-2007	8.000%	NY - 80.00%	360	01-Dec-2005
88646831 1	152,840.00	152,839.01	01-Jan-2008	8.000%	MN - 80.00%	360	01-Dec-2005
88660592 2	194,750.00	190,116.94	01-Oct-2007	8.900%	FL - 95.00%	360	01-Dec-2005
88698071 1	291,000.00	280,371.09	01-Jun-2007	8.000%	CA - 74.81%	360	01-Dec-2005
88704598 1	271,500.00	261,108.04	01-Dec-2007	8.000%	FL - 84.84%	360	01-Dec-2005
88802590 2	380,000.00	380,000.00	01-Nov-2007	8.000%	CA - 80.00%	360	01-Dec-2005
88817150 1	135,915.00	132,046.63	01-Oct-2007	8.000%	FL - 85.00%	360	01-Dec-2005
88844519 2	196,760.00	196,760.00	01-Feb-2007	8.000%	FL - 80.00%	360	01-Dec-2005
88849518 2	284,000.00	284,000.00	01-Sep-2007	8.000%	CA - 80.00%	360	01-Dec-2005
88850037 2	117,000.00	113,305.76	01-Nov-2007	8.000%	FL - 66.86%	360	01-Dec-2005
88931910 2	295,200.00	295,200.00	01-Feb-2008	8.000%	CA - 80.00%	360	01-Dec-2005
88971437 2	331,500.00	321,588.04	01-May-2008	8.400%	NV - 85.00%	360	01-Dec-2005
89005839 1	191,250.00	184,878.42	01-Jun-2007	7.700%	IL - 85.00%	360	01-Dec-2005
89014112 2	450,000.00	450,000.00	01-Jan-2008	8.000%	CA - 83.33%	360	01-Dec-2005
89043517 1	384,000.00	384,000.00	01-Apr-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89069397 2	430,400.00	430,400.00	01-Sep-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89076319 1	87,000.00	79,731.92	01-Jun-2008	8.700%	AL - 100.00%	240	01-Dec-2005
89081632 2	445,500.00	430,716.53	01-Mar-2006	8.000%	NY - 90.00%	360	01-Dec-2005
89096192 2	436,500.00	446,880.97	01-Jul-2008	5.290%	CA - 90.00%	360	01-Dec-2005
89129514 2	536,000.00	535,844.05	01-Sep-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89133755 2	340,000.00	340,000.00	01-Mar-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89138358 2	824,500.00	785,548.94	01-May-2008	8.000%	CA - 85.00%	360	01-Dec-2005
89144752 2	141,300.00	137,710.55	01-Dec-2007	8.350%	FL - 90.00%	360	01-Dec-2005
89148233 2	296,910.00	288,752.49	01-Nov-2007	9.120%	FL - 90.00%	360	01-Jan-2006
89166318 2	96,300.00	94,017.15	01-Jan-2007	9.900%	OK - 90.00%	360	01-Jan-2006
89166995 2	408,000.00	407,701.53	01-Apr-2008	8.750%	CA - 80.00%	360	01-Jan-2006
89214191 2	69,300.00	66,768.75	01-Jul-2007	8.000%	IN - 90.00%	360	01-Dec-2005
89234751 1	132,000.00	132,000.00	01-Oct-2007	7.900%	AZ - 82.50%	360	01-Dec-2005
89234918 1	72,250.00	70,921.16	01-Aug-2007	10.200%	IN - 85.00%	360	01-Jan-2006
89244594 2	400,000.00	400,000.00	01-Dec-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89268833 2	166,400.00	166,400.00	01-Apr-2008	8.000%	AZ - 80.00%	360	01-Dec-2005

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89277313 2	210,400.00	210,400.00	01-Nov-2007	8.750%	AZ - 80.00%	360	01-Jan-2006
89289516 1	153,000.00	148,842.39	01-Nov-2007	9.120%	PA - 90.00%	360	01-Jan-2006
89299317 1	156,000.00	155,999.08	01-Aug-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
89311799 1	151,200.00	146,726.72	01-Nov-2007	8.800%	FL - 90.00%	360	01-Jan-2006
89316475 1	207,000.00	199,756.68	01-Nov-2007	7.600%	IL - 90.00%	360	01-Dec-2005
89352512 2	66,700.00	65,142.64	01-Nov-2007	9.200%	TX - 88.93%	360	01-Jan-2006
89370035 2	220,400.00	220,400.00	01-Jul-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89380596 1	297,500.00	297,269.62	01-Nov-2007	8.000%	CA - 85.00%	360	01-Dec-2005
89403158 2	344,000.00	343,996.92	01-Oct-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89405070 2	211,200.00	211,200.00	01-Nov-2006	8.750%	FL - 80.00%	360	01-Jan-2006
89417315 1	245,700.00	241,183.27	01-Apr-2006	10.340%	IL - 90.00%	360	01-Jan-2006
89460471 1	318,400.00	305,427.68	01-Nov-2007	8.620%	CA - 80.00%	360	01-Dec-2005
89462436 2	319,200.00	319,200.00	01-Dec-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89464077 2	217,600.00	209,652.05	01-May-2008	8.000%	NV - 80.00%	360	01-Dec-2005
89470876 1	82,500.00	80,489.57	01-Aug-2007	9.650%	IL - 85.05%	360	01-Dec-2005
89502314 2	234,000.00	224,541.82	01-Apr-2008	8.000%	CA - 65.00%	360	01-Dec-2005
89504393 2	673,600.00	673,600.00	01-Jan-2008	8.000%	HI - 80.00%	360	01-Dec-2005
89517395 2	346,261.00	346,261.00	01-Feb-2008	7.750%	CA - 80.00%	360	01-Jan-2006
89529952 2	410,400.00	410,359.95	01-Oct-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89531271 2	191,200.00	184,448.67	01-Nov-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89547475 2	89,250.00	87,622.70	01-Nov-2006	8.650%	MI - 85.00%	360	01-Dec-2005
89582712 2	208,320.00	208,318.00	01-Nov-2007	8.400%	FL - 80.00%	360	01-Jan-2006
89583355 2	96,475.00	93,760.96	01-Dec-2008	8.600%	MO - 85.00%	360	01-Dec-2005
89609630 1	142,400.00	138,572.24	01-Mar-2008	9.120%	AZ - 80.00%	360	01-Jan-2006
89626634 1	148,000.00	142,517.71	01-Aug-2006	6.750%	IL - 76.68%	360	01-Dec-2005
89635155 1	323,000.00	313,783.39	01-Apr-2006	8.050%	MA - 85.00%	360	01-Jan-2006
89636716 1	166,660.00	162,806.73	01-Sep-2007	10.050%	FL - 68.02%	360	01-Jan-2006
89650436 2	360,000.00	359,406.88	01-Nov-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89654073 1	110,700.00	107,841.81	01-Nov-2007	8.900%	WI - 88.56%	360	01-Jan-2006
89682355 2	308,000.00	308,000.00	01-Jun-2007	8.750%	CA - 80.00%	360	01-Jan-2006
89731871 2	118,400.00	118,400.00	01-Sep-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89739114 2	110,619.00	108,073.36	01-Nov-2007	9.950%	TX - 90.00%	360	01-Jan-2006
89755359 2	480,000.00	480,000.00	01-Jan-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89755714 1	351,000.00	339,779.46	01-Oct-2006	8.750%	CA - 78.00%	360	01-Jan-2006
89767511 1	140,000.00	133,758.54	01-Aug-2007	7.620%	FL - 80.00%	360	01-Jan-2006
89788830 2	124,000.00	121,305.44	01-Feb-2007	9.600%	FL - 80.00%	360	01-Jan-2006
89830632 1	378,000.00	369,789.28	01-Apr-2006	9.120%	CA - 90.00%	360	01-Jan-2006
89860837 2	236,000.00	235,849.58	01-Sep-2006	9.120%	CA - 80.00%	360	01-Jan-2006
89862718 1	132,000.00	126,638.33	01-Jan-2008	7.050%	UT - 80.00%	360	01-Jan-2006
89863674 2	228,000.00	220,267.66	01-Sep-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89867717 2	440,000.00	440,000.00	01-May-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89872352 1	92,700.00	89,920.62	01-Dec-2008	9.120%	TX - 90.00%	360	01-Jan-2006
89882914 1	284,050.00	278,050.76	01-Feb-2007	9.920%	IL - 95.00%	360	01-Jan-2006
89917595 1	163,920.00	163,695.25	01-Jan-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
89921837 2	256,000.00	255,398.16	01-Jan-2008	8.500%	MD - 80.00%	360	01-Jan-2006
89925150 2	267,600.00	267,600.00	01-Feb-2008	8.750%	CA - 80.00%	360	01-Jan-2006
89928915 2	408,000.00	408,000.00	01-Jul-2008	8.750%	CA - 80.00%	360	01-Jan-2006

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89933071 1	367,500.00	355,949.89	01-Apr-2008	8.750%	CA - 75.00%	360	01-Jan-2006
89948590 1	123,000.00	118,482.09	01-Jan-2008	7.750%	IL - 86.93%	360	01-Dec-2005
89974315 2	335,608.00	335,608.00	01-May-2008	8.750%	CA - 80.00%	360	01-Jan-2006
89975510 2	660,000.00	660,000.00	01-Nov-2007	8.650%	HI - 80.00%	360	01-Jan-2006
89983399 2	508,000.00	508,000.00	01-Feb-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89985550 2	484,000.00	483,999.99	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jan-2006
89986475 1	390,000.00	389,999.83	01-Jan-2008	8.700%	CA - 56.52%	360	01-Jan-2006
89996318 2	328,000.00	328,000.00	01-Jan-2006	8.650%	IL - 80.00%	360	01-Jan-2006
89997555 1	134,250.00	131,634.46	01-Feb-2007	10.050%	IL - 75.00%	360	01-Jan-2006
90019878 2	326,400.00	326,400.00	01-Feb-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90041757 2	151,983.00	151,983.00	01-Jul-2007	7.750%	IL - 80.00%	360	01-Feb-2006
90047713 1	151,000.00	147,296.76	01-May-2007	8.550%	MI - 94.97%	360	01-Dec-2005
90048232 1	258,750.00	250,788.25	01-Jun-2008	8.860%	CA - 75.00%	360	01-Jan-2006
90056037 1	352,750.00	352,668.14	01-Nov-2007	8.000%	CA - 85.00%	360	01-Dec-2005
90056391 1	220,000.00	212,641.11	01-Nov-2007	8.750%	AZ - 80.00%	360	01-Jan-2006
90057951 2	357,600.00	357,600.00	01-Nov-2007	8.000%	CA - 80.00%	360	01-Dec-2005
90058678 1	360,000.00	347,761.84	01-Jul-2007	8.750%	CA - 69.90%	360	01-Jan-2006
90064957 2	260,100.00	253,937.13	01-Sep-2007	9.120%	FL - 90.00%	360	01-Jan-2006
90065194 2	219,450.00	213,390.72	01-Jun-2007	8.350%	TX - 95.00%	360	01-Dec-2005
90071150 1	387,000.00	376,644.13	01-Nov-2006	9.120%	FL - 90.00%	360	01-Jan-2006
90074675 2	283,500.00	276,387.48	01-Dec-2007	9.120%	FL - 90.00%	360	01-Jan-2006
90083635 2	169,600.00	164,125.04	01-Mar-2008	8.750%	NV - 80.00%	360	01-Jan-2006
90092552 1	148,750.00	145,167.72	01-Dec-2006	8.500%	FL - 85.00%	360	01-Feb-2006
90104035 1	140,400.00	132,171.54	01-Nov-2007	8.450%	FL - 90.00%	360	01-Jan-2006
90114638 2	172,350.00	167,423.58	01-Jul-2007	8.750%	FL - 90.00%	360	01-Jan-2006
90123076 2	658,000.00	633,996.62	01-Jul-2007	8.000%	CA - 80.00%	360	01-Dec-2005
90125477 2	420,000.00	404,391.26	01-Nov-2007	8.000%	CA - 70.00%	360	01-Dec-2005
90135633 2	83,200.00	80,454.47	01-Feb-2008	7.600%	MN - 64.00%	360	01-Jan-2006
90147158 2	288,000.00	288,000.00	01-Nov-2007	8.000%	CA - 80.00%	360	01-Dec-2005
90155151 1	176,000.00	175,961.88	01-Mar-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
90157355 2	335,200.00	335,200.00	01-Oct-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90162876 1	237,000.00	232,151.08	01-Mar-2007	10.170%	IL - 64.93%	360	01-Dec-2005
90164799 2	552,000.00	551,755.46	01-Jun-2008	8.000%	CA - 80.00%	360	01-Jan-2006
90171836 2	344,000.00	331,597.90	01-Apr-2008	8.000%	IL - 80.00%	360	01-Dec-2005
90181678 2	425,600.00	410,013.96	01-Jun-2007	8.750%	CA - 77.88%	360	01-Jan-2006
90189556 2	262,200.00	262,199.57	01-Dec-2007	8.750%	FL - 95.00%	360	01-Jan-2006
90210550 1	174,400.00	174,400.00	01-May-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
90221235 1	204,000.00	198,175.69	01-Mar-2008	8.990%	AZ - 80.00%	360	01-Jan-2006
90229154 2	85,025.00	83,082.73	01-Jul-2007	9.120%	MS - 95.00%	360	01-Jan-2006
90241555 2	288,800.00	288,800.00	01-May-2007	8.000%	CA - 80.00%	360	01-Dec-2005
90249913 1	76,000.00	73,919.85	01-Aug-2007	9.120%	MO - 80.00%	360	01-Jan-2006
90263674 2	389,700.00	379,726.42	01-Apr-2006	9.120%	CA - 90.00%	360	01-Jan-2006
90264037 2	180,000.00	180,000.00	01-Jun-2008	9.120%	CA - 80.00%	360	01-Jan-2006
90273517 2	420,000.00	402,459.58	01-Feb-2007	6.600%	CA - 72.41%	360	01-Jan-2006
90276593 1	85,500.00	83,711.46	01-Sep-2007	9.120%	WI - 90.00%	360	01-Jan-2006
90277831 2	534,400.00	534,400.00	01-Oct-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90302837 1	117,000.00	114,002.79	01-Apr-2008	8.950%	WI - 90.00%	360	01-Jan-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
90304957 2	261,250.00	255,585.64	01-Dec-2005	9.120%	NJ - 95.00%	360	01-Jan-2006
90314675 2	441,000.00	441,000.00	01-Jan-2008	8.750%	CA - 90.00%	360	01-Jan-2006
90316795 2	296,000.00	296,000.00	01-Mar-2008	8.000%	CA - 80.00%	360	01-Dec-2005
90326430 1	313,500.00	306,966.98	01-Jan-2007	9.700%	CA - 95.00%	360	01-Jan-2006
90335431 2	340,000.00	340,000.00	01-Jan-2008	7.950%	IL - 80.00%	360	01-Jan-2006
90359712 1	307,800.00	299,413.47	01-Mar-2008	9.120%	NV - 90.00%	360	01-Jan-2006
90359951 1	212,000.00	211,925.91	01-Nov-2007	8.000%	CA - 80.00%	360	01-Dec-2005
90360314 2	258,400.00	258,400.00	01-Mar-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90372152 1	129,500.00	125,335.22	01-Feb-2008	8.750%	AR - 58.86%	360	01-Jan-2006
90387994 2	135,200.00	130,147.57	01-Apr-2008	8.750%	IN - 80.00%	360	01-Jan-2006
90415472 2	284,000.00	284,000.00	01-Jan-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90427071 1	180,000.00	175,503.81	01-Dec-2006	9.120%	IN - 90.00%	360	01-Jan-2006
90442278 2	800,000.00	773,656.17	01-Apr-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90442633 2	264,000.00	256,338.68	01-May-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90450396 1	68,800.00	66,973.31	01-Apr-2007	8.900%	PA - 80.00%	360	01-Jan-2006
90450594 1	145,800.00	141,969.56	01-Mar-2008	9.400%	IL - 90.00%	360	01-Jan-2006
90454356 2	480,000.00	480,000.00	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90455510 2	188,800.00	188,800.00	01-Dec-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90461831 2	492,000.00	491,996.00	01-Dec-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90464231 1	300,000.00	300,000.00	01-Mar-2008	8.750%	CA - 89.55%	360	01-Jan-2006
90465071 2	240,000.00	240,000.00	01-Dec-2007	8.750%	AZ - 80.00%	360	01-Jan-2006
90472077 2	456,000.00	456,000.00	01-Oct-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90480153 2	228,000.00	228,000.00	01-Feb-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90484239 1	233,400.00	224,500.30	01-Oct-2007	8.100%	CA - 68.25%	360	01-Jan-2006
90497074 2	157,200.00	153,011.62	01-Jan-2008	9.120%	MI - 84.97%	360	01-Jan-2006
90516311 2	208,000.00	208,000.00	01-Dec-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90523754 2	444,000.00	444,000.00	01-Apr-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90525437 1	116,450.00	113,204.27	01-Jun-2008	9.120%	IL - 85.00%	360	01-Jan-2006
90531112 2	64,800.00	63,174.20	01-Oct-2008	9.500%	LA - 90.00%	360	01-Feb-2006
90543513 2	403,200.00	403,200.00	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90555277 2	311,200.00	311,200.00	01-Nov-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90558834 2	375,920.00	375,920.00	01-May-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90568437 1	199,500.00	193,414.27	01-Dec-2007	8.750%	AZ - 95.00%	360	01-Jan-2006
90589755 2	540,000.00	540,000.00	01-Mar-2008	8.750%	CA - 79.41%	360	01-Jan-2006
90594995 1	400,000.00	388,157.93	01-Apr-2007	8.120%	IL - 80.00%	360	01-Jan-2006
90600511 1	174,250.00	169,665.10	01-Aug-2007	8.500%	FL - 85.00%	360	01-Jan-2006
90643917 2	533,600.00	524,274.78	01-May-2006	10.500%	FL - 68.85%	360	01-Jan-2006
90646357 2	570,000.00	569,543.73	01-Sep-2007	7.750%	CA - 83.95%	360	01-Feb-2006
90647918 1	337,250.00	330,298.92	01-Jul-2007	9.850%	MN - 95.00%	360	01-Jan-2006
90654831 2	509,150.00	509,150.01	01-Jun-2007	9.120%	AZ - 85.00%	360	01-Jan-2006
90663915 1	213,750.00	207,678.85	01-Apr-2008	8.900%	NV - 75.00%	360	01-Jan-2006
90681438 2	232,000.00	232,000.00	01-Apr-2007	9.120%	TX - 80.00%	360	01-Jan-2006
90682675 2	504,000.00	504,000.00	01-Jun-2007	8.250%	IL - 80.00%	360	01-Feb-2006
90692716 1	375,000.00	363,811.31	01-Apr-2007	9.100%	CA - 75.00%	360	01-Jan-2006
90692955 1	171,000.00	165,672.11	01-Feb-2008	8.500%	AZ - 90.00%	360	01-Jan-2006
90711474 1	202,500.00	197,072.72	01-Sep-2006	8.850%	FL - 75.00%	360	01-Jan-2006
90715913 2	721,600.00	696,387.11	01-Dec-2007	8.750%	CA - 80.00%	360	01-Jan-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
90725235 1	144,400.00	140,187.68	01-Mar-2008	9.120%	LA - 95.00%	360	01-Jan-2006
90725672 2	612,800.00	591,100.09	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90741158 1	210,800.00	203,119.63	01-Feb-2008	8.350%	IL - 80.00%	360	01-Jan-2006
90755430 2	176,000.00	171,187.05	01-Aug-2007	9.100%	AZ - 80.00%	360	01-Jan-2006
90755711 2	348,000.00	347,999.00	01-Nov-2007	8.950%	CA - 80.00%	360	01-Jan-2006
90767591 1	200,000.00	192,033.98	01-Oct-2006	7.620%	MD - 80.00%	360	01-Jan-2006
90773391 1	184,000.00	177,484.32	01-Oct-2007	8.750%	CA - 36.80%	360	01-Jan-2006
90809153 2	264,000.00	264,000.00	01-Sep-2007	8.820%	CA - 80.00%	360	01-Jan-2006
90813312 2	372,000.00	372,000.00	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90838798 1	193,500.00	187,667.06	01-Oct-2007	8.750%	AZ - 90.00%	360	01-Jan-2006
90840075 2	183,200.00	177,677.54	01-Sep-2006	8.750%	FL - 80.00%	360	01-Jan-2006
90857756 2	402,400.00	402,400.00	01-Aug-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90865114 1	360,000.00	360,000.00	01-Nov-2006	8.750%	CA - 80.00%	360	01-Jan-2006
90866757 2	520,000.00	520,000.00	01-Dec-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90890799 2	596,000.00	596,000.00	01-Aug-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90904954 2	185,520.00	179,055.90	01-May-2007	7.750%	FL - 80.00%	360	01-Feb-2006
90931593 1	180,000.00	174,509.26	01-Nov-2007	8.750%	AZ - 90.00%	360	01-Jan-2006
90932914 1	173,000.00	165,235.58	01-Jan-2008	9.120%	AZ - 76.89%	360	01-Jan-2006
90948837 2	280,000.00	280,000.00	01-Jan-2008	7.750%	UT - 80.00%	360	01-Feb-2006
90969635 2	94,400.00	91,488.20	01-May-2008	8.850%	TX - 80.00%	360	01-Jan-2006
90976275 1	144,000.00	144,000.00	01-Jan-2008	8.750%	CO - 80.00%	360	01-Jan-2006
90981473 2	136,000.00	132,002.48	01-Jan-2007	7.750%	AZ - 80.00%	360	01-Feb-2006
90988312 2	163,200.00	163,200.00	01-Jan-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
90992157 2	532,000.00	532,000.00	01-Jan-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90998717 2	98,400.00	98,400.00	01-Apr-2007	9.120%	FL - 80.00%	360	01-Jan-2006
91040394 1	165,300.00	161,362.75	01-Jul-2007	9.120%	MA - 95.00%	360	01-Jan-2006
91047514 2	630,000.00	611,426.40	01-Dec-2007	9.120%	MD - 90.00%	360	01-Jan-2006
91063750 1	147,500.00	142,813.03	01-Sep-2007	7.750%	IL - 87.80%	360	01-Feb-2006
91075432 2	227,200.00	227,200.00	01-Dec-2006	7.750%	FL - 80.00%	360	01-Feb-2006
91078279 2	183,920.00	178,887.67	01-Apr-2008	8.450%	MN - 80.00%	360	01-Jan-2006
91086512 1	119,200.00	119,200.00	01-Feb-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
91104315 2	333,750.00	326,037.43	01-Dec-2007	9.800%	CA - 75.00%	360	01-Jan-2006
91106393 1	195,200.00	190,390.14	01-Oct-2006	9.000%	IL - 80.00%	360	01-Feb-2006
91108159 2	311,920.00	311,920.01	01-Oct-2006	8.100%	IL - 80.00%	360	01-Jan-2006
91114793 2	356,000.00	356,000.00	01-Nov-2006	9.050%	CA - 80.00%	360	01-Jan-2006
91124032 2	348,000.00	336,910.95	01-Feb-2006	7.750%	NY - 80.00%	360	01-Feb-2006
91150912 1	106,250.00	103,207.06	01-Aug-2007	7.750%	FL - 85.00%	360	01-Feb-2006
91155994 2	112,500.00	107,896.60	01-Sep-2007	9.120%	MN - 75.00%	360	01-Jan-2006
91159913 2	215,200.00	208,987.79	01-Mar-2007	7.750%	IL - 80.00%	360	01-Feb-2006
91163071 2	127,000.00	122,219.35	01-Jul-2007	7.750%	MI - 70.56%	360	01-Feb-2006
91193870 2	249,600.00	249,436.98	01-Jun-2007	8.750%	FL - 80.00%	360	01-Jan-2006
91211912 1	182,000.00	174,867.97	01-Jan-2008	7.250%	CA - 49.19%	360	01-Jan-2006
91235390 1	114,000.00	110,636.37	01-Jun-2008	9.120%	IL - 95.00%	360	01-Jan-2006
91241679 1	210,392.00	210,392.00	01-May-2008	8.750%	NV - 80.00%	360	01-Jan-2006
91247353 2	160,000.00	155,047.65	01-Sep-2007	8.750%	FL - 80.00%	360	01-Jan-2006
91254193 1	153,000.00	149,036.28	01-May-2008	9.120%	MO - 85.00%	360	01-Jan-2006
91261156 2	252,000.00	246,428.86	01-Jul-2007	8.800%	NV - 90.00%	360	01-Feb-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
91273235 1	61,600.00	60,387.76	01-May-2007	9.200%	MI - 80.00%	360	01-Feb-2006
91289710 2	159,920.00	155,214.11	01-Apr-2008	8.750%	NV - 80.00%	360	01-Jan-2006
91298554 1	219,002.00	214,503.01	01-Feb-2008	9.750%	FL - 85.00%	360	01-Mar-2006
91320671 2	416,000.00	416,000.00	01-Feb-2008	8.750%	CA - 80.00%	360	01-Jan-2006
91327635 1	158,310.00	153,980.14	01-Feb-2008	7.950%	FL - 90.00%	360	01-Feb-2006
91333872 2	169,000.00	163,910.39	01-Oct-2007	7.850%	FL - 79.97%	360	01-Feb-2006
91347914 2	204,000.00	198,049.74	01-Nov-2006	7.750%	FL - 80.00%	360	01-Feb-2006
91366591 2	270,000.00	262,674.44	01-Sep-2006	7.750%	CA - 90.00%	360	01-Feb-2006
91379230 2	360,000.00	350,711.67	01-Feb-2007	9.050%	FL - 80.00%	360	01-Jan-2006
91405118 2	656,000.00	637,799.10	01-Jan-2008	8.550%	CA - 79.04%	360	01-Feb-2006
91426916 2	252,000.00	252,000.00	01-Nov-2007	8.750%	CA - 80.00%	360	01-Jan-2006
91432237 1	193,200.00	187,466.43	01-Jun-2007	8.750%	FL - 80.00%	360	01-Jan-2006
91453399 2	342,000.00	342,000.00	01-Jun-2007	7.900%	NY - 95.00%	360	01-Feb-2006
91481598 2	180,000.00	173,890.59	01-Jun-2008	7.750%	AZ - 90.00%	360	01-Feb-2006
91496794 2	246,525.00	240,826.12	01-Mar-2008	8.950%	AZ - 95.00%	360	01-Feb-2006
91536870 2	565,200.00	551,850.13	01-Feb-2008	9.650%	NH - 90.00%	360	01-Feb-2006
91576231 2	225,000.00	219,069.40	01-May-2007	8.800%	IL - 88.24%	360	01-Feb-2006
91642512 1	150,300.00	146,344.94	01-Sep-2007	9.250%	IL - 90.00%	360	01-Feb-2006
91679191 1	67,500.00	65,842.37	01-Oct-2007	8.750%	OK - 90.00%	360	01-Feb-2006
91694356 1	390,450.00	378,524.27	01-Jan-2008	8.000%	CA - 95.00%	360	01-Feb-2006
91703751 1	78,300.00	76,741.10	01-Jan-2008	9.720%	MS - 90.00%	360	01-Feb-2006
91708677 1	117,325.00	114,784.21	01-Jun-2007	8.950%	MO - 94.62%	360	01-Feb-2006
91860312 1	118,800.00	114,843.49	01-Jan-2008	8.000%	OR - 89.66%	360	01-Feb-2006
91882514 2	143,100.00	139,680.26	01-Jun-2008	9.750%	TX - 90.00%	360	01-Feb-2006
91928150 1	152,800.00	147,627.30	01-May-2008	7.750%	AZ - 80.00%	360	01-Feb-2006
91929992 1	445,500.00	433,355.19	01-Sep-2006	8.300%	HI - 90.00%	360	01-Feb-2006
91965475 2	323,000.00	315,604.92	01-Dec-2007	9.850%	CT - 95.00%	360	01-Feb-2006
91990671 2	88,200.00	86,117.61	01-Jan-2007	8.800%	FL - 90.00%	360	01-Feb-2006
92003714 2	364,000.00	364,000.00	01-Sep-2007	7.750%	FL - 80.00%	360	01-Feb-2006
92141472 1	63,000.00	62,147.46	01-Jan-2008	11.050%	KS - 90.00%	360	01-Feb-2006
92149038 2	132,000.00	128,249.43	01-Jun-2006	8.250%	AZ - 80.00%	360	01-Feb-2006
92200476 1	199,500.00	196,709.50	01-Aug-2008	6.830%	AZ - 95.00%	360	01-Feb-2006
92218478 1	404,000.00	390,869.37	01-Jan-2008	7.750%	CA - 74.82%	360	01-Feb-2006
92234558 2	284,000.00	276,362.10	01-Dec-2006	8.050%	FL - 80.00%	360	01-Feb-2006
92244110 1	239,875.00	235,589.63	01-Sep-2007	10.250%	NV - 95.00%	360	01-Feb-2006
92253756 2	261,600.00	253,485.79	01-Dec-2007	7.750%	CA - 80.00%	360	01-Feb-2006
92261510 2	249,999.00	244,279.89	01-Dec-2007	8.650%	AZ - 94.34%	360	01-Feb-2006
92276435 1	396,000.00	387,017.83	01-Apr-2007	9.520%	FL - 90.00%	360	01-Feb-2006
92357557 1	149,400.00	146,090.65	01-Dec-2008	10.350%	AR - 90.00%	360	01-Mar-2006
92446152 1	405,000.00	393,173.67	01-Jul-2007	8.250%	NY - 90.00%	360	01-Mar-2006
92643436 1	224,100.00	218,475.77	01-Feb-2007	8.300%	FL - 90.00%	360	01-Mar-2006
92845999 1	243,000.00	238,526.72	01-May-2007	9.850%	FL - 90.00%	360	01-Mar-2006
92848993 2	368,000.00	368,000.00	01-Jun-2007	8.250%	CA - 80.00%	360	01-Mar-2006
92860196 2	427,500.00	427,500.01	01-Nov-2007	8.250%	CA - 95.00%	360	01-Mar-2006
92877356 1	390,600.00	377,496.30	01-May-2008	7.870%	MD - 90.00%	360	01-Mar-2006
92996156 1	136,800.00	134,263.40	01-May-2007	10.200%	IL - 90.00%	360	01-Mar-2006
93078756 1	295,200.00	295,200.00	01-Jun-2007	10.550%	FL - 80.00%	360	01-Mar-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
TOTAL	96,446,628.00	94,862,921.11					
TOTAL	106,037,260.00	104,238,467.68					



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:							
80099914 1	76,500.00	73,951.55	01-Jan-2008	9.000%	NC - 90.00%	360	01-Aug-2005
82487414 2	464,000.00	442,084.07	01-Oct-2008	7.500%	AZ - 80.00%	360	01-Oct-2005
82833450 1	128,250.00	131,773.81	01-Jan-2009	9.200%	UT - 95.00%	360	01-Nov-2005
83904375 1	160,000.00	153,951.44	01-Feb-2009	8.750%	AZ - 78.05%	360	01-Jan-2006
85041671 2	228,000.00	220,585.78	01-Sep-2008	8.120%	FL - 95.00%	360	01-Oct-2005
86017357 1	112,500.00	107,441.02	01-Oct-2008	6.900%	WI - 90.00%	360	01-Oct-2005
86440559 1	112,500.00	108,046.01	01-Nov-2008	7.600%	MD - 90.00%	360	01-Nov-2005
87842514 2	573,300.00	555,145.52	01-Nov-2006	8.200%	CA - 90.00%	360	01-Nov-2005
88003199 2	212,000.00	203,061.90	01-Dec-2008	6.000%	AK - 80.00%	360	01-Nov-2005
88149992 1	154,400.00	154,400.00	01-Nov-2007	8.000%	FL - 80.00%	360	01-Dec-2005
88424916 2	535,509.00	517,151.84	01-Nov-2008	8.000%	CA - 89.33%	360	01-Dec-2005
88631759 1	123,000.00	119,929.89	01-Sep-2006	8.450%	TN - 84.83%	360	01-Dec-2005
88763479 2	618,750.00	605,136.80	01-Jul-2007	9.850%	NJ - 75.00%	360	01-Jan-2006
89008551 2	154,400.00	154,400.00	01-Feb-2009	7.620%	MI - 80.00%	360	01-Jan-2006
89052476 1	144,000.00	139,547.32	01-Mar-2009	8.270%	FL - 90.00%	360	01-Dec-2005
89078232 2	135,920.00	135,920.00	01-Dec-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89227599 1	530,000.00	506,275.40	01-Jan-2009	7.620%	NY - 76.26%	360	01-Jan-2006
89350870 2	188,000.00	187,192.45	01-Oct-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89444756 1	288,000.00	288,000.00	01-Aug-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89499750 2	440,000.00	422,916.25	01-Dec-2008	8.000%	CA - 67.69%	360	01-Jan-2006
89508956 1	213,750.00	207,904.41	01-Nov-2008	9.100%	FL - 95.00%	360	01-Jan-2006
89530794 2	156,200.00	156,197.14	01-Nov-2007	8.000%	UT - 80.00%	360	01-Dec-2005
89584916 2	99,920.00	99,917.00	01-Oct-2008	8.750%	FL - 80.00%	360	01-Jan-2006
89626436 1	140,000.00	134,925.26	01-Oct-2007	8.000%	NE - 80.00%	360	01-Dec-2005
89694798 2	420,000.00	400,931.62	01-Oct-2008	7.620%	NY - 80.00%	360	01-Jan-2006
89839799 2	315,000.00	302,769.50	01-Mar-2009	8.000%	FL - 70.00%	360	01-Jan-2006
89840557 1	85,000.00	82,666.32	01-Oct-2008	9.120%	FL - 78.34%	360	01-Jan-2006
89895072 1	310,500.00	300,087.09	01-Jan-2008	8.000%	CA - 90.00%	360	01-Dec-2005
89925838 2	62,000.00	60,730.49	01-Nov-2008	9.800%	TX - 20.00%	360	01-Jan-2006
89952998 1	171,000.00	166,748.89	01-Dec-2007	9.120%	FL - 90.00%	360	01-Jan-2006
90049917 2	172,000.00	164,705.15	01-Aug-2008	8.000%	TX - 80.00%	360	01-Jan-2006
90080391 2	553,500.00	540,746.09	01-Oct-2008	9.120%	CA - 90.00%	360	01-Jan-2006
90153032 1	184,000.00	178,102.17	01-Dec-2008	8.750%	OK - 80.00%	360	01-Jan-2006
90154113 1	79,110.00	76,772.63	01-Sep-2008	9.120%	IN - 90.00%	360	01-Jan-2006
90186958 1	168,750.00	168,744.28	01-Jan-2009	8.750%	AZ - 75.00%	360	01-Jan-2006
90238395 2	701,000.00	737,548.57	01-Jul-2008	8.750%	CA - 84.97%	360	01-Jan-2006
90259110 2	300,000.00	299,999.75	01-Jan-2009	8.750%	CA - 80.00%	360	01-Jan-2006
90317074 1	114,500.00	114,500.00	01-Jan-2009	7.850%	MN - 88.08%	360	01-Jan-2006
90351552 2	167,371.00	191,629.27	01-Feb-2009	10.800%	IL - 95.00%	360	01-Dec-2005
90634718 1	414,900.00	414,900.00	01-Oct-2008	7.620%	MD - 90.00%	360	01-Jan-2006
90815432 1	235,000.00	235,000.00	01-Dec-2008	8.750%	FL - 79.93%	360	01-Jan-2006
90816356 2	300,000.00	288,233.91	01-Oct-2008	7.100%	FL - 60.00%	360	01-Feb-2006
90841636 2	425,000.00	395,196.87	01-Oct-2008	7.000%	CA - 84.66%	360	01-Jan-2006
90903279 2	176,000.00	176,000.00	01-Dec-2008	8.750%	FL - 80.00%	360	01-Jan-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
90932518 1	305,500.00	305,439.58	01-Dec-2008	7.620%	CA - 89.85%	360	01-Jan-2006
90939950 1	142,500.00	141,671.66	01-Feb-2009	9.500%	MD - 95.00%	360	01-Jan-2006
90966797 2	306,000.00	297,418.75	01-Jun-2006	9.120%	TN - 90.00%	360	01-Jan-2006
91011114 1	189,000.00	183,057.43	01-Apr-2009	8.450%	NY - 90.00%	360	01-Jan-2006
91024190 2	504,000.00	485,394.36	01-Nov-2008	8.750%	CA - 89.20%	360	01-Jan-2006
91738195 1	222,500.00	213,463.00	01-May-2008	6.450%	CA - 79.46%	360	01-Feb-2006
92008390 2	166,500.00	161,733.40	01-Dec-2008	8.420%	TX - 90.00%	360	01-Feb-2006
92647916 1	346,500.00	340,451.94	01-Mar-2009	11.200%	MI - 90.00%	360	01-Mar-2006
93267714 2	643,500.00	646,166.82	01-Jul-2008	4.000%	CA - 90.00%	360	01-Mar-2006
TOTAL	14,169,530.00	13,896,664.40					
Became Foreclosure Property in a Prior Period:							
78929155 2	110,500.00	105,920.71	01-Sep-2006	7.750%	TN - 85.00%	360	01-Aug-2005
79658837 2	118,750.00	114,108.44	01-Sep-2008	7.950%	SC - 95.00%	360	01-Aug-2005
79705638 1	356,250.00	352,321.79	01-Mar-2008	7.750%	NY - 95.00%	360	01-Aug-2005
80583230 2	175,750.00	170,230.83	01-Dec-2008	7.750%	FL - 95.00%	360	01-Aug-2005
80623291 1	150,000.00	145,699.91	01-Jun-2008	8.100%	IN - 89.82%	360	01-Aug-2005
81184533 2	116,100.00	110,619.47	01-Feb-2009	7.000%	LA - 90.00%	360	01-Aug-2005
81270738 1	216,000.00	206,755.83	01-Mar-2008	7.750%	FL - 89.63%	360	01-Aug-2005
81494619 2	333,000.00	328,032.35	01-Dec-2008	7.750%	FL - 90.00%	360	01-Aug-2005
81682239 1	77,400.00	74,030.47	01-May-2008	7.750%	NY - 90.00%	360	01-Aug-2005
82099276 1	254,820.00	244,271.94	01-Aug-2008	7.500%	NJ - 82.20%	360	01-Sep-2005
82336835 1	179,100.00	170,652.95	01-Aug-2008	6.900%	MD - 90.00%	360	01-Aug-2005
82340456 1	318,750.00	305,853.94	01-Jan-2009	8.120%	NJ - 85.00%	360	01-Oct-2005
82406638 1	126,700.00	120,724.37	01-Dec-2008	6.900%	ID - 84.47%	360	01-Aug-2005
82458175 2	562,500.00	542,765.81	01-Mar-2006	8.150%	NY - 90.00%	360	01-Oct-2005
82737875 1	180,000.00	171,080.99	01-Dec-2007	7.750%	FL - 90.00%	360	01-Aug-2005
82737933 1	176,250.00	170,833.74	01-Jul-2008	8.120%	MN - 75.00%	360	01-Oct-2005
82801499 2	454,500.00	447,060.63	01-Feb-2008	8.120%	FL - 90.00%	360	01-Oct-2005
82945452 1	237,900.00	230,967.57	01-Sep-2007	8.120%	WI - 60.23%	360	01-Nov-2005
83055632 1	109,800.00	105,615.71	01-Jun-2008	8.250%	MD - 90.00%	360	01-Sep-2005
83073270 2	100,300.00	96,396.29	01-Apr-2008	7.990%	IL - 85.00%	360	01-Aug-2005
83189373 2	71,250.00	68,874.45	01-Dec-2008	8.120%	FL - 95.00%	360	01-Nov-2005
83308254 2	160,000.00	151,837.69	01-Dec-2008	7.870%	FL - 60.61%	360	01-Dec-2005
83394213 2	117,600.00	117,600.00	01-May-2007	8.750%	FL - 80.00%	360	01-Jan-2006
83409854 2	268,620.00	268,599.91	01-Jul-2007	8.000%	FL - 80.00%	360	01-Dec-2005
83446898 2	100,000.00	84,097.70	01-Jan-2009	7.300%	FL - 42.02%	180	01-Dec-2005
83465419 2	185,250.00	176,895.98	01-Feb-2009	7.870%	FL - 68.61%	360	01-Dec-2005
83568899 1	386,880.00	386,880.00	01-Jun-2008	8.100%	CA - 93.00%	360	01-Jan-2006
83569491 2	141,600.00	141,600.00	01-Aug-2007	8.720%	FL - 80.00%	360	01-Dec-2005
83598177 2	207,000.00	201,105.10	01-Nov-2007	8.000%	FL - 90.00%	360	01-Dec-2005
83633214 1	122,400.00	118,257.88	01-Feb-2008	8.000%	FL - 80.00%	360	01-Dec-2005
83711093 2	107,500.00	103,849.94	01-Dec-2008	8.050%	KY - 89.96%	360	01-Dec-2005
83760652 1	262,000.00	255,362.10	01-Jul-2008	9.500%	FL - 66.33%	360	01-Jan-2006
83803338 1	90,000.00	87,401.87	01-Jan-2009	8.400%	KY - 75.00%	360	01-Dec-2005
83803494 1	136,800.00	133,030.82	01-Apr-2007	8.900%	MN - 90.00%	360	01-Jan-2006
83828699 2	312,000.00	300,904.15	01-Feb-2008	8.750%	FL - 80.00%	360	01-Jan-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
83838938 1	82,500.00	80,375.47	01-Dec-2008	9.120%	FL - 75.00%	360	01-Jan-2006
83845818 2	288,800.00	288,800.00	01-Feb-2008	8.750%	FL - 80.00%	360	01-Jan-2006
83856690 2	252,000.00	240,845.00	01-Dec-2008	7.620%	FL - 80.00%	360	01-Jan-2006
83901330 2	586,000.00	586,000.00	01-Oct-2008	8.100%	CA - 80.00%	360	01-Jan-2006
83936856 2	149,192.00	149,192.00	01-Sep-2008	8.750%	FL - 80.00%	360	01-Jan-2006
83974535 1	214,000.00	213,779.23	01-Nov-2008	7.700%	CA - 79.26%	360	01-Jan-2006
84018571 2	283,500.00	279,848.36	01-Jan-2006	12.100%	OK - 90.00%	360	01-Jan-2006
84049576 2	127,800.00	124,460.79	01-Dec-2008	9.120%	TX - 90.00%	360	01-Jan-2006
84062892 2	257,040.00	257,040.00	01-Dec-2007	8.750%	FL - 80.00%	360	01-Jan-2006
84079276 2	400,000.00	383,231.57	01-Dec-2005	7.500%	NY - 80.00%	360	01-Oct-2005
84089655 1	181,800.00	176,294.05	01-Jun-2008	8.650%	WA - 90.00%	360	01-Jan-2006
84094218 1	180,000.00	173,408.02	01-Jan-2009	8.350%	NJ - 90.00%	360	01-Jan-2006
84147735 1	144,000.00	144,000.00	01-Dec-2008	9.000%	FL - 80.00%	360	01-Jan-2006
84161975 2	384,000.00	384,000.00	01-Dec-2007	8.200%	FL - 80.00%	360	01-Feb-2006
84214055 1	138,000.00	133,749.60	01-Nov-2006	7.900%	MN - 75.00%	360	01-Feb-2006
84244615 2	139,500.00	136,439.78	01-Jan-2008	9.150%	FL - 90.00%	360	01-Jan-2006
84257997 1	166,500.00	161,483.84	01-May-2008	8.600%	TX - 90.00%	360	01-Sep-2005
84342658 2	256,405.00	256,405.00	01-Dec-2007	9.200%	FL - 95.00%	360	01-Feb-2006
84540574 2	299,000.00	298,905.32	01-Nov-2007	7.750%	FL - 89.52%	360	01-Feb-2006
84681758 1	184,000.00	178,657.56	01-Oct-2007	8.120%	FL - 80.00%	360	01-Oct-2005
84742758 1	61,200.00	59,119.09	01-Feb-2009	8.200%	FL - 90.00%	360	01-Nov-2005
84806710 1	144,500.00	141,687.25	01-May-2007	10.150%	FL - 85.00%	360	01-Nov-2005
84849033 1	399,000.00	382,343.35	01-Feb-2006	6.450%	MA - 95.00%	360	01-Oct-2005
84931393 1	73,800.00	71,683.27	01-Sep-2008	9.350%	IN - 90.00%	360	01-Oct-2005
85061315 2	392,000.00	377,405.57	01-Nov-2008	8.120%	MI - 80.00%	360	01-Oct-2005
85064111 1	311,200.00	295,521.30	01-Jun-2008	6.250%	FL - 80.00%	360	01-Oct-2005
85096592 1	356,250.00	344,281.97	01-May-2007	8.120%	NJ - 95.00%	360	01-Oct-2005
85294114 2	567,000.00	609,202.60	01-Jan-2009	4.130%	FL - 90.00%	360	01-Dec-2005
85406874 2	302,100.00	293,667.97	01-Feb-2008	8.970%	NY - 95.00%	360	01-Nov-2005
85418671 2	603,000.00	581,263.02	01-Jan-2008	7.990%	NY - 90.00%	360	01-Nov-2005
85541233 2	188,700.00	183,236.58	01-Jul-2008	8.750%	PA - 85.00%	360	01-Nov-2005
85594117 1	384,750.00	384,746.00	01-Oct-2008	8.350%	NJ - 95.00%	360	01-Oct-2005
85616514 1	75,600.00	73,707.11	01-Jul-2008	8.120%	MO - 90.00%	360	01-Oct-2005
85712438 2	296,000.00	295,995.98	01-Sep-2008	7.500%	RI - 80.00%	360	01-Oct-2005
85783959 1	175,140.00	168,253.25	01-May-2008	7.650%	OK - 90.00%	360	01-Oct-2005
85818037 2	580,000.00	550,435.50	01-Dec-2006	6.200%	NY - 79.45%	360	01-Oct-2005
85825677 1	80,910.00	78,296.31	01-Jun-2008	8.500%	IN - 90.00%	360	01-Nov-2005
85840270 2	111,600.00	107,752.26	01-Aug-2007	8.120%	FL - 90.00%	360	01-Nov-2005
85859874 1	166,155.00	160,722.04	01-Apr-2008	8.120%	FL - 95.00%	360	01-Oct-2005
85912111 1	189,900.00	184,315.86	01-Sep-2007	8.120%	FL - 90.00%	360	01-Nov-2005
85964955 1	225,000.00	216,352.81	01-Aug-2007	6.990%	NY - 90.00%	360	01-Oct-2005
86083995 1	120,500.00	117,128.75	01-Aug-2008	8.120%	FL - 89.93%	360	01-Nov-2005
86149994 1	73,150.00	71,399.62	01-Apr-2007	8.850%	CT - 95.00%	360	01-Nov-2005
86201555 1	85,000.00	82,609.65	01-Feb-2009	8.750%	FL - 85.00%	360	01-Oct-2005
86203916 2	276,300.00	268,401.85	01-Aug-2007	8.120%	FL - 90.00%	360	01-Nov-2005
86272754 2	467,500.00	449,137.51	01-Feb-2008	8.120%	CA - 85.00%	360	01-Oct-2005
86286036 1	105,000.00	101,755.15	01-Jun-2008	8.350%	FL - 75.00%	360	01-Nov-2005

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
86302999 2	332,500.00	318,808.54	01-Jun-2007	7.800%	NY - 95.00%	360	01-Oct-2005
86307998 2	243,535.00	233,555.12	01-Aug-2008	7.700%	FL - 80.00%	360	01-Oct-2005
86331154 2	202,300.00	193,224.66	01-Jun-2008	8.120%	FL - 89.91%	360	01-Nov-2005
86359197 1	72,000.00	75,557.89	01-Mar-2009	5.000%	FL - 90.00%	360	01-Jan-2006
86418712 1	136,000.00	130,818.99	01-Jun-2008	8.120%	FL - 80.00%	360	01-Nov-2005
86493038 1	179,910.00	175,338.85	01-Nov-2007	8.500%	FL - 89.96%	360	01-Nov-2005
86495793 1	92,700.00	90,433.09	01-Sep-2008	8.900%	AZ - 90.00%	360	01-Nov-2005
86607231 1	194,750.00	188,326.30	01-Nov-2007	8.550%	NJ - 95.00%	360	01-Oct-2005
86655230 1	91,000.00	89,021.69	01-Jun-2008	9.800%	AZ - 100.00%	360	01-Nov-2005
86665155 2	324,000.00	339,337.25	01-Apr-2008	8.030%	NY - 90.00%	360	01-Nov-2005
86669355 1	113,600.00	109,803.44	01-Nov-2008	8.120%	WI - 87.39%	360	01-Oct-2005
86696358 1	180,000.00	175,396.28	01-Mar-2009	9.900%	MI - 90.00%	360	01-Oct-2005
86740313 1	288,000.00	303,741.40	01-Mar-2009	6.600%	FL - 90.00%	360	01-Nov-2005
86774759 2	379,000.00	365,746.37	01-Feb-2008	8.120%	NY - 92.67%	360	01-Nov-2005
86846110 1	229,500.00	222,188.23	01-Jul-2008	6.280%	FL - 90.00%	360	01-Nov-2005
86894870 1	216,000.00	250,602.13	01-Jan-2009	7.140%	FL - 90.00%	360	01-Nov-2005
86970076 2	517,500.00	492,488.99	01-Sep-2008	6.350%	CA - 90.00%	360	01-Nov-2005
87027678 1	361,250.00	347,102.21	01-Sep-2008	8.120%	NY - 85.00%	360	01-Oct-2005
87095592 1	121,600.00	118,147.54	01-Jun-2008	8.800%	FL - 95.00%	360	01-Jan-2006
87162111 2	546,250.00	528,204.52	01-Dec-2006	8.120%	NY - 95.00%	360	01-Nov-2005
87241113 1	294,500.00	285,025.41	01-Nov-2007	8.120%	NJ - 95.00%	360	01-Nov-2005
87260352 1	60,300.00	58,797.84	01-Dec-2007	8.450%	IN - 90.00%	360	01-Nov-2005
87268439 2	126,400.00	123,114.01	01-Nov-2007	8.700%	FL - 80.00%	360	01-Nov-2005
87269833 1	185,200.00	180,105.62	01-Oct-2006	8.050%	FL - 94.97%	360	01-Dec-2005
87272472 1	103,500.00	99,933.66	01-Jan-2009	8.700%	MI - 90.00%	360	01-Nov-2005
87286951 2	450,000.00	450,000.00	01-Sep-2007	8.000%	CA - 90.00%	360	01-Dec-2005
87294559 2	280,000.00	279,777.20	01-May-2008	8.000%	FL - 80.00%	360	01-Dec-2005
87317038 2	437,000.00	424,950.89	01-Feb-2008	8.900%	FL - 95.00%	360	01-Dec-2005
87331757 1	61,200.00	59,188.63	01-Aug-2008	8.000%	PA - 90.00%	360	01-Dec-2005
87334272 1	213,418.00	202,448.37	01-Nov-2008	8.150%	AZ - 90.00%	360	01-Nov-2005
87348595 1	268,000.00	267,899.51	01-Jul-2008	8.000%	FL - 80.00%	360	01-Dec-2005
87370714 1	238,500.00	229,518.26	01-Jan-2008	8.000%	MN - 90.00%	360	01-Dec-2005
87399796 1	278,800.00	268,068.68	01-Oct-2006	8.120%	TX - 79.66%	360	01-Nov-2005
87426870 1	243,000.00	234,483.35	01-Nov-2008	8.120%	HI - 90.00%	360	01-Nov-2005
87427233 1	108,000.00	104,183.38	01-Jun-2008	8.120%	PA - 90.00%	360	01-Nov-2005
87440350 1	285,000.00	276,559.33	01-Feb-2008	8.800%	MA - 95.00%	360	01-Nov-2005
87468757 1	70,500.00	67,361.92	01-Feb-2009	8.120%	MO - 84.94%	360	01-Nov-2005
87485918 1	127,700.00	125,353.05	01-Dec-2007	10.700%	FL - 89.99%	360	01-Nov-2005
87488599 2	126,400.00	126,399.99	01-Aug-2008	8.050%	FL - 80.00%	360	01-Dec-2005
87514311 1	229,500.00	219,749.64	01-May-2008	7.750%	FL - 90.00%	360	01-Nov-2005
87612396 2	136,000.00	136,000.00	01-Dec-2007	8.000%	FL - 80.00%	360	01-Dec-2005
87618393 2	379,905.00	368,274.94	01-May-2007	8.120%	FL - 95.00%	360	01-Nov-2005
87621199 1	500,000.00	485,444.72	01-Jul-2008	9.000%	NY - 84.03%	360	01-Dec-2005
87645479 2	143,100.00	143,060.89	01-Apr-2008	8.200%	NC - 90.00%	360	01-Dec-2005
87654711 2	116,000.00	116,000.00	01-Nov-2007	8.000%	FL - 80.00%	360	01-Dec-2005
87660437 2	261,250.00	254,368.35	01-Jun-2008	9.300%	NJ - 95.00%	360	01-Nov-2005
87662557 1	385,000.00	383,585.34	01-Oct-2008	7.870%	FL - 73.33%	360	01-Dec-2005

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
87667671 2	188,000.00	187,999.98	01-Jan-2008	8.000%	FL - 80.00%	360	01-Dec-2005
87675039 1	150,000.00	150,000.00	01-Dec-2008	8.000%	FL - 75.00%	360	01-Dec-2005
87712832 2	544,000.00	544,000.00	01-Mar-2008	8.000%	NY - 80.00%	360	01-Dec-2005
87751830 2	407,200.00	406,885.16	01-Aug-2008	8.000%	CA - 80.00%	360	01-Dec-2005
87753711 2	632,000.00	631,999.71	01-Mar-2008	7.950%	NJ - 84.27%	360	01-Dec-2005
87755393 1	116,000.00	111,421.97	01-Nov-2007	8.000%	FL - 80.00%	360	01-Dec-2005
87761391 1	135,200.00	131,057.17	01-Jun-2008	8.120%	FL - 80.00%	360	01-Nov-2005
87794038 1	360,000.00	360,000.00	01-Nov-2008	7.750%	CA - 80.00%	360	01-Nov-2005
87804639 2	440,000.00	440,000.00	01-Jan-2008	8.000%	NY - 80.00%	360	01-Dec-2005
87808275 1	160,000.00	156,019.58	01-Dec-2008	9.170%	FL - 61.54%	360	01-Jan-2006
87812277 2	277,875.00	270,433.46	01-Jan-2008	8.620%	NJ - 95.00%	360	01-Nov-2005
87846994 1	344,250.00	332,805.50	01-Apr-2007	8.120%	NY - 85.00%	360	01-Nov-2005
87928636 2	261,000.00	253,196.07	01-Nov-2007	8.400%	FL - 90.00%	360	01-Dec-2005
87931119 2	308,000.00	307,985.79	01-Mar-2008	8.000%	FL - 80.00%	360	01-Dec-2005
87934634 1	73,800.00	81,468.85	01-Nov-2008	9.990%	IN - 90.00%	360	01-Dec-2005
87964599 1	348,000.00	347,999.99	01-Jan-2008	8.000%	CA - 84.88%	360	01-Dec-2005
87975231 2	499,000.00	480,446.35	01-May-2009	8.000%	MI - 83.17%	360	01-Dec-2005
87996914 2	342,000.00	329,758.63	01-Mar-2008	8.000%	NY - 95.00%	360	01-Dec-2005
87998639 2	464,000.00	447,496.57	01-Dec-2008	8.000%	CA - 80.00%	360	01-Dec-2005
88019476 1	405,000.00	390,943.15	01-Nov-2006	8.120%	NY - 90.00%	360	01-Nov-2005
88020516 2	138,600.00	133,966.37	01-Mar-2009	8.000%	FL - 95.00%	360	01-Dec-2005
88037676 1	236,000.00	224,573.81	01-Nov-2008	7.750%	FL - 84.89%	360	01-Nov-2005
88071758 1	127,200.00	127,200.00	01-Dec-2007	7.900%	MA - 80.00%	360	01-Dec-2005
88073671 2	408,000.00	407,999.98	01-Oct-2008	8.000%	FL - 80.00%	360	01-Dec-2005
88082391 2	637,500.00	604,201.58	01-May-2008	5.900%	HI - 85.00%	360	01-Nov-2005
88092317 1	180,000.00	173,610.05	01-Feb-2009	8.600%	DE - 90.00%	360	01-Dec-2005
88113436 2	236,250.00	236,250.00	01-Aug-2008	8.000%	FL - 75.00%	360	01-Dec-2005
88146873 2	358,400.00	358,399.86	01-Jan-2008	8.000%	NY - 80.00%	360	01-Dec-2005
88163910 1	180,000.00	173,391.90	01-Nov-2007	8.000%	MN - 80.00%	360	01-Dec-2005
88165238 2	313,600.00	288,652.76	01-Jun-2008	8.120%	CA - 80.00%	360	01-Nov-2005
88175070 2	223,200.00	221,513.99	01-Jan-2009	8.000%	NV - 80.00%	360	01-Dec-2005
88182399 1	62,100.00	60,048.40	01-Nov-2008	8.120%	OK - 90.00%	360	01-Nov-2005
88206792 2	176,000.00	176,000.00	01-Jul-2008	8.000%	FL - 80.00%	360	01-Dec-2005
88224274 2	301,600.00	301,600.00	01-Jan-2009	8.000%	CA - 80.00%	360	01-Dec-2005
88235957 1	183,750.00	179,255.39	01-Sep-2008	9.550%	FL - 75.00%	360	01-Dec-2005
88239231 2	200,000.00	192,581.74	01-Oct-2008	8.120%	FL - 80.00%	360	01-Nov-2005
88242557 1	284,000.00	284,795.78	01-Oct-2008	6.500%	CA - 80.00%	360	01-Dec-2005
88250394 1	157,500.00	152,959.54	01-Jul-2007	8.250%	FL - 90.00%	360	01-Dec-2005
88268917 1	340,000.00	330,405.08	01-Feb-2008	8.400%	CA - 85.00%	360	01-Dec-2005
88313192 2	215,250.00	207,196.64	01-Dec-2007	8.000%	FL - 75.00%	360	01-Dec-2005
88319314 1	161,500.00	156,922.83	01-Jul-2008	8.900%	CT - 95.00%	360	01-Nov-2005
88349832 2	602,100.00	582,862.00	01-Sep-2008	8.000%	CA - 90.00%	360	01-Dec-2005
88354915 1	376,000.00	364,757.68	01-Oct-2006	8.400%	PA - 79.83%	360	01-Dec-2005
88362033 2	220,000.00	208,584.84	01-Nov-2008	8.000%	FL - 89.80%	360	01-Dec-2005
88380316 1	292,500.00	278,328.30	01-Nov-2008	6.250%	ME - 90.00%	360	01-Dec-2005
88388558 2	304,000.00	303,999.80	01-Sep-2008	7.750%	CA - 80.00%	360	01-Nov-2005
88409073 1	322,200.00	311,256.48	01-Aug-2007	7.450%	FL - 90.00%	360	01-Feb-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
88438759 1	332,500.00	321,381.58	01-Dec-2007	8.120%	HI - 95.00%	360	01-Nov-2005
88449517 1	95,665.00	93,365.79	01-Aug-2008	10.000%	NJ - 95.00%	360	01-Dec-2005
88449830 2	230,240.00	230,240.00	01-Aug-2007	8.000%	FL - 80.00%	360	01-Dec-2005
88479076 1	158,000.00	150,139.87	01-Sep-2008	6.050%	CA - 44.51%	360	01-Dec-2005
88500517 1	111,600.00	132,523.40	01-Dec-2008	8.430%	WI - 90.00%	360	01-Nov-2005
88552070 1	382,250.00	363,911.04	01-Oct-2008	6.250%	NY - 74.22%	360	01-Dec-2005
88553995 2	188,000.00	188,000.01	01-Oct-2007	8.120%	FL - 80.00%	360	01-Nov-2005
88565957 2	164,800.00	164,643.62	01-Oct-2008	8.000%	FL - 80.00%	360	01-Dec-2005
88567318 2	367,200.00	367,200.00	01-Jun-2008	8.000%	CA - 80.00%	360	01-Dec-2005
88573597 2	475,000.00	396,959.97	01-Aug-2008	6.400%	OR - 47.74%	180	01-Jan-2006
88574991 2	136,000.00	136,000.00	01-Sep-2008	8.990%	FL - 80.00%	360	01-Jan-2006
88583190 1	323,000.00	314,749.72	01-Nov-2007	9.350%	NY - 95.00%	360	01-Dec-2005
88583794 2	674,100.00	643,912.95	01-Jun-2008	6.500%	NY - 90.00%	360	01-Jan-2006
88667472 1	218,700.00	218,700.00	01-Jun-2008	7.870%	FL - 90.00%	360	01-Dec-2005
88680319 2	235,200.00	235,200.00	01-Sep-2008	8.000%	NV - 80.00%	360	01-Dec-2005
88681838 2	500,000.00	487,635.44	01-Apr-2007	8.850%	MI - 81.97%	360	01-Dec-2005
88697677 1	256,000.00	255,120.19	01-Jan-2009	8.750%	AZ - 80.00%	360	01-Jan-2006
88776315 2	584,000.00	584,000.00	01-Sep-2008	8.120%	CA - 80.00%	360	01-Nov-2005
88776919 2	177,600.00	177,600.00	01-Jan-2007	8.750%	NV - 80.00%	360	01-Jan-2006
88783154 1	234,000.00	234,000.00	01-Jun-2008	7.870%	ME - 90.00%	360	01-Dec-2005
88790837 2	266,000.00	266,000.00	01-Apr-2008	8.300%	FL - 95.00%	360	01-Dec-2005
88796230 2	268,000.00	267,802.15	01-Feb-2008	8.000%	MD - 80.00%	360	01-Dec-2005
88842596 2	312,000.00	312,000.00	01-Aug-2008	7.870%	CA - 89.14%	360	01-Dec-2005
88850995 1	320,000.00	306,183.13	01-Mar-2009	6.850%	CA - 80.00%	360	01-Dec-2005
88878673 1	375,000.00	375,000.00	01-Nov-2008	8.000%	CA - 75.00%	360	01-Dec-2005
88902952 2	328,000.00	328,000.00	01-May-2008	7.870%	NY - 80.00%	360	01-Dec-2005
88903273 1	129,500.00	143,875.94	01-Oct-2008	10.450%	MI - 89.62%	360	01-Dec-2005
88916713 2	846,400.00	846,400.00	01-Dec-2008	8.000%	CA - 80.00%	360	01-Dec-2005
88920236 2	579,500.00	563,116.67	01-Sep-2008	8.750%	AZ - 95.00%	360	01-Dec-2005
88936836 2	221,600.00	221,600.00	01-Jun-2008	8.000%	CA - 80.00%	360	01-Dec-2005
88988753 2	160,650.00	166,070.62	01-Sep-2008	3.940%	TX - 85.00%	360	01-Nov-2005
88991039 1	138,400.00	133,418.22	01-Jan-2009	8.000%	AZ - 80.00%	360	01-Dec-2005
89017354 2	528,000.00	528,000.00	01-Aug-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89017958 2	85,600.00	82,397.95	01-Jun-2008	8.000%	FL - 80.00%	360	01-Dec-2005
89019517 2	342,000.00	342,000.00	01-Aug-2008	8.000%	UT - 87.69%	360	01-Dec-2005
89034755 1	130,400.00	130,399.98	01-Oct-2008	8.000%	NV - 80.00%	360	01-Dec-2005
89036677 2	146,400.00	146,361.57	01-Sep-2008	8.000%	FL - 80.00%	360	01-Dec-2005
89040471 1	123,600.00	119,904.15	01-Apr-2008	8.400%	KY - 80.00%	360	01-Dec-2005
89042550 2	284,000.00	284,000.00	01-Feb-2007	8.000%	IA - 80.00%	360	01-Dec-2005
89059315 2	264,000.00	254,216.63	01-Mar-2008	7.700%	FL - 80.00%	360	01-Dec-2005
89065031 1	308,000.00	297,295.18	01-Dec-2007	8.050%	IL - 89.28%	360	01-Dec-2005
89086557 2	588,000.00	588,000.00	01-Feb-2007	8.000%	NY - 80.00%	360	01-Dec-2005
89095079 2	308,800.00	308,800.00	01-Jun-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89110753 2	423,000.00	407,304.96	01-Dec-2007	8.250%	NY - 90.00%	360	01-Jan-2006
89119671 1	62,500.00	76,045.73	01-Jun-2008	5.870%	IL - 78.13%	360	01-Jan-2006
89122238 2	264,000.00	296,231.49	01-Aug-2009	7.990%	CA - 80.00%	360	01-Dec-2005
89182950 1	133,000.00	128,556.38	01-Oct-2008	8.150%	FL - 95.00%	360	01-Dec-2005

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
89187397 1	152,950.00	147,760.34	01-Apr-2008	7.450%	IL - 95.00%	360	01-Dec-2005
89192710 1	200,000.00	200,000.00	01-May-2008	8.000%	FL - 80.00%	360	01-Dec-2005
89194195 1	148,000.00	147,099.70	01-Dec-2008	8.000%	FL - 80.00%	360	01-Dec-2005
89197354 1	130,500.00	130,500.00	01-Oct-2008	8.000%	AZ - 90.00%	360	01-Dec-2005
89202519 2	424,000.00	424,000.00	01-Nov-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89206478 2	266,000.00	255,274.82	01-May-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89226955 2	141,600.00	136,200.74	01-Feb-2009	8.100%	FL - 80.00%	360	01-Jan-2006
89230957 1	130,150.00	126,236.11	01-Nov-2008	8.000%	MI - 95.00%	360	01-Dec-2005
89266878 2	70,550.00	84,953.98	01-Feb-2009	9.000%	OK - 85.00%	360	01-Dec-2005
89272678 1	136,000.00	130,573.36	01-Nov-2008	8.000%	CO - 80.00%	360	01-Dec-2005
89272710 2	93,192.00	89,856.32	01-Aug-2008	8.000%	TX - 80.00%	360	01-Dec-2005
89275994 1	286,900.00	277,687.28	01-Jun-2008	7.900%	IL - 95.00%	360	01-Dec-2005
89279038 2	144,000.00	140,519.13	01-Jan-2008	9.100%	FL - 90.00%	360	01-Feb-2006
89293799 1	199,500.00	195,193.15	01-Aug-2008	10.550%	NJ - 61.39%	360	01-Dec-2005
89297279 2	204,000.00	203,810.83	01-Aug-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89306039 2	380,000.00	366,030.18	01-Dec-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89306476 1	207,000.00	200,484.04	01-Jun-2008	8.000%	AZ - 90.00%	360	01-Dec-2005
89310510 1	175,750.00	171,292.01	01-Oct-2008	8.550%	NV - 95.00%	360	01-Dec-2005
89320915 2	506,250.00	493,545.00	01-May-2007	9.120%	CA - 75.00%	360	01-Jan-2006
89321319 2	89,910.00	86,871.20	01-Jan-2008	8.850%	FL - 90.00%	360	01-Jan-2006
89327597 1	142,500.00	142,500.01	01-Aug-2008	8.750%	AZ - 75.00%	360	01-Jan-2006
89338511 1	236,000.00	230,395.88	01-May-2007	9.120%	MI - 80.00%	360	01-Jan-2006
89340913 1	141,100.00	135,024.98	01-Feb-2009	8.000%	MI - 85.00%	360	01-Dec-2005
89344592 1	203,000.00	197,023.11	01-Jul-2008	8.800%	PA - 100.00%	360	01-Jan-2006
89345797 2	240,000.00	232,669.47	01-Oct-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89358758 1	165,600.00	159,968.12	01-Oct-2008	8.000%	AZ - 90.00%	360	01-Dec-2005
89362552 2	260,000.00	259,999.10	01-May-2007	8.750%	NJ - 80.00%	360	01-Jan-2006
89387153 2	165,600.00	194,028.91	01-Oct-2008	7.700%	FL - 80.00%	360	01-Jan-2006
89418958 1	102,600.00	98,512.21	01-Oct-2008	6.400%	MO - 95.00%	360	01-Jan-2006
89433312 2	370,800.00	361,650.61	01-Dec-2007	9.120%	FL - 90.00%	360	01-Jan-2006
89447197 2	201,592.00	194,489.86	01-Jan-2008	7.700%	FL - 80.00%	360	01-Jan-2006
89448039 2	235,800.00	229,737.04	01-Dec-2008	9.280%	MN - 90.00%	360	01-Dec-2005
89449839 1	154,400.00	147,411.55	01-Jun-2008	6.150%	FL - 80.00%	360	01-Jan-2006
89450076 2	448,000.00	448,000.00	01-Sep-2007	8.400%	NY - 80.00%	360	01-Dec-2005
89451918 1	156,000.00	148,779.50	01-Feb-2009	6.350%	FL - 80.00%	360	01-Jan-2006
89454755 2	513,000.00	461,967.85	01-Jan-2009	6.650%	FL - 90.00%	240	01-Jan-2006
89460356 1	320,000.00	299,932.85	01-Dec-2008	7.350%	CA - 73.56%	360	01-Dec-2005
89460950 2	505,000.00	505,000.00	01-Jun-2008	8.000%	CA - 93.52%	360	01-Dec-2005
89476675 2	316,200.00	304,591.88	01-Jul-2008	8.000%	FL - 85.00%	360	01-Dec-2005
89483317 1	391,500.00	391,500.00	01-Mar-2008	8.000%	CA - 67.50%	360	01-Dec-2005
89485635 2	272,650.00	265,385.91	01-Oct-2007	9.120%	FL - 95.00%	360	01-Jan-2006
89486476 2	461,691.00	448,900.18	01-Feb-2008	9.120%	FL - 86.01%	360	01-Jan-2006
89516470 2	188,000.00	182,820.88	01-Aug-2007	8.950%	FL - 80.00%	360	01-Jan-2006
89518674 2	224,990.00	217,159.84	01-May-2008	8.600%	FL - 90.00%	360	01-Jan-2006
89525794 2	672,000.00	672,000.00	01-Oct-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89525919 1	594,000.00	574,190.63	01-Apr-2009	8.750%	HI - 90.00%	360	01-Jan-2006
89530711 2	600,000.00	600,000.00	01-Nov-2008	8.000%	CA - 93.66%	360	01-Dec-2005

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
89545719 2	197,600.00	197,600.00	01-Apr-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89549471 2	197,200.00	189,845.48	01-Sep-2008	7.750%	AZ - 85.00%	360	01-Feb-2006
89553358 1	151,000.00	146,493.33	01-Sep-2008	9.020%	WI - 67.41%	360	01-Jan-2006
89559751 2	163,920.00	163,919.99	01-Dec-2008	8.750%	FL - 80.00%	360	01-Jan-2006
89574073 2	516,151.00	494,148.60	01-Aug-2008	8.600%	CA - 73.11%	360	01-Jan-2006
89581995 1	136,125.00	131,455.61	01-Jan-2009	8.100%	OR - 75.00%	360	01-Jan-2006
89584635 1	255,600.00	247,519.12	01-May-2008	8.350%	IL - 90.00%	360	01-Jan-2006
89585434 1	161,500.00	172,617.82	01-Nov-2008	8.750%	AZ - 85.00%	360	01-Jan-2006
89586150 2	129,600.00	125,848.19	01-Jul-2007	8.000%	FL - 90.00%	360	01-Dec-2005
89587752 1	325,000.00	325,000.00	01-Dec-2008	8.750%	FL - 81.25%	360	01-Jan-2006
89608392 2	756,644.00	756,548.29	01-Jan-2009	8.000%	CA - 77.61%	360	01-Dec-2005
89615439 2	360,000.00	360,000.00	01-Mar-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89621833 2	103,500.00	100,818.53	01-May-2007	9.120%	FL - 90.00%	360	01-Jan-2006
89623276 2	180,000.00	180,000.00	01-Feb-2008	8.650%	FL - 80.00%	360	01-Jan-2006
89625115 2	120,000.00	115,839.29	01-Dec-2008	8.750%	FL - 80.00%	360	01-Jan-2006
89629190 1	356,000.00	355,902.54	01-Jul-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89630479 1	155,000.00	151,707.03	01-Dec-2006	9.350%	MI - 100.00%	360	01-Jan-2006
89632798 2	399,200.00	399,200.00	01-Jun-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89641633 1	222,000.00	241,603.91	01-Sep-2008	9.350%	IL - 84.73%	360	01-Dec-2005
89668511 2	312,000.00	301,314.79	01-Sep-2008	8.750%	FL - 80.00%	360	01-Jan-2006
89669436 1	229,500.00	228,851.65	01-Jan-2009	6.750%	FL - 90.00%	360	01-Feb-2006
89691919 2	566,400.00	566,328.00	01-Apr-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89692511 1	124,000.00	119,031.42	01-Mar-2008	8.750%	FL - 78.98%	360	01-Jan-2006
89696512 2	234,000.00	232,868.06	01-Feb-2009	8.750%	FL - 90.00%	360	01-Jan-2006
89697395 1	235,000.00	227,119.72	01-Sep-2008	8.750%	FL - 79.93%	360	01-Jan-2006
89702757 1	66,060.00	64,445.02	01-May-2008	9.120%	IN - 90.00%	360	01-Jan-2006
89709950 1	207,250.00	213,976.19	01-Feb-2009	4.730%	AZ - 79.71%	360	01-Jan-2006
89713390 2	213,740.00	213,740.00	01-May-2008	9.050%	FL - 95.00%	360	01-Jan-2006
89715437 1	71,400.00	69,589.79	01-Nov-2007	9.300%	WI - 85.00%	360	01-Dec-2005
89727234 2	147,200.00	141,875.40	01-Dec-2008	7.250%	FL - 80.00%	360	01-Jan-2006
89727952 1	116,000.00	112,560.68	01-Oct-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89769913 1	128,800.00	124,490.03	01-Mar-2009	8.750%	MI - 80.00%	360	01-Jan-2006
89770713 1	69,700.00	68,241.89	01-Oct-2007	9.120%	IN - 85.00%	360	01-Jan-2006
89774954 1	92,000.00	88,830.84	01-Nov-2008	7.700%	AZ - 80.00%	360	01-Jan-2006
89783674 1	387,000.00	373,282.16	01-Sep-2008	8.500%	CA - 79.79%	360	01-Jan-2006
89785992 1	69,520.00	67,147.07	01-Oct-2008	8.750%	IN - 80.00%	360	01-Dec-2005
89794432 2	110,675.00	107,268.49	01-Dec-2008	10.250%	TX - 95.00%	360	01-Jan-2006
89799514 1	74,700.00	72,497.39	01-Apr-2008	8.650%	FL - 90.00%	360	01-Jan-2006
89800635 2	103,200.00	98,618.68	01-Feb-2009	6.550%	LA - 80.00%	360	01-Jan-2006
89805956 1	112,200.00	109,528.84	01-Jun-2007	9.120%	FL - 85.00%	360	01-Jan-2006
89807838 2	200,000.00	200,000.00	01-Aug-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89812952 1	156,000.00	155,743.50	01-Nov-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
89817878 1	240,000.00	240,000.00	01-May-2008	8.750%	HI - 80.00%	360	01-Jan-2006
89829352 2	297,000.00	297,000.00	01-Feb-2009	8.000%	CA - 90.00%	360	01-Dec-2005
89835631 2	416,000.00	402,709.40	01-Mar-2008	8.750%	FL - 80.00%	360	01-Jan-2006
89843957 1	184,000.00	178,042.81	01-Sep-2007	8.990%	NJ - 80.00%	360	01-Jan-2006
89867592 1	270,000.00	270,000.00	01-Oct-2007	7.750%	FL - 90.00%	360	01-Feb-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
89881676 1	211,000.00	204,893.17	01-May-2008	9.120%	FL - 89.79%	360	01-Jan-2006
89890875 1	167,310.00	162,188.21	01-Sep-2008	9.120%	NM - 90.00%	360	01-Jan-2006
89898118 2	187,000.00	178,916.25	01-Dec-2007	6.700%	FL - 85.00%	360	01-Jan-2006
89907398 2	417,600.00	403,580.82	01-Jul-2007	8.750%	FL - 90.00%	360	01-Jan-2006
89914915 1	351,000.00	336,787.75	01-Oct-2008	6.950%	MA - 90.00%	360	01-Feb-2006
89918510 1	226,000.00	226,000.00	01-Sep-2007	7.870%	HI - 80.00%	360	01-Dec-2005
89921399 2	396,000.00	396,000.00	01-Sep-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89922272 1	119,700.00	120,604.46	01-Sep-2008	6.570%	MI - 90.00%	360	01-Dec-2005
89924716 1	211,200.00	211,243.41	01-Oct-2008	8.240%	HI - 80.00%	360	01-Dec-2005
89927511 1	196,000.00	189,835.79	01-Aug-2008	9.120%	MD - 80.00%	360	01-Jan-2006
89930515 2	479,200.00	479,200.00	01-Jul-2008	8.750%	CA - 80.00%	360	01-Jan-2006
89934558 2	418,500.00	418,380.84	01-Oct-2008	7.620%	CA - 90.00%	360	01-Jan-2006
89934756 2	239,920.00	231,511.48	01-Dec-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89936710 2	508,000.00	508,000.00	01-Aug-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89937635 1	72,100.00	70,895.65	01-Nov-2007	10.950%	FL - 69.33%	360	01-Jan-2006
89941991 1	189,000.00	182,277.66	01-Jan-2009	8.000%	CO - 94.98%	360	01-Dec-2005
89945232 1	343,900.00	336,110.93	01-Feb-2007	9.120%	FL - 95.00%	360	01-Jan-2006
89949150 1	207,750.00	202,679.75	01-May-2007	9.050%	FL - 75.00%	360	01-Feb-2006
89950638 2	216,000.00	216,000.00	01-Feb-2008	9.120%	FL - 90.00%	360	01-Jan-2006
89960439 2	131,250.00	125,162.50	01-Feb-2009	6.300%	AZ - 75.00%	360	01-Jan-2006
89972558 1	409,000.00	395,894.11	01-Dec-2008	8.000%	CA - 89.11%	360	01-Dec-2005
89974034 1	206,000.00	197,482.46	01-Apr-2008	7.650%	NV - 79.85%	360	01-Jan-2006
89979553 2	455,000.00	437,530.50	01-Feb-2009	8.750%	CA - 65.00%	360	01-Jan-2006
89985238 1	400,000.00	384,950.86	01-Jul-2008	8.750%	CA - 72.73%	360	01-Jan-2006
8999759 2	323,802.00	316,789.99	01-Nov-2006	8.950%	FL - 90.00%	360	01-Feb-2006
90004193 2	145,500.00	141,003.12	01-Jun-2008	8.750%	FL - 75.00%	360	01-Jan-2006
90015033 1	119,920.00	116,254.93	01-Oct-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90023235 1	180,000.00	175,459.74	01-Mar-2007	9.120%	FL - 83.72%	360	01-Jan-2006
90024951 1	187,000.00	179,523.89	01-Feb-2009	7.830%	FL - 51.23%	360	01-Jan-2006
90025677 1	107,000.00	103,975.71	01-Sep-2007	9.120%	FL - 66.88%	360	01-Jan-2006
90037672 2	149,920.00	144,646.44	01-Jul-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90049313 2	612,000.00	592,170.80	01-Oct-2008	8.750%	AZ - 90.00%	360	01-Jan-2006
90053471 1	384,000.00	384,000.00	01-Jun-2007	7.620%	IL - 80.00%	360	01-Jan-2006
90055633 2	120,000.00	115,547.22	01-Nov-2008	8.250%	FL - 80.00%	360	01-Jan-2006
90062316 2	483,000.00	473,810.10	01-Jan-2009	6.150%	CA - 70.00%	360	01-Jan-2006
90064239 1	105,000.00	101,902.75	01-Nov-2008	8.050%	FL - 89.74%	360	01-Jan-2006
90065798 2	205,960.00	205,960.00	01-Nov-2008	7.700%	FL - 80.00%	360	01-Jan-2006
90066036 1	134,400.00	129,812.44	01-May-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90066119 2	241,000.00	232,746.81	01-Oct-2008	7.550%	FL - 66.03%	360	01-Jan-2006
90073479 1	81,000.00	78,684.95	01-Jun-2008	8.750%	FL - 90.00%	360	01-Jan-2006
90075318 1	184,500.00	179,648.05	01-Aug-2008	8.950%	FL - 90.00%	360	01-Jan-2006
90076399 1	290,000.00	282,293.32	01-Jul-2008	9.120%	FL - 78.38%	360	01-Jan-2006
90078478 1	352,000.00	339,632.72	01-Mar-2008	7.850%	FL - 80.00%	360	01-Jan-2006
90089236 2	306,000.00	306,000.00	01-Sep-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90098914 1	250,000.00	238,389.43	01-Feb-2009	7.350%	FL - 79.87%	360	01-Jan-2006
90099839 1	170,000.00	165,345.91	01-Dec-2008	3.450%	NV - 68.00%	360	01-Dec-2005
90100751 2	251,750.00	251,750.00	01-Apr-2008	10.050%	CA - 95.00%	360	01-Dec-2005

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
90102393 2	167,400.00	162,862.66	01-Nov-2008	8.500%	AZ - 90.00%	360	01-Jan-2006
90103557 2	173,241.00	168,909.22	01-Sep-2008	9.250%	FL - 90.00%	360	01-Feb-2006
90116591 2	200,000.00	194,188.48	01-Jan-2008	8.400%	FL - 80.00%	360	01-Dec-2005
90117797 1	100,800.00	94,191.51	01-Feb-2008	7.700%	FL - 90.00%	360	01-Jan-2006
90122276 1	318,400.00	318,355.19	01-Jul-2008	7.870%	CA - 80.00%	360	01-Dec-2005
90126558 1	247,500.00	238,401.59	01-Aug-2008	8.750%	CA - 75.00%	360	01-Jan-2006
90130915 1	253,600.00	243,300.24	01-Aug-2007	7.750%	PA - 80.00%	360	01-Jan-2006
90132556 2	353,610.00	341,805.38	01-Jul-2008	8.820%	FL - 90.00%	360	01-Jan-2006
90134636 2	121,500.00	118,890.58	01-Sep-2007	9.250%	FL - 90.00%	360	01-Feb-2006
90135278 1	261,500.00	254,019.12	01-May-2008	9.120%	NY - 69.73%	360	01-Jan-2006
90138793 2	153,600.00	149,146.34	01-Dec-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90144395 1	222,400.00	215,713.42	01-Dec-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90144791 1	101,000.00	98,222.17	01-Oct-2008	9.120%	MD - 50.50%	360	01-Jan-2006
90158551 2	408,000.00	391,318.91	01-Nov-2008	7.870%	NY - 80.00%	360	01-Dec-2005
90163957 1	98,080.00	94,478.29	01-Feb-2009	7.750%	KY - 80.00%	360	01-Dec-2005
90165671 2	449,600.00	449,600.00	01-Jan-2009	8.000%	CA - 80.00%	360	01-Dec-2005
90168634 2	444,000.00	427,223.29	01-Feb-2009	8.150%	NY - 80.00%	360	01-Jan-2006
90173113 2	404,000.00	391,765.63	01-Jul-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90179391 1	62,910.00	61,005.51	01-Jun-2008	8.950%	MN - 90.00%	360	01-Jan-2006
90182999 2	239,200.00	239,200.00	01-Dec-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90185190 1	201,150.00	197,163.38	01-Oct-2008	10.300%	CA - 90.00%	360	01-Jan-2006
90192915 2	128,000.00	128,000.00	01-Jul-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90198953 2	460,700.00	443,013.99	01-Mar-2008	8.000%	CA - 85.00%	360	01-Dec-2005
90217555 1	173,500.00	193,643.91	01-Mar-2008	3.580%	NJ - 69.96%	360	01-Jan-2006
90221359 1	125,100.00	121,911.14	01-Dec-2008	9.120%	MI - 90.00%	360	01-Jan-2006
90225913 1	103,700.00	101,792.69	01-May-2008	10.200%	MI - 85.00%	360	01-Jan-2006
90240318 2	163,200.00	163,114.37	01-Feb-2009	8.750%	AZ - 80.00%	360	01-Jan-2006
90246190 1	360,900.00	351,546.31	01-Apr-2008	9.000%	MD - 90.00%	360	01-Feb-2006
90246596 1	126,000.00	148,072.61	01-Jan-2009	6.230%	CT - 90.00%	360	01-Jan-2006
90247271 1	296,000.00	283,204.04	01-Jul-2008	6.700%	CA - 82.22%	360	01-Jan-2006
90247636 1	99,200.00	95,491.85	01-Jul-2006	7.620%	DE - 80.00%	360	01-Jan-2006
90269911 2	276,000.00	276,000.00	01-Dec-2008	7.620%	CA - 80.00%	360	01-Jan-2006
90274630 1	140,000.00	136,088.22	01-Nov-2008	9.120%	FL - 80.00%	360	01-Jan-2006
90283037 1	123,750.00	121,441.70	01-Jul-2008	11.150%	TN - 90.00%	360	01-Jan-2006
90295312 2	470,000.00	450,739.78	01-Jan-2009	7.700%	CA - 64.83%	360	01-Jan-2006
90295510 1	226,400.00	218,219.82	01-Jan-2009	8.750%	CA - 80.00%	360	01-Jan-2006
90298431 2	590,000.00	571,212.33	01-Jan-2009	8.750%	CA - 78.67%	360	01-Jan-2006
90303199 2	423,000.00	422,400.00	01-Apr-2008	7.650%	MA - 90.00%	360	01-Jan-2006
90304791 1	114,000.00	111,104.29	01-Jan-2008	9.150%	IL - 95.00%	360	01-Jan-2006
90310830 2	271,200.00	259,693.76	01-Jun-2008	7.620%	MI - 80.00%	360	01-Jan-2006
90314311 1	204,250.00	197,692.75	01-Jul-2008	8.800%	FL - 95.00%	360	01-Jan-2006
90317397 1	312,000.00	312,000.00	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90320870 2	536,000.00	535,960.98	01-Dec-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90322397 2	340,000.00	340,000.00	01-May-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90340837 1	182,750.00	177,665.84	01-Jul-2008	9.120%	FL - 87.02%	360	01-Jan-2006
90355876 2	495,000.00	480,965.17	01-Feb-2008	9.020%	CA - 90.00%	360	01-Jan-2006
90358516 2	480,000.00	480,000.00	01-Jul-2008	8.750%	CA - 80.00%	360	01-Jan-2006

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90364670 1	271,890.00	287,457.61	01-Dec-2008	5.420%	NY - 95.00%	360	01-Jan-2006
90373598 1	153,900.00	149,876.73	01-Sep-2008	9.120%	IL - 95.00%	360	01-Jan-2006
90373796 1	63,750.00	62,390.77	01-Jan-2009	9.750%	WI - 75.00%	360	01-Jan-2006
90377235 1	195,000.00	188,749.49	01-May-2008	8.750%	FL - 65.00%	360	01-Jan-2006
90377797 2	500,650.00	489,874.73	01-Aug-2007	8.850%	NJ - 95.00%	360	01-Jan-2006
90381278 1	328,500.00	328,500.00	01-Nov-2008	8.750%	CA - 90.00%	360	01-Jan-2006
90388919 1	74,250.00	72,332.64	01-Aug-2008	9.120%	MN - 90.00%	360	01-Jan-2006
90394917 1	312,000.00	300,724.82	01-Dec-2008	8.750%	HI - 80.00%	360	01-Jan-2006
90399999 2	155,700.00	150,580.23	01-Oct-2008	8.750%	AZ - 90.00%	360	01-Jan-2006
90403114 2	422,500.00	409,710.88	01-Sep-2008	8.950%	FL - 65.00%	360	01-Jan-2006
90409996 1	333,000.00	332,999.50	01-Jul-2007	7.620%	NY - 83.25%	360	01-Jan-2006
90417718 2	115,280.00	111,112.19	01-Feb-2009	7.750%	NM - 80.00%	360	01-Feb-2006
90418039 2	482,000.00	462,069.29	01-Dec-2008	6.950%	CA - 68.86%	360	01-Jan-2006
90429473 1	180,000.00	180,000.00	01-Dec-2008	8.750%	AZ - 90.00%	360	01-Jan-2006
90440314 1	136,000.00	130,544.44	01-Aug-2008	7.300%	CA - 80.00%	360	01-Jan-2006
90441437 2	267,600.00	267,382.78	01-Jul-2008	7.100%	CA - 80.00%	360	01-Jan-2006
90445073 2	179,920.00	179,920.00	01-Oct-2008	8.750%	WA - 80.00%	360	01-Jan-2006
90445156 1	64,000.00	62,427.22	01-May-2008	8.700%	IA - 67.37%	360	01-Jan-2006
90456799 2	480,000.00	468,971.89	01-Apr-2007	9.850%	CA - 80.00%	360	01-Jan-2006
90459835 1	126,000.00	121,653.43	01-Apr-2009	7.950%	AZ - 63.00%	360	01-Jan-2006
90466392 1	74,800.00	86,895.73	01-Oct-2008	8.650%	PA - 85.00%	360	01-Jan-2006
90470550 1	144,000.00	139,908.92	01-Dec-2008	8.900%	AZ - 90.00%	360	01-Jan-2006
90480476 2	148,000.00	148,000.00	01-Apr-2008	7.800%	FL - 80.00%	360	01-Feb-2006
90489519 2	184,000.00	183,993.64	01-Jul-2008	8.950%	FL - 80.00%	360	01-Jan-2006
90489998 1	124,000.00	123,999.97	01-Feb-2008	7.750%	FL - 80.00%	360	01-Feb-2006
90498551 1	125,800.00	121,366.05	01-Oct-2008	8.250%	PA - 85.00%	360	01-Jan-2006
90502873 2	138,000.00	134,362.94	01-Feb-2009	9.120%	AZ - 81.18%	360	01-Jan-2006
90503558 2	199,920.00	199,900.00	01-Nov-2008	8.850%	AZ - 80.00%	360	01-Jan-2006
90507591 2	152,000.00	145,928.98	01-May-2008	8.950%	IN - 95.00%	360	01-Jan-2006
90512393 1	260,100.00	260,100.00	01-Dec-2007	9.100%	FL - 90.00%	360	01-Jan-2006
90514472 1	127,500.00	125,154.92	01-Feb-2008	10.200%	FL - 85.00%	360	01-Jan-2006
90515719 2	147,100.00	143,805.04	01-Jul-2008	9.120%	FL - 79.95%	360	01-Jan-2006
90517236 2	81,000.00	94,579.11	01-Jan-2009	4.040%	IA - 90.00%	360	01-Jan-2006
90519117 1	137,750.00	135,327.77	01-Mar-2008	9.120%	IL - 95.00%	360	01-Jan-2006
90529918 1	69,300.00	67,640.92	01-Aug-2007	9.120%	IN - 90.00%	360	01-Jan-2006
90537671 1	104,000.00	101,093.92	01-Oct-2008	8.750%	FL - 64.60%	360	01-Jan-2006
90538877 1	225,000.00	224,999.71	01-Oct-2008	7.150%	CA - 90.00%	360	01-Jan-2006
90541038 2	219,760.00	219,759.70	01-Jan-2009	8.750%	FL - 80.00%	360	01-Jan-2006
90542838 2	237,000.00	229,403.31	01-May-2008	8.750%	FL - 77.20%	360	01-Jan-2006
90547316 1	73,150.00	71,429.34	01-Jul-2008	9.050%	IN - 95.00%	360	01-Feb-2006
90549551 1	374,000.00	362,514.56	01-Jan-2008	9.120%	IL - 86.98%	360	01-Jan-2006
90552910 2	418,500.00	406,577.49	01-Jun-2008	9.120%	FL - 90.00%	360	01-Jan-2006
90554874 1	124,000.00	120,025.28	01-Jan-2009	8.750%	IN - 80.00%	360	01-Jan-2006
90555954 2	215,200.00	215,200.00	01-Aug-2007	7.800%	FL - 80.00%	360	01-Jan-2006
90558073 1	64,600.00	58,586.26	01-Feb-2009	7.500%	TX - 79.75%	240	01-Jan-2006
90564071 1	89,600.00	89,496.05	01-Jul-2008	9.120%	IL - 80.00%	360	01-Jan-2006
90570839 1	102,000.00	98,912.42	01-Sep-2008	8.950%	AZ - 85.00%	360	01-Jan-2006

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90578238 1	351,900.00	351,774.66	01-Dec-2008	8.750%	MD - 90.00%	360	01-Jan-2006
90582990 1	131,700.00	131,699.08	01-Dec-2008	8.750%	FL - 84.97%	360	01-Jan-2006
90595711 1	280,000.00	271,264.33	01-Aug-2008	9.120%	IL - 88.89%	360	01-Jan-2006
90599754 1	139,256.00	139,169.98	01-Sep-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
90601030 2	128,000.00	128,000.00	01-Apr-2008	8.750%	MN - 80.00%	360	01-Jan-2006
90602673 1	153,750.00	153,750.00	01-Dec-2008	8.750%	AZ - 75.00%	360	01-Jan-2006
90604034 2	163,920.00	159,476.58	01-Sep-2007	8.950%	FL - 80.00%	360	01-Feb-2006
90606278 2	452,000.00	452,000.01	01-Feb-2008	9.100%	CA - 80.00%	360	01-Jan-2006
90608076 2	594,150.00	572,682.63	01-Oct-2008	8.750%	CA - 85.00%	360	01-Jan-2006
90613795 1	231,000.00	220,946.21	01-Nov-2008	7.620%	FL - 78.31%	360	01-Jan-2006
90618992 2	774,000.00	747,556.78	01-Apr-2008	8.700%	NY - 90.00%	360	01-Jan-2006
90620477 2	148,500.00	143,508.77	01-Nov-2008	8.750%	CA - 90.00%	360	01-Jan-2006
90626235 2	729,000.00	705,008.60	01-Dec-2008	8.750%	CA - 90.00%	360	01-Jan-2006
90631391 2	660,000.00	660,000.00	01-Jun-2008	7.750%	CT - 80.00%	360	01-Jan-2006
90632993 1	310,250.00	299,040.09	01-Jul-2008	8.750%	FL - 85.00%	360	01-Jan-2006
90633116 1	231,300.00	225,497.13	01-May-2007	9.120%	NJ - 90.00%	360	01-Jan-2006
90634478 2	149,600.00	145,392.89	01-Sep-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90639238 2	266,670.00	266,670.00	01-Mar-2008	9.100%	FL - 90.00%	360	01-Jan-2006
90639311 2	428,000.00	428,000.00	01-Aug-2008	7.620%	FL - 80.00%	360	01-Jan-2006
90649674 2	180,835.00	176,557.39	01-May-2008	9.600%	FL - 95.00%	360	01-Jan-2006
90658030 1	83,250.00	81,046.15	01-Sep-2008	9.120%	NC - 90.00%	360	01-Jan-2006
90661877 2	365,415.00	350,042.73	01-Dec-2008	7.620%	CA - 85.00%	360	01-Jan-2006
90665274 1	124,500.00	120,149.84	01-Jan-2009	8.750%	UT - 76.38%	360	01-Jan-2006
90673955 2	413,100.00	412,410.15	01-Dec-2008	8.600%	NY - 90.00%	360	01-Jan-2006
90674359 1	348,500.00	348,500.00	01-Oct-2008	8.750%	FL - 85.00%	360	01-Jan-2006
90676396 1	382,500.00	368,686.66	01-Mar-2008	7.700%	NY - 90.00%	360	01-Jan-2006
90678475 1	390,150.00	376,698.82	01-Mar-2008	8.750%	CA - 85.00%	360	01-Jan-2006
90680513 2	359,910.00	347,269.37	01-Nov-2007	8.550%	FL - 90.00%	360	01-Jan-2006
90689118 1	168,750.00	168,749.50	01-Dec-2008	8.750%	AZ - 90.00%	360	01-Jan-2006
90699513 2	314,100.00	305,997.01	01-Jan-2008	9.120%	AZ - 90.00%	360	01-Jan-2006
90714957 1	335,000.00	326,740.61	01-Oct-2008	9.250%	NJ - 81.71%	360	01-Jan-2006
90719915 2	312,000.00	299,763.49	01-Oct-2008	7.100%	FL - 80.00%	360	01-Feb-2006
90724998 1	156,400.00	151,964.32	01-Oct-2008	8.750%	AZ - 85.00%	360	01-Jan-2006
90726274 1	73,710.00	71,617.14	01-Jan-2008	8.850%	WI - 90.00%	360	01-Feb-2006
90727272 1	65,025.00	63,345.68	01-Mar-2009	9.120%	KY - 85.00%	360	01-Jan-2006
90728957 1	188,000.00	183,535.71	01-Dec-2006	9.120%	FL - 80.00%	360	01-Jan-2006
90733510 1	175,000.00	169,742.27	01-Sep-2008	9.120%	WI - 67.05%	360	01-Jan-2006
90736117 2	288,000.00	287,976.00	01-Oct-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90739277 2	114,400.00	110,213.71	01-Jan-2009	8.750%	FL - 80.00%	360	01-Jan-2006
90742156 2	582,250.00	557,335.63	01-Dec-2008	7.620%	FL - 85.00%	360	01-Jan-2006
90745555 2	408,000.00	408,000.00	01-Aug-2008	8.750%	CA - 85.00%	360	01-Jan-2006
90745639 2	231,750.00	231,551.53	01-Mar-2008	9.120%	FL - 90.00%	360	01-Jan-2006
90745670 2	443,700.00	454,583.70	01-Aug-2008	8.750%	OR - 85.00%	360	01-Jan-2006
90748799 1	62,500.00	59,948.46	01-Dec-2008	8.750%	IN - 50.40%	360	01-Jan-2006
90759952 1	175,000.00	167,130.54	01-Apr-2007	7.620%	FL - 58.73%	360	01-Jan-2006
90761875 1	77,400.00	75,150.59	01-Sep-2008	9.120%	OK - 90.00%	360	01-Jan-2006
90772997 2	476,000.00	475,999.99	01-May-2008	8.770%	CA - 80.00%	360	01-Jan-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
90773276 1	180,000.00	175,653.65	01-Aug-2008	9.420%	CA - 69.23%	360	01-Jan-2006
90774795 1	200,000.00	199,934.50	01-Nov-2008	8.750%	UT - 80.00%	360	01-Jan-2006
90776519 1	90,000.00	87,622.70	01-Oct-2008	9.250%	MD - 89.11%	360	01-Jan-2006
90781238 1	170,000.00	165,673.48	01-May-2008	9.120%	FL - 73.59%	360	01-Jan-2006
90781675 2	171,392.00	167,169.85	01-Jun-2007	9.120%	FL - 80.00%	360	01-Jan-2006
90781998 1	130,000.00	125,990.51	01-Aug-2008	8.750%	FL - 74.29%	360	01-Jan-2006
90788472 1	434,350.00	418,811.97	01-Apr-2008	8.450%	NJ - 85.00%	360	01-Jan-2006
90789199 1	129,000.00	126,951.61	01-Aug-2008	11.950%	FL - 56.58%	360	01-Jan-2006
90795832 2	271,096.00	271,095.64	01-Oct-2008	9.120%	FL - 80.00%	360	01-Jan-2006
90805433 1	127,500.00	132,522.39	01-Jan-2009	9.800%	AZ - 75.00%	360	01-Jan-2006
90811555 2	436,000.00	436,000.00	01-Dec-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90814153 1	176,000.00	169,554.58	01-Sep-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90818352 2	375,250.00	375,249.28	01-Jan-2008	10.300%	NJ - 95.00%	360	01-Jan-2006
90820234 2	223,920.00	223,920.00	01-Jan-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90837675 2	127,500.00	127,499.99	01-Jan-2009	8.750%	AZ - 75.00%	360	01-Jan-2006
90837758 2	336,000.00	322,123.75	01-Apr-2008	7.000%	NY - 80.00%	360	01-Jan-2006
90841271 2	180,000.00	175,565.82	01-Oct-2008	9.800%	FL - 90.00%	360	01-Jan-2006
90841511 2	205,600.00	204,999.26	01-Jan-2009	8.750%	NV - 80.00%	360	01-Jan-2006
90845678 2	139,500.00	139,500.00	01-Dec-2008	8.950%	MD - 90.00%	360	01-Jan-2006
90855552 2	384,000.00	384,000.00	01-Aug-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
90859752 2	180,500.00	175,567.23	01-Feb-2008	8.770%	FL - 95.00%	360	01-Feb-2006
90871757 2	182,320.00	176,471.77	01-Jan-2009	7.750%	AZ - 80.00%	360	01-Feb-2006
90872912 2	406,800.00	406,784.27	01-Sep-2007	9.120%	FL - 90.00%	360	01-Jan-2006
90875915 2	424,000.00	424,000.00	01-May-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90894999 1	113,905.00	110,772.09	01-Dec-2008	9.120%	KY - 95.00%	360	01-Jan-2006
90896077 2	250,800.00	246,340.94	01-Jan-2009	11.250%	MI - 95.00%	360	01-Feb-2006
90902917 1	128,000.00	124,341.92	01-Nov-2008	8.750%	NV - 60.95%	360	01-Jan-2006
90907718 1	392,000.00	380,217.54	01-Mar-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90909672 2	160,018.00	160,018.00	01-Nov-2008	8.300%	FL - 95.00%	360	01-Feb-2006
90924911 2	231,200.00	231,200.00	01-Jun-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90929993 2	476,000.00	476,000.00	01-Nov-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90934597 2	239,192.00	232,496.58	01-Mar-2008	9.120%	FL - 80.00%	360	01-Jan-2006
90937871 2	193,500.00	229,666.90	01-Oct-2008	8.850%	FL - 90.00%	360	01-Jan-2006
90950114 2	264,000.00	264,000.00	01-Sep-2008	8.030%	IL - 80.00%	360	01-Feb-2006
90953951 2	212,000.00	205,057.48	01-Oct-2007	7.350%	FL - 80.00%	360	01-Jan-2006
90955717 1	156,000.00	155,980.08	01-Jan-2008	7.950%	FL - 80.00%	360	01-Feb-2006
90968678 2	364,500.00	352,620.83	01-Feb-2008	8.750%	MN - 90.00%	360	01-Jan-2006
90970153 2	385,000.00	373,517.55	01-Dec-2007	8.100%	NJ - 100.00%	360	01-Feb-2006
90978438 1	400,000.00	391,143.76	01-Dec-2008	9.200%	FL - 76.92%	360	01-Jan-2006
90981192 1	160,000.00	174,436.75	01-Jan-2009	6.200%	AZ - 64.78%	360	01-Jan-2006
90986712 2	247,905.00	247,905.00	01-Jan-2009	8.750%	OR - 90.00%	360	01-Jan-2006
90988155 1	110,000.00	107,025.94	01-Feb-2009	8.350%	AZ - 73.33%	360	01-Feb-2006
90993353 2	452,800.00	452,800.00	01-Jan-2007	8.550%	NJ - 80.00%	360	01-Jan-2006
91002071 1	243,000.00	234,268.83	01-Feb-2009	8.750%	FL - 90.00%	360	01-Jan-2006
91003194 2	127,500.00	123,436.77	01-Dec-2008	8.750%	AZ - 75.00%	360	01-Jan-2006
91005116 2	288,000.00	288,000.00	01-Oct-2007	8.750%	FL - 80.00%	360	01-Jan-2006
91010918 1	276,000.00	264,156.36	01-May-2008	7.650%	NY - 78.86%	360	01-Jan-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
91023473 2	254,400.00	287,900.98	01-Nov-2008	6.260%	FL - 80.00%	360	01-Jan-2006
91040113 2	342,000.00	330,795.45	01-Sep-2007	8.800%	FL - 90.00%	360	01-Jan-2006
91044636 1	114,750.00	110,563.43	01-Aug-2007	7.500%	IN - 85.00%	360	01-Feb-2006
91047035 2	284,750.00	278,242.35	01-May-2008	9.120%	FL - 85.00%	360	01-Jan-2006
91051151 2	850,000.00	826,379.81	01-Jan-2009	9.120%	CA - 73.91%	360	01-Jan-2006
91052472 1	132,000.00	126,827.69	01-Jul-2008	8.750%	FL - 80.00%	360	01-Jan-2006
91061754 1	131,200.00	126,950.48	01-Sep-2007	8.750%	FL - 80.00%	360	01-Jan-2006
91062554 1	64,800.00	62,922.00	01-Dec-2007	8.450%	TX - 80.00%	360	01-Jan-2006
91068510 1	172,500.00	167,515.74	01-Jun-2008	8.900%	FL - 75.00%	360	01-Jan-2006
91069039 1	364,500.00	355,031.36	01-Mar-2008	9.350%	NY - 90.00%	360	01-Jan-2006
91099796 2	207,920.00	201,883.54	01-Oct-2007	8.900%	FL - 80.00%	360	01-Jan-2006
91099994 2	351,000.00	338,989.08	01-Aug-2008	7.850%	NY - 90.00%	360	01-Feb-2006
91106914 1	183,600.00	177,348.48	01-Feb-2008	7.750%	MA - 90.00%	360	01-Feb-2006
91110031 2	148,000.00	143,603.64	01-Dec-2007	9.050%	FL - 80.00%	360	01-Jan-2006
91131433 1	175,610.00	172,245.34	01-Nov-2006	9.900%	MN - 85.00%	360	01-Jan-2006
91142075 2	110,500.00	107,383.20	01-Dec-2008	8.100%	AZ - 82.77%	360	01-Feb-2006
91162032 1	135,600.00	135,600.00	01-Jul-2008	9.120%	FL - 80.00%	360	01-Jan-2006
91169235 2	388,000.00	388,000.00	01-Nov-2008	8.750%	CA - 80.00%	360	01-Jan-2006
91179879 1	252,000.00	243,645.78	01-Feb-2009	7.750%	NY - 90.00%	360	01-Feb-2006
91182196 2	279,000.00	271,237.46	01-Oct-2007	9.120%	FL - 90.00%	360	01-Jan-2006
91183277 1	171,000.00	166,913.31	01-Mar-2009	9.750%	MI - 95.00%	360	01-Feb-2006
91186353 2	296,000.00	281,093.05	01-Sep-2007	6.800%	NY - 80.00%	360	01-Jan-2006
91193110 2	356,000.00	355,125.82	01-Sep-2008	8.750%	CA - 80.00%	360	01-Jan-2006
91202515 1	504,000.00	504,000.00	01-Feb-2008	8.750%	HI - 80.00%	360	01-Jan-2006
91215517 1	119,700.00	116,748.65	01-Dec-2008	9.250%	KY - 90.00%	360	01-Jan-2006
91224311 1	120,000.00	116,296.72	01-Nov-2008	8.850%	AZ - 80.00%	360	01-Jan-2006
91227835 2	180,000.00	180,000.00	01-Aug-2008	8.050%	FL - 80.00%	360	01-Feb-2006
91238030 1	431,200.00	431,192.29	01-Apr-2008	8.250%	NY - 80.00%	360	01-Mar-2006
91239194 1	80,750.00	78,642.76	01-Jul-2008	9.120%	PA - 95.00%	360	01-Jan-2006
91245514 1	176,000.00	170,934.95	01-Oct-2007	7.800%	AZ - 80.00%	360	01-Feb-2006
91263038 1	82,555.00	92,976.51	01-Mar-2009	9.700%	TX - 95.00%	360	01-Jan-2006
91264234 2	376,000.00	361,828.67	01-Jul-2008	8.750%	HI - 80.00%	360	01-Jan-2006
91266072 2	208,000.00	208,000.01	01-Mar-2008	9.000%	CA - 80.00%	360	01-Jan-2006
91267112 1	214,200.00	207,215.88	01-Sep-2008	7.750%	AZ - 90.00%	360	01-Feb-2006
91277996 2	276,000.00	266,468.10	01-Sep-2008	7.800%	FL - 79.77%	360	01-Feb-2006
91279273 1	262,000.00	251,479.23	01-Jan-2009	6.990%	NJ - 65.50%	360	01-Feb-2006
91281154 1	102,400.00	101,845.83	01-Dec-2008	9.120%	TX - 80.00%	360	01-Jan-2006
91291195 1	277,950.00	270,800.70	01-Apr-2008	9.120%	MA - 85.00%	360	01-Jan-2006
91292516 2	246,400.00	237,820.37	01-Nov-2007	8.750%	FL - 80.00%	360	01-Jan-2006
91298638 2	240,000.00	240,000.00	01-Sep-2008	8.750%	CA - 80.00%	360	01-Jan-2006
91300434 1	202,500.00	197,286.05	01-Feb-2007	9.120%	FL - 90.00%	360	01-Jan-2006
91306639 1	124,000.00	120,238.92	01-Nov-2008	8.550%	IA - 80.00%	360	01-Feb-2006
91321158 2	132,000.00	127,342.23	01-Dec-2008	7.750%	AZ - 80.00%	360	01-Feb-2006
91321711 1	126,000.00	120,828.12	01-Dec-2008	7.350%	UT - 90.00%	360	01-Jan-2006
91333237 2	190,800.00	189,167.43	01-Feb-2008	8.750%	FL - 80.00%	360	01-Jan-2006
91380873 2	240,300.00	234,260.93	01-Jan-2008	8.800%	FL - 90.00%	360	01-Feb-2006
91392431 2	480,000.00	480,000.00	01-Jan-2009	7.550%	CA - 80.00%	360	01-Feb-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
91417634 1	114,800.00	113,243.23	01-Nov-2008	11.850%	AZ - 70.00%	360	01-Feb-2006
91464313 2	225,000.00	224,999.40	01-Nov-2008	8.250%	FL - 90.00%	360	01-Feb-2006
91466516 2	125,910.00	123,091.31	01-Dec-2008	8.900%	FL - 90.00%	360	01-Mar-2006
91495275 1	170,905.00	167,453.90	01-Mar-2007	8.300%	MI - 95.00%	360	01-Feb-2006
91499715 2	213,750.00	209,115.89	01-Aug-2007	9.950%	FL - 95.00%	360	01-Jan-2006
91535872 1	180,000.00	173,912.83	01-Jul-2008	7.750%	FL - 75.00%	360	01-Feb-2006
91540195 2	156,000.00	150,609.79	01-Jun-2008	7.750%	FL - 80.00%	360	01-Feb-2006
91571711 2	265,500.00	265,499.99	01-Dec-2008	8.100%	FL - 90.00%	360	01-Feb-2006
91654038 1	70,300.00	68,625.03	01-Feb-2008	8.450%	IL - 95.00%	360	01-Feb-2006
91666594 1	187,500.00	183,102.36	01-Dec-2008	9.700%	AZ - 75.00%	360	01-Feb-2006
91668152 2	348,000.00	348,000.00	01-Sep-2008	7.750%	CA - 80.00%	360	01-Feb-2006
91692038 1	305,100.00	296,634.85	01-Jan-2009	8.550%	MO - 90.00%	360	01-Feb-2006
91726711 1	161,500.00	157,161.18	01-Jul-2008	8.850%	FL - 85.00%	360	01-Feb-2006
91736835 2	88,000.00	85,652.31	01-Aug-2008	8.800%	TX - 80.00%	360	01-Feb-2006
91745232 1	196,000.00	188,746.43	01-May-2008	7.750%	CT - 76.86%	360	01-Feb-2006
91780312 1	234,900.00	228,453.62	01-Aug-2007	8.250%	FL - 90.00%	360	01-Feb-2006
91799395 1	226,200.00	258,793.86	01-Oct-2008	5.360%	NJ - 65.00%	360	01-Feb-2006
91858555 1	243,000.00	236,583.91	01-Oct-2007	7.990%	CA - 90.00%	360	01-Feb-2006
91858795 2	397,000.00	397,000.00	01-Sep-2008	7.990%	NV - 89.98%	360	01-Feb-2006
91901199 2	240,300.00	272,319.47	01-Sep-2009	9.150%	FL - 90.00%	360	01-Feb-2006
91904276 2	399,200.00	395,703.92	01-Jan-2009	7.400%	HI - 80.00%	360	01-Feb-2006
91936278 2	360,000.00	349,910.68	01-Oct-2008	7.750%	FL - 90.00%	360	01-Feb-2006
91951152 1	239,200.00	238,237.92	01-Jan-2009	7.750%	NV - 80.00%	360	01-Feb-2006
91995670 1	224,100.00	217,110.59	01-Oct-2008	7.750%	FL - 90.00%	360	01-Feb-2006
92000355 1	360,000.00	349,811.77	01-Nov-2006	8.300%	MD - 90.00%	360	01-Feb-2006
92021591 2	285,600.00	276,909.17	01-Feb-2009	7.970%	OK - 80.00%	360	01-Feb-2006
92027150 1	180,000.00	175,559.04	01-Nov-2008	9.800%	MI - 100.00%	360	01-Feb-2006
92052992 1	64,505.00	62,901.99	01-Aug-2008	8.800%	MN - 95.00%	360	01-Feb-2006
92064716 2	180,000.00	173,740.04	01-Jan-2009	7.750%	FL - 90.00%	360	01-Feb-2006
92099597 2	184,000.00	177,859.43	01-Jan-2009	7.750%	FL - 80.00%	360	01-Feb-2006
92112317 1	157,054.00	151,739.54	01-Mar-2008	8.550%	FL - 95.00%	360	01-Feb-2006
92132273 2	268,000.00	267,999.87	01-Jul-2008	7.750%	FL - 80.00%	360	01-Feb-2006
92141514 1	164,800.00	159,469.06	01-Oct-2006	7.750%	MI - 80.00%	360	01-Feb-2006
92170232 2	239,920.00	263,564.90	01-Dec-2008	3.920%	NV - 80.00%	360	01-Feb-2006
92229558 1	225,000.00	217,220.18	01-Dec-2008	7.750%	PA - 83.33%	360	01-Feb-2006
92234475 1	348,000.00	335,279.46	01-Jul-2008	7.550%	FL - 78.20%	360	01-Feb-2006
92282078 2	212,000.00	204,137.59	01-Jan-2008	7.750%	FL - 80.00%	360	01-Feb-2006
92338474 2	88,000.00	85,771.36	01-Feb-2009	9.450%	MS - 100.00%	360	01-Feb-2006
92365238 2	275,500.00	269,476.87	01-Jan-2008	9.300%	FL - 95.00%	360	01-Mar-2006
92426311 2	316,000.00	315,955.01	01-Jan-2007	8.600%	NY - 80.00%	360	01-Mar-2006
92505759 1	81,000.00	82,807.04	01-Jun-2008	8.980%	MI - 90.00%	360	01-Feb-2006
92545276 2	153,810.00	148,940.51	01-Aug-2007	7.750%	LA - 90.00%	360	01-Feb-2006
92568799 2	100,000.00	97,658.60	01-Feb-2009	10.300%	AZ - 62.50%	360	01-Mar-2006
92615079 2	427,500.00	427,499.99	01-Mar-2007	7.990%	NY - 95.00%	360	01-Feb-2006
92893791 1	274,550.00	274,279.02	01-Aug-2008	8.700%	FL - 85.00%	360	01-Mar-2006
92893916 1	148,800.00	144,941.07	01-Oct-2008	8.250%	AZ - 80.00%	360	01-Mar-2006
92967991 2	202,410.00	198,034.31	01-Jul-2007	9.150%	FL - 89.96%	360	01-Mar-2006

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Prepayment Report

VOLUNTARY PREPAYMENTS

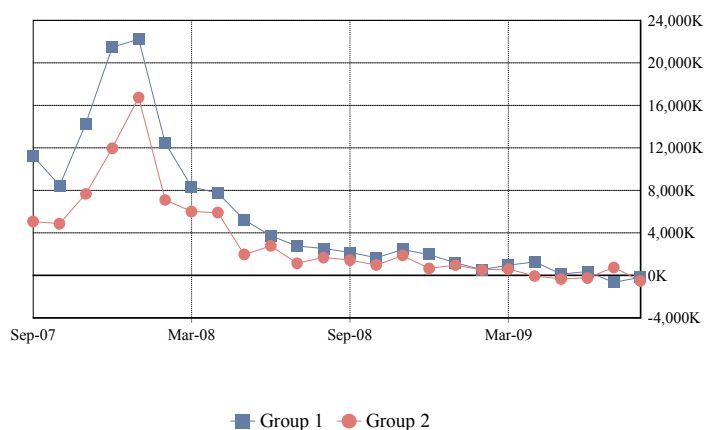
Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	1	8	9
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	1	8	9
Curtailments Amount	(852,796.18)	(1,001,045.08)	(1,853,841.26)
Paid in Full Balance	326,382.33	799,571.77	1,125,954.10
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	-526,413.85	-201,473.31	-727,887.16

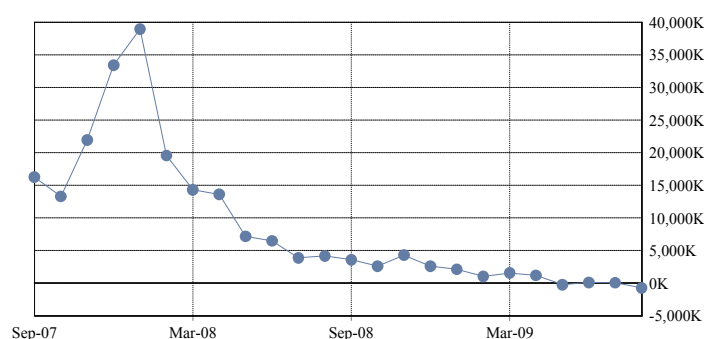
Cumulative

Number of Paid in Full Loans	1,515	2,901	4,416
Number of Repurchased Loans	4	7	11
Total Number of Loans Prepaid in Full	1,519	2,908	4,427
Paid in Full Balance	431,644,565.03	538,313,697.92	969,958,262.95
Repurchased Loans Balance	1,234,307.58	1,016,229.58	2,250,537.16
Curtailments Amount	(4,460,510.19)	(5,869,306.03)	(10,329,816.22)
Total Prepayment Amount	428,418,362.42	533,460,621.47	961,878,983.89

Total Prepayments by Groups



Total Prepayments

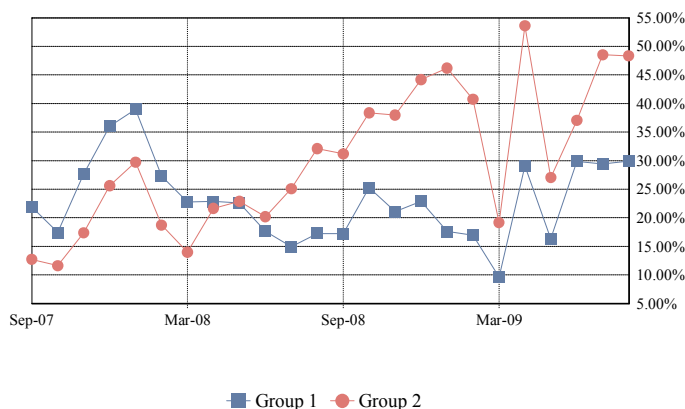




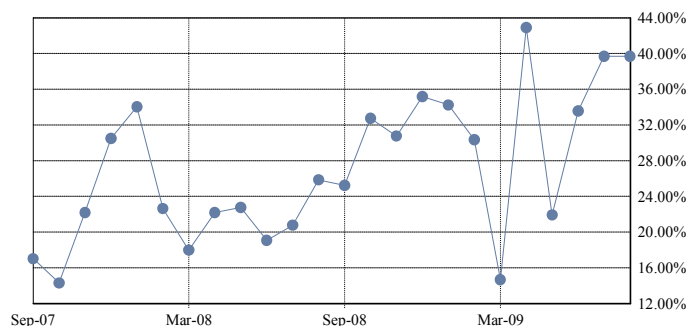
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	5.36%	2.92%	4.13%
3 Months Avg SMM	4.84%	2.90%	3.87%
12 Months Avg SMM	4.18%	2.09%	3.18%
Avg SMM Since Cut-off	2.60%	2.34%	2.47%
CPR	48.35%	29.94%	39.70%
3 Months Avg CPR	44.89%	29.74%	37.72%
12 Months Avg CPR	40.07%	22.36%	32.16%
Avg CPR Since Cut-off	27.14%	24.73%	25.95%
PSA	805.75%	499.02%	661.65%
3 Months Avg PSA Approximation	748.13%	495.68%	628.68%
12 Months Avg PSA Approximation	667.89%	372.74%	536.03%
Avg PSA Since Cut-off Approximation	649.84%	591.22%	621.06%

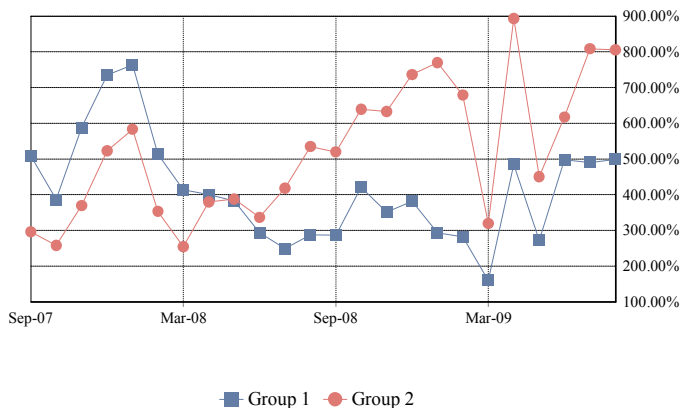
CPR by Groups



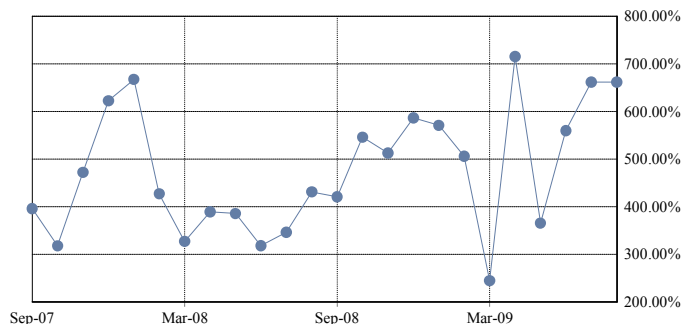
Total CPR



PSA by Groups

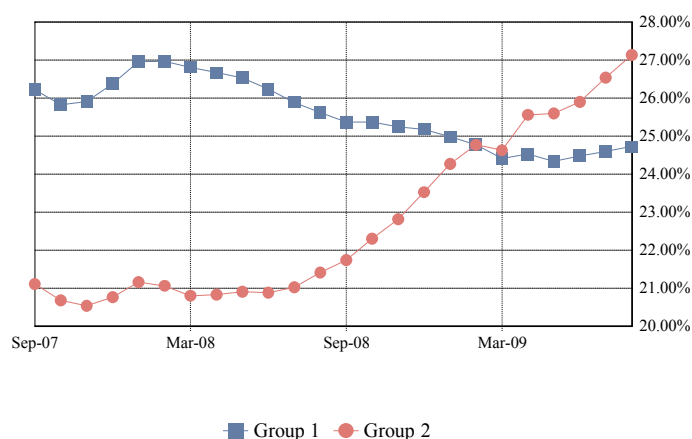


Total PSA

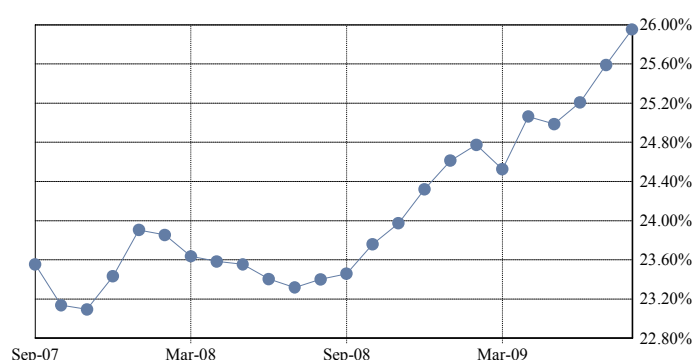




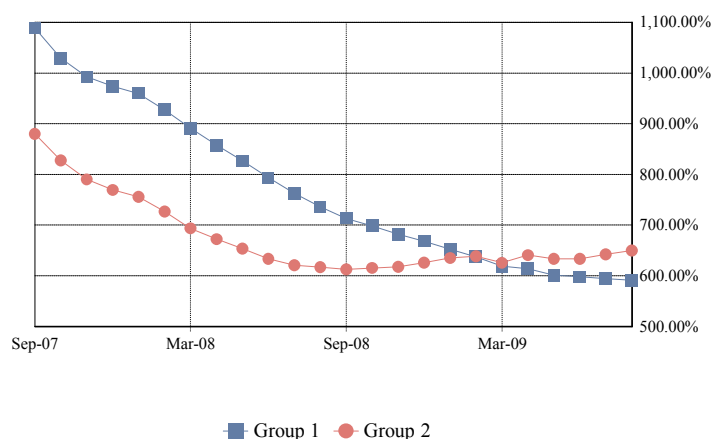
CPR Avg since Cut-Off by Groups



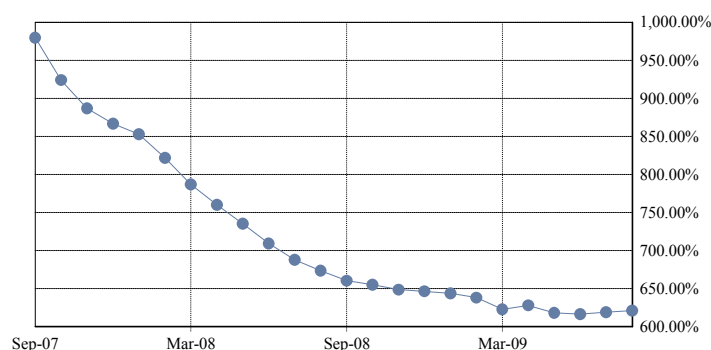
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

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

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

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

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

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

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

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

Weighted Average Seasoning (WAS)

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

Dates correspond to distribution dates.

Prepayment Detail Report

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

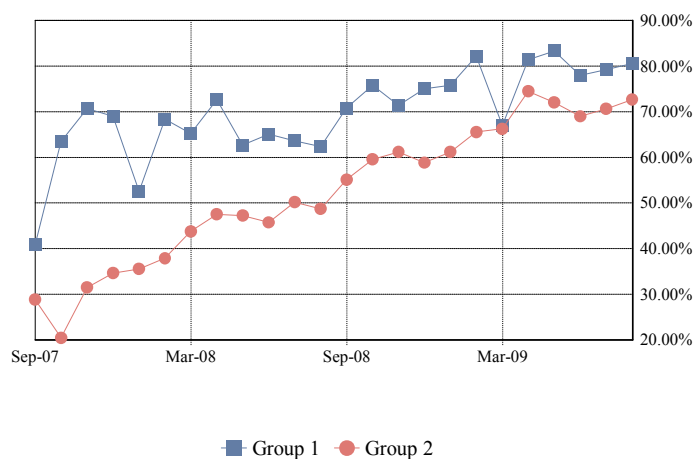
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
82933672 1		82,650.00	72,924.68	23-Jul-2009	6.120%	IL - 95.00%	Paid Off - 240	01-Sep-2005
83474015 1		77,900.00	76,486.71	14-Jul-2009	11.150%	IN - 95.00%	Paid Off - 360	01-Jan-2006
89648679 1		87,000.00	83,434.20	07-Aug-2009	7.000%	LA - 71.31%	Paid Off - 360	01-Dec-2005
89710479 1		76,925.00	73,595.06	16-Jul-2009	6.550%	AZ - 85.00%	Paid Off - 360	01-Jan-2006
90131475 1		149,452.00	143,322.20	28-Jul-2009	6.850%	TX - 80.00%	Paid Off - 360	01-Jan-2006
90131871 1		37,363.00	36,510.35	28-Jul-2009	9.990%	TX - 20.00%	Paid Off - 360	01-Jan-2006
90687559 1		250,000.00	236,003.08	22-Jul-2009	8.190%	IL - 73.53%	Paid Off - 360	01-Feb-2006
90815630 1		80,800.00	77,295.49	28-Jul-2009	9.120%	KY - 80.00%	Paid Off - 360	01-Jan-2006
91092270 2		338,400.00	326,382.33	29-Jul-2009	7.750%	MA - 80.00%	Paid Off - 360	01-Feb-2006
TOTAL		1,180,490.00	1,125,954.10					

Realized Loss Report

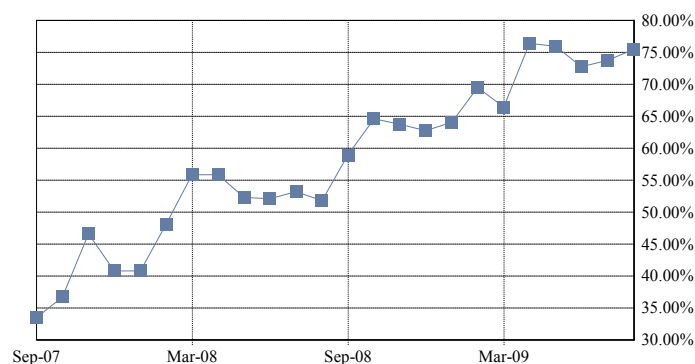
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Number of Loans Liquidated	64	63	127
Collateral Principal Realized Loss/(Gain) Amount	15,599,766.59	9,542,222.42	25,141,989.01
Collateral Interest Realized Loss/(Gain) Amount	120,329.78	397,039.85	517,369.63
Net Liquidation Proceeds	5,750,491.44	1,902,514.60	7,653,006.04
Subsequent Recoveries	22,550.95	25,659.04	48,209.99
<u>Cumulative</u>			
Number of Loans Liquidated	1,182	1,064	2,246
Collateral Realized Loss/(Gain) Amount	208,488,880.42	116,994,589.76	325,483,470.18
Net Liquidation Proceeds	151,637,737.93	45,046,272.87	196,684,010.80
Cumulative Subsequent Recoveries	1,073,350.51	887,519.47	1,960,869.97

Collateral Loss Severity Approximation by Groups



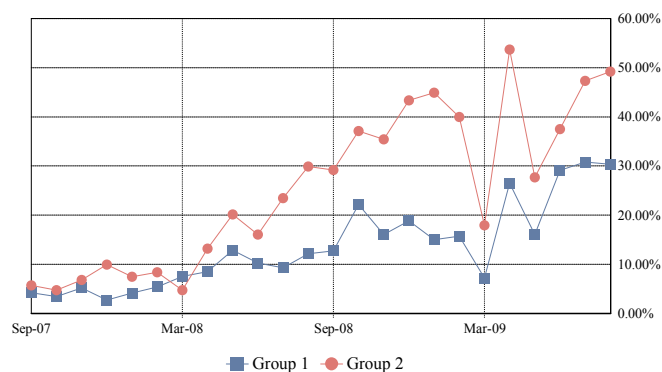
Collateral Loss Severity Approximation



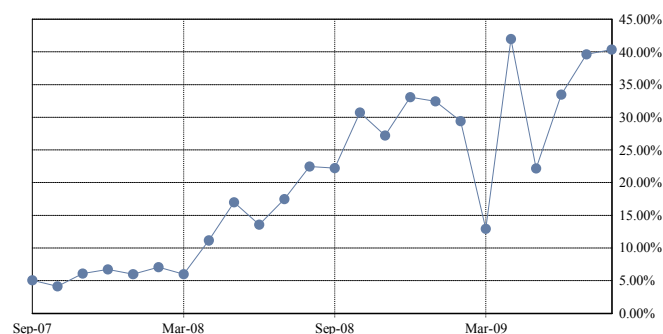
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	5.49%	2.97%	4.22%
3 Months Avg MDR	4.85%	2.94%	3.89%
12 Months Avg MDR	4.08%	1.88%	3.04%
Avg MDR Since Cut-off	1.54%	0.76%	1.17%
CDR	49.20%	30.36%	40.37%
3 Months Avg CDR	44.91%	30.09%	37.89%
12 Months Avg CDR	39.35%	20.40%	30.92%
Avg CDR Since Cut-off	16.95%	8.79%	13.20%
SDA	8,199.56%	5,059.50%	6,728.05%
3 Months Avg SDA Approximation	7,484.18%	5,015.29%	6,314.66%
12 Months Avg SDA Approximation	6,558.67%	3,399.69%	5,153.84%
Avg SDA Since Cut-off Approximation	3,607.92%	1,867.94%	2,805.75%
Loss Severity Approximation for Current Period	72.66%	80.58%	75.47%
3 Months Avg Loss Severity Approximation	70.91%	79.25%	74.06%
12 Months Avg Loss Severity Approximation	65.42%	77.65%	69.00%
Avg Loss Severity Approximation Since Cut-off	57.21%	69.45%	61.01%

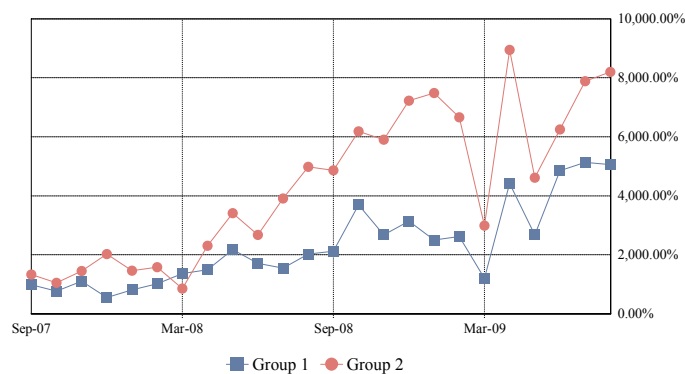
CDR by Groups



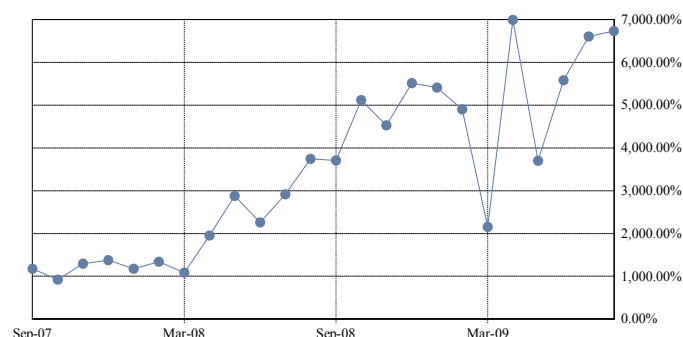
Total CDR



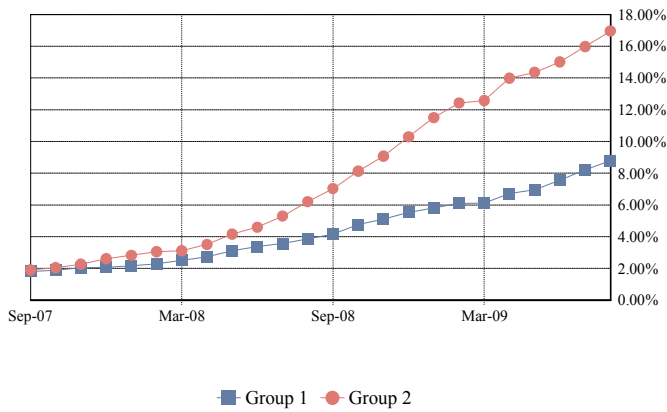
SDA by Groups



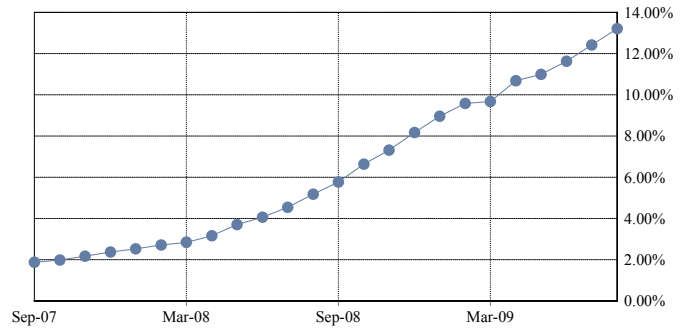
Total SDA



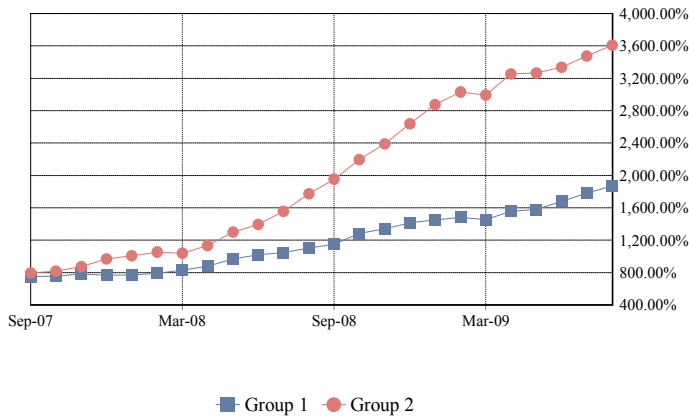
CDR Avg since Cut-Off by Groups



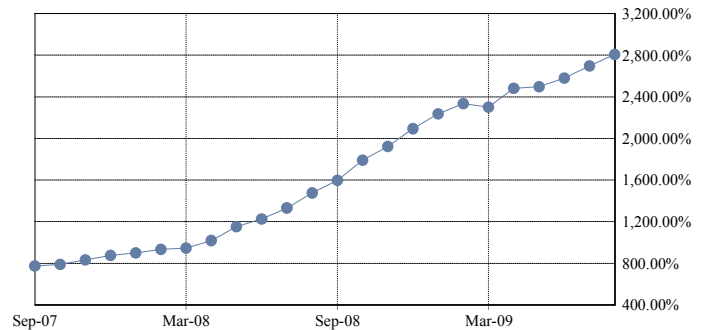
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

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

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

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

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

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

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

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

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

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

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

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

Dates correspond to distribution dates.

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

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)
79358750	1	7.400%	MI - 90.00%	360	348,368.36		417,724.48
82808056	1	8.120%	KY - 85.00%	360	75,884.57		72,158.70
83228353	1	8.250%	NV - 95.00%	360	283,151.96		215,374.49
83582817	1	9.120%	CT - 58.73%	360	170,609.39		173,906.74
83733931	1	9.550%	FL - 90.00%	360	141,284.34		161,338.37
83931816	1	9.120%	IN - 85.00%	360	152,574.48		65,711.95
84528413	1	8.450%	CA - 90.00%	360	149,374.57		145,991.98
84701838	1	8.120%	UT - 90.00%	360	80,975.81		57,843.77
85762995	1	8.120%	MI - 90.00%	360	113,446.14		108,980.43
86495272	1	8.950%	RI - 85.00%	360	348,396.59		395,444.52
87235073	1	6.870%	AZ - 95.00%	360	167,662.10		142,158.95
87284352	1	8.120%	CA - 80.00%	360	348,680.28		193,400.31
87504312	1	8.000%	AZ - 85.00%	360	183,059.01		179,113.56
87709994	1	8.000%	AZ - 90.00%	360	181,959.98		96,263.84
87819637	1	9.000%	MI - 90.00%	360	137,938.37		160,053.58
87971511	1	8.000%	MI - 93.22%	360	193,569.70		215,052.34
88519954	1	8.550%	AZ - 90.00%	360	144,540.17		134,570.69
88570759	1	8.650%	CA - 90.00%	360	84,863.77		68,339.59
88595475	1	8.000%	AZ - 77.40%	360	194,244.45		163,495.11
88776752	1	8.000%	AZ - 75.00%	360	123,750.00		103,766.46
88805114	1	8.000%	MN - 80.00%	360	163,120.00		176,957.05
88811716	1	8.000%	WA - 90.00%	360	288,000.00		125,161.94
88914551	1	8.000%	CA - 80.00%	360	214,619.35		204,454.92
89135719	1	8.000%	CA - 81.84%	360	300,287.28		207,730.62
89145270	1	9.550%	AZ - 20.00%	360	23,192.12		24,783.69
89333595	1	8.000%	CA - 80.00%	360	400,000.00		241,624.44
89502553	1	7.870%	AZ - 80.00%	360	144,000.00		92,841.88
89514798	1	9.900%	FL - 90.00%	360	246,719.86		119,352.69
89527436	1	8.000%	CA - 90.00%	360	166,036.38		134,020.07
89681159	1	8.550%	AZ - 65.00%	360	192,808.59		88,434.87
89757678	1	10.250%	CA - 90.00%	360	185,199.72		216,358.92
89827034	1	6.300%	AZ - 68.33%	360	195,733.63		150,518.98
89832752	1	9.120%	FL - 90.00%	360	194,967.43		172,555.63
89953830	1	8.500%	MI - 80.00%	360	101,320.96		111,815.78
89974513	1	8.550%	AZ - 85.00%	360	161,285.27		171,621.61
90004631	1	8.750%	FL - 61.90%	360	148,184.20		87,801.77
90047994	1	8.750%	NV - 80.00%	360	199,988.22		173,596.75
90052754	1	9.120%	CA - 80.00%	360	390,027.56		311,148.28
90387598	1	7.650%	IN - 78.95%	360	72,547.69		64,778.53
90412875	1	9.120%	NV - 79.44%	360	222,781.38		234,167.25
90446634	1	10.650%	AZ - 95.00%	360	291,957.41		187,822.32
90486473	1	8.750%	CO - 80.00%	360	144,000.00		124,479.58
90508193	1	8.750%	AZ - 70.00%	360	136,585.25		116,111.67
90520511	1	9.120%	TX - 95.00%	360	105,992.75		65,713.05
90601311	1	8.750%	AZ - 90.00%	360	139,527.25		102,446.44
90621954	1	8.750%	AZ - 90.00%	360	117,726.37		62,131.21
90692070	1	7.750%	CA - 90.00%	360	365,399.94		333,315.66
90707191	1	8.800%	OK - 90.00%	360	74,476.78		83,446.37
90844754	1	9.300%	MO - 90.00%	360	70,468.13		85,844.47
90986191	1	8.750%	CA - 80.00%	360	224,000.00		179,572.66

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)
91023879	1	REO	9.120%	FL - 90.00%	360	275,986.78	220,231.70
91028670	1		9.120%	NC - 90.00%	360	148,807.26	121,742.13
91034397	1	Forcls	8.500%	IL - 90.00%	360	310,137.19	215,290.42
91085712	1	Forcls	5.450%	AZ - 90.00%	360	166,598.40	149,828.88
91206037	1		7.950%	MI - 80.00%	360	108,415.47	67,855.77
91208751	1		9.120%	CA - 90.00%	360	255,493.27	304,001.63
91257550	1		7.500%	AZ - 95.00%	360	229,931.96	210,684.99
91618991	1		8.750%	CA - 80.00%	360	313,599.51	286,625.88
91765875	1		8.150%	AZ - 85.00%	360	206,397.17	112,504.02
92128636	1	REO	8.550%	MI - 90.00%	360	153,402.30	165,202.03
92180512	1		7.990%	MI - 90.00%	360	78,197.62	87,227.57
92191196	1		7.750%	AZ - 80.00%	360	157,879.73	117,059.80
92224112	1		8.050%	AZ - 80.00%	360	131,642.65	118,510.74
78532272	1		FL - 90.00%	360		Revision	370.09
80672512	1		FL - 90.00%	360		Revision	(108.39)
81560518	1		NV - 90.00%	360		Revision	(2,653.02)
82146077	1		MI - 92.02%	360		Revision	(70.67)
82783531	1		MO - 90.00%	360		Revision	77.42
83043596	1		TN - 95.00%	360		Revision	110.28
83291955	1		FL - 90.00%	360		Revision	250.00
83579219	1		FL - 75.00%	360		Revision	68.50
83880450	1		IN - 90.00%	360		Revision	764.28
84024538	1		IN - 90.00%	360		Revision	275.00
84277896	1		CA - 80.00%	360		Revision	270.83
85476471	1		GA - 90.00%	360		Revision	12.66
85620193	1		WI - 90.00%	360		Revision	19.51
85679678	1		PA - 90.00%	360		Revision	2,766.96
85982874	1		IN - 80.00%	360		Revision	289.57
86915675	1		TN - 85.00%	360		Revision	340.49
87311759	1		WI - 85.00%	360		Revision	19.60
87605952	1		MA - 84.86%	360		Revision	464.89
87628715	1		MI - 85.00%	360		Revision	1,624.20
87673679	1		MA - 89.60%	360		Revision	15.19
87675674	1		IL - 89.12%	360		Revision	98.00
87683439	1		NM - 95.00%	360		Revision	93.40
87722591	1		IA - 90.00%	360		Revision	45.00
87804191	1		IL - 90.00%	360		Revision	573.69
87903191	1		AZ - 90.00%	360		Revision	18.02
88033311	1		FL - 80.00%	360		Revision	170.00
88068879	1		MI - 90.00%	360		Revision	3,215.45
88284559	1		TN - 85.00%	360		Revision	(2,867.17)
88284757	1		FL - 80.00%	360		Revision	212.00
88307392	1		MI - 90.00%	360		Revision	364.50
88541792	1		OK - 90.00%	360		Revision	65.73
88545355	1		MN - 90.00%	360		Revision	163.70
88554357	1		CA - 78.52%	360		Revision	(1,566.63)
88677638	1		CA - 80.00%	360		Revision	(628.84)
88693593	1		AZ - 90.00%	360		Revision	1,567.39
88767678	1		UT - 95.00%	360		Revision	392.07
88879994	1		AZ - 95.00%	360		Revision	802.58
88916879	1		IL - 85.00%	360		Revision	446.25

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)
88925474	1		AZ - 80.00%	360		Revision	396.05
88942115	1		RI - 72.55%	360		Revision	15.28
88958798	1		CA - 83.66%	360		Revision	151.62
88967799	1		AZ - 95.00%	360		Revision	362.00
89009435	1		CA - 80.00%	360		Revision	98.03
89086797	1		CA - 90.00%	360		Revision	45.00
89220032	1		MI - 75.00%	360		Revision	1,931.00
89305833	1		AZ - 85.00%	360		Revision	41.62
89305999	1		CA - 75.00%	360		Revision	(603.14)
89308712	1		AZ - 80.00%	360		Revision	115.06
89348270	1		CA - 90.00%	360		Revision	26.90
89476998	1		AZ - 85.00%	360		Revision	304.77
89528038	1		AZ - 80.00%	360		Revision	1,222.49
89668917	1		CT - 90.00%	360		Revision	560.74
89718233	1		CA - 64.08%	360		Revision	633.41
89722110	1		FL - 90.00%	360		Revision	54.60
89851638	1		FL - 90.00%	360		Revision	35.46
89875553	1		AZ - 80.00%	360		Revision	45.00
90099755	1		IL - 90.00%	360		Revision	125.00
90112558	1		AZ - 79.11%	360		Revision	389.08
90122078	1		AZ - 75.00%	360		Revision	(202.12)
90175514	1		CO - 80.00%	360		Revision	100.00
90203951	1		CA - 72.02%	360		Revision	350.16
90216557	1		CO - 80.00%	360		Revision	14.33
90256355	1		AZ - 85.00%	360		Revision	1,844.96
90264276	1		NV - 90.00%	360		Revision	185.54
90305194	1		MI - 80.00%	360		Revision	75.00
90310038	1		TX - 85.00%	360		Revision	57.91
90325036	1		CA - 67.07%	360		Revision	97.17
90373150	1		MI - 80.00%	360		Revision	75.00
90376674	1		MO - 90.00%	360		Revision	42.31
90405713	1		CO - 80.00%	360		Revision	43.04
90429556	1		AZ - 95.00%	360		Revision	386.00
90435272	1		AZ - 90.00%	360		Revision	133.28
90493115	1		MI - 90.00%	360		Revision	79.42
90505876	1		MO - 76.67%	360		Revision	33.85
90535113	1		AZ - 95.00%	360		Revision	11.92
90569476	1		AZ - 85.00%	360		Revision	78.93
90636796	1		AR - 85.00%	360		Revision	350.00
90656513	1		MI - 85.00%	360		Revision	400.00
90659434	1		FL - 95.00%	360		Revision	65.31
90660119	1		AZ - 90.00%	360		Revision	32.37
90700790	1		FL - 72.27%	360		Revision	287.89
90719550	1		PA - 95.00%	360		Revision	(7,444.62)
90788076	1		AZ - 95.00%	360		Revision	194.48
90796152	1		FL - 80.00%	360		Revision	(60.00)
90821638	1		MI - 89.88%	360		Revision	(63.68)
90825670	1		NV - 88.25%	360		Revision	139.09
90854597	1		IL - 80.00%	360		Revision	34.64
90867433	1		NM - 95.00%	360		Revision	90.08
90876079	1		FL - 85.00%	360		Revision	250.00

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
90880634	1		AZ - 80.00%	360		Revision	92.53
90893835	1		NV - 80.00%	360		Revision	90.00
90912114	1		FL - 89.92%	360		Revision	234.54
90934159	1		MI - 90.00%	360		Revision	75.00
90991993	1		AZ - 95.00%	360		Revision	238.83
91071795	1		IL - 80.00%	360		Revision	(2,639.68)
91079392	1		AZ - 95.00%	360		Revision	(4,637.35)
91243394	1		AZ - 80.00%	360		Revision	(1,835.00)
91253112	1		MI - 80.00%	360		Revision	1,395.18
91355271	1		FL - 85.00%	360		Revision	86.68
91368670	1		TX - 90.00%	360		Revision	285.51
91427237	1		AZ - 95.00%	360		Revision	141.80
91461756	1		FL - 95.00%	360		Revision	770.47
91470914	1		MI - 90.00%	360		Revision	42.90
91496232	1		AZ - 95.00%	360		Revision	23.29
91507830	1		IN - 95.00%	360		Revision	6,808.86
91601393	1		MO - 85.00%	360		Revision	257.64
91738278	1		CA - 80.00%	360		Revision	34.79
91749879	1		MO - 90.00%	360		Revision	5,303.76
91818070	1		MI - 90.00%	360		Revision	8,861.70
92030915	1		IN - 95.00%	360		Revision	9,490.09
92354950	1		FL - 90.00%	360		Revision	(218.34)
92377118	1		LA - 95.00%	360		Revision	(60.39)
92411677	1		IN - 90.00%	360		Revision	4,650.18
86656519	2	11.300%	CA - 19.88%	360	124,700.97		124,955.09
87108395	2	8.900%	IL - 90.00%	360	482,113.15		324,845.90
87289831	2	9.550%	NY - 20.00%	360	81,412.98		84,365.81
87833711	2	6.050%	CA - 85.00%	360	444,855.18		331,931.54
87841631	2	8.000%	CA - 85.00%	360	424,477.11		342,458.64
87889358	2	8.000%	CA - 80.00%	360	268,800.00		223,567.05
88106430	2	8.000%	AZ - 80.00%	360	87,771.77		92,142.66
88442439	2	8.000%	CA - 80.00%	360	672,000.00		445,908.67
88474192	2	8.120%	CA - 85.00%	360	671,500.00		497,623.85
88478516	2	8.120%	CA - 80.00%	360	456,800.01		303,812.82
88480116	2	8.000%	CT - 75.00%	360	425,147.45		165,358.39
88592910	2	10.300%	OR - 90.00%	360	139,066.45		80,665.88
88618236	2	8.000%	CA - 85.00%	360	821,829.88		367,707.58
88642236	2	8.000%	CA - 80.00%	360	352,000.00		276,113.35
88764873	2	8.750%	FL - 80.00%	360	177,992.00		159,030.69
88801634	2	8.000%	AZ - 80.00%	360	260,800.00		220,257.09
88829437	2	8.100%	IL - 90.00%	360	104,749.33		125,456.52
88879150	2	8.000%	CA - 80.00%	360	500,000.00		312,639.89
88973714	2	8.000%	CA - 80.00%	360	199,598.69		176,394.93
88984794	2	8.000%	CA - 80.00%	360	315,991.64		255,708.18
88999834	2	8.000%	CA - 80.00%	360	235,200.00		215,022.46
89025233	2	9.120%	FL - 85.00%	360	368,750.20		315,973.94
89129878	2	8.000%	CA - 95.00%	360	357,802.06		318,290.63
89133631	2	8.000%	CA - 80.00%	360	383,144.66		283,346.99
89234595	2	8.000%	CA - 80.00%	360	408,310.99		229,848.28
89342273	2	8.000%	CA - 80.00%	360	636,000.00		328,597.21
89379358	2	8.000%	CA - 80.00%	360	270,067.19		244,470.95

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)
89444319 2		5.310%	CA - 80.00%	360	279,848.00		267,114.57
89647036 2		8.700%	AZ - 95.00%	360	296,400.00		239,086.14
89715759 2		8.750%	CA - 80.00%	360	322,400.00		292,131.31
89731913 2		9.100%	FL - 95.00%	360	336,803.04		250,509.39
89828511 2		8.750%	CA - 80.00%	360	196,000.00		185,178.49
89977359 2	REO	3.440%	CA - 80.00%	360	377,958.73		264,604.45
90024670 2	Forcls	8.750%	FL - 80.00%	360	244,000.00		167,936.08
90055872 2		8.750%	CA - 80.00%	360	386,970.98		370,951.39
90062472 2		8.000%	CA - 80.00%	360	232,000.00		238,589.47
90086836 2		8.750%	CA - 80.00%	360	372,000.00		231,858.52
90188079 2		8.750%	FL - 80.00%	360	135,502.73		98,369.77
90263278 2		9.650%	CA - 20.00%	360	63,629.37		70,986.14
90270075 2		8.750%	CA - 80.00%	360	408,000.00		296,602.23
90298118 2		8.750%	CA - 80.00%	360	472,000.00		337,897.71
90352113 2		8.750%	NV - 80.00%	360	197,600.00		148,259.35
90356957 2		8.000%	AZ - 80.00%	360	202,133.48		140,716.50
90458639 2		8.000%	CA - 80.00%	360	512,000.00		544,462.92
90463118 2		8.750%	HI - 85.00%	360	675,669.36		213,872.39
90482639 2		8.750%	CA - 80.00%	360	302,400.00		159,296.79
90495912 2	REO	8.750%	CA - 80.00%	360	380,000.00		248,023.90
90562158 2		7.750%	CA - 80.00%	360	352,884.89		323,568.86
90660515 2	REO	8.750%	FL - 80.00%	360	175,200.00		165,688.06
90661794 2		8.750%	CA - 80.00%	360	231,638.99		225,080.23
90713793 2		8.750%	FL - 80.00%	360	226,599.99		161,279.60
90764036 2		8.750%	FL - 80.00%	360	253,600.00		261,880.95
90835158 2		8.750%	CA - 80.00%	360	294,400.00		250,340.87
90836636 2		8.750%	CA - 80.00%	360	507,999.99		369,338.06
90926791 2		10.350%	NV - 20.00%	360	60,790.47		63,132.49
90931155 2	REO	8.750%	CA - 80.00%	360	393,928.48		303,219.53
90955675 2		9.600%	CA - 77.63%	360	830,472.36		351,905.85
91086710 2		8.750%	CA - 80.00%	360	435,983.16		339,680.53
91116079 2		7.750%	AZ - 75.00%	360	124,500.01		133,008.57
91203356 2	REO	8.750%	AZ - 80.00%	360	169,490.14		144,035.84
91247239 2		8.750%	CA - 90.00%	360	463,499.99		374,269.94
91421313 2	REO	8.150%	NV - 90.00%	360	385,226.90		280,223.72
91475673 2		7.750%	NV - 80.00%	360	296,000.01		171,228.50
93064236 2		8.250%	FL - 80.00%	360	204,175.03		162,768.21
82782772 2			MI - 80.00%	360		Revision	75.00
83675116 2			FL - 95.00%	360		Revision	982.40
83884932 2			AZ - 95.00%	360		Revision	23.48
84063932 2			CA - 80.00%	360		Revision	(226.47)
84266816 2			FL - 74.75%	360		Revision	391.23
84729037 2			TX - 95.00%	360		Revision	317.02
86426830 2			MI - 95.00%	360		Revision	475.63
87141354 2			CA - 80.00%	360		Revision	302.51
87646071 2			AZ - 85.00%	360		Revision	12.10
87696878 2			TN - 94.83%	360		Revision	47.92
87791356 2			CA - 80.00%	360		Revision	(325.05)
87842035 2			CA - 80.00%	360		Revision	1,760.02
87916953 2			CA - 80.00%	360		Revision	24.29
88124359 2			NY - 80.00%	360		Revision	45.00

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
88228994 2			FL - 89.87%	360		Revision	69.10
88383476 2			AZ - 80.00%	360		Revision	(12,362.50)
88435714 2			CA - 89.26%	360		Revision	227.15
88598156 2			FL - 80.00%	360		Revision	71.82
88664271 2			IL - 94.71%	360		Revision	466.57
88678636 2			CA - 80.00%	360		Revision	702.60
88798590 2			CA - 80.00%	360		Revision	(620.22)
88815790 2			FL - 90.00%	360		Revision	90.65
88822879 2			CA - 80.00%	360		Revision	144.02
88959598 2			CA - 80.00%	360		Revision	433.84
89017552 2			CA - 80.00%	360		Revision	138.30
89180277 2			CA - 80.00%	360		Revision	253.62
89275390 2			FL - 80.00%	360		Revision	136.55
89370712 2			CA - 80.00%	360		Revision	(14.07)
89385710 2			MI - 95.00%	360		Revision	10,366.83
89443758 2			CA - 80.00%	360		Revision	2,602.53
89494876 2			CA - 80.00%	360		Revision	(185.67)
89548630 2			FL - 90.00%	360		Revision	214.33
89567473 2			AZ - 90.00%	360		Revision	680.50
89771190 2			CA - 80.00%	360		Revision	963.59
89841191 2			CA - 75.00%	360		Revision	96.23
89921670 2			CA - 80.00%	360		Revision	186.74
89932917 2			CA - 80.00%	360		Revision	1,612.35
90061839 2			AZ - 95.00%	360		Revision	(5,306.61)
90103755 2			AZ - 80.00%	360		Revision	323.93
90143876 2			FL - 90.00%	360		Revision	408.85
90261793 2			CA - 80.00%	360		Revision	(280.65)
90337635 2			CA - 90.00%	360		Revision	70.66
90380593 2			AZ - 80.00%	360		Revision	362.25
90432394 2			IL - 80.00%	360		Revision	239.06
90443359 2			AZ - 80.00%	360		Revision	45.00
90523598 2			CA - 80.00%	360		Revision	(1,166.10)
90574476 2			FL - 80.00%	360		Revision	(887.18)
90595554 2			CA - 80.00%	360		Revision	15.63
90660077 2			CA - 80.00%	360		Revision	181.71
90717638 2			CA - 80.00%	360		Revision	205.90
90727710 2			AZ - 85.00%	360		Revision	338.45
90796756 2			CA - 80.00%	360		Revision	64.68
90813031 2			CA - 82.92%	360		Revision	957.00
90818154 2			AZ - 80.00%	360		Revision	34.44
90825712 2			NV - 80.00%	360		Revision	177.44
90870031 2			CA - 80.00%	360		Revision	(285.74)
90898958 2			CA - 80.00%	360		Revision	2,280.71
90931270 2			NV - 80.00%	360		Revision	141.68
90963950 2			CA - 80.00%	360		Revision	32.44
91038398 2			CA - 80.00%	360		Revision	143.99
91061317 2			FL - 80.00%	360		Revision	46.04
91085597 2			FL - 85.00%	360		Revision	14,105.85
91158519 2			FL - 80.00%	360		Revision	(717.54)
91194555 2			FL - 84.95%	360		Revision	217.23
91211391 2			CA - 80.00%	360		Revision	1,004.67



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)
91268078 2			CA - 80.00%	360		Revision	296.38
91282954 2			AZ - 80.00%	360		Revision	88.93
91292151 2			AZ - 90.00%	360		Revision	67.24
91292912 2			CA - 80.00%	360		Revision	35.38
91319715 2			NV - 80.00%	360		Revision	714.78
91448233 2			CA - 80.00%	360		Revision	656.52
91794156 2			WA - 80.00%	360		Revision	1,546.09
91823278 2			AZ - 80.00%	360		Revision	123.43
91971358 2			AZ - 95.00%	360		Revision	(173.15)
92156595 2			CA - 80.00%	360		Revision	54.31
92307271 2			CA - 80.00%	360		Revision	160.42
TOTAL					33,312,364.68		25,659,358.64

Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Stepdown Date Occurred? (0=No,1=Yes)			No
Distribution Date February 2009			
Credit Enhancement Percentage (For Stepdown Date)			41.1430%
Applicable Percentage			45.3000%
Trigger Event In Effect? (0=No,1=Yes)			Yes
Sequential Trigger In Effect? (0=No,1=Yes)			No
60+ days Delinquency Balance			388,680,430.38
Ending Pool Balance	370,089,866.42	386,755,956.20	756,845,822.62
Delinquency Percentage			51.3553%
Prior Balance of Mezzanine and C Class			311,389,049.45
Prior Pool Balance	391,283,441.47	398,725,799.66	790,009,241.13
Prior Credit Enhancement Percentage			39.4159%
Applicable % of Prior Credit Enhancement Percentage			13.9926%
Cumulative Realized Loss			325,483,470.14
Realized Loss Percentage			14.3069%
Applicable % (On and After Stepdown Date)			3.3917%
Master Servicer Termination Test Failed?			Yes
(when Cumulative Realized loss % exceeds Threshold %)			
Threshold % (Applicable from February 2009)			4.7500%

ADJUSTABLE RATE CERTIFICATE INFORMATION

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ADDITIONAL INFORMATION			
	Group 2	Group 1	Total
Current LIBOR Rate			0.285000%
Next LIBOR Rate			0.265630%
LIBOR Rate Determination Date			07/23/2009
Next LIBOR Rate Determination Date			08/21/2009
Escrow Advances			0.00
Corporate Advances			0.00
P&I Advances			0.00
Collection Account Balance			0.00
Distribution Account Balance			0.00

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior	Int on Prior SF	Curr NET WAC SF	Total NET WAC SF	NET WAC Shortfall Paid	NET WAC SF Unpaid
A-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2C	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2D	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-5	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-6	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-7	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-8	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-9	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-10	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

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
80815111	1	8/1/2009	G	452,484.89	6.10%	7/1/2035	2,895.31			
82407750	1	9/1/2009	W	282,120.82	4.00%	8/1/2035	1,233.35			
82489477	2	4/1/2009	G	77,587.21	3.00%	7/1/2035	356.18			
83394338	1	9/1/2009	G	87,142.58	5.38%	12/1/2035	516.29			
83420612	2	9/1/2009	G	100,680.62	5.00%	11/1/2035	574.57			
83726216	1	9/1/2009	G	98,596.53	4.00%	11/1/2035	506.05			
83798371	2	9/1/2009	G	439,728.43	5.00%	12/1/2035	2,505.61			
83823518	1	3/1/2009	G	101,355.54	5.00%	8/1/2035	575.78			
83995134	1	8/1/2009	G	76,375.56	5.50%	1/1/2036	456.75			
84196211	2	8/1/2009	G	183,200.00	5.00%	12/1/2035	1,042.30			
84358456	1	5/1/2009	G	196,081.74	5.00%	1/1/2036	1,110.56			
84848357	2	8/1/2009	G	583,391.74	4.00%	10/1/2035	2,994.28			
86753431	2	9/1/2009	G	193,464.58	2.00%	10/1/2035	791.85			
86805074	1	9/1/2009	G	132,892.20	3.25%	10/1/2035	628.93			
86839677	1	3/1/2009	G	348,816.72	5.00%	9/1/2035	1,978.58			
87161832	2	3/1/2009	V	171,857.31	8.04%	11/1/2035	1,304.14			
87428751	1	8/1/2009	W	96,543.78	5.42%	10/1/2035	475.20			
88020516	2	1/26/2009	W	134,695.81	9.00%	11/1/2035	1,083.02			
88077391	1	4/1/2009	G	268,134.79	3.00%	11/1/2035	1,220.80			
88165238	2	9/1/2009	W	288,652.76	2.00%	10/1/2035	798.48			
88195235	1	9/1/2009	G	310,084.85	4.50%	11/1/2035	1,679.34			
88629837	1	9/1/2009	G	81,609.34	5.00%	11/1/2035	465.73			
88729199	1	9/1/2009	W	174,865.83	4.00%	12/1/2035	691.60			
88754155	2	9/1/2009	W	126,023.40	3.00%	11/1/2035	420.15			
88815592	2	9/1/2009	G	44,549.69	6.00%	10/1/2035	281.55			
88952114	1	3/1/2009	G	65,039.50	5.00%	11/1/2035	367.82			
89003479	1	4/1/2009	G	112,602.23	7.00%	10/1/2035	779.45			
89037956	1	9/1/2009	G	156,146.23	5.42%	11/1/2035	930.21			
89051478	2	7/1/2009	W	231,100.80	2.00%	11/1/2035	637.88			
89062392	1	8/1/2009	G	122,310.63	5.00%	12/1/2035	695.88			
89087316	1	3/1/2009	V	117,524.13	9.00%	11/1/2035	969.51			
89113070	1	9/1/2009	G	148,455.94	4.00%	12/1/2035	760.59			
89122238	2	9/1/2009	W	296,231.49	3.50%	11/1/2035	1,202.86			
89146070	2	9/1/2009	W	145,481.18	4.00%	11/1/2035	634.02			
89266878	2	3/1/2009	V	85,345.02	9.00%	11/1/2035	704.05			
89324834	1	8/1/2009	W	150,544.57	4.00%	11/1/2035	656.08			
89346274	2	9/1/2009	G	381,215.68	5.59%	12/1/2035	2,307.00			
89388714	2	3/1/2009	G	85,193.23	5.00%	11/1/2035	481.80			
89453716	1	9/1/2009	G	319,051.72	5.32%	11/1/2035	1,881.50			
89454193	1	7/1/2009	G	78,336.16	5.59%	11/1/2035	474.07			
89475354	1	8/1/2009	G	161,764.16	3.30%	12/1/2035	765.30			

Loan Number & Loan Group	Modification			Post-Modification						
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Forgiveness	Interest Forgiveness	Amount Capitalized	Amount Deferred
89478192	1	4/1/2009	G	205,275.83	3.20%	11/1/2035	956.35			
89491153	1	4/1/2009	G	619,095.93	5.00%	12/1/2035	3,506.41			
89509830	2	5/1/2009	G	162,488.01	3.00%	11/1/2035	741.32			
89749758	1	9/1/2009	W	218,770.71	3.25%	1/1/2036	761.26			
89777155	2	3/1/2009	G	170,140.20	5.00%	12/1/2035	960.77			
89779995	1	5/1/2009	G	307,841.30	3.00%	12/1/2035	1,401.58			
89801757	1	9/1/2009	W	184,129.31	2.50%	12/1/2035	559.50			
89814271	2	5/1/2009	G	209,133.21	4.00%	12/1/2035	1,065.78			
89853832	1	7/1/2009	G	214,359.43	4.50%	12/1/2035	1,157.08			
89869119	1	8/1/2009	G	267,918.56	3.00%	12/1/2035	1,224.85			
89890230	2	9/1/2009	G	172,270.44	4.00%	12/1/2035	882.60			
89890438	2	9/1/2009	G	43,971.87	9.00%	12/1/2035	364.13			
89909071	1	9/1/2009	G	209,675.21	7.00%	11/1/2035	1,456.19			
89929798	1	9/1/2009	W	422,889.09	3.00%	12/1/2035	1,593.82			
89933832	1	3/1/2009	G	225,764.02	5.00%	12/1/2035	1,274.88			
89987754	2	9/1/2009	G	229,445.65	4.00%	12/1/2035	1,175.53			
90023631	1	8/1/2009	G	286,025.75	6.50%	12/1/2035	1,890.37			
90024597	1	8/1/2009	G	167,481.57	3.00%	1/1/2036	764.10			
90033150	1	7/1/2009	G	234,774.73	4.00%	12/1/2035	1,200.69			
90079633	1	9/1/2009	W	204,672.79	3.00%	12/1/2035	681.80			
90091034	1	3/1/2009	G	247,119.43	5.00%	12/1/2035	1,395.47			
90097957	1	8/1/2009	W	365,822.36	3.00%	12/1/2035	1,217.60			
90120791	2	9/1/2009	W	494,855.36	2.50%	12/1/2035	1,503.72			
90173675	1	2/4/2009	W	164,402.56	8.15%	12/1/2035	1,260.04			
90174632	1	9/1/2009	G	204,047.10	4.00%	11/1/2035	1,047.28			
90175795	2	9/1/2009	G	475,124.43	3.50%	12/1/2035	2,303.45			
90271479	2	1/29/2009	V	180,004.99	5.00%	12/1/2035	1,017.99			
90322876	2	4/1/2009	G	730,207.01	3.50%	12/1/2035	3,513.17			
90332552	1	9/1/2009	G	261,037.86	2.00%	12/1/2035	1,063.26			
90357195	1	9/1/2009	G	385,222.80	4.50%	12/1/2035	2,082.81			
90373754	1	1/26/2009	W	315,468.90	9.28%	12/1/2035	2,661.36			
90374554	1	7/1/2009	W	311,649.55	4.10%	11/1/2035	1,252.11			
90378159	1	9/1/2009	G	110,379.27	5.32%	12/1/2035	649.98			
90385477	2	3/1/2009	G	142,403.75	5.00%	12/1/2035	804.15			
90405556	1	8/1/2009	W	214,278.22	6.91%	12/1/2035	1,343.13			
90425034	1	5/1/2009	G	68,024.57	5.50%	12/1/2035	406.24			
90463712	1	3/1/2009	G	268,728.73	5.00%	12/1/2035	1,517.50			
90466798	2	9/1/2009	W	126,705.00	4.00%	12/1/2035	501.13			
90479510	1	3/1/2009	G	225,951.44	5.00%	12/1/2035	1,275.94			
90491838	1	4/1/2009	G	128,368.56	2.50%	12/1/2035	550.02			
90507559	1	9/1/2009	W	81,025.03	2.00%	12/1/2025	261.61			

Loan Number & Loan Group	Modification			Post-Modification						
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Forgiveness	Interest Forgiveness	Amount Capitalized	Amount Deferred
90508037	1	8/1/2009	G	327,339.03	5.00%	12/1/2035	1,862.37			
90518754	2	8/1/2009	G	145,963.50	3.50%	11/1/2035	707.65			
90526799	1	9/1/2009	G	272,011.15	4.00%	12/1/2035	1,393.61			
90564113	1	8/1/2009	G	385,528.36	3.00%	12/1/2035	1,766.19			
90601436	1	9/1/2009	G	136,952.17	3.00%	12/1/2035	627.41			
90616236	1	9/1/2009	G	130,309.96	2.75%	12/1/2035	580.00			
90641077	1	3/1/2009	G	138,033.74	5.00%	1/1/2036	778.32			
90645193	1	8/1/2009	G	92,901.29	3.00%	1/1/2036	423.84			
90652835	2	5/1/2009	G	375,266.51	5.00%	1/1/2036	2,125.42			
90663030	1	3/1/2009	G	224,821.82	5.00%	12/1/2035	1,269.56			
90684234	2	9/1/2009	W	508,848.34	2.00%	12/1/2035	1,646.19			
90689035	1	8/1/2009	W	394,290.67	5.00%	12/1/2035	1,963.24			
90714072	2	9/1/2009	W	485,398.59	5.42%	12/1/2035	2,549.81			
90743915	1	6/1/2009	W	138,432.41	3.00%	12/1/2035	519.77			
90772872	2	8/1/2009	G	199,537.86	3.25%	12/1/2035	938.66			
90795915	2	9/1/2009	G	218,874.91	5.00%	12/1/2035	1,247.17			
90819079	1	9/1/2009	W	233,610.15	3.50%	12/1/2035	947.50			
90837279	1	8/1/2009	G	109,517.81	5.83%	12/1/2035	678.85			
90885955	2	9/1/2009	G	853,456.21	6.50%	12/1/2035	5,647.31			
90943879	1	3/1/2009	G	81,665.81	5.00%	12/1/2035	461.16			
90998634	2	8/1/2009	G	129,739.79	7.29%	12/1/2035	923.58			
91131953	2	9/1/2009	W	392,817.25	5.60%	12/1/2035	1,982.04			
91152439	2	9/1/2009	G	125,202.64	4.50%	12/1/2035	676.94			
91295154	2	8/1/2009	W	149,425.33	3.00%	1/1/2036	561.75			
91408518	1	8/1/2009	G	108,273.12	6.00%	1/1/2036	680.74			
91467878	2	8/1/2009	W	126,976.91	5.00%	1/1/2036	631.22			
91494799	1	8/1/2009	G	203,361.52	4.50%	1/1/2036	1,097.72			
91497917	2	9/1/2009	G	212,135.25	2.00%	1/1/2036	862.01			
91499590	2	5/1/2009	W	154,090.99	3.00%	1/1/2036	577.12			
91846113	2	8/1/2009	W	128,297.10	2.00%	1/1/2036	412.96			
91990630	2	8/1/2009	G	227,257.28	5.00%	1/1/2036	1,291.00			
92072750	1	7/1/2009	W	185,811.30	3.00%	1/1/2036	617.94			
92073519	2	9/1/2009	G	290,869.39	2.50%	1/1/2036	883.01			
92198597	1	3/1/2009	G	134,028.20	5.00%	1/1/2036	755.74			
92209238	1	7/1/2009	G	553,447.60	3.00%	1/1/2036	2,524.99			
92215672	1	3/1/2009	G	442,530.07	5.00%	1/1/2036	2,495.27			
92258276	2	6/1/2009	G	368,584.25	3.50%	1/1/2036	1,773.33			
92295997	2	9/1/2009	G	231,627.28	4.25%	1/1/2036	1,217.21			
TOTAL	120			27,581,465.48			140,179.99			

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		