

External Parties

Seller

MorganStanleyCapitalSrv Inc

Servicer(s)

Wells Fargo

Countrywide Securities

Underwriter(s)

Morgan Stanley

Countrywide Securities

Swap Counterparty

Morgan Stanley

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Dates

Cut-Off Date: September 01, 2006

Close Date: September 27, 2006

First Distribution Date: October 25, 2006

Distribution Date: August 25, 2009

Record Date: July 31, 2009

August 24, 2009

Contacts

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Administrator

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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 IV									
Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-1	SR	324,649,000.00	163,519,205.43	54,665.38	1,208,909.74	1,263,575.12	0.00	0.00	162,310,295.69
A-2fpt	SR	250,000,000.00	72,765,460.83	20,222.73	2,783,160.28	2,803,383.01	0.00	0.00	69,982,300.55
A-2a	SR	223,540,000.00	16,140,142.26	4,225.58	3,256,854.16	3,261,079.74	0.00	0.00	12,883,288.10
A-2b	SR	69,010,000.00	69,010,000.00	21,402.68	0.00	21,402.68	0.00	0.00	69,010,000.00
A-2c	SR	174,080,000.00	174,079,999.97	61,000.53	0.00	61,000.53	0.00	0.00	174,079,999.97
A-2d	SR	111,086,000.00	111,086,000.00	46,980.12	0.00	46,980.12	0.00	0.00	111,086,000.00
M-1	SUB	64,020,000.00	64,020,000.00	29,653.71	0.00	29,653.71	0.00	0.00	64,020,000.00
M-2	SUB	62,549,000.00	62,549,000.00	29,476.22	0.00	29,476.22	0.00	0.00	62,549,000.00
M-3	SUB	22,812,000.00	22,812,000.00	11,301.45	0.00	11,301.45	0.00	0.00	22,812,000.00
M-4	SUB	30,906,000.00	30,906,000.00	16,556.17	0.00	16,556.17	0.00	0.00	30,906,000.00
M-5	SUB	23,548,000.00	23,548,000.00	12,804.23	0.00	12,804.23	0.00	0.00	23,548,000.00
M-6	SUB	21,340,000.00	4,050,706.67	2,430.99	0.00	2,430.99	3,054,873.03	0.00	995,833.64
B-1	SUB	21,340,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	SUB	12,510,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-3	SUB	17,661,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	NOF	42,681,843.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	NOF/RES	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	NOF	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	NPR	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,471,732,843.00	814,486,515.16	310,719.79	7,248,924.18	7,559,643.97	3,054,873.03	0.00	804,182,717.95

Mortgage Backed Floating Rate Notes

August 25, 2009 Distribution

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	61750FAA8	324,649,000.00	503.679991	0.168383	3.723744	3.892127	499.956247
A-2fpt	07/27/09	08/24/09	A-Act/360	61750FAB6	250,000,000.00	291.061843	0.080891	11.132641	11.213532	279.929202
A-2a	07/27/09	08/24/09	A-Act/360	61750FAC4	223,540,000.00	72.202479	0.018903	14.569447	14.588350	57.633033
A-2b	07/27/09	08/24/09	A-Act/360	61750FAD2	69,010,000.00	1,000.000000	0.310139	0.000000	0.310139	1,000.000000
A-2c	07/27/09	08/24/09	A-Act/360	61750FAE0	174,080,000.00	1,000.000000	0.350417	0.000000	0.350417	1,000.000000
A-2d	07/27/09	08/24/09	A-Act/360	61750FAF7	111,086,000.00	1,000.000000	0.422917	0.000000	0.422917	1,000.000000
M-1	07/27/09	08/24/09	A-Act/360	61750FAG5	64,020,000.00	1,000.000000	0.463194	0.000000	0.463194	1,000.000000
M-2	07/27/09	08/24/09	A-Act/360	61750FAH3	62,549,000.00	1,000.000000	0.471250	0.000000	0.471250	1,000.000000
M-3	07/27/09	08/24/09	A-Act/360	61750FAJ9	22,812,000.00	1,000.000000	0.495417	0.000000	0.495417	1,000.000000
M-4	07/27/09	08/24/09	A-Act/360	61750FAK6	30,906,000.00	1,000.000000	0.535694	0.000000	0.535694	1,000.000000
M-5	07/27/09	08/24/09	A-Act/360	61750FAL4	23,548,000.00	1,000.000000	0.543750	0.000000	0.543750	1,000.000000
M-6	07/27/09	08/24/09	A-Act/360	61750FAM2	21,340,000.00	189.817557	0.113917	0.000000	0.113917	46.665119
B-1	07/27/09	08/24/09	A-Act/360	61750FAN0	21,340,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-2	07/27/09	08/24/09	A-Act/360	61750FAP5	12,510,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-3	07/27/09	08/24/09	A-Act/360	61750FAQ3	17,661,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
X	07/25/09	08/24/09	F-30/360	MS06H6101	42,681,843.00	0.000000	0.000000	0.000000	0.000000	0.000000
R	07/25/09	08/24/09	F-30/360	MS06H6103	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
P	07/25/09	08/24/09	F-30/360	MS06H6102	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R-X	07/25/09	08/24/09	F-30/360	MS06H6104	0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date - REMIC IV

Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
A-1	324,649,000.00	25,612,064.94	157,391,741.54	4,946,962.73	162,338,704.31	187,950,769.22	0.00	0.00	162,310,295.69
A-2fpt	250,000,000.00	18,272,528.11	174,400,615.41	5,617,084.04	180,017,699.45	198,290,227.56	0.00	0.00	69,982,300.55
A-2a	223,540,000.00	14,408,836.76	204,083,600.12	6,573,111.75	210,656,711.87	225,065,548.63	0.00	0.00	12,883,288.10
A-2b	69,010,000.00	6,989,809.41	0.00	0.00	0.00	6,989,809.41	0.00	0.00	69,010,000.00
A-2c	174,080,000.00	17,889,034.43	0.05	0.00	0.04	17,889,034.47	0.00	0.00	174,079,999.97
A-2d	111,086,000.00	11,710,774.47	0.00	0.00	0.00	11,710,774.47	0.00	0.00	111,086,000.00
M-1	64,020,000.00	6,843,557.73	0.02	0.00	0.00	6,843,557.75	0.00	0.00	64,020,000.00
M-2	62,549,000.00	6,704,781.31	0.00	0.00	0.00	6,704,781.31	0.00	0.00	62,549,000.00
M-3	22,812,000.00	2,465,482.10	0.00	0.00	0.00	2,465,482.10	0.00	0.00	22,812,000.00
M-4	30,906,000.00	3,385,897.08	0.00	0.00	0.00	3,385,897.08	0.00	0.00	30,906,000.00
M-5	23,548,000.00	2,586,746.91	0.00	0.00	0.00	2,586,746.91	0.00	0.00	23,548,000.00
M-6	21,340,000.00	2,364,339.91	0.00	0.00	0.00	2,364,339.91	20,344,166.36	0.00	995,833.64
B-1	21,340,000.00	2,492,565.41	0.00	0.00	0.00	2,492,565.41	21,340,000.00	0.00	0.00
B-2	12,510,000.00	1,476,484.18	0.00	0.00	0.00	1,476,484.18	12,510,000.00	0.00	0.00
B-3	17,661,000.00	2,351,309.45	0.00	0.00	0.00	2,351,309.45	17,661,000.00	0.00	0.00
X	42,681,843.00	26,667,672.18	1,546.71	43.84	1,590.55	26,669,262.73	42,680,252.45	0.00	0.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00	3,583,046.84	0.00	0.00	0.00	3,583,046.84	0.00	0.00	0.00
R-X	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	1,471,732,843.00	155,804,931.22	535,877,503.85	17,137,202.36	553,014,706.22	708,819,637.43	14,535,418.81	0.00	804,182,717.95

Interest Detail - REMIC IV

Class	Pass Through Rate	Prior Principal (with Notional) Balance	Accrued Interest	Non-Supported Interest SF	Prior Unpaid Interest	Unscheduled Interest Adjustment	Optimal Interest	Paid or Deferred Interest	Current Unpaid Interest
			(1)	(2)	(3)	(4)	(5)=(1)-(2)+(3)+(4)	(6)	(7)=(5)-(6)
A-1	0.41500%	163,519,205.43	54,665.38	0.00	0.00	0.00	54,665.38	54,665.38	0.00
A-2fpt	0.34500%	72,765,460.83	20,222.73	0.00	0.00	0.00	20,222.73	20,222.73	0.00
A-2a	0.32500%	16,140,142.26	4,225.58	0.00	0.00	0.00	4,225.58	4,225.58	0.00
A-2b	0.38500%	69,010,000.00	21,402.68	0.00	0.00	0.00	21,402.68	21,402.68	0.00
A-2c	0.43500%	174,079,999.97	61,000.53	0.00	0.00	0.00	61,000.53	61,000.53	0.00
A-2d	0.52500%	111,086,000.00	46,980.12	0.00	0.00	0.00	46,980.12	46,980.12	0.00
M-1	0.57500%	64,020,000.00	29,653.71	0.00	0.00	0.00	29,653.71	29,653.71	0.00
M-2	0.58500%	62,549,000.00	29,476.22	0.00	0.00	0.00	29,476.22	29,476.22	0.00
M-3	0.61500%	22,812,000.00	11,301.45	0.00	0.00	0.00	11,301.45	11,301.45	0.00
M-4	0.66500%	30,906,000.00	16,556.17	0.00	0.00	0.00	16,556.17	16,556.17	0.00
M-5	0.67500%	23,548,000.00	12,804.23	0.00	0.00	0.00	12,804.23	12,804.23	0.00
M-6	0.74500%	4,050,706.67	2,430.99	0.00	0.00	0.00	2,430.99	2,430.99	0.00
B-1	1.07500%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	1.23500%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-3	2.13500%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	0.00000%	0.00	0.00	1,487.06	0.00	0.00	-1,487.06	0.00	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	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		814,486,515.16	310,719.79	1,487.06	0.00	0.00	309,232.73	310,719.79	0.00



Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	2,774,455.31	555,307.62	3,329,762.93
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	2,774,455.31	555,307.62	3,329,762.93
Interest Collections	3,335,048.41	1,295,517.75	4,630,566.17
Interest Withdrawals	-7,887.00	-3,742.21	-11,629.21
Interest Other Accounts	-264,406.57	-102,673.06	-367,079.63
Interest Fees	(16,119.30)	(4,479.03)	(21,976.28)
TOTAL NET INTEREST	3,046,635.54	1,184,623.45	4,229,881.04
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	5,821,090.85	1,739,931.07	7,559,643.97

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	297,042.20	128,019.03	425,061.23
Prepayments In Full	673,647.66	0.00	673,647.66
Curtailments	-448,919.28	-181,473.46	-630,392.74
Liquidations	7,541,275.43	2,294,205.63	9,835,481.06
Insurance Principal	0.00	0.00	0.00
Repurchased Principal Amounts	0.00	0.00	0.00
Other Principal	0.00	0.00	0.00
Total Realized Loss Of Principal	(5,288,590.70)	(1,685,443.58)	(6,974,034.28)
Delinquent Principal	(276,877.29)	(120,995.62)	(397,872.91)
Advanced Principal	276,877.29	120,995.62	397,872.91
TOTAL PRINCIPAL COLLECTED	2,774,455.31	555,307.62	3,329,762.93

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

INTEREST - COLLECTIONS

	Group 2	Group 1	Total
Scheduled Interest	3,984,991.53	1,576,528.81	5,561,520.34
Liquidation Interest	55,563.76	15,921.60	71,485.36
Repurchased Interest	0.00	0.00	0.00
Insurance Interest	0.00	0.00	0.00
Other Interest	0.00	0.00	0.00
Realized Loss of Interest	(44,813.50)	(71,428.34)	(116,241.84)
Relief Act Interest Shortfalls	(1,193.22)	(293.83)	(1,487.05)
Prepayment Interest Shortfalls	(754.57)	0.00	(754.57)
Compensating Interest	754.57	0.00	754.57
Delinquent Interest	(3,753,792.42)	(1,484,211.90)	(5,238,004.32)
Interest Advanced	3,094,292.29	1,259,001.41	4,353,293.70
TOTAL INTEREST COLLECTED	3,335,048.41	1,295,517.75	4,630,566.17

INTEREST - WITHDRAWALS

	Group 2	Group 1	Total
Nonrecoverable Advances	0.00	0.00	0.00
Modification Loss	7,887.00	3,742.21	11,629.21
TOTAL INTEREST WITHDRAWALS	7,887.00	3,742.21	11,629.21

INTEREST - OTHER ACCOUNTS

	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Net Swap Receipt	(264,406.57)	(102,673.06)	(367,079.63)
a) Swap Payment	(279,289.40)	(108,452.29)	(387,741.69)
b) Counterparty Payment	14,882.83	5,779.23	204,689,850.46
c) Swap Termination Payment	0.00	0.00	0.00
d) Defaulted Swap Termination Payment	0.00	0.00	0.00
TOTAL INTEREST OTHER ACCOUNTS	-264,406.57	-102,673.06	-367,079.63

INTEREST FEES

	Group 2	Group 1	Total
Current Servicing Fees	14,867.42	3,994.81	18,862.23
Current Trustee Fees	1,125.69	435.41	1,561.10
Wells Fargo Custodian Fees			557.00
LaSalle Custodian Fees			259.35
Extraordinary Expenses			561.60
Extraordinary Expense Recovery Charge**	126.19	48.81	175.00
TOTAL INTEREST OTHER FEES	16,119.30	4,479.03	21,976.28

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

Credit Enhancement Report

ACCOUNTS

Excess Reserve Fund

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

Swap Account

Beginning Balance	0.00
Amount Deposited	20,662.06
Amount Withdrawn	387,741.69
Net SWAP Amount	(367,079.63)
Ending Balance	0.00

INSURANCE

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STRUCTURAL FEATURES

	Group 2	Group 1	Total
Overcollateralized Amount - Prior Period			0.00
Current Period Principal Realized Losses			6,974,034.28
Overcollateralized Amt-After Current Losses			-6,974,034.28
Extra Principal Distribution Amount			3,919,161.25
Overcollateralization Reduction Amount			0.00
Overcollateralized Amt - Ending			0.00
Overcollateralization Deficiency Amount			42,680,252.45
Overcollateralization Excess Amount			0.00
Specified Overcollateralization Amount			42,680,252.45
Net Monthly Excess Cashflow	7,887.00	3,742.21	11,629.21
a) Unpaid Interest Amounts	0.00	0.00	0.00
b) Realized Loss Amounts			3,919,161.25
c) Basis Risk Carryforward Amounts			0.00

Collateral Report

COLLATERAL

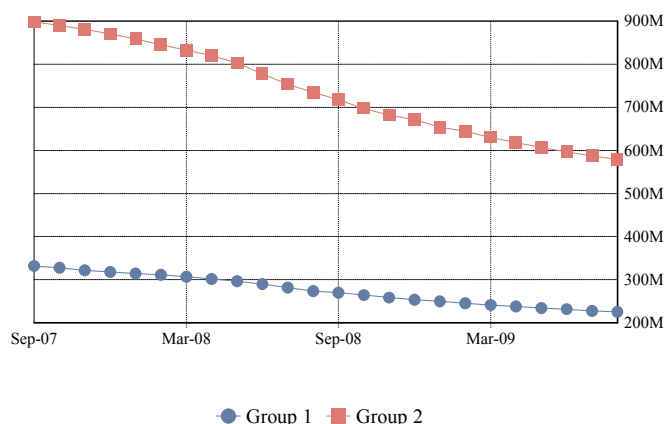
	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	5,319	2,432	7,751
Prior	2,984	1,412	4,396
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(7)	0	(7)
Repurchases	0	0	0
Liquidations	(34)	(13)	(47)
Current	2,943	1,399	4,342
<u>Principal Balance:</u>			
Original	1,056,861,010.67	414,622,260.14	1,471,483,270.81
Prior	587,313,913.99	227,172,601.17	814,486,515.16
Prefunding	0.00	0.00	0.00
Scheduled Principal	(297,042.20)	(128,019.03)	(425,061.23)
Partial Prepayments	448,919.28	181,473.46	630,392.74
Full Voluntary Prepayments	(673,647.66)	0.00	(673,647.66)
Repurchases	0.00	0.00	0.00
Liquidations	(7,541,275.43)	(2,294,205.63)	(9,835,481.06)
Current	579,250,867.98	224,931,849.97	804,182,717.95
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

PREFUNDING

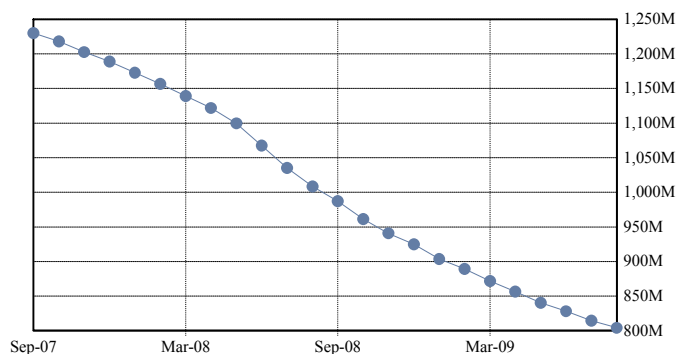
	Group 2	Group 1	Total
Closing Date Deposit Amount	0.00	0.00	
Prefunding Account Original Balance			
Prefunding Account Beginning Balance			
Subsequent Loans Added to the Pool			
Prefund Release to Certificate Holders			
Prefunding Account Ending Balance	0.00	0.00	0.00



Current Principal Balance by Groups



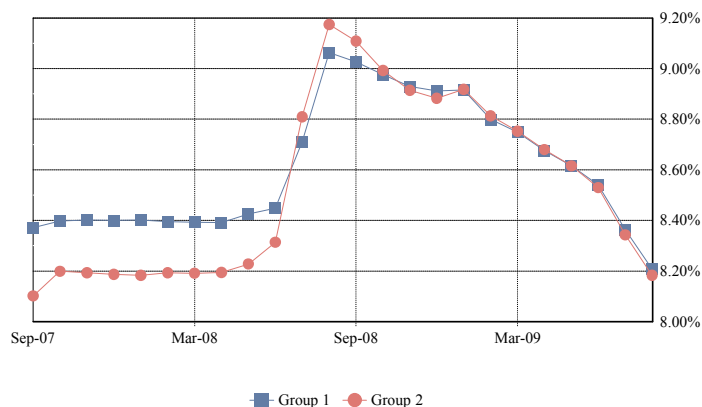
Total Current Principal Balance



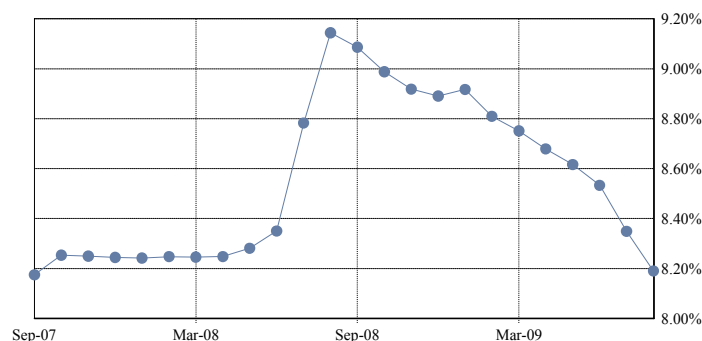
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	8.27612%	8.41074%	8.31406%
Weighted Average Coupon Prior	8.34304%	8.36325%	8.34869%
Weighted Average Coupon Current	8.18321%	8.20794%	8.19011%
Weighted Average Months to Maturity Original	348	351	349
Weighted Average Months to Maturity Prior	316	317	316
Weighted Average Months to Maturity Current	315	316	315
Weighted Avg Remaining Amortization Term Original	407	414	409
Weighted Avg Remaining Amortization Term Prior	374	376	375
Weighted Avg Remaining Amortization Term Current	373	375	374
Weighted Average Seasoning Original	3.85	3.71	3.81
Weighted Average Seasoning Prior	36.76	36.68	36.74
Weighted Average Seasoning Current	37.75	37.68	37.73

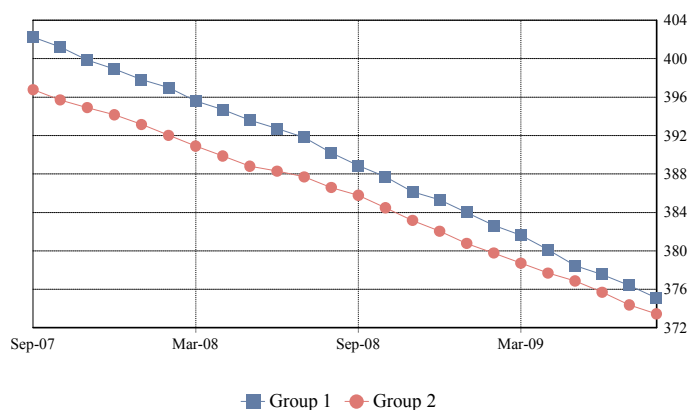
Weighted Average Coupon by Groups



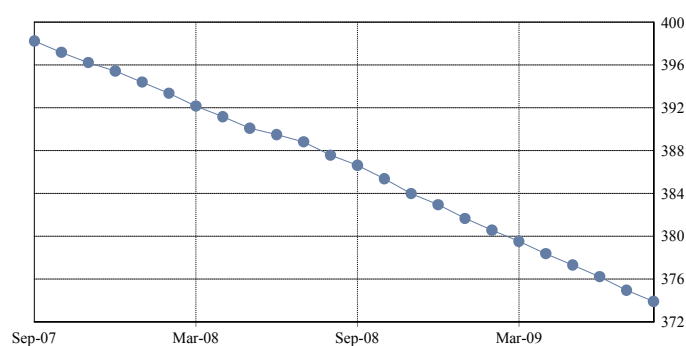
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	6.56441%	6.34198%	6.50162%
Weighted Average Margin Prior	6.50836%	6.33715%	6.46187%
Weighted Average Margin Current	6.51098%	6.32838%	6.46154%
Weighted Average Max Rate Original	14.54838%	15.27998%	14.75490%
Weighted Average Max Rate Prior	14.44476%	15.22637%	14.65700%
Weighted Average Max Rate Current	14.43970%	15.23296%	14.65448%
Weighted Average Min Rate Original	8.05922%	8.42650%	8.16289%
Weighted Average Min Rate Prior	7.94288%	8.37828%	8.06111%
Weighted Average Min Rate Current	7.94006%	8.38067%	8.05936%
Weighted Average Cap Up Original	1.16184%	1.34929%	1.21475%
Weighted Average Cap Up Prior	1.16688%	1.34575%	1.21545%
Weighted Average Cap Up Current	1.16636%	1.34991%	1.21606%
Weighted Average Cap Down Original	1.16184%	1.34929%	1.21475%
Weighted Average Cap Down Prior	1.16688%	1.34575%	1.21545%
Weighted Average Cap Down Current	1.16636%	1.34991%	1.21606%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	14,867.42	3,994.81	18,862.23
Delinquent Servicing Fees	206,310.35	82,678.34	288,988.69
TOTAL SERVICING FEES	221,177.76	86,673.15	307,850.91
Compensating Interest	(754.57)	0.00	(754.57)
Delinquent Servicing Fees	(206,310.35)	(82,678.34)	(288,988.69)
COLLECTED SERVICING FEES	(14,784.72)	(4,436.84)	(19,221.57)
Total Advanced Interest	3,094,292.29	1,259,001.41	4,353,293.70
Total Advanced Principal	276,877.29	120,995.62	397,872.91
Aggregate Advances with respect to this Distribution	3,371,169.57	1,379,997.03	4,751,166.60
Unrecovered Advances	0.00	0.00	0.00
Non Recoverable Advance	0.00	0.00	0.00
Servicer Escrow Advances	0.00	0.00	0.00

ADDITIONAL COLLATERAL INFORMATION

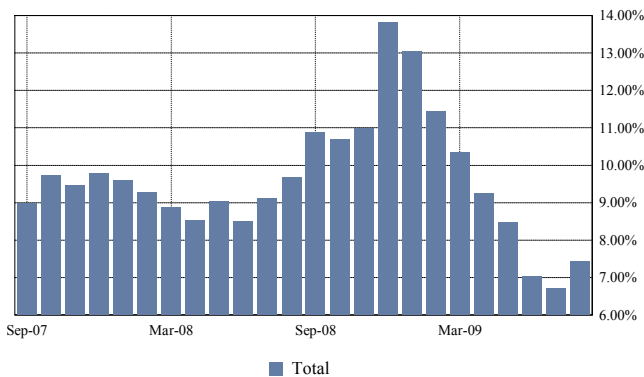
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	754.57	0.00	754.57
Compensating Interest	(754.57)	0.00	(754.57)
Net Prepayment Interest Shortfall (PPIS)	0.01	0.00	0.01
Weighted Average Net Mortgage Rate	6.919633%	6.785626%	6.423643%
Pool Factor	49.012443%	45.655836%	48.024876%

Delinquency Report

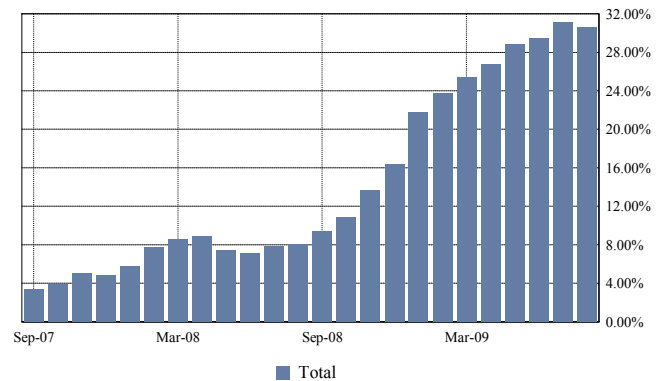
TOTAL

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		36,312,976.20	23,504,255.21	246,493,519.96	306,310,751.37
	% Balance		4.52%	2.92%	30.65%	38.09%
	# Loans		201	123	1,340	1,664
	% # Loans		4.63%	2.83%	30.86%	38.32%
FORECLOSURE	Balance	164,338.73	0.00	443,219.76	190,938,365.07	191,545,923.56
	% Balance	0.02%	0.00%	0.06%	23.74%	23.82%
	# Loans	1	0	2	787	790
	% # Loans	0.02%	0.00%	0.05%	18.13%	18.19%
BANKRUPTCY	Balance	3,336,260.43	521,864.13	1,289,980.15	28,585,852.83	33,733,957.54
	% Balance	0.41%	0.06%	0.16%	3.55%	4.19%
	# Loans	21	6	9	162	198
	% # Loans	0.48%	0.14%	0.21%	3.73%	4.56%
REO	Balance	0.00	0.00	0.00	29,252,240.99	29,252,240.99
	% Balance	0.00%	0.00%	0.00%	3.64%	3.64%
	# Loans	0	0	0	123	123
	% # Loans	0.00%	0.00%	0.00%	2.83%	2.83%
TOTAL	Balance	3,500,599.16	36,834,840.33	25,237,455.12	495,269,978.85	560,842,873.46
	% Balance	0.44%	4.58%	3.14%	61.59%	69.74%
	# Loans	22	207	134	2,412	2,775
	% # Loans	0.51%	4.77%	3.09%	55.55%	63.91%

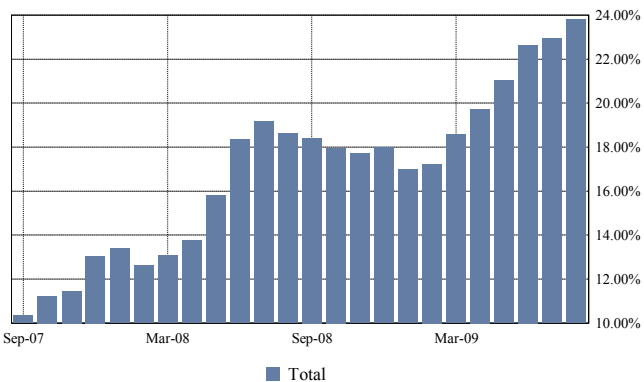
1 or 2 Payments Delinquent



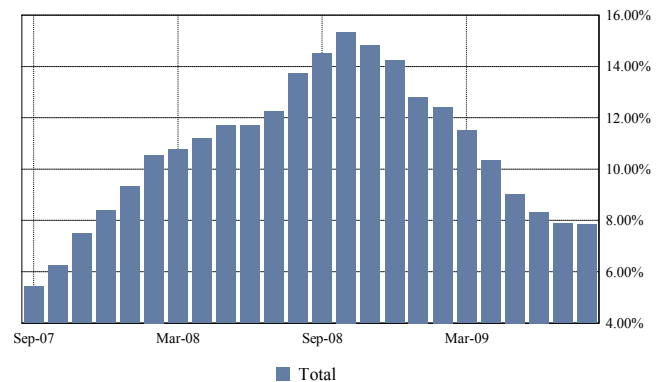
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Backed Floating Rate Notes

August 25, 2009 Distribution

TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		36,312,976.20	23,504,255.21	20,135,599.74	21,390,154.20	22,823,009.87	20,565,323.22
% Balance		4.52%	2.92%	2.50%	2.66%	2.84%	2.56%
# Loans		201	123	115	112	117	113
% # Loans		4.63%	2.83%	2.65%	2.58%	2.69%	2.60%
FORECLOSURE							
Balance	164,338.73	0.00	443,219.76	1,317,330.54	2,445,516.01	3,244,090.14	4,442,664.13
% Balance	0.02%	0.00%	0.06%	0.16%	0.30%	0.40%	0.55%
# Loans	1	0	2	7	9	12	18
% # Loans	0.02%	0.00%	0.05%	0.16%	0.21%	0.28%	0.41%
BANKRUPTCY							
Balance	3,336,260.43	521,864.13	1,289,980.15	1,328,272.86	803,745.86	828,620.33	1,956,089.44
% Balance	0.41%	0.06%	0.16%	0.17%	0.10%	0.10%	0.24%
# Loans	21	6	9	8	6	7	9
% # Loans	0.48%	0.14%	0.21%	0.18%	0.14%	0.16%	0.21%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	188,963.17
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%
# Loans	0	0	0	0	0	0	2
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.05%
TOTAL							
Balance	3,500,599.16	36,834,840.33	25,237,455.12	22,781,203.14	24,639,416.07	26,895,720.34	27,153,039.96
% Balance	0.44%	4.58%	3.14%	2.83%	3.06%	3.34%	3.38%
# Loans	22	207	134	130	127	136	142
% # Loans	0.51%	4.77%	3.09%	2.99%	2.92%	3.13%	3.27%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	18,443,874.40	19,786,430.49	18,486,369.56	17,907,422.80	15,596,910.45	14,027,163.59	12,548,998.13
% Balance	2.29%	2.46%	2.30%	2.23%	1.94%	1.74%	1.56%
# Loans	88	107	93	80	81	73	67
% # Loans	2.03%	2.46%	2.14%	1.84%	1.87%	1.68%	1.54%
FORECLOSURE							
Balance	4,626,834.04	8,552,629.79	7,548,677.71	5,686,322.95	8,817,800.65	6,539,159.34	10,925,019.25
% Balance	0.58%	1.06%	0.94%	0.71%	1.10%	0.81%	1.36%
# Loans	17	30	33	26	37	26	49
% # Loans	0.39%	0.69%	0.76%	0.60%	0.85%	0.60%	1.13%
BANKRUPTCY							
Balance	1,220,310.64	916,509.03	1,208,329.00	3,069,121.08	579,257.22	1,803,259.62	2,071,368.99
% Balance	0.15%	0.11%	0.15%	0.38%	0.07%	0.22%	0.26%
# Loans	9	8	8	14	4	5	10
% # Loans	0.21%	0.18%	0.18%	0.32%	0.09%	0.12%	0.23%
REO							
Balance	69,482.03	370,138.85	1,053,178.88	627,317.31	652,781.95	610,100.35	1,310,423.63
% Balance	0.01%	0.05%	0.13%	0.08%	0.08%	0.08%	0.16%
# Loans	1	2	4	2	3	4	5
% # Loans	0.02%	0.05%	0.09%	0.05%	0.07%	0.09%	0.12%
TOTAL							
Balance	24,360,501.11	29,625,708.16	28,296,555.15	27,290,184.14	25,646,750.27	22,979,682.90	26,855,810.00
% Balance	3.03%	3.68%	3.52%	3.39%	3.19%	2.86%	3.34%
# Loans	115	147	138	122	125	108	131
% # Loans	2.65%	3.39%	3.18%	2.81%	2.88%	2.49%	3.02%

Mortgage Backed Floating Rate Notes

August 25, 2009 Distribution

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	10,966,800.14	7,197,669.13	4,631,107.43	3,599,943.80	1,959,914.53	2,812,891.09	1,330,428.45
% Balance	1.36%	0.90%	0.58%	0.45%	0.24%	0.35%	0.17%
# Loans	60	40	32	19	18	18	11
% # Loans	1.38%	0.92%	0.74%	0.44%	0.41%	0.41%	0.25%
FORECLOSURE							
Balance	11,230,484.42	9,443,602.25	8,961,558.30	8,164,116.90	9,288,547.90	7,946,922.56	7,879,028.62
% Balance	1.40%	1.17%	1.11%	1.02%	1.16%	0.99%	0.98%
# Loans	47	42	40	32	42	28	34
% # Loans	1.08%	0.97%	0.92%	0.74%	0.97%	0.64%	0.78%
BANKRUPTCY							
Balance	1,206,881.77	741,148.85	440,968.40	2,902,198.00	649,080.37	110,869.96	1,239,074.62
% Balance	0.15%	0.09%	0.05%	0.36%	0.08%	0.01%	0.15%
# Loans	9	4	5	12	4	1	5
% # Loans	0.21%	0.09%	0.12%	0.28%	0.09%	0.02%	0.12%
REO							
Balance	939,168.17	176,063.52	1,790,448.79	1,932,825.22	2,294,193.12	2,686,081.89	775,906.15
% Balance	0.12%	0.02%	0.22%	0.24%	0.29%	0.33%	0.10%
# Loans	4	1	5	9	7	10	4
% # Loans	0.09%	0.02%	0.12%	0.21%	0.16%	0.23%	0.09%
TOTAL							
Balance	24,343,334.50	17,558,483.75	15,824,082.92	16,599,083.92	14,191,735.92	13,556,765.50	11,224,437.84
% Balance	3.03%	2.18%	1.97%	2.06%	1.76%	1.69%	1.40%
# Loans	120	87	82	72	71	57	54
% # Loans	2.76%	2.00%	1.89%	1.66%	1.64%	1.31%	1.24%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	3,805,292.77	1,160,841.69	1,694,689.25	748,225.84	688,150.83	1,740,516.29	517,242.21
% Balance	0.47%	0.14%	0.21%	0.09%	0.09%	0.22%	0.06%
# Loans	15	13	14	7	5	12	5
% # Loans	0.35%	0.30%	0.32%	0.16%	0.12%	0.28%	0.12%
FORECLOSURE							
Balance	8,136,785.28	6,531,055.74	5,685,272.75	7,687,779.09	4,633,879.93	7,081,689.75	3,813,575.55
% Balance	1.01%	0.81%	0.71%	0.96%	0.58%	0.88%	0.47%
# Loans	30	29	26	31	19	27	15
% # Loans	0.69%	0.67%	0.60%	0.71%	0.44%	0.62%	0.35%
BANKRUPTCY							
Balance	778,273.55	665,094.12	1,286,087.12	1,021,627.51	0.00	489,772.49	203,003.85
% Balance	0.10%	0.08%	0.16%	0.13%	0.00%	0.06%	0.03%
# Loans	5	4	10	3	0	4	1
% # Loans	0.12%	0.09%	0.23%	0.07%	0.00%	0.09%	0.02%
REO							
Balance	2,191,633.79	796,787.42	1,037,380.07	1,208,138.41	1,440,132.01	1,323,510.15	1,282,701.63
% Balance	0.27%	0.10%	0.13%	0.15%	0.18%	0.16%	0.16%
# Loans	8	5	7	5	6	5	7
% # Loans	0.18%	0.12%	0.16%	0.12%	0.14%	0.12%	0.16%
TOTAL							
Balance	14,911,985.39	9,153,778.97	9,703,429.19	10,665,770.85	6,762,162.77	10,635,488.68	5,816,523.24
% Balance	1.85%	1.14%	1.21%	1.33%	0.84%	1.32%	0.72%
# Loans	58	51	57	46	30	48	28
% # Loans	1.34%	1.17%	1.31%	1.06%	0.69%	1.11%	0.64%

Mortgage Backed Floating Rate Notes

August 25, 2009 Distribution

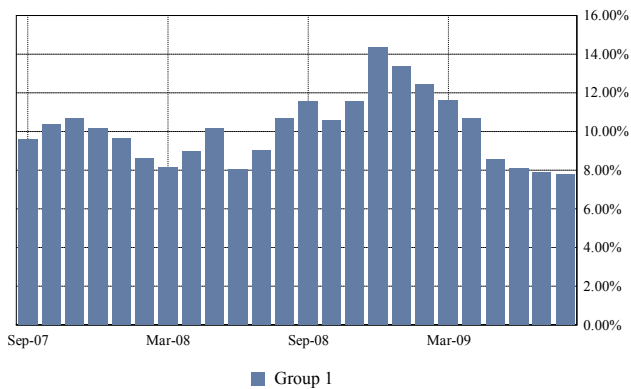
TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	31,071.02	562,683.10	283,495.89	486,547.56	0.00	350,483.95	214,268.54
% Balance	0.00%	0.07%	0.04%	0.06%	0.00%	0.04%	0.03%
# Loans	1	6	5	5	0	4	4
% # Loans	0.02%	0.14%	0.12%	0.12%	0.00%	0.09%	0.09%
FORECLOSURE							
Balance	2,584,486.37	5,296,984.94	2,412,001.93	2,825,480.50	2,020,186.89	859,276.44	1,870,296.26
% Balance	0.32%	0.66%	0.30%	0.35%	0.25%	0.11%	0.23%
# Loans	11	19	11	12	7	3	9
% # Loans	0.25%	0.44%	0.25%	0.28%	0.16%	0.07%	0.21%
BANKRUPTCY							
Balance	35,169.67	0.00	28,085.74	168,800.00	31,874.89	65,380.30	428,138.37
% Balance	0.00%	0.00%	0.00%	0.02%	0.00%	0.01%	0.05%
# Loans	1	0	1	1	1	1	1
% # Loans	0.02%	0.00%	0.02%	0.02%	0.02%	0.02%	0.02%
REO							
Balance	845,202.15	461,232.41	220,025.34	757,020.50	1,373,262.65	65,510.92	772,630.51
% Balance	0.11%	0.06%	0.03%	0.09%	0.17%	0.01%	0.10%
# Loans	2	1	2	3	4	1	4
% # Loans	0.05%	0.02%	0.05%	0.07%	0.09%	0.02%	0.09%
TOTAL							
Balance	3,495,929.21	6,320,900.45	2,943,608.90	4,237,848.56	3,425,324.43	1,340,651.61	3,285,333.68
% Balance	0.43%	0.79%	0.37%	0.53%	0.43%	0.17%	0.41%
# Loans	15	26	19	21	12	9	18
% # Loans	0.35%	0.60%	0.44%	0.48%	0.28%	0.21%	0.41%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	306,310,751.37
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	38.09%
# Loans	0	0	0	0	0	0	1,664
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	38.32%
FORECLOSURE							
Balance	2,439,308.15	0.00	0.00	0.00	0.00	0.00	191,545,923.56
% Balance	0.30%	0.00%	0.00%	0.00%	0.00%	0.00%	23.82%
# Loans	9	0	0	0	0	0	790
% # Loans	0.21%	0.00%	0.00%	0.00%	0.00%	0.00%	18.19%
BANKRUPTCY							
Balance	309,439.18	0.00	0.00	0.00	0.00	0.00	33,733,957.54
% Balance	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%	4.19%
# Loans	1	0	0	0	0	0	198
% # Loans	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%	4.56%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	29,252,240.99
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.64%
# Loans	0	0	0	0	0	0	123
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.83%
TOTAL							
Balance	2,748,747.33	0.00	0.00	0.00	0.00	0.00	560,842,873.46
% Balance	0.34%	0.00%	0.00%	0.00%	0.00%	0.00%	69.74%
# Loans	10	0	0	0	0	0	2,775
% # Loans	0.23%	0.00%	0.00%	0.00%	0.00%	0.00%	63.91%

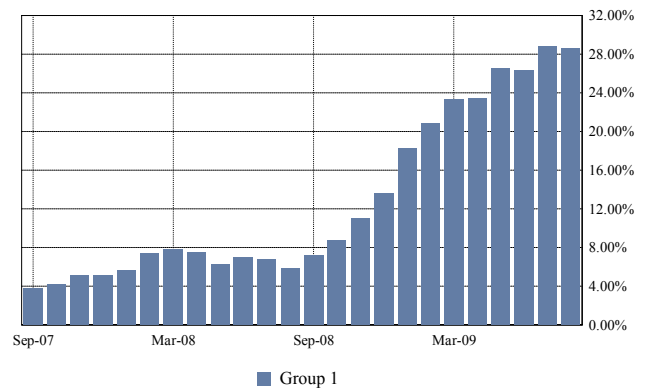
GROUP 1

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		10,238,232.23	7,286,405.74	64,281,371.97	81,806,009.94
	% Balance		4.55%	3.24%	28.58%	36.37%
	# Loans		73	42	378	493
	% # Loans		5.22%	3.00%	27.02%	35.24%
FORECLOSURE	Balance	0.00	0.00	252,420.07	51,995,503.48	52,247,923.55
	% Balance	0.00%	0.00%	0.11%	23.12%	23.23%
	# Loans	0	0	1	254	255
	% # Loans	0.00%	0.00%	0.07%	18.16%	18.23%
BANKRUPTCY	Balance	810,856.69	274,877.69	646,426.70	7,167,447.12	8,899,608.20
	% Balance	0.36%	0.12%	0.29%	3.19%	3.96%
	# Loans	7	3	3	47	60
	% # Loans	0.50%	0.21%	0.21%	3.36%	4.29%
REO	Balance	0.00	0.00	0.00	5,600,681.51	5,600,681.51
	% Balance	0.00%	0.00%	0.00%	2.49%	2.49%
	# Loans	0	0	0	35	35
	% # Loans	0.00%	0.00%	0.00%	2.50%	2.50%
TOTAL	Balance	810,856.69	10,513,109.92	8,185,252.51	129,045,004.08	148,554,223.20
	% Balance	0.36%	4.67%	3.64%	57.37%	66.04%
	# Loans	7	76	46	714	843
	% # Loans	0.50%	5.43%	3.29%	51.04%	60.26%

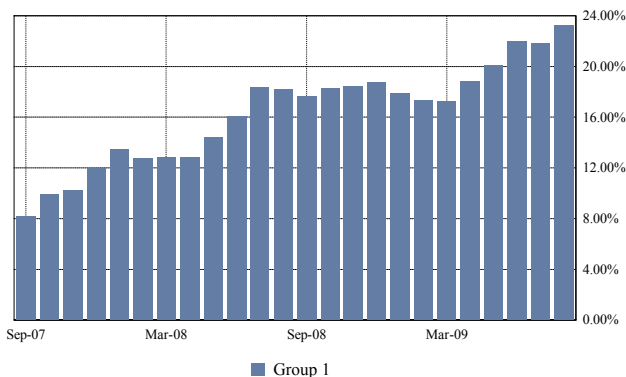
1 or 2 Payments Delinquent



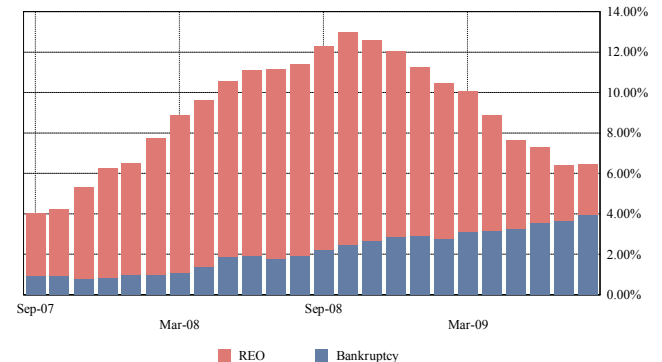
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Backed Floating Rate Notes

August 25, 2009 Distribution

GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		10,238,232.23	7,286,405.74	8,388,312.86	6,481,502.13	6,836,783.69	6,571,761.87
% Balance		4.55%	3.24%	3.73%	2.88%	3.04%	2.92%
# Loans		73	42	49	42	37	43
% # Loans		5.22%	3.00%	3.50%	3.00%	2.64%	3.07%
FORECLOSURE							
Balance	0.00	0.00	252,420.07	958,845.16	583,302.59	812,975.35	763,342.19
% Balance	0.00%	0.00%	0.11%	0.43%	0.26%	0.36%	0.34%
# Loans	0	0	1	5	3	5	4
% # Loans	0.00%	0.00%	0.07%	0.36%	0.21%	0.36%	0.29%
BANKRUPTCY							
Balance	810,856.69	274,877.69	646,426.70	534,067.80	131,001.03	235,993.19	592,030.37
% Balance	0.36%	0.12%	0.29%	0.24%	0.06%	0.10%	0.26%
# Loans	7	3	3	3	2	3	3
% # Loans	0.50%	0.21%	0.21%	0.21%	0.14%	0.21%	0.21%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	188,963.17
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.08%
# Loans	0	0	0	0	0	0	2
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.14%
TOTAL							
Balance	810,856.69	10,513,109.92	8,185,252.51	9,881,225.82	7,195,805.75	7,885,752.23	8,116,097.60
% Balance	0.36%	4.67%	3.64%	4.39%	3.20%	3.51%	3.61%
# Loans	7	76	46	57	47	45	52
% # Loans	0.50%	5.43%	3.29%	4.07%	3.36%	3.22%	3.72%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	4,735,921.00	5,789,748.93	2,714,890.07	3,955,056.51	3,483,068.80	3,554,517.87	3,321,266.00
% Balance	2.11%	2.57%	1.21%	1.76%	1.55%	1.58%	1.48%
# Loans	23	33	18	21	21	18	19
% # Loans	1.64%	2.36%	1.29%	1.50%	1.50%	1.29%	1.36%
FORECLOSURE							
Balance	1,226,857.97	2,654,990.86	2,217,937.84	1,740,561.06	2,411,413.62	1,219,291.60	3,817,975.50
% Balance	0.55%	1.18%	0.99%	0.77%	1.07%	0.54%	1.70%
# Loans	7	11	11	9	10	5	19
% # Loans	0.50%	0.79%	0.79%	0.64%	0.71%	0.36%	1.36%
BANKRUPTCY							
Balance	190,817.67	496,705.99	470,495.42	406,798.03	0.00	0.00	324,635.17
% Balance	0.08%	0.22%	0.21%	0.18%	0.00%	0.00%	0.14%
# Loans	2	4	3	2	0	0	2
% # Loans	0.14%	0.29%	0.21%	0.14%	0.00%	0.00%	0.14%
REO							
Balance	0.00	159,886.13	135,409.76	232,731.22	28,083.05	340,416.67	174,118.98
% Balance	0.00%	0.07%	0.06%	0.10%	0.01%	0.15%	0.08%
# Loans	0	1	1	1	1	2	1
% # Loans	0.00%	0.07%	0.07%	0.07%	0.07%	0.14%	0.07%
TOTAL							
Balance	6,153,596.64	9,101,331.91	5,538,733.09	6,335,146.82	5,922,565.47	5,114,226.14	7,637,995.65
% Balance	2.74%	4.05%	2.46%	2.82%	2.63%	2.27%	3.40%
# Loans	32	49	33	33	32	25	41
% # Loans	2.29%	3.50%	2.36%	2.36%	2.29%	1.79%	2.93%

Mortgage Backed Floating Rate Notes

August 25, 2009 Distribution

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	1,522,972.92	333,865.91	1,340,582.66	1,821,243.27	334,615.31	1,406,674.58	340,456.75
% Balance	0.68%	0.15%	0.60%	0.81%	0.15%	0.63%	0.15%
# Loans	11	3	9	6	4	7	2
% # Loans	0.79%	0.21%	0.64%	0.43%	0.29%	0.50%	0.14%
FORECLOSURE							
Balance	3,569,764.49	3,194,632.72	1,881,076.94	2,851,741.32	3,883,870.29	1,177,749.72	2,468,572.43
% Balance	1.59%	1.42%	0.84%	1.27%	1.73%	0.52%	1.10%
# Loans	17	17	10	10	19	5	15
% # Loans	1.22%	1.22%	0.71%	0.71%	1.36%	0.36%	1.07%
BANKRUPTCY							
Balance	418,539.47	226,734.97	122,895.30	796,981.00	140,041.81	0.00	220,955.45
% Balance	0.19%	0.10%	0.05%	0.35%	0.06%	0.00%	0.10%
# Loans	3	1	1	5	1	0	1
% # Loans	0.21%	0.07%	0.07%	0.36%	0.07%	0.00%	0.07%
REO							
Balance	287,908.22	0.00	287,838.35	474,633.06	138,140.32	483,028.71	303,365.00
% Balance	0.13%	0.00%	0.13%	0.21%	0.06%	0.21%	0.13%
# Loans	1	0	1	2	1	2	2
% # Loans	0.07%	0.00%	0.07%	0.14%	0.07%	0.14%	0.14%
TOTAL							
Balance	5,799,185.10	3,755,233.60	3,632,393.25	5,944,598.65	4,496,667.73	3,067,453.01	3,333,349.63
% Balance	2.58%	1.67%	1.61%	2.64%	2.00%	1.36%	1.48%
# Loans	32	21	21	23	25	14	20
% # Loans	2.29%	1.50%	1.50%	1.64%	1.79%	1.00%	1.43%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	238,441.69	385,856.49	230,702.95	0.00	289,687.49	101,148.43
% Balance	0.00%	0.11%	0.17%	0.10%	0.00%	0.13%	0.04%
# Loans	0	3	3	3	0	1	1
% # Loans	0.00%	0.21%	0.21%	0.21%	0.00%	0.07%	0.07%
FORECLOSURE							
Balance	1,463,768.73	1,647,364.28	1,934,538.54	2,937,690.11	711,840.70	1,612,944.41	607,479.82
% Balance	0.65%	0.73%	0.86%	1.31%	0.32%	0.72%	0.27%
# Loans	8	9	10	12	4	6	2
% # Loans	0.57%	0.64%	0.71%	0.86%	0.29%	0.43%	0.14%
BANKRUPTCY							
Balance	0.00	556,702.51	352,302.00	213,313.46	0.00	164,032.82	203,003.85
% Balance	0.00%	0.25%	0.16%	0.09%	0.00%	0.07%	0.09%
# Loans	0	2	3	1	0	1	1
% # Loans	0.00%	0.14%	0.21%	0.07%	0.00%	0.07%	0.07%
REO							
Balance	810,507.39	119,427.81	109,101.76	0.00	0.00	402,314.99	468,282.41
% Balance	0.36%	0.05%	0.05%	0.00%	0.00%	0.18%	0.21%
# Loans	4	2	1	0	0	2	3
% # Loans	0.29%	0.14%	0.07%	0.00%	0.00%	0.14%	0.21%
TOTAL							
Balance	2,274,276.12	2,561,936.29	2,781,798.79	3,381,706.52	711,840.70	2,468,979.71	1,379,914.51
% Balance	1.01%	1.14%	1.24%	1.50%	0.32%	1.10%	0.61%
# Loans	12	16	17	16	4	10	7
% # Loans	0.86%	1.14%	1.22%	1.14%	0.29%	0.71%	0.50%

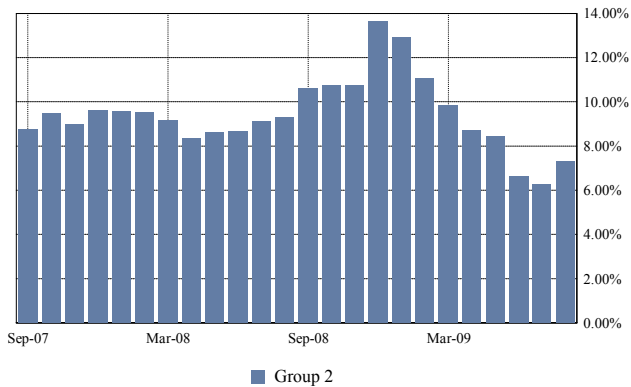
GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	102,293.79	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.05%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.07%	0.00%
FORECLOSURE							
Balance	255,798.56	801,053.78	399,511.99	278,344.56	849,687.21	0.00	968,402.47
% Balance	0.11%	0.36%	0.18%	0.12%	0.38%	0.00%	0.43%
# Loans	1	5	3	2	4	0	5
% # Loans	0.07%	0.36%	0.21%	0.14%	0.29%	0.00%	0.36%
BANKRUPTCY							
Balance	0.00	0.00	28,085.74	0.00	31,874.89	0.00	0.00
% Balance	0.00%	0.00%	0.01%	0.00%	0.01%	0.00%	0.00%
# Loans	0	0	1	0	1	0	0
% # Loans	0.00%	0.00%	0.07%	0.00%	0.07%	0.00%	0.00%
REO							
Balance	0.00	0.00	89,833.12	0.00	237,585.76	65,510.92	63,594.71
% Balance	0.00%	0.00%	0.04%	0.00%	0.11%	0.03%	0.03%
# Loans	0	0	1	0	2	1	1
% # Loans	0.00%	0.00%	0.07%	0.00%	0.14%	0.07%	0.07%
TOTAL							
Balance	255,798.56	801,053.78	517,430.85	278,344.56	1,119,147.86	167,804.71	1,031,997.18
% Balance	0.11%	0.36%	0.23%	0.12%	0.50%	0.07%	0.46%
# Loans	1	5	5	2	7	2	6
% # Loans	0.07%	0.36%	0.36%	0.14%	0.50%	0.14%	0.43%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	81,806,009.94
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	36.37%
# Loans	0	0	0	0	0	0	493
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	35.24%
FORECLOSURE							
Balance	92,176.67	0.00	0.00	0.00	0.00	0.00	52,247,923.55
% Balance	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%	23.23%
# Loans	1	0	0	0	0	0	255
% # Loans	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%	18.23%
BANKRUPTCY							
Balance	309,439.18	0.00	0.00	0.00	0.00	0.00	8,899,608.20
% Balance	0.14%	0.00%	0.00%	0.00%	0.00%	0.00%	3.96%
# Loans	1	0	0	0	0	0	60
% # Loans	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%	4.29%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	5,600,681.51
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.49%
# Loans	0	0	0	0	0	0	35
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.50%
TOTAL							
Balance	401,615.85	0.00	0.00	0.00	0.00	0.00	148,554,223.20
% Balance	0.18%	0.00%	0.00%	0.00%	0.00%	0.00%	66.04%
# Loans	2	0	0	0	0	0	843
% # Loans	0.14%	0.00%	0.00%	0.00%	0.00%	0.00%	60.26%

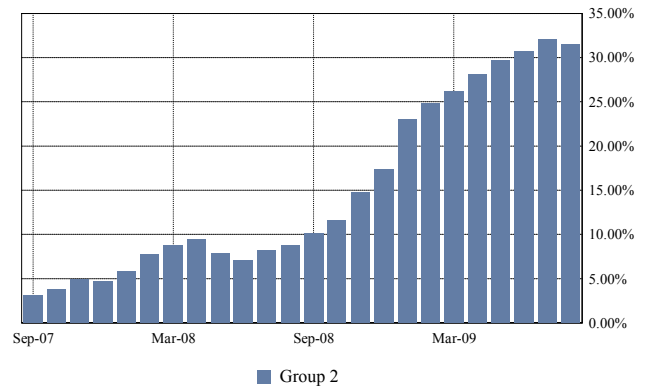
GROUP 2

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		26,074,743.97	16,217,849.47	182,212,147.99	224,504,741.43
	% Balance		4.50%	2.80%	31.46%	38.76%
	# Loans		128	81	962	1,171
	% # Loans		4.35%	2.75%	32.69%	39.79%
FORECLOSURE	Balance	164,338.73	0.00	190,799.69	138,942,861.59	139,298,000.01
	% Balance	0.03%	0.00%	0.03%	23.99%	24.05%
	# Loans	1	0	1	533	535
	% # Loans	0.03%	0.00%	0.03%	18.11%	18.18%
BANKRUPTCY	Balance	2,525,403.74	246,986.44	643,553.45	21,418,405.71	24,834,349.34
	% Balance	0.44%	0.04%	0.11%	3.70%	4.29%
	# Loans	14	3	6	115	138
	% # Loans	0.48%	0.10%	0.20%	3.91%	4.69%
REO	Balance	0.00	0.00	0.00	23,651,559.48	23,651,559.48
	% Balance	0.00%	0.00%	0.00%	4.08%	4.08%
	# Loans	0	0	0	88	88
	% # Loans	0.00%	0.00%	0.00%	2.99%	2.99%
TOTAL	Balance	2,689,742.47	26,321,730.41	17,052,202.61	366,224,974.77	412,288,650.26
	% Balance	0.46%	4.54%	2.94%	63.22%	71.18%
	# Loans	15	131	88	1,698	1,932
	% # Loans	0.51%	4.45%	2.99%	57.70%	65.65%

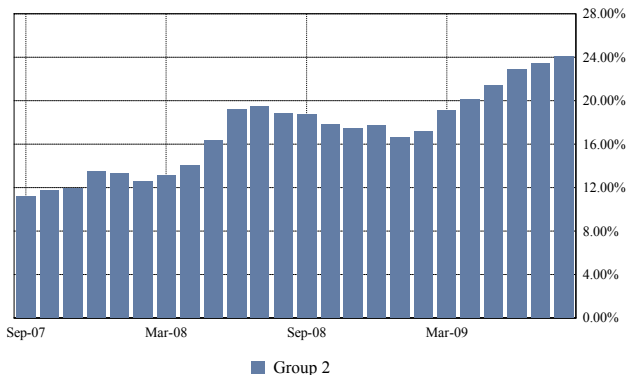
1 or 2 Payments Delinquent



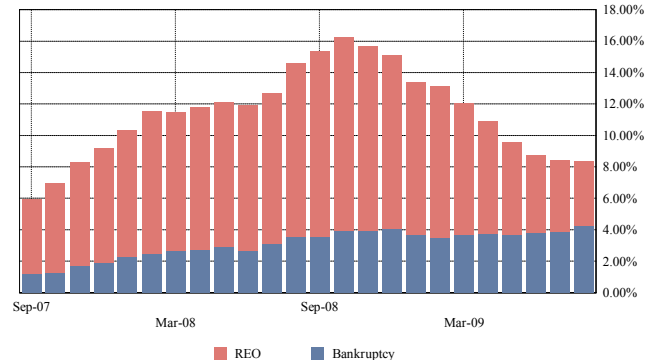
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		26,074,743.97	16,217,849.47	11,747,286.88	14,908,652.07	15,986,226.18	13,993,561.35
% Balance		4.50%	2.80%	2.03%	2.57%	2.76%	2.42%
# Loans		128	81	66	70	80	70
% # Loans		4.35%	2.75%	2.24%	2.38%	2.72%	2.38%
FORECLOSURE							
Balance	164,338.73	0.00	190,799.69	358,485.38	1,862,213.42	2,431,114.79	3,679,321.94
% Balance	0.03%	0.00%	0.03%	0.06%	0.32%	0.42%	0.64%
# Loans	1	0	1	2	6	7	14
% # Loans	0.03%	0.00%	0.03%	0.07%	0.20%	0.24%	0.48%
BANKRUPTCY							
Balance	2,525,403.74	246,986.44	643,553.45	794,205.06	672,744.83	592,627.14	1,364,059.07
% Balance	0.44%	0.04%	0.11%	0.14%	0.12%	0.10%	0.24%
# Loans	14	3	6	5	4	4	6
% # Loans	0.48%	0.10%	0.20%	0.17%	0.14%	0.14%	0.20%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	2,689,742.47	26,321,730.41	17,052,202.61	12,899,977.32	17,443,610.32	19,009,968.11	19,036,942.36
% Balance	0.46%	4.54%	2.94%	2.23%	3.01%	3.28%	3.29%
# Loans	15	131	88	73	80	91	90
% # Loans	0.51%	4.45%	2.99%	2.48%	2.72%	3.09%	3.06%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	13,707,953.40	13,996,681.56	15,771,479.49	13,952,366.29	12,113,841.65	10,472,645.72	9,227,732.13
% Balance	2.37%	2.42%	2.72%	2.41%	2.09%	1.81%	1.59%
# Loans	65	74	75	59	60	55	48
% # Loans	2.21%	2.51%	2.55%	2.00%	2.04%	1.87%	1.63%
FORECLOSURE							
Balance	3,399,976.07	5,897,638.93	5,330,739.87	3,945,761.89	6,406,387.03	5,319,867.74	7,107,043.75
% Balance	0.59%	1.02%	0.92%	0.68%	1.11%	0.92%	1.23%
# Loans	10	19	22	17	27	21	30
% # Loans	0.34%	0.65%	0.75%	0.58%	0.92%	0.71%	1.02%
BANKRUPTCY							
Balance	1,029,492.97	419,803.04	737,833.58	2,662,323.05	579,257.22	1,803,259.62	1,746,733.82
% Balance	0.18%	0.07%	0.13%	0.46%	0.10%	0.31%	0.30%
# Loans	7	4	5	12	4	5	8
% # Loans	0.24%	0.14%	0.17%	0.41%	0.14%	0.17%	0.27%
REO							
Balance	69,482.03	210,252.72	917,769.12	394,586.09	624,698.90	269,683.68	1,136,304.65
% Balance	0.01%	0.04%	0.16%	0.07%	0.11%	0.05%	0.20%
# Loans	1	1	3	1	2	2	4
% # Loans	0.03%	0.03%	0.10%	0.03%	0.07%	0.07%	0.14%
TOTAL							
Balance	18,206,904.47	20,524,376.25	22,757,822.06	20,955,037.32	19,724,184.80	17,865,456.76	19,217,814.35
% Balance	3.14%	3.54%	3.93%	3.62%	3.41%	3.08%	3.32%
# Loans	83	98	105	89	93	83	90
% # Loans	2.82%	3.33%	3.57%	3.02%	3.16%	2.82%	3.06%

Mortgage Backed Floating Rate Notes

August 25, 2009 Distribution

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	9,443,827.22	6,863,803.22	3,290,524.77	1,778,700.53	1,625,299.22	1,406,216.51	989,971.70
% Balance	1.63%	1.18%	0.57%	0.31%	0.28%	0.24%	0.17%
# Loans	49	37	23	13	14	11	9
% # Loans	1.66%	1.26%	0.78%	0.44%	0.48%	0.37%	0.31%
FORECLOSURE							
Balance	7,660,719.93	6,248,969.53	7,080,481.36	5,312,375.58	5,404,677.61	6,769,172.84	5,410,456.19
% Balance	1.32%	1.08%	1.22%	0.92%	0.93%	1.17%	0.93%
# Loans	30	25	30	22	23	23	19
% # Loans	1.02%	0.85%	1.02%	0.75%	0.78%	0.78%	0.65%
BANKRUPTCY							
Balance	788,342.30	514,413.88	318,073.10	2,105,217.00	509,038.56	110,869.96	1,018,119.17
% Balance	0.14%	0.09%	0.05%	0.36%	0.09%	0.02%	0.18%
# Loans	6	3	4	7	3	1	4
% # Loans	0.20%	0.10%	0.14%	0.24%	0.10%	0.03%	0.14%
REO							
Balance	651,259.95	176,063.52	1,502,610.44	1,458,192.16	2,156,052.80	2,203,053.18	472,541.15
% Balance	0.11%	0.03%	0.26%	0.25%	0.37%	0.38%	0.08%
# Loans	3	1	4	7	6	8	2
% # Loans	0.10%	0.03%	0.14%	0.24%	0.20%	0.27%	0.07%
TOTAL							
Balance	18,544,149.40	13,803,250.15	12,191,689.67	10,654,485.27	9,695,068.19	10,489,312.49	7,891,088.21
% Balance	3.20%	2.38%	2.10%	1.84%	1.67%	1.81%	1.36%
# Loans	88	66	61	49	46	43	34
% # Loans	2.99%	2.24%	2.07%	1.66%	1.56%	1.46%	1.16%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	3,805,292.77	922,400.00	1,308,832.76	517,522.89	688,150.83	1,450,828.80	416,093.78
% Balance	0.66%	0.16%	0.23%	0.09%	0.12%	0.25%	0.07%
# Loans	15	10	11	4	5	11	4
% # Loans	0.51%	0.34%	0.37%	0.14%	0.17%	0.37%	0.14%
FORECLOSURE							
Balance	6,673,016.55	4,883,691.46	3,750,734.21	4,750,088.98	3,922,039.23	5,468,745.34	3,206,095.73
% Balance	1.15%	0.84%	0.65%	0.82%	0.68%	0.94%	0.55%
# Loans	22	20	16	19	15	21	13
% # Loans	0.75%	0.68%	0.54%	0.65%	0.51%	0.71%	0.44%
BANKRUPTCY							
Balance	778,273.55	108,391.61	933,785.12	808,314.05	0.00	325,739.67	0.00
% Balance	0.13%	0.02%	0.16%	0.14%	0.00%	0.06%	0.00%
# Loans	5	2	7	2	0	3	0
% # Loans	0.17%	0.07%	0.24%	0.07%	0.00%	0.10%	0.00%
REO							
Balance	1,381,126.40	677,359.61	928,278.31	1,208,138.41	1,440,132.01	921,195.16	814,419.22
% Balance	0.24%	0.12%	0.16%	0.21%	0.25%	0.16%	0.14%
# Loans	4	3	6	5	6	3	4
% # Loans	0.14%	0.10%	0.20%	0.17%	0.20%	0.10%	0.14%
TOTAL							
Balance	12,637,709.27	6,591,842.68	6,921,630.40	7,284,064.33	6,050,322.07	8,166,508.97	4,436,608.73
% Balance	2.18%	1.14%	1.19%	1.26%	1.04%	1.41%	0.77%
# Loans	46	35	40	30	26	38	21
% # Loans	1.56%	1.19%	1.36%	1.02%	0.88%	1.29%	0.71%

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GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	31,071.02	562,683.10	283,495.89	486,547.56	0.00	248,190.16	214,268.54
% Balance	0.01%	0.10%	0.05%	0.08%	0.00%	0.04%	0.04%
# Loans	1	6	5	5	0	3	4
% # Loans	0.03%	0.20%	0.17%	0.17%	0.00%	0.10%	0.14%
FORECLOSURE							
Balance	2,328,687.81	4,495,931.16	2,012,489.94	2,547,135.94	1,170,499.68	859,276.44	901,893.79
% Balance	0.40%	0.78%	0.35%	0.44%	0.20%	0.15%	0.16%
# Loans	10	14	8	10	3	3	4
% # Loans	0.34%	0.48%	0.27%	0.34%	0.10%	0.10%	0.14%
BANKRUPTCY							
Balance	35,169.67	0.00	0.00	168,800.00	0.00	65,380.30	428,138.37
% Balance	0.01%	0.00%	0.00%	0.03%	0.00%	0.01%	0.07%
# Loans	1	0	0	1	0	1	1
% # Loans	0.03%	0.00%	0.00%	0.03%	0.00%	0.03%	0.03%
REO							
Balance	845,202.15	461,232.41	130,192.22	757,020.50	1,135,676.89	0.00	709,035.80
% Balance	0.15%	0.08%	0.02%	0.13%	0.20%	0.00%	0.12%
# Loans	2	1	1	3	2	0	3
% # Loans	0.07%	0.03%	0.03%	0.10%	0.07%	0.00%	0.10%
TOTAL							
Balance	3,240,130.65	5,519,846.67	2,426,178.05	3,959,504.00	2,306,176.57	1,172,846.90	2,253,336.50
% Balance	0.56%	0.95%	0.42%	0.68%	0.40%	0.20%	0.39%
# Loans	14	21	14	19	5	7	12
% # Loans	0.48%	0.71%	0.48%	0.65%	0.17%	0.24%	0.41%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	224,504,741.43
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	38.76%
# Loans	0	0	0	0	0	0	1,171
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	39.79%
FORECLOSURE							
Balance	2,347,131.48	0.00	0.00	0.00	0.00	0.00	139,298,000.01
% Balance	0.41%	0.00%	0.00%	0.00%	0.00%	0.00%	24.05%
# Loans	8	0	0	0	0	0	535
% # Loans	0.27%	0.00%	0.00%	0.00%	0.00%	0.00%	18.18%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	24,834,349.34
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.29%
# Loans	0	0	0	0	0	0	138
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.69%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	23,651,559.48
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.08%
# Loans	0	0	0	0	0	0	88
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.99%
TOTAL							
Balance	2,347,131.48	0.00	0.00	0.00	0.00	0.00	412,288,650.26
% Balance	0.41%	0.00%	0.00%	0.00%	0.00%	0.00%	71.18%
# Loans	8	0	0	0	0	0	1,932
% # Loans	0.27%	0.00%	0.00%	0.00%	0.00%	0.00%	65.65%



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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:							
73090237 1	139,280.00	135,409.76	01-Sep-2008	7.845%	TX - 80.00%	360	01-Aug-2006
73089853 2	180,000.00	178,849.53	01-May-2007	10.125%	FL - 80.00%	360	01-Jul-2006
73089797 2	45,000.00	44,781.33	01-May-2007	11.750%	FL - 20.00%	180	01-Jul-2006
73054368 1	175,750.00	174,118.98	01-May-2008	9.250%	CA - 95.00%	360	01-Jul-2006
73083220 2	87,920.00	85,723.68	01-Jun-2008	8.875%	TN - 80.00%	360	01-Aug-2006
1127104905 2	71,200.00	69,482.03	01-Nov-2008	9.238%	TX - 80.00%	360	01-May-2006
73157413 1	61,600.00	60,258.99	01-Aug-2007	9.640%	TX - 80.00%	360	01-Jun-2006
73158189 1	112,000.00	109,472.26	01-Mar-2007	9.300%	TX - 80.00%	360	01-Jul-2006
73162246 2	131,000.00	130,192.22	01-Dec-2006	10.600%	NY - 20.00%	360	01-Jul-2006
73171647 2	73,800.00	73,308.55	01-Nov-2007	9.975%	MS - 90.00%	360	01-Jul-2006
73178544 2	418,000.00	417,999.96	01-Jul-2007	7.990%	CA - 95.00%	360	01-Jul-2006
73183985 2	187,200.00	184,969.28	01-Jul-2008	8.025%	UT - 80.00%	360	01-Jul-2006
73192482 1	114,720.00	112,023.53	01-Mar-2007	8.875%	WI - 80.00%	360	01-Aug-2006
73197658 2	248,000.00	245,285.34	01-Jun-2007	7.875%	CA - 80.00%	360	01-Jul-2006
73292286 2	132,000.00	127,945.74	01-Jul-2007	7.675%	TX - 80.00%	360	01-Jul-2006
73200643 2	139,920.00	136,006.13	01-Nov-2007	7.975%	TX - 80.00%	360	01-Aug-2006
73297559 1	192,000.00	190,188.40	01-Jun-2008	7.525%	AZ - 80.00%	360	01-Aug-2006
73302167 2	137,600.00	136,175.35	01-Oct-2007	8.450%	CO - 80.00%	360	01-Aug-2006
73309792 1	50,400.00	49,364.91	01-Apr-2007	9.300%	OH - 80.00%	360	01-Aug-2006
72939634 2	180,000.00	175,087.19	01-Mar-2007	8.750%	WI - 90.00%	360	01-Jul-2006
72945891 2	162,320.00	157,675.91	01-Jul-2007	8.500%	IL - 80.00%	360	01-Jul-2006
72949811 2	73,950.00	72,405.81	01-Jun-2007	10.125%	OK - 85.00%	360	01-Jul-2006
1127083368 2	252,000.00	259,664.18	01-Sep-2008	8.040%	OR - 86.90%	360	01-May-2006
72946051 2	180,900.00	176,063.52	01-Mar-2008	8.750%	AZ - 90.00%	360	01-Jul-2006
TOTAL	3,546,560.00	3,502,452.58					
Became REO Property in a Prior Period:							
1127037369 2	324,000.00	324,000.00	01-Mar-2007	8.500%	NY - 80.00%	360	01-Feb-2006
1127089304 1	66,500.00	65,510.92	01-Sep-2006	10.045%	GA - 95.00%	360	01-Apr-2006
1127085743 2	288,000.00	284,983.52	01-May-2007	9.250%	FL - 88.62%	360	01-May-2006
1127088244 2	512,000.00	504,567.42	01-Sep-2007	8.250%	CA - 80.00%	360	01-May-2006
1127086641 2	420,000.00	414,726.21	01-Dec-2007	8.150%	CA - 80.00%	360	01-May-2006
1127085686 2	216,000.00	210,252.72	01-Oct-2008	9.625%	AZ - 80.00%	360	01-May-2006
1127087568 2	140,000.00	138,042.47	01-Feb-2008	7.750%	FL - 80.00%	360	01-May-2006
1127085335 1	85,500.00	83,511.44	01-Dec-2008	9.495%	TX - 90.00%	360	01-May-2006
1127085336 1	108,000.00	105,451.73	01-Dec-2008	9.250%	TX - 90.00%	360	01-May-2006
1127085553 2	400,000.00	394,586.09	01-Aug-2008	7.875%	CA - 80.00%	360	01-May-2006
1127094772 2	440,000.00	439,729.62	01-Jul-2008	7.875%	AZ - 80.00%	360	01-May-2006
1127094353 1	288,000.00	287,908.22	01-Apr-2008	8.875%	CA - 80.00%	360	01-May-2006
1127094469 1	161,500.00	159,886.13	01-Oct-2008	9.250%	CA - 95.00%	360	01-May-2006
73060185 2	552,000.00	546,539.32	01-Feb-2008	9.750%	CA - 80.00%	360	01-Jun-2006
73084452 1	92,000.00	89,833.12	01-Dec-2006	8.340%	FL - 64.79%	360	01-Aug-2006
73053064 1	150,000.00	148,677.57	01-Oct-2007	8.990%	FL - 78.95%	360	01-Jul-2006

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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
73052048 2	317,600.00	314,335.86	01-Apr-2008	8.375%	WA - 80.00%	360	01-Jul-2006
73054936 2	180,000.00	177,953.67	01-Jan-2008	9.375%	CA - 80.00%	360	01-Jul-2006
73067882 2	151,200.00	148,124.36	01-May-2008	9.750%	VA - 80.00%	360	01-Jul-2006
73054232 1	362,950.00	359,949.16	01-Nov-2007	9.125%	CA - 85.00%	360	01-Aug-2006
73072443 1	256,000.00	249,506.39	01-Sep-2007	8.195%	IL - 80.00%	360	01-Aug-2006
73089813 2	100,700.00	99,231.55	01-Sep-2007	11.495%	KY - 95.00%	360	01-Jul-2006
73090165 1	164,000.00	160,089.15	01-Oct-2006	8.750%	IL - 80.00%	360	01-Aug-2006
73056401 2	118,209.00	116,688.14	01-Aug-2006	7.445%	CO - 80.00%	360	01-Aug-2006
73059121 2	268,000.00	264,404.43	01-Nov-2007	7.750%	CA - 80.00%	360	01-Aug-2006
73057785 2	404,000.00	403,996.45	01-Aug-2007	8.875%	CA - 80.00%	360	01-Jul-2006
73061953 2	513,000.00	512,843.00	01-Dec-2007	8.625%	CA - 90.00%	360	01-Aug-2006
73057945 2	212,000.00	209,220.79	01-Jan-2008	8.500%	CA - 80.00%	360	01-Jul-2006
73056633 1	152,000.00	150,228.27	01-Jun-2008	7.990%	MN - 80.00%	360	01-Jul-2006
73056641 1	28,500.00	28,083.05	01-Jul-2008	10.125%	MN - 15.00%	180	01-Jul-2006
73059353 2	607,200.00	599,405.32	01-Nov-2007	8.000%	CA - 80.00%	360	01-Aug-2006
73063810 1	136,000.00	134,365.00	01-Sep-2007	7.875%	FL - 80.00%	360	01-Aug-2006
73073227 2	540,000.00	531,160.01	01-Feb-2007	6.950%	NY - 80.00%	360	01-Jul-2006
73059457 2	181,600.00	179,455.09	01-Sep-2008	8.050%	CA - 80.00%	360	01-Aug-2006
73072259 2	183,960.00	183,960.00	01-Jun-2008	7.500%	WA - 80.00%	360	01-Aug-2006
73065026 2	464,000.00	459,072.91	01-May-2007	8.875%	CA - 80.00%	360	01-Aug-2006
73085012 2	485,000.00	478,649.85	01-Sep-2008	7.625%	WA - 64.67%	360	01-Aug-2006
73068266 2	650,000.00	639,110.48	01-Nov-2007	6.750%	CA - 84.97%	360	01-Aug-2006
73077179 2	332,800.00	328,513.67	01-Dec-2007	8.250%	CA - 80.00%	360	01-Aug-2006
73070218 2	360,000.00	354,287.65	01-Sep-2007	7.000%	CA - 80.00%	360	01-Aug-2006
73062657 1	254,400.00	246,786.62	01-Mar-2007	7.875%	FL - 80.00%	360	01-Aug-2006
73070154 2	208,000.00	206,280.67	01-Apr-2007	8.875%	FL - 80.00%	360	01-Aug-2006
73075451 2	467,200.00	461,232.41	01-Jan-2007	8.000%	CA - 80.00%	360	01-Aug-2006
73075547 2	96,000.00	95,138.83	01-Mar-2007	8.875%	FL - 80.00%	360	01-Aug-2006
73075579 2	480,000.00	475,187.44	01-Oct-2006	9.000%	CA - 80.00%	360	01-Aug-2006
73064338 1	210,895.00	206,963.63	01-Sep-2007	10.270%	MD - 95.00%	360	01-Aug-2006
73067354 2	368,000.00	362,914.49	01-Apr-2007	7.500%	CA - 80.00%	360	01-Aug-2006
73085636 2	428,000.00	424,353.28	01-Jun-2007	8.920%	NY - 80.00%	360	01-Aug-2006
73090525 2	464,000.00	464,000.00	01-May-2008	7.875%	CA - 79.86%	360	01-Aug-2006
73080204 2	418,500.00	414,485.17	01-May-2007	8.750%	NY - 90.00%	360	01-Aug-2006
73063234 1	205,600.00	202,633.06	01-Jan-2008	7.000%	IL - 80.00%	360	01-Aug-2006
73086292 2	120,000.00	118,663.33	01-Jul-2007	7.875%	FL - 80.00%	360	01-Aug-2006
73086300 2	30,000.00	29,847.84	01-Jul-2007	11.875%	FL - 20.00%	180	01-Aug-2006
73065994 2	260,800.00	257,869.99	01-Jan-2008	7.990%	MD - 80.00%	360	01-Aug-2006
73069226 1	236,000.00	232,731.22	01-Aug-2008	7.800%	DC - 80.00%	360	01-Aug-2006
73069282 2	340,000.00	336,365.80	01-Oct-2007	8.390%	MD - 80.00%	360	01-Aug-2006
73078187 2	544,000.00	542,149.74	01-Aug-2006	9.625%	FL - 80.00%	360	01-Aug-2006
73083380 1	280,000.00	287,838.35	01-Feb-2008	8.250%	MD - 80.00%	360	01-Aug-2006
73078459 2	394,400.00	388,980.29	01-May-2008	7.500%	CA - 80.00%	360	01-Aug-2006
73088317 2	135,200.00	135,200.00	01-May-2008	7.650%	WA - 80.00%	360	01-Aug-2006
73157333 2	411,600.00	411,600.00	01-Nov-2006	8.500%	NY - 80.00%	360	01-Jun-2006
73160478 2	352,000.00	352,000.00	01-Apr-2007	7.625%	CA - 80.00%	360	01-Jul-2006
73175624 2	50,400.00	50,197.92	01-Aug-2006	10.300%	OH - 80.00%	360	01-Jul-2006

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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
73180024 2	427,500.00	423,039.78	01-Sep-2007	8.300%	CA - 75.00%	360	01-Jul-2006
73184801 2	85,200.00	84,161.69	01-Jan-2008	7.625%	SC - 80.00%	360	01-Jul-2006
73188105 2	100,000.00	97,855.13	01-Jan-2008	9.875%	KS - 80.00%	360	01-Jul-2006
73191482 2	158,000.00	156,093.98	01-Jun-2007	7.700%	WA - 71.82%	360	01-Jul-2006
73288510 1	63,900.00	63,594.71	01-Aug-2006	11.000%	OH - 90.00%	360	01-Aug-2006
73289854 1	272,000.00	272,000.00	01-Jan-2008	7.825%	MN - 80.00%	360	01-Jul-2006
73196162 1	59,500.00	59,168.82	01-Aug-2007	10.700%	MI - 85.00%	360	01-Jul-2006
73196602 2	140,000.00	138,857.85	01-Nov-2006	7.325%	MN - 80.00%	360	01-Aug-2006
73196738 2	181,602.00	179,420.35	01-Apr-2008	7.700%	MI - 80.00%	360	01-Jul-2006
73197402 1	139,230.00	138,140.32	01-Dec-2007	9.963%	MN - 90.00%	360	01-Jul-2006
73293862 1	156,000.00	154,687.43	01-Oct-2007	9.500%	MA - 80.00%	360	01-Aug-2006
73296791 2	58,500.00	57,959.55	01-May-2007	9.675%	MI - 90.00%	360	01-Aug-2006
73296879 2	666,000.00	660,489.45	01-Oct-2006	9.325%	CA - 90.00%	360	01-Aug-2006
73298151 1	111,600.00	109,101.76	01-Jul-2007	8.825%	RI - 80.00%	360	01-Aug-2006
73301199 1	225,000.00	219,672.37	01-Sep-2007	8.700%	DC - 90.00%	360	01-Aug-2006
73307672 1	78,300.00	77,496.61	01-Oct-2006	10.175%	OH - 90.00%	360	01-Aug-2006
73308360 2	208,000.00	205,751.72	01-Aug-2007	7.825%	RI - 80.00%	360	01-Aug-2006
73308680 1	126,350.00	123,079.55	01-Nov-2007	8.200%	MO - 95.00%	360	01-Aug-2006
73308880 2	222,480.00	220,193.20	01-Mar-2007	8.325%	NV - 80.00%	360	01-Aug-2006
73309576 1	355,500.00	352,950.08	01-Apr-2007	9.825%	NJ - 90.00%	360	01-Aug-2006
73312449 2	482,400.00	477,569.30	01-Dec-2007	8.450%	CA - 89.33%	360	01-Aug-2006
72947131 2	77,400.00	76,145.53	18-Jun-2007	10.625%	OH - 90.00%	360	18-Jun-2006
72949251 2	65,450.00	67,611.44	01-Aug-2007	10.125%	IL - 85.00%	360	01-Jul-2006
72936530 2	322,200.00	314,042.14	01-Feb-2007	8.750%	IL - 90.00%	360	01-Jun-2006
72943170 2	138,550.00	135,319.03	03-Nov-2007	10.000%	MI - 85.00%	360	03-Jun-2006
72950459 2	275,000.00	287,081.59	19-Nov-2007	10.750%	MI - 79.71%	360	19-Jun-2006
72950811 2	518,000.00	516,498.98	01-Jan-2008	8.500%	MI - 86.33%	360	01-Jul-2006
72951748 2	117,000.00	114,631.91	01-Jan-2008	9.690%	MI - 90.00%	360	01-Jul-2006
72948955 2	246,500.00	241,101.99	15-Oct-2007	10.375%	CT - 85.00%	360	15-Jun-2006
72945323 2	211,650.00	206,562.65	02-Oct-2006	9.625%	FL - 85.00%	360	02-Jun-2006
72949259 2	499,900.00	489,832.22	21-Jan-2008	10.750%	LA - 79.98%	360	21-Jun-2006
72937378 2	159,120.00	157,503.74	01-Apr-2008	7.690%	MN - 80.00%	360	01-Jun-2006
72945595 2	86,800.00	85,912.79	01-Nov-2007	9.750%	SD - 80.00%	360	01-Jun-2006
72944051 2	156,000.00	163,803.49	01-Nov-2007	9.625%	MN - 80.00%	360	01-Jun-2006
72945547 2	337,500.00	328,196.43	01-Feb-2008	8.750%	CA - 90.00%	360	01-Jul-2006
72945499 2	310,000.00	310,000.00	01-Jun-2007	8.750%	CA - 80.00%	360	01-Jul-2006
TOTAL	26,005,346.00	25,749,788.41					
TOTAL	29,551,906.00	29,252,240.99					

Mortgage Backed Floating Rate Notes

August 25, 2009 Distribution

Foreclosure Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became Foreclosure Property this Period:							
1127036595 2	296,715.00	296,705.68	01-Nov-2008	7.500%	NY - 80.00%	360	01-Jan-2006
1127085424 1	244,000.00	252,420.07	01-Apr-2009	8.020%	CA - 80.00%	360	01-May-2006
1127088412 2	213,750.00	212,266.46	01-Sep-2008	10.125%	ID - 95.00%	360	01-May-2006
1127084977 2	182,000.00	179,837.11	01-Nov-2006	8.350%	TX - 80.00%	360	01-May-2006
1127087460 2	67,500.00	66,116.37	01-May-2008	10.030%	FL - 90.00%	360	01-May-2006
73072715 1	192,600.00	188,696.70	01-Mar-2009	10.125%	WI - 90.00%	360	01-Jul-2006
73074883 2	767,500.00	746,296.87	01-Oct-2006	7.875%	NJ - 78.41%	360	01-Aug-2006
73054920 2	151,920.00	151,213.14	01-Mar-2009	7.945%	FL - 80.00%	360	01-Aug-2006
73089805 1	53,600.00	52,635.53	01-Jan-2009	10.295%	TN - 80.00%	360	01-Aug-2006
73072419 1	62,910.00	61,761.10	01-Jan-2007	10.220%	MS - 90.00%	360	01-Aug-2006
73070722 2	486,000.00	481,735.90	01-Aug-2008	9.375%	FL - 90.00%	360	01-Aug-2006
73061841 2	386,750.00	411,628.44	01-Oct-2008	8.875%	IL - 85.00%	360	01-Aug-2006
73055032 2	393,600.00	388,958.38	01-Feb-2009	8.095%	IL - 80.00%	360	01-Jul-2006
73059281 2	224,000.00	221,189.08	01-Oct-2008	7.575%	TX - 80.00%	360	01-Aug-2006
73068114 1	315,000.00	311,958.73	01-Aug-2008	9.375%	CA - 47.73%	360	01-Aug-2006
73070418 2	364,000.00	364,000.00	01-Apr-2008	7.700%	CA - 80.00%	360	01-Aug-2006
73085108 1	236,000.00	233,185.68	01-Nov-2008	8.250%	MD - 80.00%	360	01-Aug-2006
73062689 1	328,000.00	322,815.50	01-Mar-2009	8.375%	NJ - 80.00%	360	01-Aug-2006
73077283 1	240,000.00	234,972.73	01-Aug-2008	9.525%	IL - 88.89%	360	01-Aug-2006
73077323 2	332,000.00	327,116.10	01-Jan-2009	6.990%	NY - 80.00%	360	01-Aug-2006
73062873 1	288,000.00	297,268.98	01-Jul-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73091613 2	335,200.00	335,198.55	01-Aug-2008	7.990%	MD - 80.00%	360	01-Aug-2006
73085948 2	164,000.00	162,198.15	01-Sep-2008	8.470%	PA - 80.00%	360	01-Aug-2006
73067602 1	107,635.00	105,256.25	01-Mar-2009	9.250%	FL - 95.00%	360	01-Aug-2006
73069490 1	94,000.00	93,151.86	01-Mar-2009	9.250%	GA - 80.00%	360	01-Aug-2006
73080764 2	215,200.00	207,272.24	01-Mar-2009	6.990%	CT - 80.00%	360	01-Aug-2006
73083180 2	304,000.00	304,000.00	01-Jul-2008	6.825%	CA - 80.00%	360	01-Aug-2006
73083284 1	255,500.00	248,924.85	01-Mar-2009	8.545%	MD - 82.15%	360	01-Aug-2006
73088957 2	492,000.00	492,000.00	01-Feb-2009	5.950%	CA - 80.00%	360	01-Aug-2006
73089109 2	439,600.00	434,989.34	01-May-2007	9.125%	CA - 80.00%	360	01-Aug-2006
73158309 2	207,900.00	205,083.06	01-Oct-2008	7.500%	WA - 90.00%	360	01-Jun-2006
73170735 2	166,500.00	164,989.61	01-Jun-2008	9.000%	OH - 90.00%	360	01-Jul-2006
73171127 2	141,600.00	140,215.68	01-Nov-2007	9.375%	FL - 80.00%	360	01-Jun-2006
73172431 1	76,000.00	78,910.21	01-Oct-2007	9.000%	MO - 80.00%	360	01-Jun-2006
73153949 1	136,788.00	133,323.99	01-Apr-2008	8.675%	NM - 90.00%	360	01-Jul-2006
73178056 2	176,000.00	173,303.21	01-Aug-2008	7.025%	FL - 80.00%	360	01-Jul-2006
73178840 1	104,400.00	101,256.76	01-Jul-2008	7.650%	NM - 90.00%	360	01-Jul-2006
73180952 2	153,677.00	152,143.76	01-Mar-2008	8.800%	NM - 89.87%	360	01-Jul-2006
73181288 1	252,000.00	244,699.59	01-Jan-2007	7.990%	MA - 90.00%	360	01-Jul-2006
73182752 2	337,500.00	329,919.91	01-May-2008	9.325%	FL - 90.00%	360	01-Jul-2006
73183001 1	182,000.00	178,965.24	01-Dec-2008	7.200%	AZ - 71.37%	360	01-Jul-2006
73282741 1	207,000.00	205,262.74	01-Aug-2008	9.275%	NH - 90.00%	360	01-Aug-2006
73187273 1	408,000.00	405,685.81	01-Mar-2007	10.525%	CA - 85.00%	360	01-Jul-2006
73190089 1	87,200.00	85,127.75	01-Jul-2008	9.025%	FL - 80.00%	360	01-Jul-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
73191674 1	194,750.00	193,353.45	01-Jul-2007	9.850%	OH - 95.00%	360	01-Jul-2006
73192930 2	214,800.00	212,313.34	01-Jul-2007	7.925%	RI - 80.00%	360	01-Jul-2006
73288438 2	116,000.00	114,706.90	01-May-2008	7.975%	NV - 69.46%	360	01-Jul-2006
73289054 2	442,000.00	437,139.37	01-Jun-2008	8.075%	AZ - 85.00%	360	01-Aug-2006
73197554 1	99,899.00	98,551.88	01-Oct-2008	7.375%	NC - 79.98%	360	01-Jul-2006
73197994 2	169,600.00	167,695.36	01-May-2008	7.425%	AZ - 80.00%	360	01-Jul-2006
73198482 1	89,040.00	86,856.87	01-Aug-2008	8.850%	TX - 80.00%	360	01-Jul-2006
73291486 2	78,300.00	77,562.31	01-Apr-2008	9.400%	KY - 90.00%	360	01-Aug-2006
73199979 1	138,550.00	137,947.13	01-Aug-2007	12.300%	AZ - 79.17%	360	01-Jul-2006
73293790 2	366,400.00	362,089.21	01-Apr-2008	7.775%	CA - 80.00%	360	01-Aug-2006
73295903 2	165,200.00	163,414.76	01-Jul-2008	8.275%	AZ - 80.00%	360	01-Aug-2006
73301511 2	523,200.00	508,269.87	01-May-2008	7.800%	CA - 80.00%	360	01-Aug-2006
73305704 1	240,000.00	237,494.35	01-Oct-2008	8.425%	WA - 80.00%	360	01-Aug-2006
73305808 1	126,900.00	123,824.07	01-Dec-2007	8.525%	FL - 90.00%	360	01-Aug-2006
73309080 1	234,000.00	231,687.89	01-Apr-2008	8.200%	CA - 89.31%	360	01-Aug-2006
73309568 1	211,200.00	209,196.79	01-May-2008	9.150%	TN - 80.00%	360	01-Aug-2006
73312705 2	176,048.00	181,500.69	01-Sep-2008	8.025%	MO - 80.00%	360	01-Aug-2006
72949427 2	63,200.00	61,713.10	22-Jun-2008	8.890%	TN - 80.00%	360	22-Jun-2006
72938842 2	255,000.00	249,695.85	01-Sep-2008	9.540%	PA - 85.00%	360	01-Jul-2006
72950715 2	73,600.00	71,374.83	19-Jun-2008	7.490%	IN - 80.00%	360	19-Jun-2006
72935994 2	65,600.00	64,116.69	17-Jul-2008	8.990%	OH - 80.00%	360	17-Jun-2006
72938082 2	157,500.00	190,799.69	16-Mar-2009	9.750%	FL - 70.00%	360	16-Jun-2006
72938714 2	139,000.00	134,968.11	22-Jun-2008	7.790%	ME - 84.76%	360	22-Jun-2006
72945939 2	269,500.00	261,789.64	01-Nov-2007	8.500%	CA - 70.00%	360	01-Jul-2006
72949819 2	89,100.00	86,851.92	01-May-2008	9.250%	OK - 90.00%	360	01-Jul-2006
72948083 2	117,600.00	114,148.38	01-Jun-2008	7.790%	AZ - 80.00%	360	01-Jul-2006
72944171 2	425,000.00	437,766.44	01-May-2008	11.000%	AZ - 85.00%	360	01-Jun-2006
72942570 2	210,900.00	206,104.47	01-Dec-2007	9.625%	TX - 95.00%	360	01-Jul-2006
TOTAL	16,321,432.00	16,207,590.47					
Became Foreclosure Property in a Prior Period:							
1127033950 1	341,600.00	337,226.20	01-Jul-2008	9.000%	CA - 80.00%	360	01-Jan-2006
1127038062 2	500,000.00	495,267.34	01-Dec-2008	8.950%	CA - 76.92%	360	01-Feb-2006
1127087178 2	92,800.00	89,936.50	01-Oct-2008	9.250%	AZ - 80.00%	360	01-Apr-2006
1127090695 2	320,000.00	310,709.61	01-Mar-2007	8.795%	NY - 80.00%	360	01-Mar-2006
1127091498 1	112,500.00	108,562.07	01-Jan-2009	8.370%	IL - 90.00%	360	01-May-2006
1127084360 2	107,200.00	107,200.00	01-Jul-2008	8.875%	MI - 80.00%	360	01-May-2006
1127088228 2	210,900.00	231,282.57	01-Jul-2008	10.170%	FL - 95.00%	360	01-May-2006
1127089759 2	448,000.00	447,340.00	01-Nov-2008	8.750%	CA - 80.00%	360	01-May-2006
1127089265 2	233,750.00	230,730.08	01-Dec-2008	10.375%	NM - 85.00%	360	01-May-2006
1127087603 1	384,200.00	380,590.42	01-May-2008	10.125%	CT - 85.00%	360	01-May-2006
1127088426 1	304,000.00	301,402.09	01-Nov-2007	10.125%	CA - 92.40%	360	01-May-2006
1127088373 2	360,000.00	356,463.65	01-Oct-2008	8.999%	CA - 90.00%	360	01-May-2006
1127084819 1	265,500.00	264,300.00	01-Sep-2008	8.875%	WA - 90.00%	360	01-May-2006
73051408 2	65,075.00	63,705.01	01-May-2007	9.500%	TN - 95.00%	360	01-Jun-2006
1127087257 2	141,600.00	137,003.69	01-Jul-2008	7.695%	OK - 80.00%	360	01-May-2006
1127099806 1	199,500.00	196,364.21	01-Oct-2008	8.500%	ME - 70.00%	360	01-Jun-2006

Mortgage Backed Floating Rate Notes

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
1127085828 1	180,000.00	177,581.49	01-Mar-2008	9.000%	CA - 62.07%	360	01-May-2006
1127089721 2	631,750.00	626,817.63	01-Oct-2007	10.000%	MD - 95.00%	360	01-May-2006
1127098612 1	448,000.00	441,345.78	01-Oct-2008	7.550%	NY - 80.00%	360	01-May-2006
1127084661 2	431,200.00	416,262.39	01-Jul-2006	8.125%	FL - 80.00%	360	01-May-2006
1127088722 1	467,500.00	453,712.95	01-Jul-2008	9.125%	CA - 85.00%	360	01-May-2006
1127095600 2	261,250.00	258,579.31	01-Dec-2007	8.845%	AZ - 95.00%	360	01-May-2006
73063338 2	252,000.00	262,778.65	01-Sep-2008	9.500%	FL - 80.00%	360	01-Jun-2006
1127094493 2	191,200.00	190,179.12	01-Sep-2008	6.375%	FL - 80.00%	360	01-Jun-2006
1127099509 1	357,000.00	353,407.86	01-Jan-2008	8.950%	NY - 85.00%	360	01-May-2006
73084324 1	112,500.00	110,217.81	01-Sep-2008	9.950%	AZ - 90.00%	360	01-Jun-2006
1127094134 1	284,000.00	273,705.10	01-May-2008	7.145%	FL - 76.55%	360	01-May-2006
1127094945 2	132,000.00	128,401.33	01-Oct-2008	9.000%	FL - 80.00%	360	01-Jun-2006
73066074 2	269,600.00	259,962.39	01-Nov-2008	6.875%	NY - 80.00%	360	01-Aug-2006
73052272 1	320,000.00	320,000.00	01-Dec-2007	10.000%	FL - 80.00%	360	01-Jun-2006
73051504 2	505,600.00	489,725.34	01-Sep-2007	8.625%	NY - 80.00%	360	01-Jun-2006
73067730 2	55,250.00	54,925.21	01-Jun-2007	10.400%	NJ - 85.00%	360	01-Aug-2006
73057265 2	252,800.00	250,238.61	01-Aug-2008	6.975%	CA - 80.00%	360	01-Aug-2006
73072555 2	356,160.00	358,737.82	01-Jan-2009	7.250%	NY - 80.00%	360	01-Aug-2006
73090573 2	292,000.00	289,487.42	01-Dec-2007	9.500%	FL - 80.00%	360	01-Jul-2006
73066098 1	386,400.00	383,366.44	01-Dec-2007	9.250%	CA - 80.00%	360	01-Jul-2006
73081412 2	283,920.00	280,927.83	01-Dec-2008	6.750%	CA - 80.00%	360	01-Aug-2006
73052392 1	48,600.00	47,506.50	01-May-2008	9.470%	NY - 76.42%	360	01-Jun-2006
73051520 1	170,400.00	168,501.29	01-Jun-2008	9.625%	CA - 80.00%	360	01-Jun-2006
73084356 2	200,000.00	199,710.95	01-Dec-2007	7.875%	GA - 80.00%	360	01-Jul-2006
73056137 2	185,400.00	183,213.33	01-Aug-2008	7.845%	CA - 80.00%	360	01-Aug-2006
73090029 2	290,000.00	286,300.96	01-May-2008	8.000%	FL - 84.06%	360	01-Jul-2006
73090837 1	276,000.00	279,148.02	01-Dec-2008	8.470%	CT - 80.00%	360	01-Aug-2006
73053528 2	392,000.00	384,049.02	01-Nov-2008	6.500%	MA - 80.00%	360	01-Jul-2006
73081460 2	133,855.00	131,154.50	01-Mar-2008	9.625%	FL - 95.00%	360	01-Aug-2006
73089565 2	300,000.00	296,601.33	01-Jun-2008	9.000%	FL - 80.00%	360	01-Jul-2006
73051728 2	320,000.00	314,192.04	01-Sep-2007	6.845%	NJ - 80.00%	360	01-Jul-2006
73055369 1	256,000.00	252,706.84	01-Oct-2008	8.000%	IL - 77.58%	360	01-Jul-2006
73057353 2	208,000.00	205,134.08	01-Jul-2008	7.750%	CA - 80.00%	360	01-Jul-2006
73055385 1	109,600.00	106,734.76	01-Jun-2007	8.500%	FL - 80.00%	360	01-Jul-2006
73054856 1	159,920.00	158,132.95	01-Sep-2007	8.750%	FL - 80.00%	360	01-Aug-2006
73057385 2	403,200.00	397,868.65	01-Dec-2008	7.375%	MD - 80.00%	360	01-Aug-2006
73084460 1	316,000.00	323,255.93	01-Sep-2008	6.500%	FL - 80.00%	360	01-Jul-2006
73057409 1	126,400.00	125,087.48	01-Apr-2008	8.625%	FL - 80.00%	360	01-Aug-2006
73079164 2	180,000.00	178,488.98	01-Aug-2007	10.125%	FL - 80.00%	360	01-Jul-2006
73066162 2	215,200.00	210,081.06	01-Sep-2008	8.720%	FL - 80.00%	360	01-Aug-2006
73055441 2	553,500.00	545,527.49	01-Jan-2009	8.000%	MA - 94.78%	360	01-Aug-2006
73051952 2	156,000.00	154,087.24	01-Jan-2008	9.000%	FL - 80.00%	360	01-Jul-2006
73052416 1	158,400.00	153,795.16	01-Nov-2008	7.970%	CT - 80.00%	360	01-Jul-2006
73084532 1	137,200.00	134,076.78	01-May-2008	8.875%	FL - 80.00%	360	01-Aug-2006
73052432 1	68,824.00	67,088.37	01-Oct-2008	8.325%	PA - 80.00%	360	01-Jul-2006
73081516 2	135,755.00	135,452.62	01-Aug-2007	10.320%	NM - 95.00%	360	01-Aug-2006
73060305 1	77,600.00	75,335.83	01-Dec-2007	7.475%	MA - 80.00%	360	01-Aug-2006

Mortgage Backed Floating Rate Notes

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
73084556 2	237,500.00	235,710.55	01-Dec-2007	9.375%	FL - 95.00%	360	01-Aug-2006
73063410 1	227,600.00	224,643.27	01-May-2008	7.395%	WA - 80.00%	360	01-Aug-2006
73056329 2	208,000.00	208,000.00	01-May-2008	8.500%	FL - 80.00%	360	01-Aug-2006
73052664 1	80,000.00	79,071.81	01-Mar-2008	8.225%	IL - 80.00%	360	01-Jul-2006
73076819 2	195,200.00	193,353.22	01-Aug-2008	8.625%	FL - 80.00%	360	01-Aug-2006
73052120 2	195,300.00	189,257.00	01-Jan-2008	7.645%	TN - 90.00%	360	01-Jul-2006
73066306 2	250,000.00	246,897.71	01-Feb-2008	7.870%	NY - 71.43%	360	01-Aug-2006
73064746 2	256,500.00	254,696.66	01-Apr-2008	8.750%	FL - 90.00%	360	01-Aug-2006
73090829 1	154,800.00	151,703.05	01-Dec-2007	9.500%	VA - 90.00%	360	01-Aug-2006
73052240 2	192,000.00	188,634.02	01-Oct-2008	6.750%	CA - 80.00%	360	01-Jul-2006
73055521 1	348,000.00	342,172.49	01-Jun-2008	7.625%	CA - 80.00%	360	01-Jul-2006
73070706 1	334,000.00	330,228.26	01-Jun-2008	8.750%	CA - 79.15%	360	01-Aug-2006
73063490 2	227,050.00	226,708.68	01-Mar-2008	7.650%	FL - 95.00%	360	01-Aug-2006
73067938 2	228,000.00	221,721.52	01-Jun-2008	8.375%	NV - 80.00%	360	01-Jul-2006
73059081 2	292,000.00	304,971.44	01-Sep-2008	8.575%	CA - 80.00%	360	01-Aug-2006
73076875 2	280,000.00	270,723.03	01-Mar-2008	7.100%	CA - 80.00%	360	01-Aug-2006
73070738 1	292,500.00	289,248.43	01-Oct-2008	8.875%	FL - 75.00%	360	01-Aug-2006
73055016 2	446,400.00	440,611.13	01-Nov-2007	8.500%	CA - 80.00%	360	01-Jul-2006
73063546 1	86,400.00	106,528.32	01-Dec-2008	10.125%	CA - 80.00%	360	01-Jul-2006
73052544 2	104,000.00	102,737.30	01-Sep-2007	8.125%	AR - 80.00%	360	01-Jul-2006
73066362 2	650,000.00	634,139.79	01-Feb-2008	9.250%	MA - 76.02%	360	01-Jul-2006
73054344 1	310,500.00	324,826.08	01-Sep-2008	7.970%	NJ - 90.00%	360	01-Jul-2006
73055080 2	460,800.00	464,501.32	01-Nov-2008	6.500%	CA - 80.00%	360	01-Aug-2006
73081612 2	336,000.00	336,000.00	01-Sep-2008	7.750%	CA - 80.00%	360	01-Aug-2006
73060585 2	176,000.00	170,190.03	01-Jul-2008	7.120%	WA - 80.00%	360	01-Aug-2006
73053256 2	240,000.00	249,718.90	01-Dec-2008	7.875%	ID - 89.22%	360	01-Jul-2006
73057857 2	150,100.00	162,467.86	01-Jul-2008	8.990%	FL - 95.00%	360	01-Aug-2006
73075091 2	624,000.00	623,827.75	01-Jul-2008	6.625%	CA - 80.00%	360	01-Aug-2006
73066482 1	134,000.00	132,595.30	01-Sep-2008	8.295%	PA - 80.00%	360	01-Aug-2006
73057961 1	292,000.00	288,996.41	01-Jun-2007	8.375%	ID - 80.00%	360	01-Aug-2006
73064874 2	464,000.00	459,216.84	01-Oct-2008	8.750%	CA - 80.00%	360	01-Aug-2006
73061993 1	143,650.00	139,492.44	01-Aug-2008	8.070%	FL - 85.00%	360	01-Aug-2006
73060705 2	340,000.00	336,732.71	01-May-2007	8.500%	FL - 80.00%	360	01-Aug-2006
73058001 2	304,000.00	303,825.20	01-Nov-2007	7.875%	FL - 80.00%	360	01-Aug-2006
73060745 1	368,000.00	387,891.39	01-Jan-2008	8.670%	CA - 82.70%	360	01-Aug-2006
73081716 2	296,000.00	287,296.14	01-Aug-2006	7.875%	FL - 80.00%	360	01-Aug-2006
73060753 2	200,000.00	198,445.94	01-Jun-2008	9.250%	AZ - 80.00%	360	01-Aug-2006
73053304 1	202,500.00	196,754.16	01-Apr-2008	7.625%	IL - 90.00%	360	01-Jul-2006
73053880 2	472,000.00	459,674.48	01-May-2008	8.500%	FL - 80.00%	360	01-Jul-2006
73052584 1	243,200.00	240,093.60	01-Jun-2007	7.750%	RI - 80.00%	360	01-Jul-2006
73084860 1	400,000.00	388,862.38	01-Jan-2008	7.875%	CA - 84.21%	360	01-Jul-2006
73058137 2	217,110.00	214,347.79	01-May-2008	8.750%	FL - 95.00%	360	01-Aug-2006
73084876 2	284,080.00	274,005.53	01-Oct-2008	6.725%	NY - 80.00%	360	01-Aug-2006
73053360 1	187,000.00	184,835.52	01-Jun-2007	9.000%	FL - 64.93%	360	01-Jul-2006
73062089 2	636,556.00	630,346.84	01-Nov-2008	8.875%	CA - 80.00%	360	01-Aug-2006
73079436 1	127,710.00	125,404.41	01-Dec-2007	9.995%	FL - 90.00%	360	01-Jul-2006
73063746 1	171,200.00	169,504.68	01-Mar-2008	8.215%	NV - 80.00%	360	01-Aug-2006

Mortgage Backed Floating Rate Notes

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
73063762 2	323,200.00	318,149.22	01-Jul-2008	7.250%	CA - 80.00%	360	01-Aug-2006
73068122 2	272,000.00	268,951.97	01-Feb-2008	8.000%	FL - 80.00%	360	01-Aug-2006
73056761 2	392,000.00	409,220.96	01-Oct-2008	8.500%	MA - 80.00%	360	01-Aug-2006
73073211 2	262,000.00	256,267.47	01-Mar-2007	8.970%	NY - 80.00%	360	01-Aug-2006
73075227 2	135,920.00	133,169.69	01-Aug-2007	9.375%	FL - 80.00%	360	01-Aug-2006
73063786 2	380,000.00	371,644.95	01-Jun-2007	9.000%	NJ - 80.00%	360	01-Aug-2006
73053376 2	208,000.00	211,847.01	01-Nov-2008	4.250%	AZ - 80.00%	360	01-Jul-2006
73056769 2	424,000.00	419,088.00	01-Apr-2008	7.970%	CA - 80.00%	360	01-Aug-2006
73059409 2	266,000.00	262,703.92	01-Sep-2007	7.875%	RI - 95.00%	360	01-Aug-2006
73090773 2	196,000.00	193,975.37	01-Jun-2008	8.530%	FL - 80.00%	360	01-Aug-2006
73060881 2	432,000.00	432,000.00	01-May-2008	6.300%	FL - 80.00%	360	01-Aug-2006
73062185 2	360,000.00	387,357.40	01-Oct-2008	7.875%	CA - 80.00%	360	01-Aug-2006
73059449 2	235,600.00	230,042.69	01-Mar-2008	8.750%	FL - 95.00%	360	01-Aug-2006
73070506 2	137,000.00	135,575.19	01-Feb-2008	10.125%	GA - 84.57%	360	01-Jul-2006
73066746 2	116,000.00	112,735.00	01-Apr-2007	7.475%	CT - 80.00%	360	01-Aug-2006
73068202 2	148,800.00	146,758.65	01-Jul-2008	7.500%	CA - 80.00%	360	01-Aug-2006
73054600 2	404,000.00	399,525.74	01-Aug-2008	8.375%	NJ - 80.00%	360	01-Aug-2006
73066762 1	258,400.00	254,830.51	01-Jul-2008	8.400%	IL - 85.00%	360	01-Aug-2006
73056889 1	108,000.00	105,726.80	01-Jan-2009	9.500%	CA - 90.00%	360	01-Aug-2006
73058241 1	144,000.00	142,831.51	01-Jul-2008	8.875%	FL - 80.00%	360	01-Aug-2006
73081812 1	324,000.00	373,086.44	01-Feb-2009	5.250%	CA - 90.00%	360	01-Aug-2006
73058257 2	283,200.00	280,270.91	01-Dec-2007	8.625%	CA - 80.00%	360	01-Aug-2006
73059537 2	168,750.00	163,128.38	01-Feb-2009	7.070%	FL - 75.00%	360	01-Aug-2006
73053400 2	215,200.00	212,582.63	01-Mar-2008	8.125%	FL - 80.00%	360	01-Aug-2006
73070458 1	58,500.00	57,308.79	01-Mar-2008	9.560%	TN - 90.00%	360	01-Aug-2006
73062297 2	280,000.00	274,758.62	01-Jul-2008	6.325%	IL - 80.00%	360	01-Aug-2006
73058321 1	52,275.00	51,643.93	01-Aug-2007	9.615%	TN - 85.00%	360	01-Aug-2006
73061057 1	161,250.00	159,396.19	01-Jul-2007	8.125%	FL - 75.00%	360	01-Aug-2006
73056929 2	310,400.00	300,576.05	01-Jan-2009	7.350%	CA - 80.00%	360	01-Aug-2006
73077091 2	258,392.00	254,175.87	01-Aug-2008	6.850%	FL - 80.00%	360	01-Aug-2006
73065058 2	679,920.00	671,692.46	01-Jun-2008	7.875%	CA - 80.00%	360	01-Aug-2006
73063946 2	165,000.00	164,451.36	01-Dec-2008	7.625%	NJ - 67.35%	360	01-Aug-2006
73075331 2	316,000.00	316,000.00	01-Jul-2008	6.925%	CA - 80.00%	360	01-Aug-2006
73070346 2	460,000.00	459,999.88	01-Aug-2008	7.990%	CA - 80.00%	360	01-Aug-2006
73091405 2	176,000.00	171,546.22	01-Feb-2007	8.545%	FL - 80.00%	360	01-Aug-2006
73077139 2	166,400.00	161,463.33	01-Oct-2007	7.700%	IL - 80.00%	360	01-Aug-2006
73052840 2	290,400.00	287,436.34	01-Mar-2008	8.500%	VA - 80.00%	360	01-Jul-2006
73068386 2	266,000.00	263,501.34	01-Dec-2008	8.695%	FL - 95.00%	360	01-Aug-2006
73059633 2	196,000.00	205,888.62	01-Mar-2008	9.170%	FL - 80.00%	360	01-Aug-2006
73059665 2	292,000.00	289,294.59	01-May-2008	8.750%	CA - 80.00%	360	01-Aug-2006
73054072 2	368,000.00	363,686.04	01-Jan-2008	7.750%	CA - 80.00%	360	01-Aug-2006
73055321 2	269,100.00	266,738.34	01-Feb-2009	8.990%	OR - 90.00%	360	01-Aug-2006
73059745 2	232,800.00	229,136.98	01-Mar-2008	7.800%	MD - 80.00%	360	01-Aug-2006
73068434 2	260,000.00	251,799.01	01-Jan-2008	7.375%	NY - 80.00%	360	01-Aug-2006
73065186 2	211,500.00	209,660.12	01-Dec-2007	9.625%	WA - 90.00%	360	01-Aug-2006
73089709 2	375,200.00	370,207.86	01-Jul-2008	6.425%	CA - 80.00%	360	01-Aug-2006
73081860 2	553,375.00	537,043.81	01-Jan-2009	8.750%	NJ - 95.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
73056025 2	144,000.00	142,812.34	01-Jun-2008	9.625%	AZ - 80.00%	360	01-Jul-2006
73072155 2	160,000.00	158,621.28	01-Sep-2007	8.875%	FL - 80.00%	360	01-Aug-2006
73064034 2	164,800.00	162,996.77	01-Jan-2008	8.000%	FL - 80.00%	360	01-Aug-2006
73064066 2	91,120.00	90,291.29	01-Aug-2008	8.990%	IL - 80.00%	360	01-Aug-2006
73072123 2	200,000.00	194,986.91	01-Sep-2008	8.595%	IL - 80.00%	360	01-Aug-2006
73077211 2	184,000.00	182,254.77	01-Mar-2008	8.625%	FL - 80.00%	360	01-Aug-2006
73062561 2	488,000.00	488,000.00	01-Dec-2007	7.250%	CA - 80.00%	360	01-Aug-2006
73066962 1	312,000.00	307,180.93	01-Aug-2008	7.375%	NY - 80.00%	360	01-Aug-2006
73085140 2	276,000.00	267,012.18	01-Sep-2006	7.125%	FL - 80.00%	360	01-Aug-2006
73065250 2	50,000.00	48,696.77	01-Aug-2008	8.990%	OH - 51.55%	360	01-Aug-2006
73072091 2	248,000.00	248,000.00	01-May-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73085156 2	180,000.00	174,922.53	01-Mar-2008	7.970%	FL - 80.00%	360	01-Aug-2006
73062609 1	200,000.00	199,937.65	01-May-2008	7.875%	NV - 80.00%	360	01-Aug-2006
73059785 2	192,000.00	190,153.50	01-May-2008	8.520%	FL - 80.00%	360	01-Aug-2006
73058553 2	318,750.00	315,461.57	01-Feb-2008	8.540%	MA - 85.00%	360	01-Aug-2006
73090085 1	181,200.00	176,890.85	01-Oct-2008	8.870%	IL - 80.00%	360	01-Aug-2006
73073451 2	184,640.00	182,938.98	01-Aug-2006	9.125%	FL - 80.00%	360	01-Aug-2006
73090325 1	301,600.00	298,774.08	01-Apr-2008	8.750%	VA - 80.00%	360	01-Aug-2006
73059825 1	187,000.00	212,984.46	01-Sep-2008	7.000%	FL - 85.00%	360	01-Aug-2006
73059889 2	300,000.00	295,651.96	01-Apr-2008	7.000%	MD - 80.00%	360	01-Aug-2006
73058593 2	130,392.00	130,392.00	01-Sep-2008	6.750%	TX - 80.00%	360	01-Aug-2006
73067058 1	193,600.00	191,118.57	01-Aug-2008	7.875%	FL - 80.00%	360	01-Aug-2006
73061313 2	308,000.00	307,996.83	01-Jul-2008	6.750%	FL - 80.00%	360	01-Aug-2006
73075467 2	156,000.00	153,720.54	01-Dec-2007	7.250%	FL - 80.00%	360	01-Aug-2006
73068594 1	151,200.00	147,668.33	01-Dec-2007	8.625%	FL - 80.00%	360	01-Aug-2006
73068626 1	210,750.00	218,941.06	01-Dec-2007	9.700%	MD - 75.00%	360	01-Aug-2006
73085292 1	125,000.00	121,183.71	01-May-2008	7.545%	IN - 75.76%	360	01-Aug-2006
73085308 1	67,200.00	66,699.09	01-Nov-2008	9.375%	TN - 80.00%	360	01-Aug-2006
73073579 2	216,800.00	210,785.28	01-Apr-2008	8.195%	MA - 80.00%	360	01-Aug-2006
73079876 1	144,000.00	142,750.19	01-Mar-2008	8.875%	FL - 80.00%	360	01-Aug-2006
73058689 2	209,600.00	227,838.71	01-Apr-2008	8.320%	FL - 80.00%	360	01-Aug-2006
73082028 2	399,200.00	388,338.52	01-Oct-2008	7.925%	NJ - 80.00%	360	01-Aug-2006
73071891 2	376,000.00	411,782.18	01-Feb-2009	7.546%	CA - 80.00%	360	01-Aug-2006
73082044 1	261,600.00	254,100.37	01-Apr-2008	8.000%	MA - 80.00%	360	01-Aug-2006
73064274 2	180,000.00	182,899.83	01-Jun-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73082092 1	270,000.00	271,378.99	01-Sep-2008	7.625%	CA - 73.97%	360	01-Aug-2006
73082100 2	244,000.00	243,646.47	01-Sep-2007	9.375%	CA - 80.00%	360	01-Aug-2006
73064306 1	272,000.00	272,000.00	01-Apr-2008	7.875%	CA - 85.00%	360	01-Aug-2006
73069978 2	750,000.00	734,399.23	01-Jan-2007	8.990%	FL - 93.75%	360	01-Aug-2006
73085436 1	296,000.00	296,000.00	01-Oct-2008	7.375%	CA - 80.00%	360	01-Aug-2006
73079988 2	413,600.00	409,149.10	01-Apr-2007	8.375%	CA - 80.00%	360	01-Aug-2006
73064314 2	420,000.00	414,946.76	01-Apr-2007	7.750%	FL - 80.00%	360	01-Aug-2006
73071835 1	64,800.00	63,136.50	01-Nov-2008	8.225%	IN - 90.00%	360	01-Aug-2006
73091741 2	110,400.00	109,268.59	01-Nov-2007	9.125%	FL - 80.00%	360	01-Jul-2006
73062977 2	123,250.00	122,211.76	01-Jun-2008	9.625%	OH - 85.00%	360	01-Aug-2006
73071803 2	232,000.00	227,333.91	01-Apr-2007	9.750%	NJ - 80.00%	360	01-Aug-2006
73068738 2	464,000.00	457,040.81	01-May-2008	7.625%	CA - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
73085508 2	112,000.00	110,815.72	01-Mar-2007	8.195%	FL - 80.00%	360	01-Aug-2006
73082196 2	164,000.00	164,000.00	01-Jun-2008	7.520%	FL - 80.00%	360	01-Aug-2006
73085588 1	96,800.00	96,073.64	01-Feb-2009	9.395%	ID - 80.00%	360	01-Aug-2006
73082236 2	650,000.00	643,287.66	01-Apr-2008	8.700%	CA - 79.37%	360	01-Aug-2006
73067386 2	431,200.00	426,269.14	01-Nov-2007	8.625%	CA - 80.00%	360	01-Aug-2006
73082268 2	117,600.00	116,387.02	01-Jun-2008	8.795%	NC - 80.00%	360	01-Aug-2006
73082284 2	98,400.00	97,302.19	01-Feb-2008	8.030%	IL - 80.00%	360	01-Aug-2006
73060089 1	287,100.00	278,929.57	01-Sep-2008	8.250%	CA - 90.00%	360	01-Aug-2006
73085676 2	131,660.00	147,105.71	01-Jul-2008	9.596%	TX - 95.00%	360	01-Aug-2006
73085708 1	210,120.00	204,031.07	01-Nov-2006	7.875%	FL - 80.00%	360	01-Aug-2006
73073787 1	172,000.00	190,548.59	01-Nov-2008	9.020%	NJ - 80.00%	360	01-Aug-2006
73071731 2	320,000.00	316,173.09	01-Mar-2008	7.750%	CA - 80.00%	360	01-Aug-2006
73069778 2	381,600.00	376,970.43	01-Dec-2006	7.625%	NY - 80.00%	360	01-Aug-2006
73063170 2	148,000.00	155,177.08	01-Dec-2008	5.500%	FL - 80.00%	360	01-Aug-2006
73071715 1	157,600.00	154,227.69	01-Dec-2007	9.545%	IL - 80.00%	360	01-Aug-2006
73069738 2	251,040.00	244,113.20	01-Feb-2008	7.750%	FL - 80.00%	360	01-Aug-2006
73085876 2	134,345.00	132,682.61	01-Jan-2007	7.545%	FL - 67.85%	360	01-Aug-2006
73069746 2	248,000.00	249,203.14	01-Dec-2008	7.745%	WA - 80.00%	360	01-Aug-2006
73065738 2	408,000.00	407,999.91	01-Jul-2008	7.500%	CA - 80.00%	360	01-Aug-2006
73067458 2	175,920.00	173,661.13	01-Jul-2008	8.875%	FL - 80.00%	360	01-Aug-2006
73085908 1	114,400.00	113,297.85	01-Oct-2007	8.875%	FL - 80.00%	360	01-Aug-2006
73065810 2	400,000.00	395,337.40	01-Nov-2008	7.750%	CA - 80.00%	360	01-Aug-2006
73063218 1	399,000.00	392,341.71	01-Jan-2009	6.845%	CA - 70.00%	360	01-Aug-2006
73060129 2	294,000.00	289,610.90	01-Sep-2007	8.000%	NJ - 80.00%	360	01-Aug-2006
73073907 2	175,200.00	172,979.12	01-Jun-2008	7.775%	IL - 80.00%	360	01-Aug-2006
73082388 2	172,000.00	169,860.25	01-Jul-2008	8.000%	FL - 80.00%	360	01-Aug-2006
73085980 1	163,123.00	158,919.71	01-Aug-2008	8.450%	IL - 80.00%	360	01-Aug-2006
73085988 2	312,000.00	308,423.42	01-Oct-2008	7.995%	CA - 80.00%	360	01-Aug-2006
73071595 2	220,000.00	214,706.94	01-Aug-2007	8.595%	CT - 80.00%	360	01-Aug-2006
73082420 2	333,600.00	326,840.28	01-Sep-2006	9.300%	FL - 80.00%	360	01-Aug-2006
73073931 1	102,000.00	99,678.62	01-Oct-2007	8.595%	WI - 85.00%	360	01-Aug-2006
73075907 1	172,000.00	169,846.57	01-Apr-2008	8.000%	AZ - 80.00%	360	01-Aug-2006
73065842 2	254,880.00	264,495.92	01-Dec-2008	8.750%	FL - 80.00%	360	01-Aug-2006
73082500 2	174,400.00	187,913.04	01-Nov-2008	6.625%	WA - 80.00%	360	01-Aug-2006
73071587 1	164,000.00	162,205.86	01-Jul-2008	8.000%	CA - 80.00%	360	01-Aug-2006
73075939 2	239,200.00	237,138.28	01-Aug-2007	8.370%	FL - 80.00%	360	01-Aug-2006
73086092 1	268,800.00	264,639.03	01-Feb-2008	7.625%	MA - 80.00%	360	01-Aug-2006
73065882 2	156,000.00	170,297.77	01-Oct-2008	6.945%	CT - 80.00%	360	01-Aug-2006
73067570 1	78,400.00	76,344.37	01-May-2008	8.250%	TX - 80.00%	360	01-Aug-2006
73071507 2	386,760.00	382,499.90	01-Sep-2008	8.340%	MD - 80.00%	360	01-Aug-2006
73086268 2	531,000.00	523,947.18	01-Jan-2007	7.670%	NY - 90.00%	360	01-Aug-2006
73074051 2	276,000.00	269,116.87	01-Feb-2008	8.500%	FL - 80.00%	360	01-Aug-2006
73064522 1	364,500.00	359,732.13	01-May-2008	7.625%	CA - 90.00%	360	01-Aug-2006
73064530 2	255,200.00	255,200.00	01-Nov-2007	7.875%	MD - 80.00%	360	01-Aug-2006
73077875 1	200,000.00	198,374.54	01-May-2008	8.990%	AZ - 80.00%	360	01-Aug-2006
73082660 2	595,000.00	589,613.65	01-Oct-2008	8.875%	HI - 84.16%	360	01-Aug-2006
73086404 2	203,470.00	201,187.51	01-Dec-2008	7.945%	AZ - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
73080412 1	195,285.00	198,700.61	01-Dec-2008	9.250%	AZ - 80.00%	360	01-Aug-2006
73076107 2	297,500.00	294,715.74	01-May-2007	8.875%	FL - 84.28%	360	01-Aug-2006
73074163 2	464,000.00	469,884.32	01-Jun-2007	7.500%	CA - 80.00%	360	01-Aug-2006
73076115 1	378,000.00	378,000.00	01-Apr-2008	9.625%	CA - 90.00%	360	01-Aug-2006
73086572 2	544,000.00	538,338.33	01-Aug-2007	8.150%	FL - 80.00%	360	01-Aug-2006
73086620 2	228,000.00	221,711.61	01-Aug-2007	8.090%	IL - 80.00%	360	01-Aug-2006
73080612 2	424,915.00	418,726.61	01-Jul-2008	7.500%	CA - 85.00%	360	01-Aug-2006
73076251 2	239,920.00	237,139.56	01-Jan-2007	7.995%	AZ - 80.00%	360	01-Aug-2006
73080620 2	392,000.00	387,748.93	01-Oct-2007	8.500%	CA - 80.00%	360	01-Aug-2006
73090037 2	490,400.00	489,661.35	01-May-2008	7.500%	CA - 80.00%	360	01-Aug-2006
73076291 2	364,000.00	360,059.67	01-May-2007	8.375%	FL - 80.00%	360	01-Aug-2006
73090045 2	130,400.00	129,107.99	01-May-2008	8.625%	LA - 80.00%	360	01-Sep-2006
73076339 2	413,600.00	406,983.62	01-Apr-2008	6.925%	CA - 80.00%	360	01-Aug-2006
73074339 2	141,160.00	139,606.14	01-Feb-2009	7.990%	WA - 80.00%	360	01-Aug-2006
73080676 1	153,600.00	164,837.57	01-Oct-2008	7.870%	CT - 80.00%	360	01-Aug-2006
73074395 2	352,000.00	347,795.23	01-Jan-2008	7.675%	CA - 80.00%	360	01-Aug-2006
73069354 2	312,000.00	308,894.96	01-May-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73076371 2	433,800.00	421,517.18	01-Oct-2008	7.950%	MA - 90.00%	360	01-Aug-2006
73080708 1	236,000.00	233,756.40	01-Jan-2008	8.750%	NY - 80.00%	360	01-Aug-2006
73067682 2	159,821.00	158,063.83	01-Aug-2007	8.000%	FL - 80.00%	360	01-Aug-2006
73071187 2	135,920.00	134,632.74	01-Aug-2007	8.625%	FL - 80.00%	360	01-Aug-2006
73089989 2	500,000.00	494,889.45	01-Sep-2008	6.925%	CA - 76.92%	360	01-Aug-2006
73071179 2	423,200.00	417,589.57	01-Jun-2008	8.000%	CA - 80.00%	360	01-Aug-2006
73083252 2	189,200.00	187,100.15	01-Mar-2008	8.000%	OR - 80.00%	360	01-Aug-2006
73074483 2	475,200.00	474,879.77	01-Oct-2008	6.075%	CA - 90.00%	360	01-Aug-2006
73087069 2	500,000.00	494,116.38	01-Jun-2007	7.750%	MD - 80.00%	360	01-Aug-2006
73074507 1	108,000.00	104,798.34	01-Aug-2008	7.625%	TX - 80.00%	360	01-Aug-2006
73083348 2	156,000.00	152,574.49	01-Dec-2006	8.750%	FL - 80.00%	360	01-Aug-2006
73087125 2	376,000.00	371,810.77	01-Jul-2007	7.980%	FL - 80.00%	360	01-Aug-2006
73080948 2	67,500.00	77,737.86	01-May-2008	8.870%	KY - 82.32%	360	01-Aug-2006
73087293 2	177,600.00	173,199.08	01-Feb-2008	8.800%	ME - 80.00%	360	01-Aug-2006
73087341 2	300,000.00	295,743.34	01-Dec-2008	7.375%	CA - 80.00%	360	01-Aug-2006
73083476 2	440,700.00	434,517.49	01-Apr-2008	7.250%	CA - 80.00%	360	01-Aug-2006
73091173 1	112,000.00	113,895.86	01-Jun-2008	7.320%	OK - 80.00%	360	01-Aug-2006
73091189 2	212,000.00	207,571.65	01-Mar-2007	9.375%	FL - 80.00%	360	01-Jul-2006
73074667 2	180,000.00	188,580.99	01-Sep-2008	8.195%	WA - 80.00%	360	01-Aug-2006
73083532 2	176,000.00	176,000.00	01-Aug-2008	6.900%	CO - 80.00%	360	01-Aug-2006
73078483 2	308,000.00	308,000.00	01-Jul-2008	7.175%	MD - 80.00%	360	01-Aug-2006
73083580 2	383,999.00	379,612.28	01-Sep-2008	7.875%	CA - 80.00%	360	01-Aug-2006
73076619 1	312,000.00	307,965.65	01-Jul-2008	7.395%	CA - 75.00%	360	01-Aug-2006
73083604 2	528,000.00	521,880.96	01-Sep-2007	8.625%	CA - 80.00%	360	01-Aug-2006
73081100 1	340,100.00	333,020.34	01-Jan-2008	9.625%	FL - 95.00%	360	01-Aug-2006
73087717 1	396,000.00	385,455.04	01-May-2008	8.270%	VA - 80.00%	360	01-Aug-2006
73087741 1	272,000.00	268,987.45	01-Jul-2008	8.375%	MD - 80.00%	360	01-Aug-2006
73078587 1	122,160.00	120,928.93	01-Nov-2008	8.625%	FL - 80.00%	360	01-Aug-2006
73083708 2	308,000.00	303,588.89	01-Aug-2008	7.000%	CA - 80.00%	360	01-Aug-2006
73087893 2	212,000.00	205,303.19	01-Mar-2008	8.125%	FL - 80.00%	360	01-Aug-2006

Mortgage Backed Floating Rate Notes

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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
73074739 2	266,000.00	265,691.07	01-Sep-2008	6.875%	MA - 80.00%	360	01-Aug-2006
73071010 1	405,000.00	398,564.02	01-Nov-2008	6.950%	FL - 84.38%	360	01-Aug-2006
73087949 1	440,000.00	434,462.58	01-Oct-2008	8.000%	CA - 80.00%	360	01-Aug-2006
73088045 1	113,600.00	114,142.51	01-Feb-2009	8.625%	IL - 80.00%	360	01-Aug-2006
73083812 2	181,600.00	178,390.09	01-Sep-2008	8.750%	FL - 80.00%	360	01-Aug-2006
73088101 2	167,990.00	165,888.99	01-May-2008	7.750%	MD - 80.00%	360	01-Aug-2006
73088117 2	279,920.00	272,023.88	01-Sep-2008	7.970%	TN - 80.00%	360	01-Aug-2006
73083860 2	180,400.00	178,515.08	01-Sep-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73078779 1	260,000.00	268,620.24	01-Dec-2007	7.300%	MD - 80.00%	360	01-Aug-2006
73078795 2	191,200.00	189,232.97	01-Nov-2007	9.125%	FL - 80.00%	360	01-Aug-2006
73088461 2	186,730.00	184,342.70	01-Jan-2009	7.750%	AZ - 80.00%	360	01-Aug-2006
73071018 2	174,372.00	169,869.06	01-Sep-2007	8.170%	FL - 80.00%	360	01-Aug-2006
73078827 2	182,000.00	177,770.82	01-Jan-2009	8.990%	RI - 70.00%	360	01-Aug-2006
73078835 2	143,920.00	141,911.78	01-Feb-2008	7.125%	FL - 80.00%	360	01-Aug-2006
73083988 1	336,000.00	326,682.08	01-Mar-2008	7.750%	CA - 80.00%	360	01-Aug-2006
73078875 2	284,800.00	281,787.41	01-Dec-2008	8.875%	MA - 80.00%	360	01-Aug-2006
73084052 2	212,000.00	206,588.84	01-Apr-2007	8.500%	FL - 80.00%	360	01-Aug-2006
73090061 1	240,000.00	232,053.38	01-Apr-2008	6.990%	VA - 80.00%	360	01-Sep-2006
73088661 1	157,500.00	153,709.24	01-Jan-2009	8.545%	MD - 90.00%	360	01-Aug-2006
73088829 2	312,000.00	327,278.33	01-Sep-2008	7.820%	TX - 80.00%	360	01-Aug-2006
73088845 1	309,360.00	318,254.52	01-Jun-2007	9.375%	VA - 80.00%	360	01-Aug-2006
73088869 1	108,430.00	106,213.57	01-Apr-2008	9.600%	NH - 70.00%	360	01-Aug-2006
73088909 2	452,000.00	447,595.77	01-Jun-2008	8.625%	CA - 80.00%	360	01-Aug-2006
73084260 2	148,000.00	146,359.38	01-Dec-2007	8.250%	TX - 80.00%	360	01-Aug-2006
73089285 1	275,200.00	271,575.17	01-Apr-2008	8.000%	VA - 80.00%	360	01-Aug-2006
73089421 2	116,800.00	121,973.37	01-Nov-2008	8.900%	NH - 80.00%	360	01-Aug-2006
73089437 2	244,000.00	242,273.84	01-Aug-2008	7.050%	MA - 80.00%	360	01-Aug-2006
73089501 2	242,360.00	239,695.64	01-Jun-2007	8.000%	FL - 80.00%	360	01-Aug-2006
73089517 2	140,325.00	149,262.04	01-Dec-2008	7.495%	TX - 80.00%	360	01-Aug-2006
1127073296 1	206,400.00	200,833.20	01-Aug-2007	8.675%	FL - 80.00%	360	01-Mar-2006
73275964 2	487,500.00	466,594.59	01-Jan-2008	6.450%	FL - 65.00%	360	01-Mar-2006
73155629 2	280,000.00	271,363.87	01-Nov-2007	7.875%	NJ - 80.00%	360	01-Jul-2006
1127104981 2	103,920.00	108,794.71	01-Jul-2008	9.850%	OH - 80.00%	360	01-Apr-2006
73156077 1	140,250.00	138,097.87	01-Oct-2007	10.600%	SC - 85.00%	360	01-May-2006
1127103754 2	150,792.00	147,586.97	01-Apr-2008	7.875%	CO - 80.00%	360	01-May-2006
73156813 2	334,888.00	330,887.29	01-Apr-2008	8.000%	MA - 80.00%	360	01-Jul-2006
2000538507 1	115,600.00	114,836.08	01-Dec-2006	10.000%	OH - 85.00%	360	01-May-2006
73156861 1	182,750.00	181,156.61	01-May-2008	9.100%	NV - 85.00%	360	01-Jul-2006
73156901 2	324,000.00	324,000.00	01-Jan-2008	8.125%	CA - 80.00%	360	01-May-2006
73157493 1	412,500.00	408,564.18	01-Apr-2007	8.825%	FL - 75.00%	360	01-Jun-2006
73158029 2	190,000.00	187,784.45	01-Apr-2008	7.875%	FL - 62.30%	360	01-Jul-2006
73158093 1	422,750.00	422,750.00	01-Aug-2007	9.625%	NY - 95.00%	360	01-Jun-2006
73158149 1	140,250.00	136,902.32	01-Feb-2008	9.900%	DE - 75.00%	360	01-Jun-2006
73158773 1	66,128.00	64,303.84	01-Jan-2007	8.250%	NY - 80.00%	360	01-Jul-2006
73158934 1	130,000.00	126,222.55	01-Sep-2008	8.025%	AL - 64.36%	360	01-Jul-2006
73159030 1	517,500.00	517,494.25	01-Jul-2007	8.500%	NY - 90.00%	360	01-Jun-2006
73277212 2	500,000.00	499,829.17	01-Nov-2007	8.200%	NJ - 80.00%	360	01-May-2006

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
73277316 2	327,850.00	327,849.93	01-Dec-2007	7.875%	CA - 79.00%	360	01-May-2006
73277388 2	313,500.00	309,569.53	01-Jun-2008	8.050%	NJ - 84.73%	360	01-Jun-2006
73161598 2	207,200.00	205,479.58	01-Apr-2007	8.700%	FL - 80.00%	360	01-Jun-2006
73162046 1	78,000.00	77,193.06	01-Jul-2007	8.650%	OH - 73.58%	360	01-Jul-2006
73277780 1	92,000.00	89,799.23	01-Feb-2008	8.850%	NJ - 80.00%	360	01-Jul-2006
73164942 2	413,600.00	409,085.77	01-Mar-2008	7.150%	CA - 80.00%	360	01-Jun-2006
73165670 2	103,920.00	101,006.70	01-Apr-2007	8.500%	FL - 80.00%	360	01-Jun-2006
73166310 1	154,192.00	154,091.36	01-May-2008	7.885%	AZ - 80.00%	360	01-Jun-2006
73166582 1	141,550.00	140,396.29	01-Feb-2008	9.490%	CA - 95.00%	360	01-Jul-2006
73168431 1	93,600.00	92,176.67	01-Jul-2006	10.300%	IL - 80.00%	360	01-Jul-2006
73168663 2	153,000.00	151,469.80	01-Nov-2007	8.350%	FL - 75.00%	360	01-Jul-2006
73168727 1	50,400.00	48,882.66	01-Jul-2007	7.800%	OK - 90.00%	360	01-Jul-2006
73169199 1	244,800.00	244,800.00	01-Dec-2007	7.950%	NV - 80.00%	360	01-Jul-2006
73171511 2	161,000.00	155,604.01	01-Nov-2007	7.200%	FL - 70.00%	360	01-Jul-2006
73171863 2	51,000.00	50,697.97	01-Mar-2007	10.150%	OH - 85.00%	360	01-Jul-2006
73172423 2	180,000.00	176,588.95	01-Jan-2007	9.990%	FL - 80.00%	360	01-Jun-2006
73172903 2	205,600.00	203,266.97	01-Jul-2007	8.750%	FL - 80.00%	360	01-Jun-2006
73173031 1	360,000.00	346,908.86	01-Oct-2007	6.750%	IL - 75.00%	360	01-Jul-2006
73173343 1	341,100.00	337,883.63	01-Jun-2007	8.850%	IL - 90.00%	360	01-Jun-2006
73174055 2	136,000.00	133,647.34	01-Jan-2008	10.650%	TX - 80.00%	360	01-Jul-2006
73174535 2	229,500.00	227,579.54	01-May-2008	9.500%	IL - 90.00%	360	01-Jun-2006
73174791 1	200,000.00	198,262.00	01-May-2007	8.900%	CA - 80.00%	360	01-Jul-2006
73175464 1	340,000.00	335,898.63	01-Nov-2007	7.725%	CA - 49.28%	360	01-Jul-2006
73153797 1	190,000.00	187,506.74	01-Mar-2008	7.775%	MA - 51.35%	360	01-Jul-2006
73154869 2	408,000.00	398,246.95	01-Jul-2006	8.423%	IL - 80.00%	360	01-Jul-2006
73155069 1	220,000.00	217,794.67	01-Dec-2007	8.500%	NV - 46.81%	360	01-Jul-2006
73175704 1	148,000.00	144,989.13	01-Dec-2007	9.825%	TX - 80.00%	360	01-Jul-2006
73175752 2	562,500.00	555,330.82	01-Aug-2007	7.750%	CA - 75.00%	360	01-Jul-2006
73175920 1	408,000.00	402,529.76	01-Feb-2008	7.875%	NY - 80.00%	360	01-Jul-2006
73176368 1	200,000.00	200,000.00	01-Mar-2008	7.625%	CA - 80.00%	360	01-Jul-2006
73176448 2	264,000.00	259,180.41	01-Nov-2006	9.500%	FL - 80.00%	360	01-Jun-2006
73280629 2	75,600.00	75,107.47	01-May-2007	10.050%	IL - 90.00%	360	01-Jul-2006
73176720 1	254,600.00	252,301.78	01-Apr-2008	9.445%	NV - 95.00%	360	01-Jul-2006
73176728 1	220,000.00	213,973.47	01-Jun-2007	7.990%	IL - 84.62%	360	01-Jul-2006
73176800 2	248,000.00	244,813.82	01-Mar-2008	8.150%	FL - 80.00%	360	01-Jul-2006
73177000 1	168,300.00	164,826.41	01-Oct-2007	10.050%	FL - 85.00%	360	01-Jul-2006
73177112 1	172,000.00	170,275.31	01-Apr-2008	8.525%	AZ - 80.00%	360	01-Jul-2006
73280701 2	174,400.00	174,400.00	01-Feb-2008	8.275%	AZ - 80.00%	360	01-Jul-2006
73177192 2	241,297.00	241,297.00	01-Nov-2007	10.350%	FL - 95.00%	360	01-Jul-2006
73177368 2	160,000.00	157,961.19	01-Aug-2006	7.875%	KY - 80.00%	360	01-Jul-2006
73177632 2	132,800.00	131,930.58	01-Feb-2008	10.250%	WI - 80.00%	360	01-Jul-2006
73177720 1	427,500.00	416,822.52	01-Jun-2007	8.750%	NY - 90.00%	360	01-Jun-2006
73177752 2	236,000.00	233,060.32	01-Mar-2007	7.625%	FL - 80.00%	360	01-Jul-2006
73177784 2	549,000.00	544,280.36	01-Oct-2007	9.375%	NY - 90.00%	360	01-Jul-2006
73178168 2	225,600.00	223,136.60	01-Mar-2008	8.075%	CA - 80.00%	360	01-Jul-2006
73178256 2	448,000.00	443,637.35	01-Jul-2006	8.700%	NY - 80.00%	360	01-Jul-2006
73178400 2	439,920.00	439,920.00	01-Jan-2008	7.625%	CA - 80.00%	360	01-Jul-2006

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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
73179360 2	200,000.00	195,382.48	01-Apr-2007	8.525%	FL - 80.00%	360	01-Jul-2006
73281461 1	297,000.00	296,782.59	01-Apr-2007	7.625%	WA - 90.00%	360	01-Jul-2006
73180096 2	97,750.00	97,243.67	01-Jun-2008	9.990%	MI - 85.00%	360	01-Jul-2006
73180392 2	61,200.00	60,020.84	01-Aug-2007	10.100%	TX - 80.00%	360	01-Jul-2006
73281757 1	129,600.00	127,178.60	01-Jun-2007	10.475%	NY - 90.00%	360	01-Jul-2006
73281797 2	59,500.00	59,172.96	01-Feb-2007	10.850%	PA - 70.00%	360	01-Jul-2006
73180872 1	203,000.00	200,801.47	01-Jan-2007	7.900%	FL - 95.98%	360	01-Jul-2006
73181064 2	560,000.00	554,345.21	01-Sep-2007	8.550%	NY - 80.00%	360	01-Jul-2006
73181184 1	170,000.00	165,323.68	01-Jan-2008	8.125%	FL - 61.82%	360	01-Jul-2006
73181384 2	364,500.00	361,498.37	01-Feb-2007	9.450%	CA - 90.00%	360	01-Jul-2006
73181464 2	495,000.00	477,763.55	01-Aug-2007	6.990%	NJ - 75.00%	360	01-Jul-2006
73181608 2	252,000.00	246,790.40	01-Oct-2007	9.750%	MA - 70.00%	360	01-Jul-2006
73181768 1	256,400.00	250,320.97	01-Oct-2007	8.975%	MA - 95.00%	360	01-Jul-2006
73181808 1	218,000.00	216,840.33	01-Jul-2007	10.400%	FL - 83.85%	360	01-Jul-2006
73181816 1	160,000.00	156,615.55	01-Oct-2007	9.300%	FL - 70.18%	360	01-Jul-2006
73181840 2	239,000.00	236,554.21	01-Oct-2007	8.500%	FL - 89.85%	360	01-Jul-2006
73182480 1	208,000.00	203,167.48	01-Sep-2007	9.150%	IL - 93.69%	360	01-Jul-2006
73182504 2	516,000.00	509,023.74	01-Nov-2007	7.625%	NJ - 80.00%	360	01-Jul-2006
73182921 2	167,200.00	165,353.17	01-Oct-2007	8.500%	MN - 80.00%	360	01-Jul-2006
73183481 1	121,500.00	118,537.24	01-Feb-2008	8.900%	MN - 63.28%	360	01-Jul-2006
73183553 1	164,400.00	158,581.37	01-Mar-2008	6.900%	FL - 65.76%	360	01-Jul-2006
73183945 1	159,200.00	157,563.82	01-Sep-2007	8.425%	HI - 80.00%	360	01-Jul-2006
73282885 2	220,000.00	217,984.79	01-Apr-2007	7.775%	NJ - 80.00%	360	01-Jul-2006
73184249 1	74,700.00	74,082.54	01-Sep-2007	8.650%	OH - 90.00%	360	01-Jul-2006
73184401 2	209,000.00	206,639.00	01-Jul-2006	8.000%	NE - 95.00%	360	01-Jul-2006
73283037 1	153,000.00	150,979.62	01-Mar-2008	8.500%	AZ - 85.00%	360	01-Jul-2006
73184689 2	368,000.00	363,617.35	01-Feb-2008	7.875%	CA - 80.00%	360	01-Jul-2006
73184705 2	328,000.00	324,420.99	01-Nov-2006	8.125%	NY - 80.00%	360	01-Jul-2006
73185129 2	109,980.00	108,914.20	01-Dec-2007	8.700%	GA - 90.00%	360	01-Jul-2006
73185225 1	152,000.00	151,005.37	01-Jul-2007	10.250%	FL - 80.00%	360	01-Jul-2006
73185305 2	396,000.00	391,743.58	01-Apr-2007	8.200%	CA - 80.00%	360	01-Jul-2006
73283645 2	204,000.00	202,089.85	01-Jun-2007	8.200%	FL - 85.00%	360	01-Jul-2006
73186225 2	123,920.00	122,791.46	01-May-2008	8.350%	FL - 80.00%	360	01-Jul-2006
73186745 2	83,920.00	83,070.17	01-May-2008	8.775%	OH - 80.00%	360	01-Jul-2006
73186905 1	181,900.00	180,359.56	01-Sep-2007	9.250%	NJ - 85.00%	360	01-Jul-2006
73187049 2	308,000.00	298,795.63	01-Apr-2007	7.750%	NJ - 80.00%	360	01-Jul-2006
73187201 2	252,000.00	247,869.49	01-Feb-2007	9.925%	FL - 90.00%	360	01-Jul-2006
73284485 1	257,550.00	255,798.56	01-Feb-2007	9.900%	FL - 85.00%	360	01-Jul-2006
73284501 2	79,200.00	78,702.78	01-Feb-2008	10.200%	MI - 80.00%	360	01-Aug-2006
73187569 1	229,900.00	224,125.23	01-Aug-2007	7.990%	IL - 95.00%	360	01-Jul-2006
73187601 1	127,800.00	126,423.01	01-Feb-2008	8.140%	FL - 90.00%	360	01-Jul-2006
73187921 1	165,520.00	164,277.54	01-Jul-2007	9.775%	FL - 80.00%	360	01-Jul-2006
73188193 1	145,350.00	144,425.79	01-Dec-2007	10.350%	IL - 85.00%	360	01-Jul-2006
73188697 2	279,920.00	272,369.74	01-Jun-2007	7.800%	FL - 80.00%	360	01-Jul-2006
73188857 2	340,800.00	338,492.51	01-Jan-2007	10.250%	NY - 80.00%	360	01-Jul-2006
73188961 1	76,500.00	76,117.66	01-May-2007	11.175%	OH - 90.00%	360	01-Jul-2006
73189089 2	182,400.00	180,759.74	01-Feb-2007	8.775%	FL - 80.00%	360	01-Jul-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
73189321 2	450,000.00	446,636.00	01-Mar-2007	9.475%	CA - 90.00%	360	01-Jul-2006
73189393 1	177,600.00	175,756.38	01-May-2008	8.375%	GA - 80.00%	360	01-Jul-2006
73189465 2	418,000.00	413,659.81	01-Sep-2007	8.325%	CA - 72.70%	360	01-Jul-2006
73189713 1	116,000.00	114,541.76	01-Nov-2007	7.625%	IL - 80.00%	360	01-Jul-2006
73189785 2	279,200.00	273,697.48	01-Aug-2006	9.675%	FL - 80.00%	360	01-Jul-2006
73189929 1	134,400.00	130,339.79	01-Sep-2007	7.875%	TX - 80.00%	360	01-Jul-2006
73190137 2	264,000.00	258,297.32	01-Jul-2006	9.025%	IL - 80.00%	360	01-Jul-2006
73190225 2	264,000.00	259,784.01	01-Aug-2007	7.625%	CA - 80.00%	360	01-Jul-2006
73286573 1	249,150.00	247,431.13	01-Sep-2007	9.850%	FL - 94.81%	360	01-Jul-2006
73190529 2	85,500.00	84,679.52	01-Sep-2008	9.050%	IN - 95.00%	360	01-Jul-2006
73190697 1	69,600.00	67,890.75	01-May-2008	8.850%	VA - 80.00%	360	01-Jul-2006
73190850 2	164,800.00	162,720.76	01-Feb-2008	7.625%	FL - 80.00%	360	01-Jul-2006
73191066 1	248,800.00	245,874.40	01-Oct-2007	7.800%	IL - 80.00%	360	01-Jul-2006
73191074 2	406,400.00	402,898.53	01-Sep-2007	8.750%	CA - 80.00%	360	01-Jul-2006
73287222 2	189,750.00	187,345.19	01-Jun-2007	8.375%	FL - 80.00%	360	01-Jul-2006
73191234 2	446,880.00	438,687.72	01-Jun-2008	7.500%	HI - 80.00%	360	01-Jul-2006
73191298 2	160,000.00	158,497.11	01-Apr-2007	8.275%	FL - 80.00%	360	01-Jul-2006
73191354 1	88,000.00	87,497.04	01-Dec-2006	10.500%	FL - 80.00%	360	01-Jul-2006
73191386 2	300,000.00	296,901.04	01-Oct-2007	8.063%	CA - 80.00%	360	01-Jul-2006
73191506 1	294,000.00	289,538.74	01-Aug-2006	10.275%	FL - 75.00%	360	01-Jul-2006
73191514 2	170,080.00	168,305.15	01-Feb-2007	8.400%	FL - 80.00%	360	01-Jul-2006
73191866 1	258,000.00	255,136.54	01-Feb-2008	7.750%	CA - 79.14%	360	01-Jul-2006
73191874 2	172,000.00	170,385.52	01-Apr-2008	8.950%	FL - 80.00%	360	01-Jul-2006
73191898 2	130,000.00	164,338.73	01-Aug-2009	9.900%	NC - 80.00%	360	01-Jul-2006
73191994 2	94,350.00	105,841.39	01-Feb-2008	9.855%	FL - 85.00%	360	01-Jul-2006
73192018 1	119,605.00	118,682.92	01-Jun-2007	9.350%	FL - 95.00%	360	01-Aug-2006
73192346 2	125,600.00	124,311.60	01-Oct-2007	8.500%	FL - 80.00%	360	01-Aug-2006
73192498 1	144,000.00	142,617.86	01-May-2008	8.725%	VA - 80.00%	360	01-Jul-2006
73192554 1	150,000.00	146,756.57	01-Oct-2007	9.200%	FL - 85.71%	360	01-Aug-2006
73192562 1	236,000.00	229,487.78	01-Jan-2007	8.400%	FL - 80.00%	360	01-Jul-2006
73288198 2	88,000.00	81,969.75	01-Sep-2007	7.750%	TX - 80.00%	240	01-Aug-2006
73193434 2	514,250.00	508,963.72	01-Feb-2008	8.500%	CA - 85.00%	360	01-Jul-2006
73193458 1	190,391.00	188,303.66	01-Apr-2008	8.175%	CA - 50.10%	360	01-Jul-2006
73193554 2	188,000.00	186,133.65	01-May-2007	8.550%	IL - 83.56%	360	01-Jul-2006
73193586 1	190,320.00	188,336.39	01-Mar-2008	8.325%	FL - 80.00%	360	01-Aug-2006
73193786 2	173,850.00	172,356.07	01-Apr-2008	9.300%	WA - 95.00%	360	01-Jul-2006
73288814 2	270,400.00	267,318.84	01-Feb-2007	7.975%	MD - 80.00%	360	01-Jul-2006
73193914 2	256,000.00	252,778.04	01-Feb-2008	7.750%	CA - 80.00%	360	01-Jul-2006
73194162 1	290,400.00	285,716.29	01-May-2008	7.625%	OR - 80.00%	360	01-Jul-2006
73194242 1	209,600.00	201,794.01	01-Mar-2007	7.725%	IL - 80.00%	360	01-Jul-2006
73194482 2	164,000.00	162,373.57	01-Jan-2008	8.775%	AZ - 80.00%	360	01-Jul-2006
73194738 1	103,950.00	103,608.44	01-Apr-2007	11.900%	FL - 77.00%	360	01-Jul-2006
73194850 2	376,000.00	365,108.77	01-Jan-2007	8.075%	NJ - 80.00%	360	01-Jul-2006
73194914 2	409,500.00	406,199.10	01-Nov-2006	9.525%	NY - 90.00%	360	01-Jul-2006
73195018 2	280,250.00	276,983.95	01-Mar-2007	7.800%	FL - 95.00%	360	01-Jul-2006
73195026 1	112,500.00	111,745.79	01-Sep-2008	9.950%	GA - 90.00%	360	01-Jul-2006
73195098 2	212,800.00	210,619.98	01-Sep-2007	8.500%	FL - 80.00%	360	01-Jul-2006

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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
73195106 1	158,400.00	156,762.18	01-Feb-2008	8.675%	TX - 80.00%	360	01-Jul-2006
73195266 2	437,750.00	431,994.87	01-Nov-2007	7.625%	CA - 85.00%	360	01-Jul-2006
73195642 2	378,000.00	373,896.87	01-Jul-2007	8.200%	FL - 80.00%	360	01-Jul-2006
73195970 2	183,451.00	179,603.66	01-Apr-2008	10.125%	SC - 85.00%	360	01-Jul-2006
73196002 2	72,250.00	71,655.95	01-Jul-2007	9.625%	IN - 85.00%	360	01-Jul-2006
73196554 2	218,000.00	215,428.09	01-Mar-2007	7.500%	FL - 80.00%	360	01-Jul-2006
73196682 2	274,500.00	271,206.02	01-Jan-2008	7.700%	FL - 90.00%	360	01-Jul-2006
73196826 1	76,000.00	74,313.49	01-Nov-2006	9.200%	TX - 80.00%	360	01-Aug-2006
73197242 2	100,000.00	99,513.58	01-Nov-2006	9.325%	MI - 80.00%	360	01-Jul-2006
73197290 1	110,400.00	109,150.37	01-Aug-2007	7.990%	FL - 80.00%	360	01-Jul-2006
73197450 2	448,000.00	442,497.86	01-Jun-2007	7.875%	CA - 80.00%	360	01-Jul-2006
73290510 1	107,840.00	104,869.28	01-Jul-2007	7.800%	FL - 80.00%	360	01-Aug-2006
73197482 2	236,000.00	233,508.69	01-Dec-2007	7.925%	CA - 80.00%	360	01-Jul-2006
73197762 2	177,384.00	175,696.68	01-Jan-2007	8.575%	FL - 80.00%	360	01-Jul-2006
73290670 1	387,000.00	384,360.59	01-Oct-2006	10.000%	CA - 90.00%	360	01-Aug-2006
73198162 1	76,500.00	74,917.79	01-Apr-2007	8.675%	OH - 90.00%	360	01-Jul-2006
73198210 2	296,000.00	292,840.70	01-Oct-2006	7.950%	FL - 80.00%	360	01-Jul-2006
73198226 1	127,500.00	126,601.46	01-Aug-2006	9.995%	NC - 75.00%	360	01-Jul-2006
73198258 1	68,800.00	67,701.75	01-Jan-2008	8.850%	PA - 80.00%	360	01-Aug-2006
73198330 1	59,500.00	58,512.05	01-Oct-2007	10.375%	OH - 85.00%	360	01-Aug-2006
73291078 2	116,000.00	113,017.08	01-Nov-2006	8.175%	GA - 80.00%	360	01-Aug-2006
73198490 1	95,200.00	93,701.89	01-Apr-2008	8.125%	ID - 80.00%	360	01-Aug-2006
73198618 2	244,000.00	236,767.92	01-Apr-2007	7.375%	NJ - 80.00%	360	01-Aug-2006
73291310 2	265,424.00	265,423.98	01-Sep-2006	8.775%	NY - 80.00%	360	01-Aug-2006
73291350 1	316,000.00	315,999.94	01-Jan-2008	7.625%	CA - 80.00%	360	01-Jul-2006
73199171 2	512,000.00	505,403.04	01-Jul-2006	7.625%	NY - 80.00%	360	01-Jul-2006
73199307 2	112,320.00	111,124.60	01-May-2008	8.300%	TN - 80.00%	360	01-Jul-2006
73291902 2	389,600.00	389,599.94	01-Nov-2007	7.875%	CA - 80.00%	360	01-Jul-2006
73291998 2	488,000.00	487,999.95	01-Jan-2007	8.675%	CA - 80.00%	360	01-Jul-2006
73199627 1	198,000.00	196,038.00	01-Mar-2008	8.900%	CA - 78.26%	360	01-Jul-2006
73199651 1	342,000.00	338,791.28	01-Mar-2008	8.950%	CA - 90.00%	360	01-Jul-2006
73292126 1	197,200.00	195,765.19	01-Apr-2008	9.775%	FL - 84.73%	360	01-Aug-2006
73199747 1	224,910.00	222,974.19	01-Dec-2007	9.075%	FL - 90.00%	360	01-Aug-2006
73292254 2	254,150.00	249,079.96	01-Jan-2008	9.775%	IL - 85.00%	360	01-Aug-2006
73292614 1	342,000.00	337,271.36	01-Dec-2007	11.600%	WI - 90.00%	360	01-Aug-2006
73292814 2	85,000.00	82,176.35	01-Aug-2007	7.150%	FL - 85.00%	360	01-Aug-2006
73200211 1	297,000.00	289,912.48	01-Aug-2007	8.925%	NJ - 80.00%	360	01-Jul-2006
73200275 1	192,000.00	189,951.34	01-Feb-2008	8.125%	AZ - 80.00%	360	01-Aug-2006
73200363 1	143,920.00	139,649.56	01-Mar-2008	7.925%	TX - 80.00%	360	01-Jul-2006
73294206 2	555,750.00	548,593.58	01-Mar-2008	7.275%	CA - 95.00%	360	01-Aug-2006
73294414 1	115,600.00	113,784.76	01-Aug-2007	10.975%	IN - 85.00%	360	01-Aug-2006
73294711 2	304,000.00	303,897.61	01-Oct-2007	7.975%	IL - 80.00%	360	01-Aug-2006
73294719 2	287,500.00	284,796.43	01-May-2007	8.450%	VA - 83.58%	360	01-Aug-2006
73200571 2	190,800.00	186,900.82	01-Mar-2007	9.325%	FL - 80.00%	360	01-Aug-2006
73294911 1	318,400.00	318,400.00	01-Mar-2008	7.250%	AZ - 80.00%	360	01-Aug-2006
73200603 2	629,760.00	618,942.17	01-Jan-2007	7.625%	NY - 80.00%	360	01-Jul-2006
73294959 2	300,000.00	300,000.00	01-Apr-2008	7.575%	CA - 80.00%	360	01-Aug-2006

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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
73200611 2	188,000.00	185,842.55	01-Jun-2008	7.875%	NV - 80.00%	360	01-Jul-2006
73295079 2	634,500.00	627,720.79	01-May-2007	8.225%	CA - 90.00%	360	01-Aug-2006
73295471 2	299,250.00	293,652.08	01-Apr-2007	10.100%	DC - 95.00%	360	01-Aug-2006
73295735 2	173,600.00	168,497.24	01-Oct-2007	7.750%	TX - 79.63%	360	01-Aug-2006
73200715 2	71,920.00	71,291.70	01-Oct-2007	9.025%	OH - 80.00%	360	01-Jul-2006
73296239 2	231,750.00	228,621.86	01-May-2008	7.675%	AZ - 75.00%	360	01-Aug-2006
73200731 2	224,000.00	217,551.63	01-Apr-2008	7.990%	NM - 80.00%	360	01-Aug-2006
73296679 2	168,000.00	182,856.39	01-Apr-2008	7.200%	FL - 76.36%	360	01-Aug-2006
73296743 2	226,000.00	238,105.23	01-Apr-2008	8.425%	MA - 80.00%	360	01-Aug-2006
73200755 1	330,000.00	325,533.40	01-Dec-2007	7.550%	MA - 62.38%	360	01-Aug-2006
73297623 1	327,250.00	323,704.09	01-Apr-2007	7.950%	NY - 85.00%	360	01-Aug-2006
73298271 2	543,200.00	526,174.47	01-Mar-2008	7.500%	NY - 80.00%	360	01-Aug-2006
73298311 2	268,000.00	264,576.62	01-Jul-2007	7.750%	MA - 80.00%	360	01-Aug-2006
73299103 1	107,100.00	104,310.67	01-Dec-2007	8.950%	TN - 85.00%	360	01-Aug-2006
73299159 1	184,000.00	182,163.57	01-Oct-2007	8.525%	FL - 80.00%	360	01-Aug-2006
73299247 1	91,800.00	97,217.18	01-Aug-2007	11.200%	IA - 85.00%	360	01-Aug-2006
73299831 1	310,500.00	306,718.86	01-Aug-2006	10.025%	FL - 90.00%	360	01-Aug-2006
73299935 1	200,000.00	199,999.95	01-May-2008	8.225%	FL - 80.00%	360	01-Aug-2006
73301239 1	208,000.00	205,310.54	01-May-2007	7.375%	PA - 80.00%	360	01-Aug-2006
73301327 1	185,250.00	185,249.96	01-Nov-2007	8.350%	MS - 95.00%	360	01-Aug-2006
73302135 2	256,800.00	250,303.82	01-Nov-2006	8.050%	CA - 80.00%	360	01-Aug-2006
73302223 2	196,800.00	192,385.26	01-May-2007	8.600%	AZ - 80.00%	360	01-Aug-2006
73302263 1	175,000.00	172,679.96	01-Dec-2007	7.250%	CA - 57.95%	360	01-Aug-2006
73302407 2	499,000.00	487,114.90	01-Dec-2006	8.775%	FL - 79.21%	360	01-Aug-2006
73302487 2	52,500.00	51,766.49	01-Jul-2006	11.550%	OH - 75.00%	360	01-Aug-2006
73302551 1	201,600.00	197,178.87	01-Dec-2006	8.950%	FL - 80.00%	360	01-Aug-2006
73302840 2	108,800.00	107,883.12	01-Sep-2007	9.150%	FL - 80.00%	360	01-Aug-2006
73303088 1	267,000.00	264,493.70	01-Jun-2008	8.650%	FL - 75.21%	360	01-Sep-2006
73303112 2	225,250.00	223,334.88	01-Jun-2008	9.225%	FL - 85.00%	360	01-Aug-2006
73303208 2	488,000.00	488,000.00	01-Apr-2007	8.425%	CA - 80.00%	360	01-Aug-2006
73303216 1	110,400.00	109,218.83	01-Oct-2006	7.900%	FL - 80.00%	360	01-Aug-2006
73303528 1	131,280.00	131,280.00	01-Oct-2007	8.050%	FL - 80.00%	360	01-Aug-2006
73303888 1	244,000.00	240,657.28	01-Nov-2007	7.250%	CA - 80.00%	360	01-Aug-2006
73304240 2	232,400.00	230,028.25	01-Dec-2007	8.800%	AZ - 80.00%	360	01-Aug-2006
73304560 2	184,000.00	182,159.11	01-Feb-2008	8.700%	IL - 80.00%	360	01-Aug-2006
73304584 1	63,000.00	61,481.36	01-Sep-2008	8.775%	NE - 90.00%	360	01-Aug-2006
73304592 2	217,000.00	214,996.53	01-Aug-2007	8.950%	MD - 70.00%	360	01-Aug-2006
73304632 1	208,250.00	206,643.96	01-Jan-2008	9.600%	CA - 85.00%	360	01-Aug-2006
73304672 1	304,000.00	301,226.41	01-Jul-2007	8.975%	FL - 80.00%	360	01-Aug-2006
73304776 1	409,500.00	405,367.32	01-Apr-2007	8.250%	CA - 88.64%	360	01-Aug-2006
73304984 2	216,000.00	216,000.00	01-Feb-2007	8.225%	MA - 80.00%	360	01-Aug-2006
73305672 2	89,600.00	87,416.00	01-Jul-2007	8.675%	TX - 80.00%	360	01-Aug-2006
73306184 2	130,500.00	129,188.66	01-Jan-2007	8.275%	OH - 90.00%	360	01-Aug-2006
73306304 1	82,450.00	82,097.46	01-Aug-2006	9.925%	OH - 85.00%	360	01-Aug-2006
73306840 1	261,250.00	259,479.71	01-Mar-2008	9.800%	MN - 95.00%	360	01-Aug-2006
73307072 1	106,250.00	103,971.01	01-Mar-2008	8.900%	FL - 85.00%	360	01-Aug-2006
73307168 1	500,000.00	504,630.88	01-Jun-2007	8.400%	NY - 89.29%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
73307248 2	320,000.00	311,498.62	01-Jan-2008	8.325%	NY - 80.00%	360	01-Aug-2006
73307320 1	208,800.00	206,317.26	01-Oct-2007	7.650%	VA - 80.00%	360	01-Aug-2006
73307800 1	81,000.00	79,603.28	01-Jun-2007	10.350%	IN - 90.00%	360	01-Sep-2006
73307920 2	494,550.00	490,176.53	01-Feb-2007	9.090%	TX - 90.00%	360	01-Aug-2006
73308032 2	418,500.00	415,158.20	01-Feb-2008	9.450%	CA - 90.00%	360	01-Aug-2006
73308264 2	199,200.00	196,598.75	01-Apr-2007	7.250%	FL - 80.00%	360	01-Aug-2006
73308656 2	252,800.00	250,310.32	01-Jun-2007	8.650%	FL - 80.00%	360	01-Aug-2006
73308720 2	114,400.00	113,256.00	01-Jan-2008	8.575%	ID - 80.00%	360	01-Aug-2006
73308744 2	144,750.00	143,528.95	01-Sep-2008	9.125%	IN - 75.00%	360	01-Aug-2006
73309344 2	431,305.00	427,281.22	01-Mar-2007	8.900%	VA - 95.00%	360	01-Aug-2006
73309608 1	403,000.00	399,133.62	01-Jan-2008	8.675%	CA - 71.96%	360	01-Aug-2006
73309632 2	456,000.00	450,914.51	01-Sep-2007	7.975%	CA - 80.00%	360	01-Aug-2006
73309680 2	380,000.00	375,760.87	01-Jul-2007	8.250%	HI - 80.00%	360	01-Aug-2006
73309712 2	150,300.00	148,671.46	01-Aug-2007	8.050%	FL - 90.00%	360	01-Aug-2006
73309848 2	208,165.00	206,410.86	01-Oct-2007	9.150%	FL - 84.90%	360	01-Aug-2006
73310320 1	315,000.00	312,691.46	01-Sep-2007	9.750%	PA - 75.00%	360	01-Aug-2006
73310873 2	63,650.00	62,894.69	01-May-2007	7.700%	IL - 95.00%	360	01-Aug-2006
73311009 1	117,600.00	115,356.36	01-Oct-2006	8.975%	IL - 80.00%	360	01-Aug-2006
73311377 1	234,000.00	232,150.50	01-May-2007	9.700%	NJ - 90.00%	360	01-Aug-2006
73311521 2	428,000.00	421,094.61	01-Sep-2007	7.750%	CA - 80.00%	360	01-Sep-2006
73312113 2	300,800.00	297,859.22	01-Jul-2007	8.575%	CA - 80.00%	360	01-Aug-2006
73312289 1	166,500.00	163,445.95	01-Aug-2006	9.875%	FL - 90.00%	360	01-Aug-2006
73312473 1	150,000.00	149,012.24	01-Oct-2007	9.900%	FL - 88.24%	360	01-Aug-2006
73312537 1	242,250.00	240,751.43	01-Oct-2006	10.000%	CT - 95.00%	360	01-Sep-2006
73312777 2	332,000.00	327,739.14	01-Oct-2007	7.500%	CA - 80.00%	360	01-Aug-2006
72939538 2	234,000.00	229,507.97	05-Dec-2006	10.125%	NC - 88.64%	360	05-May-2006
72944779 2	60,300.00	59,227.93	28-Nov-2006	10.125%	GA - 90.00%	360	28-May-2006
72938570 2	560,000.00	559,448.67	01-Nov-2006	9.125%	NJ - 80.00%	360	01-Jul-2006
72936378 2	165,207.77	162,432.33	23-Jan-2008	10.640%	NC - 86.95%	360	23-Jun-2006
72951380 2	85,500.00	84,098.99	23-Apr-2008	10.920%	NC - 90.00%	360	23-Jun-2006
72949795 2	124,000.00	120,593.80	26-Jun-2007	9.250%	NC - 80.00%	360	26-Jun-2006
72951059 2	114,750.00	113,459.02	01-Mar-2008	9.000%	OH - 85.00%	360	01-Apr-2006
72938114 2	56,250.00	55,536.31	01-Dec-2006	10.640%	PA - 75.00%	360	01-Jun-2006
72943331 2	207,000.00	206,999.07	01-Feb-2008	9.250%	FL - 90.00%	360	01-Jul-2006
72952308 2	187,000.00	196,787.29	19-Oct-2007	10.125%	DE - 85.00%	360	19-May-2006
72951908 2	103,920.00	101,274.45	12-Feb-2008	8.670%	DE - 80.00%	360	12-Jun-2006
72939226 2	340,000.00	332,059.22	20-Feb-2007	9.875%	FL - 85.00%	360	20-Jun-2006
72938434 2	457,000.00	446,914.51	28-Sep-2007	9.625%	MD - 77.46%	360	28-Jun-2006
72940346 2	81,400.00	79,948.23	04-May-2007	10.125%	PA - 89.45%	360	04-Jul-2006
72951764 2	160,000.00	156,243.81	27-May-2007	10.000%	PA - 86.49%	360	27-Jun-2006
72943258 2	184,000.00	182,638.32	01-Jun-2007	10.125%	FL - 73.60%	360	01-Jul-2006
72945651 2	125,100.00	134,112.09	02-Dec-2007	9.250%	OH - 90.00%	360	02-Jun-2006
72943731 2	68,400.00	66,878.94	01-Jul-2006	10.375%	KY - 80.00%	360	01-Jun-2006
72951428 2	226,100.00	219,765.77	31-Jan-2008	8.750%	IN - 85.00%	360	31-May-2006
72937930 2	75,000.00	73,453.12	21-Jan-2008	10.375%	OH - 75.00%	360	21-Jun-2006
72941386 2	256,500.00	251,535.08	14-May-2007	10.625%	FL - 90.00%	360	14-Jun-2006
72951476 2	248,000.00	248,000.00	01-Apr-2007	9.625%	FL - 80.00%	360	01-Jul-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
72941778 2	393,750.00	385,733.66	07-Apr-2007	10.125%	FL - 68.48%	360	07-May-2006
72948427 2	264,000.00	258,803.53	28-Jul-2007	10.125%	FL - 80.00%	360	28-May-2006
72940162 2	145,800.00	142,130.10	10-Dec-2007	9.250%	FL - 90.00%	360	10-Jun-2006
72937690 2	136,000.00	132,191.92	01-Jun-2007	8.625%	FL - 85.00%	360	01-Jul-2006
72937954 2	231,200.00	228,483.65	27-Mar-2008	8.750%	FL - 80.00%	360	27-May-2006
72940674 2	324,000.00	324,000.00	01-Nov-2007	8.000%	FL - 80.00%	360	01-Jun-2006
72943282 2	306,000.00	303,878.50	01-Sep-2007	10.625%	FL - 89.47%	360	01-Jun-2006
72945187 2	248,000.00	247,913.77	01-Apr-2007	9.000%	FL - 80.00%	360	01-Jun-2006
72945211 2	218,360.00	212,313.61	01-Jul-2007	9.000%	FL - 80.00%	360	01-Jun-2006
72950587 2	272,800.00	272,800.00	01-Apr-2007	7.640%	FL - 80.00%	360	01-Jul-2006
72949475 2	145,000.00	141,096.27	15-May-2007	9.250%	FL - 76.32%	360	15-Jun-2006
72943138 2	274,500.00	267,686.41	04-Oct-2007	9.750%	FL - 90.00%	360	04-Jun-2006
72943523 2	267,750.00	265,030.48	05-Nov-2006	9.250%	FL - 85.00%	360	05-Jun-2006
72937074 2	244,800.00	238,725.43	01-May-2007	9.250%	FL - 90.00%	360	01-Jul-2006
72943034 2	256,500.00	249,510.35	05-Oct-2007	8.750%	FL - 95.00%	360	05-Jun-2006
72946339 2	182,400.00	177,479.12	05-Nov-2007	9.250%	FL - 80.00%	360	05-Jun-2006
72938562 2	296,000.00	290,527.25	23-Dec-2006	10.625%	FL - 80.00%	360	23-Jun-2006
72937898 2	239,920.00	231,846.90	01-Mar-2008	6.990%	FL - 80.00%	360	01-Jul-2006
72940490 2	298,350.00	291,136.13	01-Dec-2007	9.625%	FL - 85.00%	360	01-Jul-2006
72938738 2	252,000.00	244,495.01	17-Apr-2008	7.690%	FL - 90.00%	360	17-Jun-2006
72950771 2	180,200.00	176,262.94	01-Dec-2007	9.750%	FL - 85.00%	360	01-Jul-2006
72949635 2	168,000.00	166,040.51	01-Feb-2007	9.125%	FL - 80.00%	360	01-Jul-2006
72935313 2	180,000.00	179,999.45	01-Sep-2007	10.125%	FL - 90.00%	360	01-Jul-2006
72943395 2	168,000.00	180,420.97	24-Sep-2008	10.375%	FL - 80.00%	360	24-Jun-2006
72945995 2	108,800.00	106,548.03	24-Jan-2008	10.625%	FL - 80.00%	360	24-Jun-2006
72940682 2	133,700.00	131,362.11	01-Oct-2006	10.125%	FL - 70.00%	360	01-Jul-2006
72946995 2	235,450.00	229,251.74	01-Dec-2007	8.625%	FL - 85.00%	360	01-Jul-2006
72942826 2	180,000.00	178,245.00	01-Aug-2007	10.000%	IN - 90.00%	360	01-Jun-2006
72935714 2	115,120.00	112,548.44	01-Feb-2008	9.125%	IL - 80.00%	360	01-Jul-2006
72937714 2	450,500.00	435,196.35	01-Aug-2007	7.590%	KS - 85.00%	360	01-Jul-2006
72935882 2	245,500.00	238,425.96	01-Nov-2007	8.500%	IL - 84.66%	360	01-Jul-2006
72936738 2	155,700.00	151,683.69	01-Mar-2007	8.390%	IL - 90.00%	360	01-Jul-2006
72951372 2	301,500.00	292,929.46	01-Jan-2008	8.500%	IL - 90.00%	360	01-Jul-2006
72939794 2	288,000.00	280,237.15	01-Apr-2008	8.390%	WI - 90.00%	360	01-Jul-2006
72945979 2	204,000.00	199,222.61	01-Apr-2008	9.190%	WI - 85.00%	360	01-Jul-2006
72942082 2	375,000.00	365,739.38	01-Sep-2007	8.625%	IL - 75.00%	360	01-Jul-2006
72946227 2	50,640.00	49,692.79	28-Mar-2008	9.990%	MI - 80.00%	360	28-May-2006
72951740 2	182,280.00	182,280.00	01-Sep-2007	10.000%	FL - 80.00%	360	01-Jul-2006
72950107 2	147,600.00	143,922.28	15-May-2007	9.750%	OH - 82.00%	360	15-Jun-2006
72936634 2	118,800.00	115,983.31	17-Apr-2008	8.890%	MI - 90.00%	360	17-Jun-2006
72948851 2	108,800.00	105,592.10	25-Feb-2008	7.740%	MI - 80.00%	360	25-Jun-2006
72950179 2	391,000.00	387,340.78	11-Sep-2007	9.625%	CO - 85.00%	360	11-May-2006
72935802 2	373,500.00	373,500.00	01-Apr-2008	8.375%	CA - 90.00%	360	01-Jul-2006
72952124 2	328,000.00	318,098.02	01-Jan-2008	8.250%	CA - 80.00%	360	01-Jul-2006
72946691 2	127,200.00	122,765.17	01-Apr-2008	6.990%	IL - 80.00%	360	01-Jun-2006
72936514 2	142,400.00	141,130.02	01-Jan-2008	9.625%	FL - 80.00%	360	01-Jul-2006
72950091 2	56,700.00	55,709.67	20-Dec-2006	10.625%	AR - 90.00%	360	20-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
72950123 2	212,800.00	211,161.62	01-May-2007	10.125%	MO - 80.00%	360	01-Jul-2006
72941866 2	336,000.00	332,684.13	03-Jan-2008	9.750%	NV - 80.00%	360	03-Jun-2006
72944435 2	206,100.00	203,573.18	01-Oct-2007	8.500%	OR - 90.00%	360	01-Jul-2006
72947915 2	219,480.00	215,748.08	20-Mar-2008	7.750%	WA - 80.00%	360	20-Jun-2006
72945243 2	172,000.00	167,177.76	01-May-2007	8.625%	KY - 80.00%	360	01-Jul-2006
72950643 2	268,000.00	260,785.04	02-Jun-2007	9.250%	FL - 71.47%	360	02-Jun-2006
72942834 2	175,000.00	171,421.36	08-May-2007	10.250%	FL - 89.74%	360	08-Jun-2006
72941890 2	108,000.00	106,186.95	14-Oct-2007	10.640%	AL - 90.00%	360	14-Jun-2006
72938682 2	152,000.00	150,620.49	01-Apr-2008	7.540%	FL - 80.00%	360	01-Jul-2006
72942410 2	180,000.00	175,372.82	01-Jul-2007	9.375%	FL - 80.00%	360	01-Jun-2006
72937106 2	250,750.00	246,230.17	16-Nov-2007	10.625%	AL - 85.00%	360	16-Jun-2006
72951107 2	55,800.00	54,878.72	15-Dec-2007	10.740%	LA - 90.00%	360	15-Jun-2006
72941322 2	290,560.00	282,797.27	14-Jun-2007	9.375%	FL - 80.00%	360	14-Jun-2006
72951348 2	294,500.00	294,437.18	01-Feb-2008	9.375%	FL - 84.87%	360	01-Jul-2006
72948979 2	198,000.00	196,672.01	01-Feb-2008	10.625%	AZ - 90.00%	360	01-Jun-2006
72951628 2	294,950.00	288,863.66	01-Dec-2007	10.250%	AZ - 85.00%	360	01-Jul-2006
72937354 2	224,000.00	216,831.88	01-Apr-2008	7.470%	AZ - 80.00%	360	01-Jun-2006
72947779 2	380,000.00	372,016.27	01-Dec-2006	10.125%	NV - 95.00%	360	01-Jul-2006
72940458 2	499,999.00	489,163.30	01-Mar-2008	10.000%	AZ - 69.93%	360	01-Jul-2006
72950387 2	224,392.00	221,848.76	01-May-2008	8.750%	AZ - 80.00%	360	01-Jul-2006
72940178 2	288,000.00	280,064.85	01-Jul-2007	9.250%	MN - 90.00%	360	01-Jul-2006
72948595 2	173,280.00	169,523.91	01-Aug-2008	9.440%	MN - 80.00%	360	01-Jun-2006
72939266 2	171,000.00	178,496.00	01-Dec-2007	9.875%	MN - 90.00%	360	01-Jul-2006
72939818 2	163,800.00	160,250.21	01-Jul-2007	10.000%	MN - 90.00%	360	01-Jul-2006
72945507 2	124,000.00	120,526.19	01-Aug-2008	7.940%	MN - 80.00%	360	01-Jul-2006
72946147 2	296,000.00	308,671.03	01-Oct-2007	10.250%	CA - 80.00%	360	01-Jun-2006
72948987 2	616,500.00	609,981.13	01-Nov-2007	9.000%	CA - 90.00%	360	01-Jul-2006
72938514 2	261,000.00	261,000.00	01-Aug-2007	8.375%	CA - 90.00%	360	01-Jul-2006
72946491 2	250,000.00	244,258.56	01-Mar-2008	9.375%	CA - 79.37%	360	01-Jul-2006
72948707 2	153,000.00	148,977.49	01-Dec-2007	9.375%	CA - 85.00%	360	01-Jul-2006
72941962 2	196,000.00	195,899.47	01-Oct-2007	7.250%	IL - 80.00%	360	01-Jun-2006
72951876 2	288,000.00	287,899.78	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jul-2006
1127065561 2	224,000.00	218,143.81	02-Jun-2008	9.250%	GA - 80.00%	360	02-Mar-2006
72942290 2	144,000.00	140,208.08	01-Nov-2006	9.500%	GA - 90.00%	360	01-Jun-2006
72939530 2	304,000.00	300,075.64	01-Dec-2007	8.500%	NJ - 80.00%	360	01-May-2006
72948571 2	387,000.00	378,869.34	01-Apr-2007	10.125%	NJ - 90.00%	360	01-Jul-2006
72939626 2	250,000.00	244,019.13	01-Dec-2006	10.000%	FL - 74.40%	360	01-Jun-2006
72941874 2	454,500.00	444,746.43	01-Sep-2007	10.000%	NJ - 90.00%	360	01-Jul-2006
72937210 2	166,500.00	166,500.00	01-Apr-2007	10.125%	NJ - 90.00%	360	01-Jun-2006
72951620 2	510,000.00	506,212.25	01-Jun-2007	10.625%	NJ - 85.00%	360	01-Jul-2006
72936426 2	221,000.00	215,007.10	01-Nov-2006	8.750%	NJ - 85.00%	360	01-Jul-2006
72936218 2	224,910.00	233,010.84	01-Oct-2008	8.040%	NJ - 90.00%	360	01-Jul-2006
72946547 2	360,000.00	347,646.94	05-Jun-2008	9.250%	NJ - 90.00%	360	05-Jul-2006
72944179 2	472,000.00	472,000.00	01-Feb-2008	8.625%	CA - 80.00%	360	01-Jun-2006
TOTAL	177,029,144.77	175,338,333.09					
TOTAL	193,350,576.77	191,545,923.56					

Prepayment Report

VOLUNTARY PREPAYMENTS

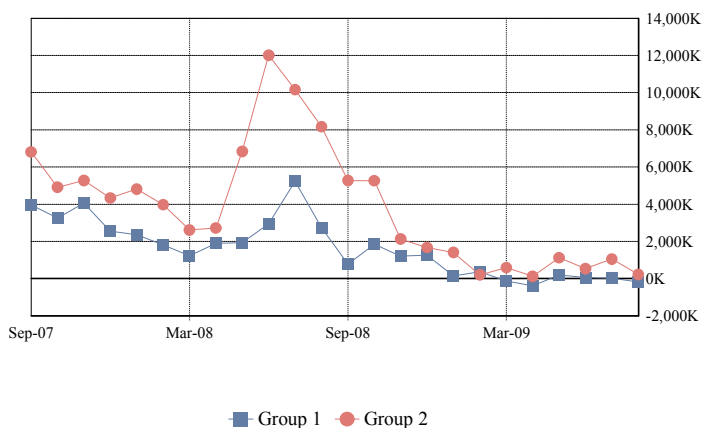
Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	7	0	7
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	7	0	7
Curtailments Amount	(448,919.28)	(181,473.46)	(630,392.74)
Paid in Full Balance	673,647.66	0.00	673,647.66
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	224,728.38	-181,473.46	43,254.92

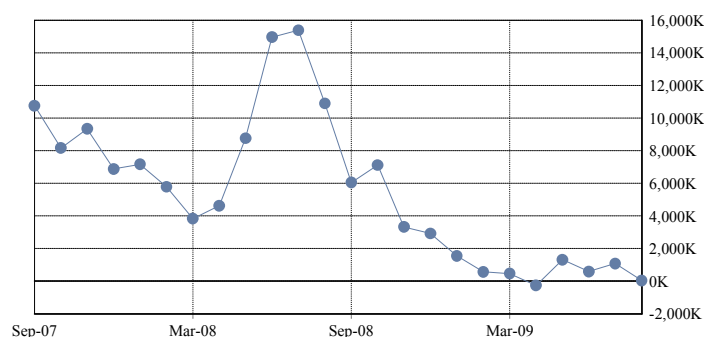
Cumulative

Number of Paid in Full Loans	1,245	625	1,870
Number of Repurchased Loans	14	1	15
Total Number of Loans Prepaid in Full	1,259	626	1,885
Paid in Full Balance	230,149,212.28	116,491,961.48	346,641,173.76
Repurchased Loans Balance	2,765,817.10	134,632.60	2,900,449.70
Curtailments Amount	(6,899,348.73)	(3,487,003.09)	(10,386,351.82)
Total Prepayment Amount	226,015,680.65	113,139,590.99	339,155,271.64

Total Prepayments by Groups



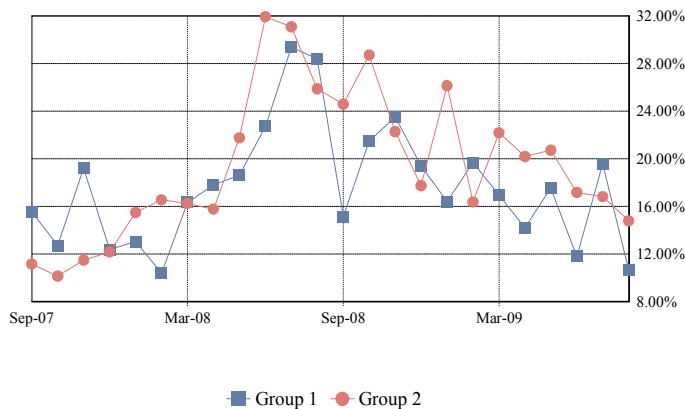
Total Prepayments



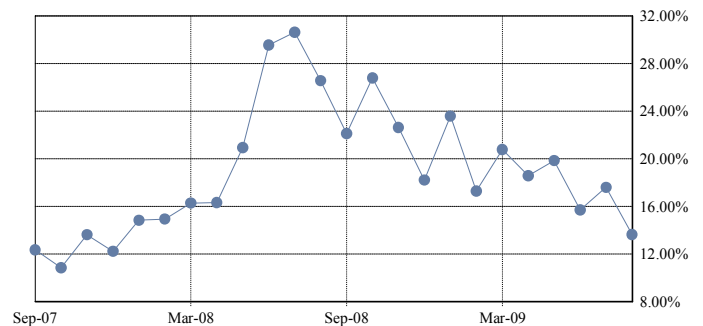
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	1.32%	0.93%	1.21%
3 Months Avg SMM	1.47%	1.26%	1.41%
12 Months Avg SMM	1.92%	1.57%	1.82%
Avg SMM Since Cut-off	1.66%	1.69%	1.67%
CPR	14.77%	10.61%	13.63%
3 Months Avg CPR	16.25%	14.08%	15.65%
12 Months Avg CPR	20.74%	17.26%	19.80%
Avg CPR Since Cut-off	18.21%	18.46%	18.28%
PSA	246.16%	176.87%	227.14%
3 Months Avg PSA Approximation	270.87%	234.73%	260.88%
12 Months Avg PSA Approximation	352.44%	293.65%	336.51%
Avg PSA Since Cut-off Approximation	459.24%	467.90%	461.65%

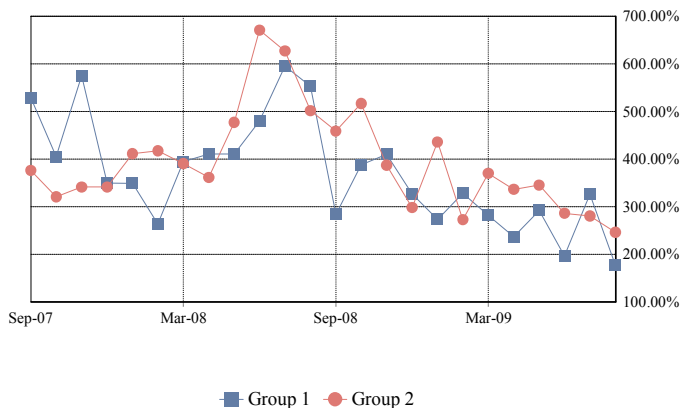
CPR by Groups



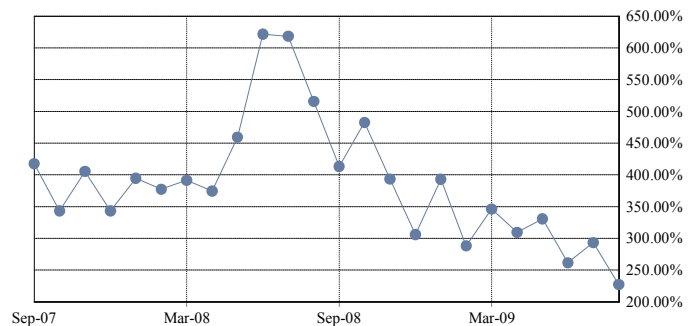
Total CPR



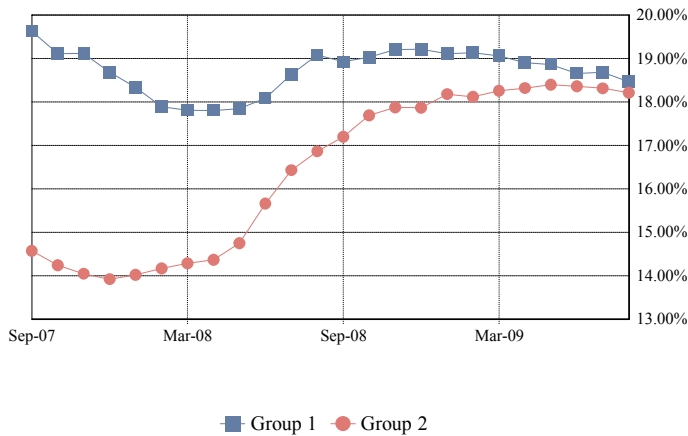
PSA by Groups



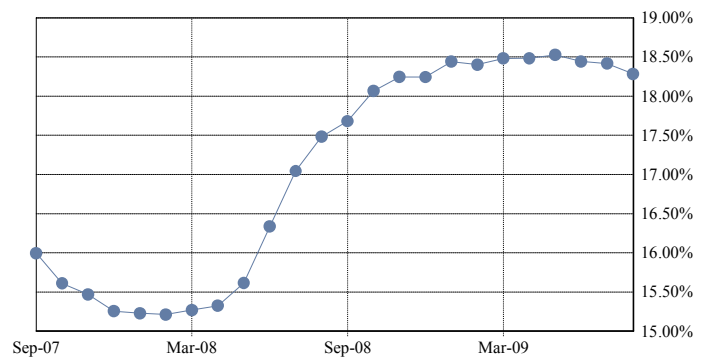
Total PSA



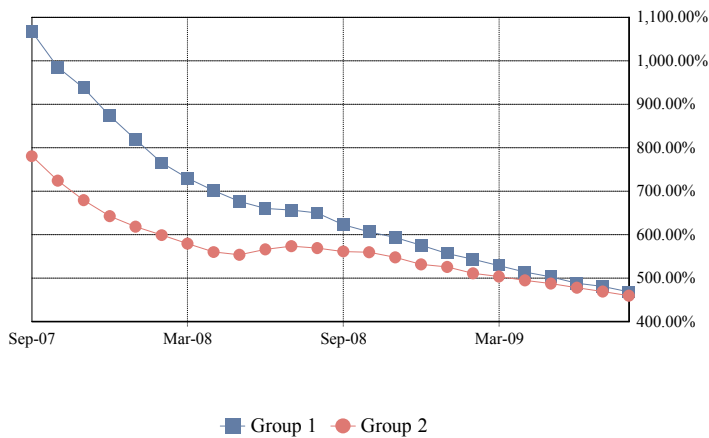
CPR Avg since Cut-Off by Groups



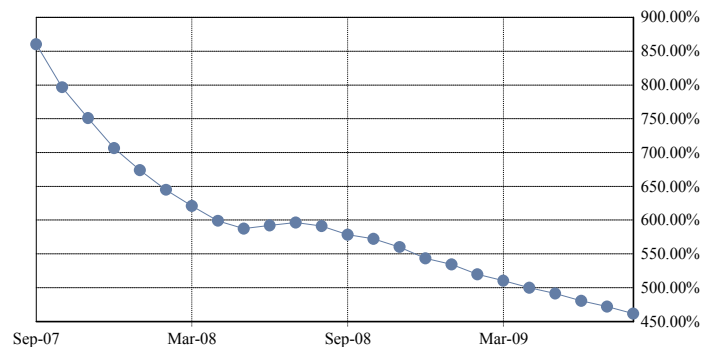
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

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

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

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

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

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

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

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

Weighted Average Seasoning (WAS)

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

Dates correspond to distribution dates.

Prepayment Detail Report

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

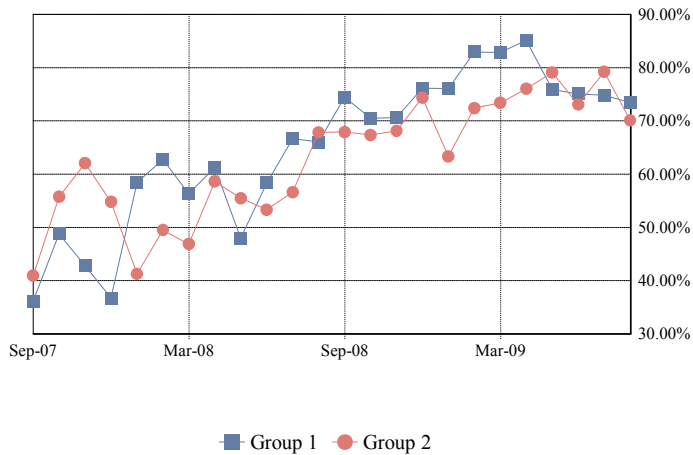
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
72944139 2		100,000.00	96,730.09	28-Jul-2009	9.500%	IN - 80.00%	Paid Off - 360	01-Jul-2006
72944899 2		158,400.00	155,312.34	12-Aug-2009	10.625%	VA - 80.00%	Paid Off - 360	10-Jun-2006
72949243 2		50,000.00	48,879.63	07-Aug-2009	10.125%	IN - 56.18%	Paid Off - 360	22-Jun-2006
73197298 2		69,600.00	68,920.00	24-Jul-2009	8.575%	TN - 80.00%	Paid Off - 360	01-Jul-2006
73298607 2		75,500.00	844.49	03-Aug-2009	7.919%	FL - 40.81%	Paid Off - 360	01-Aug-2006
1127089863 2		261,200.00	254,828.70	24-Jul-2009	9.250%	IL - 80.00%	Paid Off - 360	01-May-2006
1127089864 2		48,975.00	48,132.41	21-Jul-2009	10.990%	IL - 15.00%	Paid Off - 180	01-May-2006
TOTAL		763,675.00	673,647.66					

Realized Loss Report

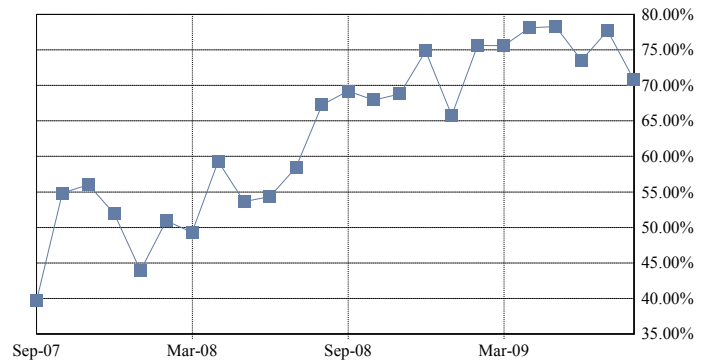
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	85,676.29	35,409.46	121,085.75
Number of Loans Liquidated	34	13	47
Collateral Principal Realized Loss/(Gain) Amount	5,288,590.70	1,685,443.58	6,974,034.28
Collateral Interest Realized Loss/(Gain) Amount	44,813.50	71,428.34	116,241.84
Net Liquidation Proceeds	2,207,871.23	537,333.71	2,745,204.94
<u>Cumulative</u>			
Number of Loans Liquidated	1,118	408	1,526
Collateral Realized Loss/(Gain) Amount	155,092,318.48	49,597,531.98	204,689,850.46
Net Liquidation Proceeds	84,328,425.17	21,989,803.23	106,318,228.40
Cumulative Subsequent Recoveries	1,782,861.13	623,393.54	2,406,254.67

Collateral Loss Severity Approximation by Groups



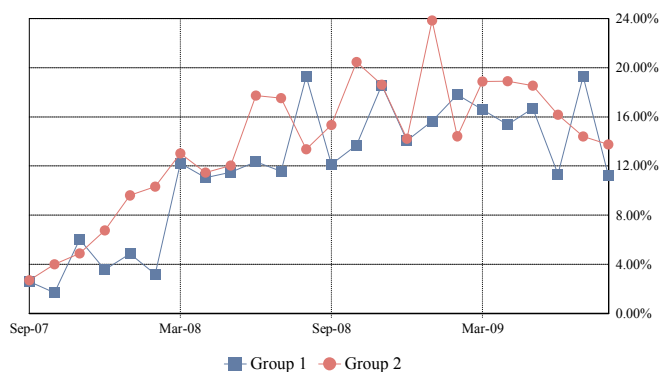
Collateral Loss Severity Approximation



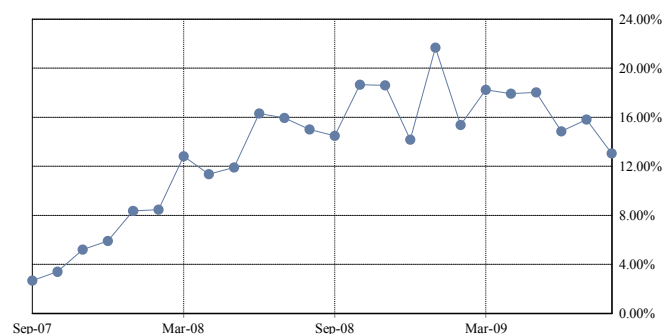
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	1.22%	0.99%	1.16%
3 Months Avg MDR	1.32%	1.25%	1.30%
12 Months Avg MDR	1.58%	1.37%	1.52%
Avg MDR Since Cut-off	0.89%	0.74%	0.85%
CDR	13.75%	11.24%	13.06%
3 Months Avg CDR	14.78%	14.04%	14.58%
12 Months Avg CDR	17.35%	15.25%	16.77%
Avg CDR Since Cut-off	10.15%	8.56%	9.72%
SDA	2,291.13%	1,873.98%	2,175.88%
3 Months Avg SDA Approximation	2,463.80%	2,339.72%	2,429.28%
12 Months Avg SDA Approximation	2,891.05%	2,541.04%	2,795.64%
Avg SDA Since Cut-off Approximation	2,438.52%	2,069.43%	2,339.08%
Loss Severity Approximation for Current Period	70.13%	73.47%	70.91%
3 Months Avg Loss Severity Approximation	74.18%	74.54%	74.28%
12 Months Avg Loss Severity Approximation	71.42%	76.60%	72.66%
Avg Loss Severity Approximation Since Cut-off	63.78%	67.94%	64.74%

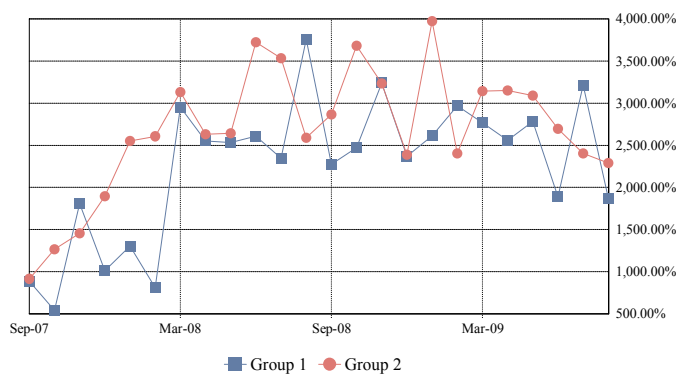
CDR by Groups



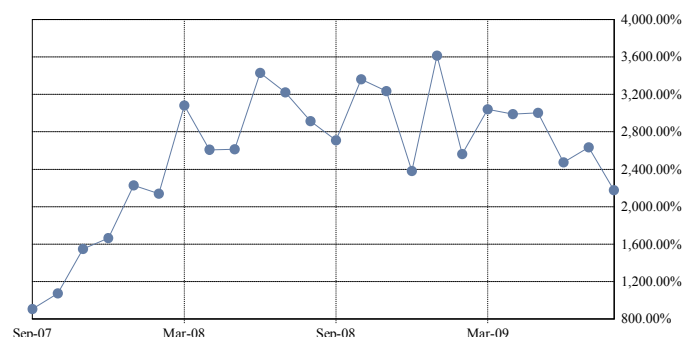
Total CDR



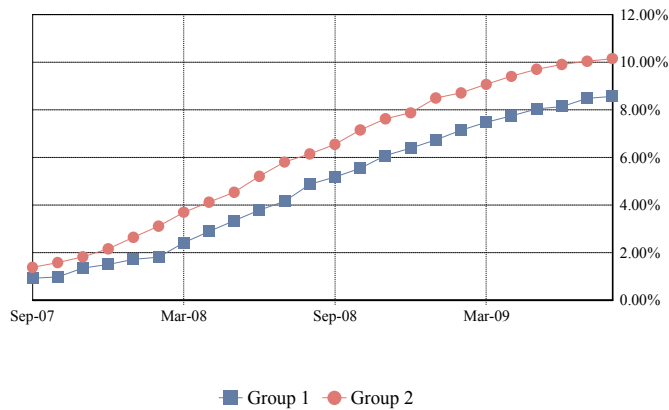
SDA by Groups



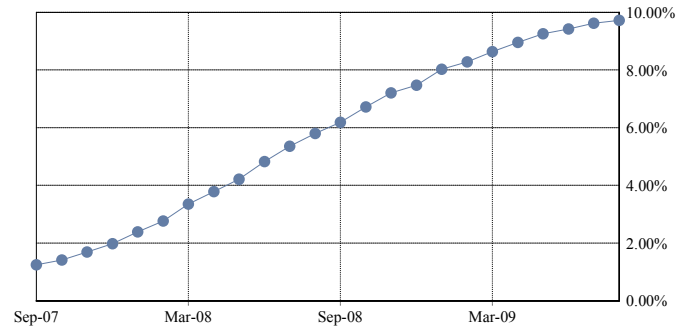
Total SDA



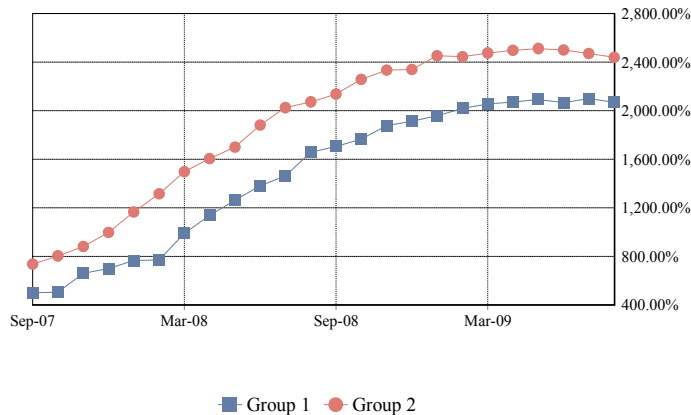
CDR Avg since Cut-Off by Groups



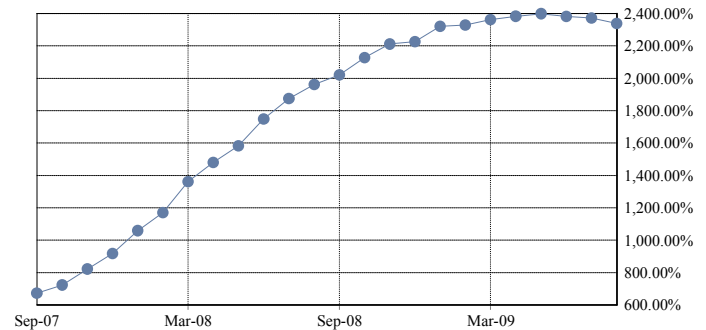
Total CDR Avg since Cut-Off



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)
73053456	1	8.625%	MD - 80.00%	360	224,282.07		72,184.03
73053464	1	11.500%	MD - 20.00%	180	55,971.02		56,058.82
73060729	1	8.250%	CA - 80.00%	360	287,431.80		285,874.55
73087541	1	7.750%	AZ - 80.00%	360	197,794.91		216,004.89
73087781	1	7.750%	NY - 80.00%	360	263,827.39		143,401.53
73087789	1	9.750%	NY - 20.00%	180	65,391.48		65,121.40
73186065	1	7.625%	MN - 80.00%	360	193,959.98		106,025.80
73192458	1	7.625%	IL - 90.00%	360	229,021.83		281,974.72
73192746	1	7.950%	WI - 78.00%	360	177,826.13		167,718.98
73293158	1	8.800%	MD - 85.00%	360	247,210.40		191,323.73
73296007	1	7.850%	CO - 80.00%	360	199,999.98		69,308.79
73297575	1	10.350%	AZ - 20.00%	360	47,341.45		49,438.60
1127091581	1	10.245%	SC - 90.00%	360	104,147.19		54,355.56
73053632	1		MD - 80.00%	360		Revision	(1,752.69)
73055313	1		VA - 80.00%	360		Revision	(3,021.77)
73055609	1		AZ - 90.00%	360		Revision	190.33
73056113	1		NV - 70.00%	360		Revision	(714.89)
73058537	1		CA - 95.00%	360		Revision	(5,152.74)
73059441	1		VA - 80.00%	360		Revision	(3,471.09)
73059569	1		AZ - 80.00%	360		Revision	1,136.40
73061081	1		NH - 71.43%	360		Revision	38.53
73061977	1		CA - 80.00%	360		Revision	(169.04)
73066714	1		CA - 80.00%	360		Revision	185.48
73067066	1		VA - 80.00%	360		Revision	332.04
73067546	1		CA - 80.00%	360		Revision	7.97
73076499	1		VA - 80.00%	360		Revision	11,471.50
73081660	1		NV - 80.00%	360		Revision	2,658.43
73081796	1		FL - 80.00%	360		Revision	(868.70)
73082988	1		MI - 80.00%	360		Revision	445.00
73154909	1		CA - 79.66%	360		Revision	(1,411.66)
73173111	1		CA - 56.30%	360		Revision	172.68
73173807	1		IL - 78.13%	360		Revision	(4,093.52)
73178032	1		NJ - 85.00%	360		Revision	1,374.93
73180360	1		MI - 90.00%	360		Revision	(235.39)
73181400	1		CA - 80.00%	360		Revision	1.91
73182160	1		AZ - 84.73%	360		Revision	138.27
73182456	1		FL - 95.00%	360		Revision	178.14
73185585	1		MI - 85.00%	360		Revision	(288.42)
73187545	1		AZ - 90.00%	360		Revision	107.57
73188353	1		MI - 85.00%	360		Revision	(280.71)
73189553	1		CA - 85.00%	360		Revision	174.58
73190553	1		CA - 90.00%	360		Revision	(59.52)
73192986	1		NE - 81.93%	360		Revision	(190.00)
73197890	1		MN - 90.00%	360		Revision	(2,716.53)
73198714	1		CA - 88.00%	360		Revision	3.70
73200059	1		RI - 80.00%	360		Revision	280.00
73200339	1		TX - 80.00%	360		Revision	555.34
73288398	1		MI - 85.00%	360		Revision	(1,934.33)
73288710	1		IL - 60.00%	360		Revision	1,121.69
73291006	1		CA - 80.00%	360		Revision	(220.36)

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)
73294887	1		IL - 80.00%	360		Revision	611.74
73303136	1		CA - 90.00%	360		Revision	(1,091.50)
73303616	1		TX - 80.00%	360		Revision	52.06
73304320	1		CA - 90.00%	360		Revision	683.95
73304496	1		CA - 65.00%	360		Revision	112.50
73305032	1		NV - 80.00%	360		Revision	115.98
73305080	1		WA - 80.00%	360		Revision	839.71
73305520	1		CA - 89.35%	360		Revision	8,147.52
73307736	1		MN - 90.00%	360		Revision	6.68
73308760	1		CA - 80.00%	360		Revision	(4,628.50)
73311745	1		CO - 85.00%	360		Revision	1,688.00
73311921	1		MI - 90.00%	360		Revision	15.00
73312001	1		VA - 82.05%	360		Revision	642.35
1127037775	1	0.000%	MD - 83.58%	360	0.00	Revision	(1,520.82)
1127088441	1	0.000%	CA - 95.00%	360	0.00	Revision	(612.28)
1127090700	1	0.000%	NJ - 80.00%	360	0.00	Revision	(975.00)
72937186	2	9.340%	FL - 85.00%	360	187,530.49		159,262.13
72938090	2	10.250%	PA - 90.00%	360	286,082.07		119,362.03
72939282	2	10.125%	FL - 74.85%	360	242,099.06		204,932.34
72943178	2	10.125%	KY - 80.00%	360	110,672.95		73,459.16
72946347	2	10.375%	AL - 80.00%	360	107,678.44		51,287.66
72946483	2	10.125%	MS - 90.00%	360	74,647.17		60,490.50
72946923	2	9.750%	CA - 80.00%	360	535,200.00		357,976.53
72950451	2	9.000%	MI - 80.00%	360	200,078.28		203,883.55
73061809	2	8.500%	CA - 80.00%	360	439,139.68		291,811.49
73068930	2	8.375%	CA - 80.00%	360	385,613.79		263,211.56
73071523	2	7.275%	NY - 80.00%	360	513,177.22		430,762.32
73073643	2	7.350%	AZ - 80.00%	360	217,296.94		97,050.63
73081084	2	10.250%	CA - 20.00%	180	116,627.39		120,022.47
73081092	2	8.000%	CA - 80.00%	360	465,712.23		284,386.50
73085500	2	9.095%	FL - 95.00%	360	212,569.53		197,149.78
73085732	2	11.250%	CA - 20.00%	180	54,446.74		57,847.97
73088333	2	10.250%	WA - 20.00%	180	33,334.80		35,326.35
73089309	2	9.990%	TX - 20.00%	180	25,504.47		23,580.58
73091629	2	9.625%	VA - 90.00%	360	397,221.30		250,881.26
73155429	2	7.625%	CA - 80.00%	360	387,877.54		265,735.75
73156773	2	12.500%	IL - 20.00%	360	52,616.64		53,157.46
73172567	2	8.250%	MI - 80.00%	360	139,334.36		90,775.77
73173743	2	8.000%	CA - 80.00%	360	462,275.27		117,220.68
73175280	2	12.050%	FL - 20.00%	360	65,753.13		69,938.29
73177504	2	9.750%	NY - 90.00%	360	273,407.63		129,906.25
73186705	2	9.925%	TX - 90.00%	360	94,722.53		28,997.30
73190761	2	7.850%	WA - 80.00%	360	429,508.54		325,237.76
73282637	2	11.800%	NV - 20.00%	360	44,008.46		46,702.99
73285605	2	11.400%	FL - 20.00%	360	68,612.32		69,564.91
73286453	2	11.100%	UT - 20.00%	360	150,333.50		159,036.01
73293910	2	7.625%	CA - 85.00%	360	271,998.39		278,125.60
73304792	2	7.375%	GA - 80.00%	360	225,342.54		180,027.41
1127084829	2	10.750%	CA - 20.00%	180	59,913.29		61,762.69
1127085317	2	8.375%	FL - 80.00%	360	210,938.74		167,362.37
72934881	2		NV - 90.00%	360		Revision	96.82

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)
72935065 2			MD - 80.00%	360		Revision	85.18
72935378 2			CA - 80.00%	360		Revision	(327.51)
72935554 2			KS - 90.00%	360		Revision	141.42
72935634 2			MN - 90.00%	360		Revision	23.00
72936290 2			MI - 80.00%	360		Revision	2,109.16
72937258 2			CA - 80.00%	360		Revision	(12,696.33)
72937546 2			IL - 90.00%	360		Revision	(1,061.00)
72938266 2			CO - 70.65%	360		Revision	5,152.00
72938458 2			CA - 80.00%	360		Revision	(191.46)
72938818 2			MI - 80.00%	360		Revision	3,569.20
72939410 2			MD - 80.00%	360		Revision	(771.87)
72941034 2			CA - 85.00%	360		Revision	2,592.32
72941154 2			IL - 90.00%	360		Revision	182.35
72942386 2			CA - 79.05%	360		Revision	182.00
72943058 2			NV - 80.00%	360		Revision	105.46
72943162 2			MO - 90.00%	360		Revision	843.55
72943619 2			AZ - 69.67%	360		Revision	2,880.00
72944243 2			CA - 80.00%	360		Revision	(106.57)
72944595 2			TX - 80.00%	360		Revision	2,030.86
72946787 2			MN - 80.00%	360		Revision	(935.00)
72947043 2			GA - 80.00%	360		Revision	162.00
72947611 2			PA - 80.00%	360		Revision	285.00
72947747 2			IN - 85.00%	360		Revision	284.59
72948035 2			MD - 90.00%	360		Revision	125.00
72948235 2			MS - 80.00%	360		Revision	(130.89)
72948243 2			MN - 80.00%	360		Revision	289.20
72949627 2			TX - 80.00%	360		Revision	(100.00)
72949643 2			WI - 85.00%	360		Revision	62.94
72950075 2			CA - 90.00%	360		Revision	3,938.37
72950251 2			ND - 80.00%	360		Revision	(1,621.00)
72950283 2			FL - 89.86%	360		Revision	74.45
72950491 2			PA - 85.00%	360		Revision	957.42
72950667 2			NJ - 85.00%	360		Revision	(5,626.12)
72950907 2			IN - 85.00%	360		Revision	(1,144.21)
72951292 2			MN - 80.00%	360		Revision	559.17
72951668 2			AZ - 80.00%	360		Revision	183.80
72951932 2			TX - 80.00%	360		Revision	(2,732.39)
72952028 2			MN - 80.00%	360		Revision	(586.62)
73052528 2			CA - 80.00%	360		Revision	759.47
73053160 2			TX - 80.00%	360		Revision	560.52
73053976 2			CA - 80.00%	360		Revision	5,276.31
73056201 2			FL - 80.00%	360		Revision	156.29
73056313 2			FL - 80.00%	360		Revision	(2,968.00)
73057121 2			CA - 80.00%	360		Revision	1,871.88
73057313 2			CA - 80.00%	360		Revision	(502.11)
73057449 2			CA - 80.00%	360		Revision	2,085.00
73057505 2			CA - 80.00%	360		Revision	(305.83)
73058305 2			CA - 80.00%	360		Revision	(1,194.88)
73058961 2			FL - 77.92%	360		Revision	15.00
73059657 2			CA - 80.00%	360		Revision	40.80
73059929 2			FL - 80.00%	360		Revision	(3,757.00)

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)
73060401 2			FL - 70.00%	360		Revision	35.11
73060465 2			NH - 80.00%	360		Revision	5.83
73063306 2			CA - 80.00%	360		Revision	92.07
73064290 2			CA - 80.00%	360		Revision	(67.87)
73064618 2			AZ - 80.00%	360		Revision	(2,008.00)
73065626 2			FL - 80.00%	360		Revision	84.00
73066538 2			CA - 80.00%	360		Revision	(1,468.64)
73066730 2			CA - 80.00%	360		Revision	41.00
73067370 2			CA - 80.00%	360		Revision	78.46
73067482 2			FL - 80.00%	360		Revision	9,408.67
73067658 2			MA - 80.00%	360		Revision	7.43
73068890 2			CA - 80.00%	360		Revision	30.75
73070002 2			CA - 80.00%	360		Revision	470.00
73070330 2			CA - 80.00%	360		Revision	101.00
73072299 2			AZ - 80.00%	360		Revision	(1,779.48)
73073051 2			CA - 89.93%	360		Revision	(887.00)
73074315 2			CA - 80.00%	360		Revision	400.00
73075891 2			CA - 80.00%	360		Revision	(16,704.96)
73077699 2			CA - 90.00%	360		Revision	4,572.78
73078379 2			CA - 80.00%	360		Revision	8,946.92
73078403 2			FL - 80.00%	360		Revision	(1,518.20)
73079292 2			CA - 80.00%	360		Revision	(324.10)
73080124 2			CA - 95.00%	360		Revision	(256.00)
73080452 2			CA - 80.00%	360		Revision	255.00
73081308 2			CA - 80.00%	360		Revision	1,067.60
73081500 2			CA - 80.00%	360		Revision	(226.00)
73085780 2			CA - 80.00%	360		Revision	2,511.56
73086940 2			CA - 80.00%	360		Revision	73.23
73089629 2			CA - 80.00%	360		Revision	(6,250.00)
73168655 2			IL - 80.00%	360		Revision	15.00
73168671 2			OH - 85.00%	360		Revision	(500.00)
73171759 2			CA - 95.00%	360		Revision	(55.20)
73178456 2			CA - 80.00%	360		Revision	499.30
73181168 2			GA - 80.00%	360		Revision	(125.00)
73183097 2			CA - 80.00%	360		Revision	(1,549.40)
73185721 2			CA - 80.00%	360		Revision	3,502.02
73186193 2			TX - 80.00%	360		Revision	189.77
73188057 2			CA - 80.00%	360		Revision	17.48
73188241 2			RI - 80.00%	360		Revision	242.23
73188585 2			CA - 90.00%	360		Revision	274.34
73189177 2			CA - 90.00%	360		Revision	630.67
73189777 2			CA - 80.00%	360		Revision	(704.60)
73192962 2			RI - 20.00%	360		Revision	90.00
73194434 2			CA - 20.00%	360		Revision	(2,253.00)
73195826 2			TX - 80.00%	360		Revision	681.91
73196978 2			CA - 95.00%	360		Revision	(1,414.91)
73198578 2			CA - 90.00%	360		Revision	(275.48)
73199539 2			WA - 95.00%	360		Revision	(152.69)
73200795 2			FL - 100.00%	360		Revision	15.09
73284477 2			NH - 80.00%	360		Revision	1,006.69
73290102 2			CA - 80.00%	360		Revision	165.35

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)
73292638 2			MI - 85.00%	360		Revision	(300.00)
73296863 2			NJ - 80.00%	360		Revision	823.00
73303048 2			AZ - 90.00%	360		Revision	1,087.99
73303152 2			NV - 80.00%	360		Revision	11.64
73303720 2			CA - 80.00%	360		Revision	6,449.00
73308064 2			CA - 95.00%	360		Revision	486.35
73308616 2			MT - 85.00%	360		Revision	(3,260.00)
73308664 2			CA - 77.91%	360		Revision	(821.33)
73309216 2			CA - 80.00%	360		Revision	292.75
73309248 2			NV - 80.00%	360		Revision	219.92
73311217 2			DC - 100.00%	360		Revision	66.27
73311353 2			NV - 80.00%	360		Revision	4,327.32
73312761 2			MA - 80.00%	360		Revision	5,821.56
73312929 2			AZ - 80.00%	360		Revision	42.00
1127083711 2		0.000%	TX - 75.00%	360	0.00	Revision	24.85
1127086351 2		0.000%	CA - 80.00%	360	0.00	Revision	(247.02)
1127088369 2		0.000%	WA - 80.00%	360	0.00	Revision	(246.00)
1127088535 2		0.000%	CA - 95.00%	360	0.00	Revision	(5,509.37)
1127115920 2		0.000%	FL - 90.00%	360	0.00	Revision	(13.25)
TOTAL					9,835,481.06		7,090,276.12

Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Stepdown Date has occurred			No
Credit Enhancement Percentage (For Stepdown Date)			25.5235%
Applicable Percentage			43.4000%
Trigger Event in effect			Yes
Delinquency Percentage (A/B)			65.0657%
.A) 3M Rolling Avg.Bal 60+ days includes BK,FC,REO			523,247,187.12
.B) Stated Principal Balance			804,182,717.95
Applicable % of Current Credit Enhancement %			9.405421%
Realized Loss Percentage (E/F)			13.9081%
.E) Cumulative Realized Loss	14,882.83	5,779.23	204,689,850.46
.F) Cutoff Pool Balance			1,471,732,843.00
Applicable Percentage			2.7667%

ADJUSTABLE RATE CERTIFICATE INFORMATION			
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ADDITIONAL INFORMATION			
	Group 2	Group 1	Total
Basis Risk CarryForward Amount paid			0.00
Basis Risk CarryForward Amount unpaid			0.00
Current LIBOR Rate			0.285000%
Libor Rate Determination Date			07/23/2009
Next LIBOR Rate			0.265630%
Next Libor Rate Determination Date			08/21/2009
Current Swap LIBOR Rate			0.285000%

Additional Certificate Report

[illegible]

Mortgage Backed Floating Rate Notes

August 25, 2009 Distribution

Modified Loan Detail

Modification Detail Report - Mortgage Loans Modified Durring Current Distribution

Loan Number & Loan Group		Modification		Post-Modification							
		Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Foregiveness	Interest Foregiveness	Amount Capitalized	Amount Deferred
1127086739	2	8/1/2009	V	522,455.61	6.00%	4/1/2036	3,353.06				
1127085102	2	8/1/2009	V	133,658.66	4.88%	7/1/2039	759.75				
1127100061	1	8/1/2009	V	56,530.54	6.50%	4/1/2036	388.89				

Other Related Information

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Current Scheduled Payments	4,107,071.52	1,704,547.84	5,986,581.56
Current Scheduled Payments 1 Month Prior	4,362,897.52	1,705,126.90	6,068,024.42
Current Scheduled Payments 2 Month Prior	4,530,366.88	1,776,012.60	6,306,379.48
Current Scheduled Payments 3 Month Prior	4,647,289.76	1,805,222.02	6,452,511.78
Current Scheduled Payments 4 Month Prior	4,747,065.48	1,843,079.35	6,590,144.82
Current Scheduled Payments 5 Month Prior	4,902,925.19	1,878,720.54	6,781,645.72
Current Scheduled Payments 6 Month Prior	5,028,037.44	1,921,409.32	6,949,446.76
Current Scheduled Payments 7 Month Prior	5,160,673.32	1,979,135.61	7,139,808.93
Current Scheduled Payments 8 Month Prior	5,274,493.99	2,012,706.60	7,287,200.58
Current Scheduled Payments 9 Month Prior	5,383,361.38	2,049,642.69	7,433,004.08
Current Scheduled Payments 10 Month Prior	5,572,528.00	2,106,913.19	7,679,441.19
Current Scheduled Payments 11 Month Prior	6,026,925.80	2,152,073.13	8,178,998.94
Sched. Payments for 60+Day Delinquent Loans	2,781,410.65	1,036,022.79	3,909,100.22
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	2,857,253.27	1,047,265.74	3,994,620.19
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	2,965,360.92	1,064,074.74	4,116,589.01
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	2,990,533.40	1,064,387.46	4,137,989.59
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	3,007,010.12	1,064,417.78	4,135,450.71
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	3,041,762.43	1,060,096.88	4,165,994.75
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	3,038,591.57	1,065,371.40	4,166,869.55
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	3,066,654.37	1,071,170.38	4,199,927.83
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	2,962,287.64	1,039,725.40	4,064,142.24
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	2,798,448.70	972,900.19	3,827,322.89
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	2,792,854.64	949,700.85	3,791,354.79
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	2,773,028.12	933,232.92	3,754,474.17