

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: December 28, 2009

Record Date: November 30, 2009

December 24, 2009

Contacts

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

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

Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

Certificate Payment Report

Current Period Distribution - REMIC IV

Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-1	SR	324,649,000.00	157,055,695.22	52,683.55	1,727,059.81	1,779,743.36	0.00	0.00	155,328,635.41
A-2fpt	SR	250,000,000.00	63,178,474.67	17,138.95	2,060,043.93	2,077,182.88	0.00	0.00	61,118,430.74
A-2a	SR	223,540,000.00	4,921,451.05	1,244.86	2,410,663.41	2,411,908.27	0.00	0.00	2,510,787.64
A-2b	SR	69,010,000.00	69,010,000.00	21,251.28	0.00	21,251.28	0.00	0.00	69,010,000.00
A-2c	SR	174,080,000.00	174,079,999.97	61,585.73	0.01	61,585.74	0.00	0.00	174,079,999.96
A-2d	SR	111,086,000.00	111,086,000.00	48,464.41	0.00	48,464.41	0.00	0.00	111,086,000.00
M-1	SUB	64,020,000.00	64,020,000.00	30,864.79	0.00	30,864.79	0.00	0.00	64,020,000.00
M-2	SUB	62,549,000.00	62,549,000.00	30,728.97	0.00	30,728.97	0.00	0.00	62,549,000.00
M-3	SUB	22,812,000.00	22,812,000.00	11,834.37	0.00	11,834.37	0.00	0.00	22,812,000.00
M-4	SUB	30,906,000.00	30,906,000.00	17,449.89	0.00	17,449.89	0.00	0.00	30,906,000.00
M-5	SUB	23,548,000.00	17,049,490.11	9,782.63	0.00	9,782.63	3,109,261.17	0.00	13,940,228.94
M-6	SUB	21,340,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
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	776,668,111.02	303,029.43	6,197,767.16	6,500,796.59	3,109,261.17	0.00	767,361,082.69

Mortgage Backed Floating Rate Notes

December 28, 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	11/25/09	12/27/09	A-Act/360	61750FAA8	324,649,000.00	483.770765	0.162278	5.319776	5.482054	478.450990
A-2fpt	11/25/09	12/27/09	A-Act/360	61750FAB6	250,000,000.00	252.713899	0.068556	8.240176	8.308732	244.473723
A-2a	11/25/09	12/27/09	A-Act/360	61750FAC4	223,540,000.00	22.015975	0.005569	10.784036	10.789605	11.231939
A-2b	11/25/09	12/27/09	A-Act/360	61750FAD2	69,010,000.00	1,000.000000	0.307945	0.000000	0.307945	1,000.000000
A-2c	11/25/09	12/27/09	A-Act/360	61750FAE0	174,080,000.00	1,000.000000	0.353778	0.000000	0.353778	1,000.000000
A-2d	11/25/09	12/27/09	A-Act/360	61750FAF7	111,086,000.00	1,000.000000	0.436278	0.000000	0.436278	1,000.000000
M-1	11/25/09	12/27/09	A-Act/360	61750FAG5	64,020,000.00	1,000.000000	0.482112	0.000000	0.482112	1,000.000000
M-2	11/25/09	12/27/09	A-Act/360	61750FAH3	62,549,000.00	1,000.000000	0.491278	0.000000	0.491278	1,000.000000
M-3	11/25/09	12/27/09	A-Act/360	61750FAJ9	22,812,000.00	1,000.000000	0.518778	0.000000	0.518778	1,000.000000
M-4	11/25/09	12/27/09	A-Act/360	61750FAK6	30,906,000.00	1,000.000000	0.564612	0.000000	0.564612	1,000.000000
M-5	11/25/09	12/27/09	A-Act/360	61750FAL4	23,548,000.00	724.031345	0.415434	0.000000	0.415434	591.992056
M-6	11/25/09	12/27/09	A-Act/360	61750FAM2	21,340,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-1	11/25/09	12/27/09	A-Act/360	61750FAN0	21,340,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-2	11/25/09	12/27/09	A-Act/360	61750FAP5	12,510,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-3	11/25/09	12/27/09	A-Act/360	61750FAQ3	17,661,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
X	11/25/09	12/24/09	F-30/360	MS06H6101	42,681,843.00	0.000000	0.000000	0.000000	0.000000	0.000000
R	11/25/09	12/24/09	F-30/360	MS06H6103	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
P	11/25/09	12/24/09	F-30/360	MS06H6102	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R-X	11/25/09	12/24/09	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	25,821,756.05	163,941,327.25	5,379,037.30	169,320,364.59	195,142,120.61	0.00	0.00	155,328,635.41
A-2fpt	250,000,000.00	18,343,635.87	182,719,909.20	6,161,660.06	188,881,569.26	207,225,205.13	0.00	0.00	61,118,430.74
A-2a	223,540,000.00	14,417,699.76	213,818,837.72	7,210,374.61	221,029,212.33	235,446,912.09	0.00	0.00	2,510,787.64
A-2b	69,010,000.00	7,073,132.84	0.00	0.00	0.00	7,073,132.84	0.00	0.00	69,010,000.00
A-2c	174,080,000.00	18,129,442.78	0.06	0.00	0.05	18,129,442.83	0.00	0.00	174,079,999.96
A-2d	111,086,000.00	11,898,901.08	0.00	0.00	0.00	11,898,901.08	0.00	0.00	111,086,000.00
M-1	64,020,000.00	6,963,091.61	0.02	0.00	0.00	6,963,091.63	0.00	0.00	64,020,000.00
M-2	62,549,000.00	6,823,740.48	0.00	0.00	0.00	6,823,740.48	0.00	0.00	62,549,000.00
M-3	22,812,000.00	2,511,243.48	0.00	0.00	0.00	2,511,243.48	0.00	0.00	22,812,000.00
M-4	30,906,000.00	3,453,260.82	0.00	0.00	0.00	3,453,260.82	0.00	0.00	30,906,000.00
M-5	23,548,000.00	2,632,358.04	0.00	0.00	0.00	2,632,358.04	9,607,771.06	0.00	13,940,228.94
M-6	21,340,000.00	2,364,962.15	0.00	0.00	0.00	2,364,962.15	21,340,000.00	0.00	0.00
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	3,583,068.68	0.00	0.00	0.00	3,583,068.68	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	157,004,324.86	560,481,620.96	18,751,115.81	579,232,736.78	736,237,061.63	25,139,023.51	0.00	767,361,082.69

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	0.36594%	157,055,695.22	52,683.55	0.00	0.00	0.00	52,683.55	52,683.55	0.00
A-2fpt	0.29594%	63,178,474.67	17,138.95	0.00	0.00	0.00	17,138.95	17,138.95	0.00
A-2a	0.27594%	4,921,451.05	1,244.86	0.00	0.00	0.00	1,244.86	1,244.86	0.00
A-2b	0.33594%	69,010,000.00	21,251.28	0.00	0.00	0.00	21,251.28	21,251.28	0.00
A-2c	0.38594%	174,079,999.97	61,585.73	0.00	0.00	0.00	61,585.73	61,585.73	0.00
A-2d	0.47594%	111,086,000.00	48,464.41	0.00	0.00	0.00	48,464.41	48,464.41	0.00
M-1	0.52594%	64,020,000.00	30,864.79	0.00	0.00	0.00	30,864.79	30,864.79	0.00
M-2	0.53594%	62,549,000.00	30,728.97	0.00	0.00	0.00	30,728.97	30,728.97	0.00
M-3	0.56594%	22,812,000.00	11,834.37	0.00	0.00	0.00	11,834.37	11,834.37	0.00
M-4	0.61594%	30,906,000.00	17,449.89	0.00	0.00	0.00	17,449.89	17,449.89	0.00
M-5	0.62594%	17,049,490.11	9,782.63	0.00	0.00	0.00	9,782.63	9,782.63	0.00
M-6	0.69594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	1.02594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	1.18594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-3	2.08594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	0.00000%	0.00	0.00	1,189.97	0.00	0.00	-1,189.97	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		776,668,111.02	303,029.43	1,189.97	0.00	0.00	301,839.46	303,029.43	0.00



Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	2,160,633.30	834,665.00	2,995,298.30
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	2,160,633.30	834,665.00	2,995,298.30
Interest Collections	2,803,409.85	1,041,168.98	3,844,578.83
Interest Withdrawals	-2,851.83	-2,428.42	-5,280.25
Interest Other Accounts	-229,378.42	-89,591.55	-318,969.97
Interest Fees	(10,412.75)	(3,277.24)	(14,830.31)
TOTAL NET INTEREST	2,560,766.85	945,871.77	3,505,498.31
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	4,721,400.15	1,780,536.77	6,500,796.61

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	280,746.16	117,338.79	398,084.95
Prepayments In Full	321,856.16	126,097.46	447,953.62
Curtailments	-154,197.65	-40,660.13	-194,857.78
Liquidations	6,128,645.94	2,527,201.60	8,655,847.54
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	(4,416,417.31)	(1,895,312.72)	(6,311,730.03)
Delinquent Principal	(266,770.63)	(112,570.38)	(379,341.01)
Advanced Principal	266,770.63	112,570.38	379,341.01
TOTAL PRINCIPAL COLLECTED	2,160,633.30	834,665.00	2,995,298.30

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	3,740,085.11	1,459,349.02	5,199,434.13
Liquidation Interest	42,716.78	18,105.05	60,821.83
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	(126,726.18)	(76,066.88)	(202,793.06)
Relief Act Interest Shortfalls	(1,189.96)	0.00	(1,189.96)
Prepayment Interest Shortfalls	(630.57)	0.00	(630.57)
Compensating Interest	630.56	0.00	630.56
Delinquent Interest	(3,600,619.03)	(1,429,825.37)	(5,030,444.40)
Interest Advanced	2,749,143.13	1,069,607.17	3,818,750.30
TOTAL INTEREST COLLECTED	2,803,409.85	1,041,168.98	3,844,578.83

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Nonrecoverable Advances	2,300.00	750.00	3,050.00
Modification Loss	551.83	1,678.42	2,230.25
TOTAL INTEREST WITHDRAWALS	2,851.83	2,428.42	5,280.25

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Net Swap Receipt	(229,378.42)	(89,591.55)	(318,969.97)
a) Swap Payment	(241,501.81)	(94,326.75)	(335,828.56)
b) Counterparty Payment	12,123.39	4,735.20	229,558,570.64
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	-229,378.42	-89,591.55	-318,969.97

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	9,216.65	2,809.72	12,026.37
Current Trustee Fees	1,070.27	418.34	1,488.61
Wells Fargo Custodian Fees			570.55
LaSalle Custodian Fees			264.20
LaSalle Fees Refund			0.00
Extraordinary Expenses			305.58
Extraordinary Expense Recovery Charge**	125.82	49.18	175.00
TOTAL INTEREST OTHER FEES	10,412.75	3,277.24	14,830.31

**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	16,858.59
Amount Withdrawn	335,828.56
Net SWAP Amount	(318,969.97)
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			6,311,730.03
Overcollateralized Amt-After Current Losses			-6,311,730.03
Extra Principal Distribution Amount			3,202,468.86
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	551.83	1,678.42	2,230.25
a) Unpaid Interest Amounts	0.00	0.00	0.00
b) Realized Loss Amounts			3,202,468.86
c) Basis Risk Carryforward Amounts			0.00



Collateral Report

COLLATERAL

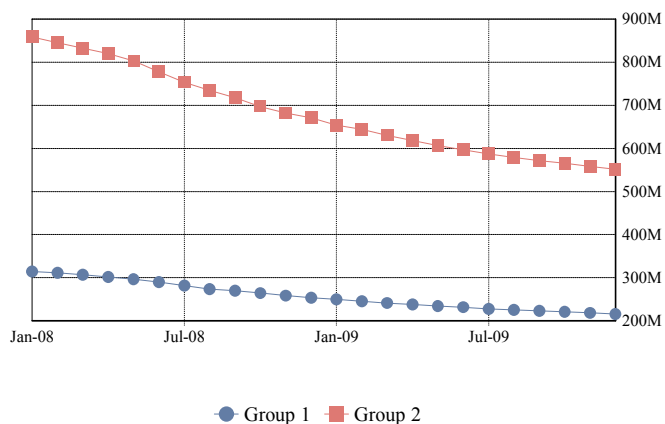
	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	5,319	2,432	7,751
Prior	2,835	1,355	4,190
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(3)	(2)	(5)
Repurchases	0	0	0
Liquidations	(27)	(13)	(40)
Current	2,805	1,340	4,145
<u>Principal Balance:</u>			
Original	1,056,861,010.67	414,622,260.14	1,471,483,270.81
Prior	558,403,521.52	218,264,589.50	776,668,111.02
Prefunding	0.00	0.00	0.00
Scheduled Principal	(280,746.16)	(117,338.79)	(398,084.95)
Partial Prepayments	154,197.65	40,660.13	194,857.78
Full Voluntary Prepayments	(321,856.16)	(126,097.46)	(447,953.62)
Repurchases	0.00	0.00	0.00
Liquidations	(6,128,645.94)	(2,527,201.60)	(8,655,847.54)
Current	551,826,470.91	215,534,611.78	767,361,082.69
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

PREFUNDING

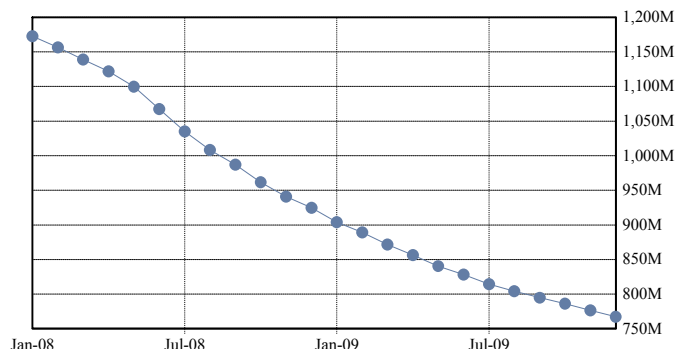
	Group 2	Group 1	Total
Closing Date Deposit Amount	0.00	0.00	
Prefunding Account Original Balance			
Prefunding Account Beginning Balance			
Subsequent Loans Added to the Pool			
Prefund Release to Certificate Holders			
Prefunding Account Ending Balance	0.00	0.00	0.00



Current Principal Balance by Groups



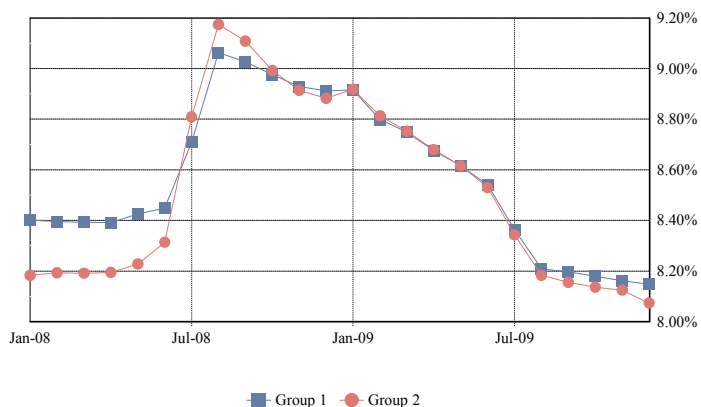
Total Current Principal Balance



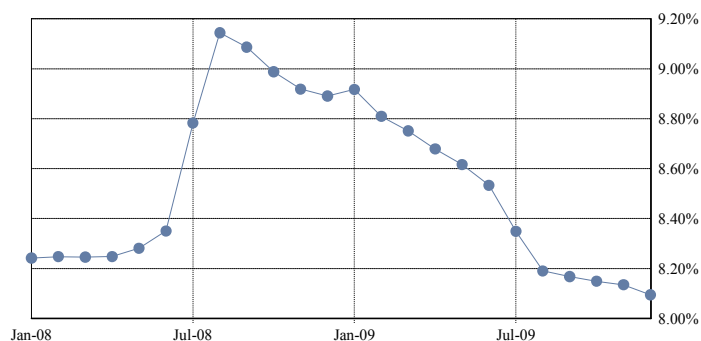
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	8.27612%	8.41074%	8.31406%
Weighted Average Coupon Prior	8.12410%	8.16133%	8.13454%
Weighted Average Coupon Current	8.07373%	8.14780%	8.09455%
Weighted Average Months to Maturity Original	348	351	349
Weighted Average Months to Maturity Prior	312	313	312
Weighted Average Months to Maturity Current	311	312	311
Weighted Avg Remaining Amortization Term Original	407	414	409
Weighted Avg Remaining Amortization Term Prior	370	372	371
Weighted Avg Remaining Amortization Term Current	369	371	369
Weighted Average Seasoning Original	3.85	3.71	3.81
Weighted Average Seasoning Prior	40.75	40.68	40.73
Weighted Average Seasoning Current	41.75	41.67	41.73

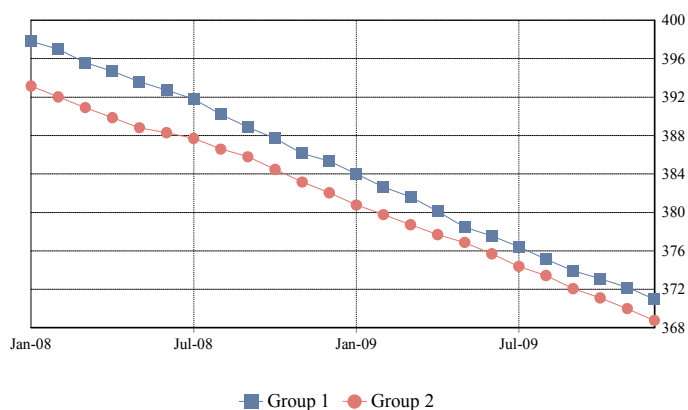
Weighted Average Coupon by Groups



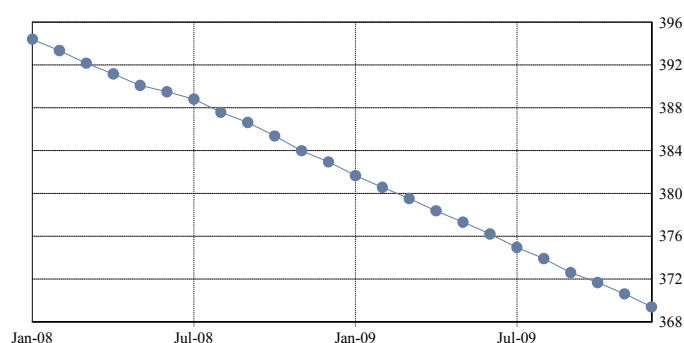
Total Weighted Average Coupon



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	6.50650%	6.32836%	6.45794%
Weighted Average Margin Current	6.50603%	6.32995%	6.45798%
Weighted Average Max Rate Original	14.54838%	15.27998%	14.75490%
Weighted Average Max Rate Prior	14.43925%	15.23973%	14.65745%
Weighted Average Max Rate Current	14.43882%	15.24206%	14.65800%
Weighted Average Min Rate Original	8.05922%	8.42650%	8.16289%
Weighted Average Min Rate Prior	7.94035%	8.38467%	8.06146%
Weighted Average Min Rate Current	7.94154%	8.38492%	8.06252%
Weighted Average Cap Up Original	1.16184%	1.34929%	1.21475%
Weighted Average Cap Up Prior	1.16786%	1.35261%	1.21822%
Weighted Average Cap Up Current	1.16820%	1.35467%	1.21908%
Weighted Average Cap Down Original	1.16184%	1.34929%	1.21475%
Weighted Average Cap Down Prior	1.16786%	1.35261%	1.21822%
Weighted Average Cap Down Current	1.16820%	1.35467%	1.21908%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	9,216.65	2,809.72	12,026.37
Delinquent Servicing Fees	187,057.38	71,385.66	258,443.04
TOTAL SERVICING FEES	196,274.03	74,195.37	270,469.40
Compensating Interest	(630.56)	0.00	(630.56)
Delinquent Servicing Fees	(187,057.38)	(71,385.66)	(258,443.04)
COLLECTED SERVICING FEES	(9,197.24)	(3,305.64)	(12,502.88)
Total Advanced Interest	2,749,143.13	1,069,607.17	3,818,750.30
Total Advanced Principal	266,770.63	112,570.38	379,341.01
Aggregate Advances with respect to this Distribution	3,015,913.76	1,182,177.55	4,198,091.31
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

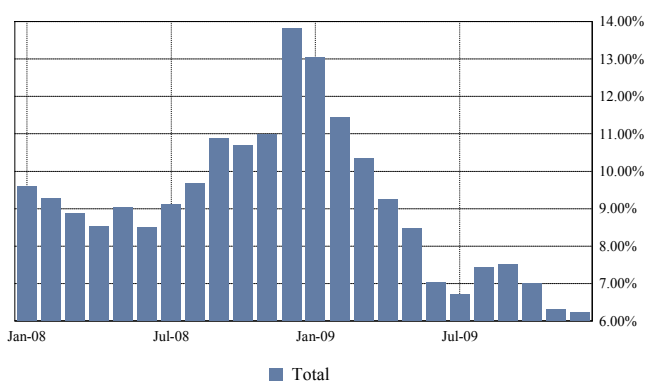
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	630.57	0.00	630.57
Compensating Interest	(630.56)	0.00	(630.56)
Net Prepayment Interest Shortfall (PPIS)	0.01	0.00	0.01
Weighted Average Net Mortgage Rate	6.186558%	5.630061%	5.740278%
Pool Factor	47.036903%	44.303722%	46.235736%

Delinquency Report

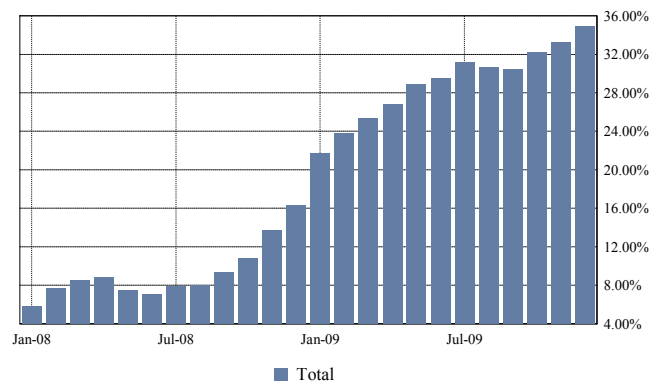
TOTAL

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		27,290,717.77	20,594,602.40	267,631,750.90	315,517,071.07
	% Balance		3.56%	2.68%	34.88%	41.12%
	# Loans		146	121	1,381	1,648
	% # Loans		3.52%	2.92%	33.32%	39.76%
FORECLOSURE	Balance	118,384.24	91,561.56	264,002.93	193,289,355.51	193,763,304.24
	% Balance	0.02%	0.01%	0.03%	25.19%	25.25%
	# Loans	1	1	2	842	846
	% # Loans	0.02%	0.02%	0.05%	20.31%	20.41%
BANKRUPTCY	Balance	3,412,481.53	346,092.86	593,868.06	27,444,008.23	31,796,450.68
	% Balance	0.44%	0.05%	0.08%	3.58%	4.14%
	# Loans	22	3	5	162	192
	% # Loans	0.53%	0.07%	0.12%	3.91%	4.63%
REO	Balance	0.00	0.00	0.00	27,691,620.81	27,691,620.81
	% Balance	0.00%	0.00%	0.00%	3.61%	3.61%
	# Loans	0	0	0	129	129
	% # Loans	0.00%	0.00%	0.00%	3.11%	3.11%
TOTAL	Balance	3,530,865.77	27,728,372.19	21,452,473.39	516,056,735.45	568,768,446.80
	% Balance	0.46%	3.61%	2.80%	67.25%	74.12%
	# Loans	23	150	128	2,514	2,815
	% # Loans	0.55%	3.62%	3.09%	60.65%	67.91%

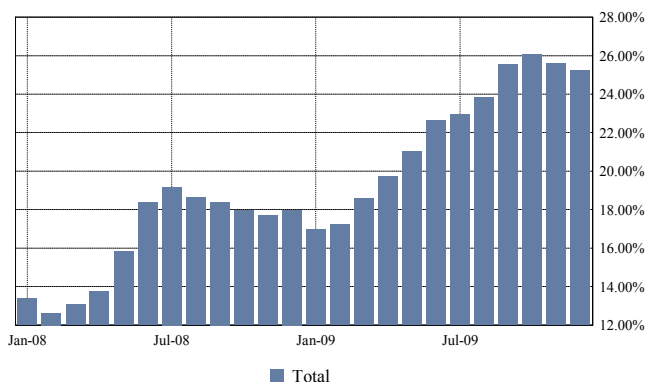
1 or 2 Payments Delinquent



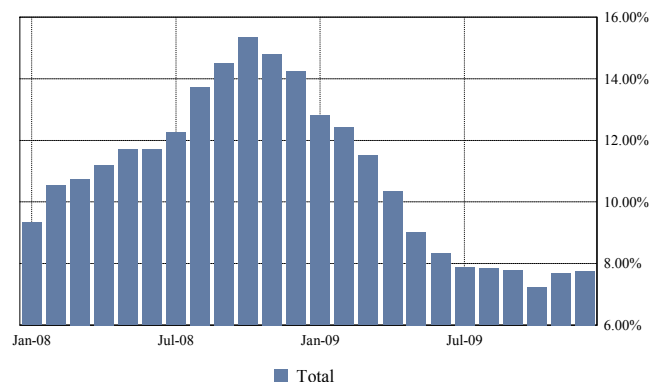
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		27,290,717.77	20,594,602.40	18,779,317.74	17,093,801.06	19,121,348.42	15,931,663.38
% Balance		3.56%	2.68%	2.45%	2.23%	2.49%	2.08%
# Loans		146	121	96	89	97	79
% # Loans		3.52%	2.92%	2.32%	2.15%	2.34%	1.91%
FORECLOSURE							
Balance	118,384.24	91,561.56	264,002.93	1,249,785.96	2,256,847.45	1,799,018.68	2,535,295.95
% Balance	0.02%	0.01%	0.03%	0.16%	0.29%	0.23%	0.33%
# Loans	1	1	2	7	12	12	13
% # Loans	0.02%	0.02%	0.05%	0.17%	0.29%	0.29%	0.31%
BANKRUPTCY							
Balance	3,412,481.53	346,092.86	593,868.06	832,541.06	1,491,197.99	715,929.54	1,354,530.35
% Balance	0.44%	0.05%	0.08%	0.11%	0.19%	0.09%	0.18%
# Loans	22	3	5	4	9	6	7
% # Loans	0.53%	0.07%	0.12%	0.10%	0.22%	0.14%	0.17%
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	3,530,865.77	27,728,372.19	21,452,473.39	20,861,644.76	20,841,846.50	21,636,296.64	19,821,489.68
% Balance	0.46%	3.61%	2.80%	2.72%	2.72%	2.82%	2.58%
# Loans	23	150	128	107	110	115	99
% # Loans	0.55%	3.62%	3.09%	2.58%	2.65%	2.77%	2.39%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	13,692,298.15	14,963,867.36	14,975,156.42	15,748,425.85	14,975,981.88	16,236,047.78	14,835,172.03
% Balance	1.78%	1.95%	1.95%	2.05%	1.95%	2.12%	1.93%
# Loans	73	73	74	82	65	80	74
% # Loans	1.76%	1.76%	1.79%	1.98%	1.57%	1.93%	1.79%
FORECLOSURE							
Balance	3,894,733.35	6,800,805.81	5,539,233.94	7,258,013.81	4,157,723.18	9,950,264.55	7,768,789.94
% Balance	0.51%	0.89%	0.72%	0.95%	0.54%	1.30%	1.01%
# Loans	21	28	27	35	21	40	35
% # Loans	0.51%	0.68%	0.65%	0.84%	0.51%	0.97%	0.84%
BANKRUPTCY							
Balance	904,973.31	689,158.41	878,919.64	548,622.06	666,189.43	2,039,851.84	1,331,831.04
% Balance	0.12%	0.09%	0.11%	0.07%	0.09%	0.27%	0.17%
# Loans	9	6	6	5	5	11	8
% # Loans	0.22%	0.14%	0.14%	0.12%	0.12%	0.27%	0.19%
REO							
Balance	48,018.67	0.00	0.00	323,612.34	524,017.36	397,606.67	388,887.36
% Balance	0.01%	0.00%	0.00%	0.04%	0.07%	0.05%	0.05%
# Loans	1	0	0	2	2	2	4
% # Loans	0.02%	0.00%	0.00%	0.05%	0.05%	0.05%	0.10%
TOTAL							
Balance	18,540,023.48	22,453,831.58	21,393,310.00	23,878,674.06	20,323,911.85	28,623,770.84	24,324,680.37
% Balance	2.42%	2.93%	2.79%	3.11%	2.65%	3.73%	3.17%
# Loans	104	107	107	124	93	133	121
% # Loans	2.51%	2.58%	2.58%	2.99%	2.24%	3.21%	2.92%

Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	15,342,693.90	11,042,485.28	8,841,231.11	10,787,393.94	10,726,222.12	4,980,630.16	5,626,001.22
% Balance	2.00%	1.44%	1.15%	1.41%	1.40%	0.65%	0.73%
# Loans	66	58	48	56	56	30	30
% # Loans	1.59%	1.40%	1.16%	1.35%	1.35%	0.72%	0.72%
FORECLOSURE							
Balance	7,793,246.03	8,622,491.40	8,598,756.37	8,948,196.14	10,369,041.47	8,245,576.73	6,610,235.47
% Balance	1.02%	1.12%	1.12%	1.17%	1.35%	1.07%	0.86%
# Loans	36	38	33	45	41	35	32
% # Loans	0.87%	0.92%	0.80%	1.09%	0.99%	0.84%	0.77%
BANKRUPTCY							
Balance	1,545,519.82	1,700,314.00	1,134,493.31	382,498.79	652,458.77	694,984.71	818,918.60
% Balance	0.20%	0.22%	0.15%	0.05%	0.09%	0.09%	0.11%
# Loans	9	6	4	3	5	4	7
% # Loans	0.22%	0.14%	0.10%	0.07%	0.12%	0.10%	0.17%
REO							
Balance	897,407.48	1,649,417.72	956,563.03	1,852,832.54	1,544,958.07	441,927.40	1,052,202.13
% Balance	0.12%	0.21%	0.12%	0.24%	0.20%	0.06%	0.14%
# Loans	3	8	7	9	8	3	4
% # Loans	0.07%	0.19%	0.17%	0.22%	0.19%	0.07%	0.10%
TOTAL							
Balance	25,578,867.23	23,014,708.40	19,531,043.82	21,970,921.41	23,292,680.43	14,363,119.00	14,107,357.42
% Balance	3.33%	3.00%	2.55%	2.86%	3.04%	1.87%	1.84%
# Loans	114	110	92	113	110	72	73
% # Loans	2.75%	2.65%	2.22%	2.73%	2.65%	1.74%	1.76%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	2,710,932.92	1,987,017.09	2,900,213.89	2,823,976.04	3,855,432.34	1,664,393.90	1,670,619.74
% Balance	0.35%	0.26%	0.38%	0.37%	0.50%	0.22%	0.22%
# Loans	18	14	15	14	16	14	12
% # Loans	0.43%	0.34%	0.36%	0.34%	0.39%	0.34%	0.29%
FORECLOSURE							
Balance	8,809,028.60	6,449,179.45	6,634,724.92	4,792,321.19	7,886,818.62	5,826,938.82	5,149,163.65
% Balance	1.15%	0.84%	0.86%	0.62%	1.03%	0.76%	0.67%
# Loans	33	30	23	21	29	26	24
% # Loans	0.80%	0.72%	0.55%	0.51%	0.70%	0.63%	0.58%
BANKRUPTCY							
Balance	1,249,859.60	252,383.71	388,768.91	878,433.42	68,011.00	491,609.12	954,489.34
% Balance	0.16%	0.03%	0.05%	0.11%	0.01%	0.06%	0.12%
# Loans	6	3	3	6	1	4	7
% # Loans	0.14%	0.07%	0.07%	0.14%	0.02%	0.10%	0.17%
REO							
Balance	1,763,108.22	2,589,441.94	2,027,017.99	1,415,271.46	1,135,975.35	362,469.76	1,347,734.24
% Balance	0.23%	0.34%	0.26%	0.18%	0.15%	0.05%	0.18%
# Loans	8	9	8	9	4	2	7
% # Loans	0.19%	0.22%	0.19%	0.22%	0.10%	0.05%	0.17%
TOTAL							
Balance	14,532,929.34	11,278,022.19	11,950,725.71	9,910,002.11	12,946,237.31	8,345,411.60	9,122,006.97
% Balance	1.89%	1.47%	1.56%	1.29%	1.69%	1.09%	1.19%
# Loans	65	56	49	50	50	46	50
% # Loans	1.57%	1.35%	1.18%	1.21%	1.21%	1.11%	1.21%

Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

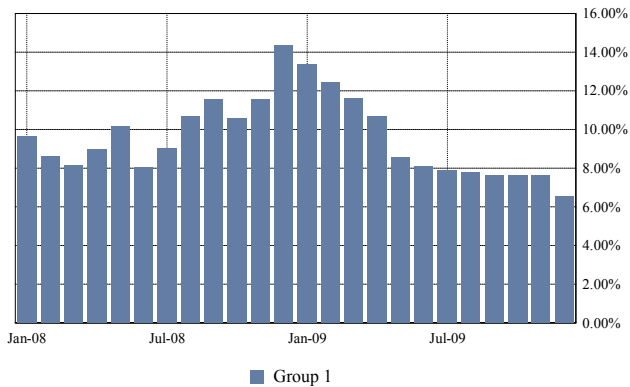
TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	843,027.84	900,041.46	1,431,691.36	578,157.37	31,071.02	1,180,042.53	161,423.07
% Balance	0.11%	0.12%	0.19%	0.08%	0.00%	0.15%	0.02%
# Loans	7	7	9	4	1	7	3
% # Loans	0.17%	0.17%	0.22%	0.10%	0.02%	0.17%	0.07%
FORECLOSURE							
Balance	6,120,816.18	3,597,930.09	5,934,636.94	3,874,823.12	1,570,333.14	4,426,732.34	1,964,535.43
% Balance	0.80%	0.47%	0.77%	0.50%	0.20%	0.58%	0.26%
# Loans	23	15	25	16	8	15	10
% # Loans	0.55%	0.36%	0.60%	0.39%	0.19%	0.36%	0.24%
BANKRUPTCY							
Balance	1,073,738.26	336,290.44	410,320.19	0.00	524,796.06	0.00	28,085.74
% Balance	0.14%	0.04%	0.05%	0.00%	0.07%	0.00%	0.00%
# Loans	4	1	2	0	2	0	1
% # Loans	0.10%	0.02%	0.05%	0.00%	0.05%	0.00%	0.02%
REO							
Balance	1,064,535.75	1,026,463.98	877,413.44	174,536.47	1,052,823.16	129,188.66	618,755.71
% Balance	0.14%	0.13%	0.11%	0.02%	0.14%	0.02%	0.08%
# Loans	5	4	4	1	3	1	3
% # Loans	0.12%	0.10%	0.10%	0.02%	0.07%	0.02%	0.07%
TOTAL							
Balance	9,102,118.03	5,860,725.97	8,654,061.93	4,627,516.96	3,179,023.38	5,735,963.53	2,772,799.95
% Balance	1.19%	0.76%	1.13%	0.60%	0.41%	0.75%	0.36%
# Loans	39	27	40	21	14	23	17
% # Loans	0.94%	0.65%	0.97%	0.51%	0.34%	0.55%	0.41%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	666,133.53	0.00	313,570.46	214,268.54	0.00	0.00	315,517,071.07
% Balance	0.09%	0.00%	0.04%	0.03%	0.00%	0.00%	41.12%
# Loans	6	0	4	4	0	0	1,648
% # Loans	0.14%	0.00%	0.10%	0.10%	0.00%	0.00%	39.76%
FORECLOSURE							
Balance	2,643,366.76	1,158,196.73	960,460.89	1,404,253.27	1,687,039.14	0.00	193,763,304.24
% Balance	0.34%	0.15%	0.13%	0.18%	0.22%	0.00%	25.25%
# Loans	11	5	4	7	6	0	846
% # Loans	0.27%	0.12%	0.10%	0.17%	0.14%	0.00%	20.41%
BANKRUPTCY							
Balance	168,800.00	775,450.85	0.00	892,572.29	567,466.63	0.00	31,796,450.68
% Balance	0.02%	0.10%	0.00%	0.12%	0.07%	0.00%	4.14%
# Loans	1	2	0	3	2	0	192
% # Loans	0.02%	0.05%	0.00%	0.07%	0.05%	0.00%	4.63%
REO							
Balance	0.00	1,409,904.66	65,510.92	63,594.71	490,423.62	0.00	27,691,620.81
% Balance	0.00%	0.18%	0.01%	0.01%	0.06%	0.00%	3.61%
# Loans	0	4	1	1	2	0	129
% # Loans	0.00%	0.10%	0.02%	0.02%	0.05%	0.00%	3.11%
TOTAL							
Balance	3,478,300.29	3,343,552.24	1,339,542.27	2,574,688.81	2,744,929.39	0.00	568,768,446.80
% Balance	0.45%	0.44%	0.17%	0.34%	0.36%	0.00%	74.12%
# Loans	18	11	9	15	10	0	2,815
% # Loans	0.43%	0.27%	0.22%	0.36%	0.24%	0.00%	67.91%

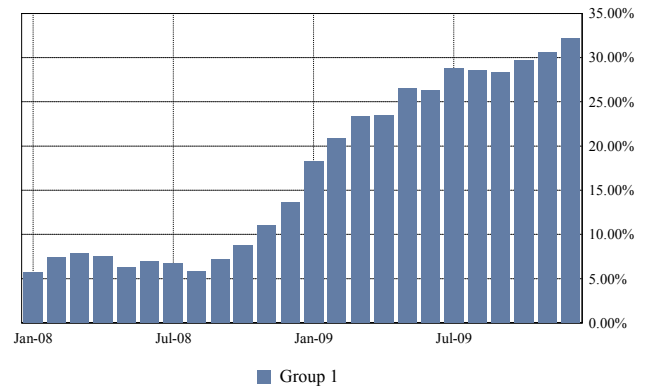
GROUP 1

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		6,579,637.16	7,482,471.45	69,414,380.73	83,476,489.34
	% Balance		3.05%	3.47%	32.21%	38.73%
	# Loans		43	50	391	484
	% # Loans		3.21%	3.73%	29.18%	36.12%
FORECLOSURE	Balance	118,384.24	0.00	0.00	53,731,364.09	53,849,748.33
	% Balance	0.05%	0.00%	0.00%	24.93%	24.98%
	# Loans	1	0	0	276	277
	% # Loans	0.07%	0.00%	0.00%	20.60%	20.67%
BANKRUPTCY	Balance	1,322,360.79	227,488.12	210,734.69	6,470,332.82	8,230,916.42
	% Balance	0.61%	0.11%	0.10%	3.00%	3.82%
	# Loans	10	2	2	43	57
	% # Loans	0.75%	0.15%	0.15%	3.21%	4.25%
REO	Balance	0.00	0.00	0.00	7,461,768.54	7,461,768.54
	% Balance	0.00%	0.00%	0.00%	3.46%	3.46%
	# Loans	0	0	0	46	46
	% # Loans	0.00%	0.00%	0.00%	3.43%	3.43%
TOTAL	Balance	1,440,745.03	6,807,125.28	7,693,206.14	137,077,846.18	153,018,922.63
	% Balance	0.67%	3.16%	3.57%	63.60%	71.00%
	# Loans	11	45	52	756	864
	% # Loans	0.82%	3.36%	3.88%	56.42%	64.48%

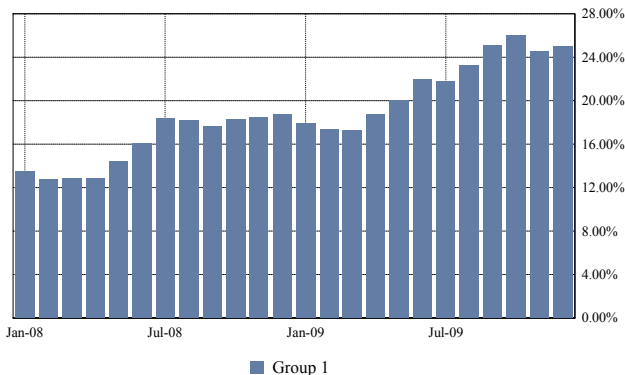
1 or 2 Payments Delinquent



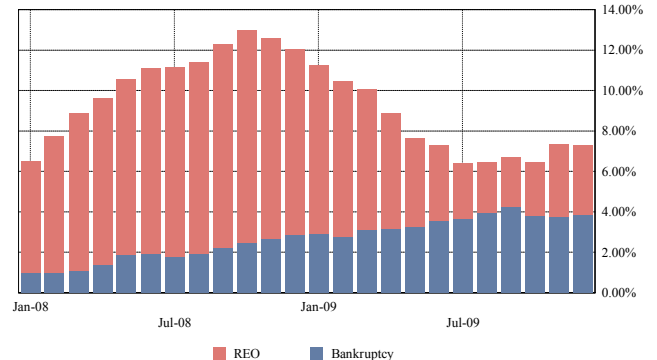
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		6,579,637.16	7,482,471.45	5,747,166.94	4,029,219.65	7,022,326.24	5,964,885.74
% Balance		3.05%	3.47%	2.67%	1.87%	3.26%	2.77%
# Loans		43	50	35	27	39	27
% # Loans		3.21%	3.73%	2.61%	2.01%	2.91%	2.01%
FORECLOSURE							
Balance	118,384.24	0.00	0.00	663,303.45	404,624.81	869,790.32	715,924.14
% Balance	0.05%	0.00%	0.00%	0.31%	0.19%	0.40%	0.33%
# Loans	1	0	0	4	3	7	4
% # Loans	0.07%	0.00%	0.00%	0.30%	0.22%	0.52%	0.30%
BANKRUPTCY							
Balance	1,322,360.79	227,488.12	210,734.69	266,263.00	126,586.89	318,542.95	739,938.36
% Balance	0.61%	0.11%	0.10%	0.12%	0.06%	0.15%	0.34%
# Loans	10	2	2	2	2	2	3
% # Loans	0.75%	0.15%	0.15%	0.15%	0.15%	0.15%	0.22%
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	1,440,745.03	6,807,125.28	7,693,206.14	6,676,733.39	4,560,431.35	8,210,659.51	7,420,748.24
% Balance	0.67%	3.16%	3.57%	3.10%	2.12%	3.81%	3.44%
# Loans	11	45	52	41	32	48	34
% # Loans	0.82%	3.36%	3.88%	3.06%	2.39%	3.58%	2.54%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	4,591,589.91	3,820,039.98	3,206,746.97	4,949,455.81	4,490,424.30	4,173,457.29	3,549,663.73
% Balance	2.13%	1.77%	1.49%	2.30%	2.08%	1.94%	1.65%
# Loans	27	25	18	30	22	22	20
% # Loans	2.01%	1.87%	1.34%	2.24%	1.64%	1.64%	1.49%
FORECLOSURE							
Balance	2,078,225.03	1,390,333.02	2,299,626.16	1,586,343.12	1,253,203.28	3,817,801.04	1,257,552.99
% Balance	0.96%	0.65%	1.07%	0.74%	0.58%	1.77%	0.58%
# Loans	11	10	13	10	6	19	7
% # Loans	0.82%	0.75%	0.97%	0.75%	0.45%	1.42%	0.52%
BANKRUPTCY							
Balance	240,176.87	616,444.43	52,511.79	205,351.59	128,000.00	599,048.78	0.00
% Balance	0.11%	0.29%	0.02%	0.10%	0.06%	0.28%	0.00%
# Loans	2	5	1	2	1	4	0
% # Loans	0.15%	0.37%	0.07%	0.15%	0.07%	0.30%	0.00%
REO							
Balance	48,018.67	0.00	0.00	323,612.34	0.00	0.00	388,887.36
% Balance	0.02%	0.00%	0.00%	0.15%	0.00%	0.00%	0.18%
# Loans	1	0	0	2	0	0	4
% # Loans	0.07%	0.00%	0.00%	0.15%	0.00%	0.00%	0.30%
TOTAL							
Balance	6,958,010.48	5,826,817.43	5,558,884.92	7,064,762.86	5,871,627.58	8,590,307.11	5,196,104.08
% Balance	3.23%	2.70%	2.58%	3.28%	2.72%	3.99%	2.41%
# Loans	41	40	32	44	29	45	31
% # Loans	3.06%	2.99%	2.39%	3.28%	2.16%	3.36%	2.31%

Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	2,469,889.33	2,940,112.53	1,661,637.60	2,190,254.78	2,086,524.55	680,453.45	1,584,670.62
% Balance	1.15%	1.36%	0.77%	1.02%	0.97%	0.32%	0.74%
# Loans	12	15	10	14	11	4	7
% # Loans	0.90%	1.12%	0.75%	1.04%	0.82%	0.30%	0.52%
FORECLOSURE							
Balance	3,133,212.72	1,292,081.48	1,986,649.10	3,812,646.09	2,516,974.67	2,101,101.59	1,055,367.43
% Balance	1.45%	0.60%	0.92%	1.77%	1.17%	0.97%	0.49%
# Loans	15	7	8	19	13	13	6
% # Loans	1.12%	0.52%	0.60%	1.42%	0.97%	0.97%	0.45%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	356,593.03	0.00	137,267.22
% Balance	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%	0.06%
# Loans	0	0	0	0	2	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.15%	0.00%	0.07%
REO							
Balance	437,407.60	788,045.59	150,001.10	657,496.54	272,715.66	79,043.98	427,919.47
% Balance	0.20%	0.37%	0.07%	0.31%	0.13%	0.04%	0.20%
# Loans	2	3	1	4	2	1	2
% # Loans	0.15%	0.22%	0.07%	0.30%	0.15%	0.07%	0.15%
TOTAL							
Balance	6,040,509.65	5,020,239.60	3,798,287.80	6,660,397.41	5,232,807.91	2,860,599.02	3,205,224.74
% Balance	2.80%	2.33%	1.76%	3.09%	2.43%	1.33%	1.49%
# Loans	29	25	19	37	28	18	16
% # Loans	2.16%	1.87%	1.42%	2.76%	2.09%	1.34%	1.19%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	994,432.28	391,017.25	1,254,222.95	716,676.19	0.00	266,921.96	362,028.02
% Balance	0.46%	0.18%	0.58%	0.33%	0.00%	0.12%	0.17%
# Loans	6	2	5	4	0	3	3
% # Loans	0.45%	0.15%	0.37%	0.30%	0.00%	0.22%	0.22%
FORECLOSURE							
Balance	3,871,695.32	2,549,188.96	875,175.79	1,379,850.70	1,102,069.74	1,925,485.03	1,814,311.07
% Balance	1.80%	1.18%	0.41%	0.64%	0.51%	0.89%	0.84%
# Loans	14	13	4	8	6	10	9
% # Loans	1.04%	0.97%	0.30%	0.60%	0.45%	0.75%	0.67%
BANKRUPTCY							
Balance	440,189.27	192,851.94	28,388.60	333,446.76	0.00	247,803.25	229,420.27
% Balance	0.20%	0.09%	0.01%	0.15%	0.00%	0.11%	0.11%
# Loans	2	2	1	2	0	1	2
% # Loans	0.15%	0.15%	0.07%	0.15%	0.00%	0.07%	0.15%
REO							
Balance	233,613.79	690,160.29	359,949.16	494,299.73	359,924.07	0.00	193,353.45
% Balance	0.11%	0.32%	0.17%	0.23%	0.17%	0.00%	0.09%
# Loans	1	3	1	4	2	0	1
% # Loans	0.07%	0.22%	0.07%	0.30%	0.15%	0.00%	0.07%
TOTAL							
Balance	5,539,930.66	3,823,218.44	2,517,736.50	2,924,273.38	1,461,993.81	2,440,210.24	2,599,112.81
% Balance	2.57%	1.77%	1.17%	1.36%	0.68%	1.13%	1.21%
# Loans	23	20	11	18	8	14	15
% # Loans	1.72%	1.49%	0.82%	1.34%	0.60%	1.04%	1.12%

Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

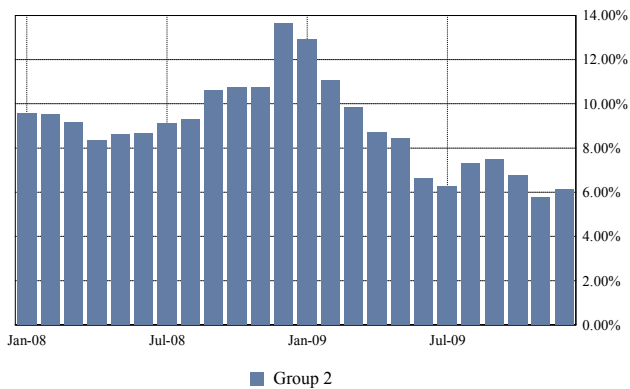
GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	169,670.03	0.00	0.00	100,892.63	0.00	0.00	0.00
% Balance	0.08%	0.00%	0.00%	0.05%	0.00%	0.00%	0.00%
# Loans	2	0	0	1	0	0	0
% # Loans	0.15%	0.00%	0.00%	0.07%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	2,091,760.13	711,467.29	1,452,318.43	809,722.77	0.00	738,056.39	399,511.99
% Balance	0.97%	0.33%	0.67%	0.38%	0.00%	0.34%	0.19%
# Loans	7	4	6	3	0	4	3
% # Loans	0.52%	0.30%	0.45%	0.22%	0.00%	0.30%	0.22%
BANKRUPTCY							
Balance	212,446.15	0.00	323,212.87	0.00	0.00	0.00	28,085.74
% Balance	0.10%	0.00%	0.15%	0.00%	0.00%	0.00%	0.01%
# Loans	1	0	1	0	0	0	1
% # Loans	0.07%	0.00%	0.07%	0.00%	0.00%	0.00%	0.07%
REO							
Balance	313,224.89	0.00	402,234.83	0.00	255,798.56	0.00	89,833.12
% Balance	0.15%	0.00%	0.19%	0.00%	0.12%	0.00%	0.04%
# Loans	3	0	2	0	1	0	1
% # Loans	0.22%	0.00%	0.15%	0.00%	0.07%	0.00%	0.07%
TOTAL							
Balance	2,787,101.20	711,467.29	2,177,766.13	910,615.40	255,798.56	738,056.39	517,430.85
% Balance	1.29%	0.33%	1.01%	0.42%	0.12%	0.34%	0.24%
# Loans	13	4	9	4	1	4	5
% # Loans	0.97%	0.30%	0.67%	0.30%	0.07%	0.30%	0.37%

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	83,476,489.34
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	38.73%
# Loans	0	0	0	0	0	0	484
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	36.12%
FORECLOSURE							
Balance	278,130.82	733,993.92	102,293.79	661,571.51	0.00	0.00	53,849,748.33
% Balance	0.13%	0.34%	0.05%	0.31%	0.00%	0.00%	24.98%
# Loans	2	3	1	4	0	0	277
% # Loans	0.15%	0.22%	0.07%	0.30%	0.00%	0.00%	20.67%
BANKRUPTCY							
Balance	0.00	31,874.89	0.00	306,718.86	309,169.31	0.00	8,230,916.42
% Balance	0.00%	0.01%	0.00%	0.14%	0.14%	0.00%	3.82%
# Loans	0	1	0	1	1	0	57
% # Loans	0.00%	0.07%	0.00%	0.07%	0.07%	0.00%	4.25%
REO							
Balance	0.00	274,946.04	65,510.92	63,594.71	92,176.67	0.00	7,461,768.54
% Balance	0.00%	0.13%	0.03%	0.03%	0.04%	0.00%	3.46%
# Loans	0	2	1	1	1	0	46
% # Loans	0.00%	0.15%	0.07%	0.07%	0.07%	0.00%	3.43%
TOTAL							
Balance	278,130.82	1,040,814.85	167,804.71	1,031,885.08	401,345.98	0.00	153,018,922.63
% Balance	0.13%	0.48%	0.08%	0.48%	0.19%	0.00%	71.00%
# Loans	2	6	2	6	2	0	864
% # Loans	0.15%	0.45%	0.15%	0.45%	0.15%	0.00%	64.48%

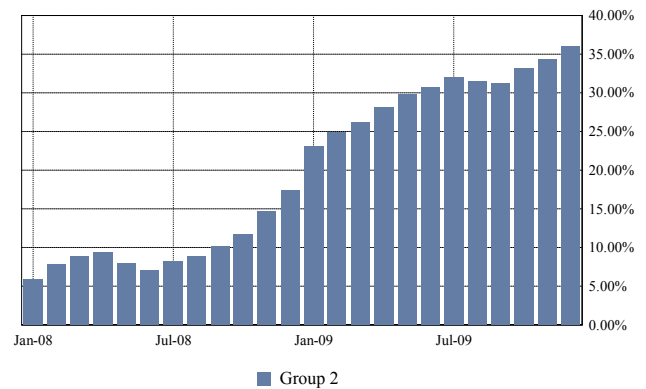
GROUP 2

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		20,711,080.61	13,112,130.95	198,217,370.17	232,040,581.73
	% Balance		3.75%	2.38%	35.92%	42.05%
	# Loans		103	71	990	1,164
	% # Loans		3.67%	2.53%	35.29%	41.50%
FORECLOSURE	Balance	0.00	91,561.56	264,002.93	139,557,991.42	139,913,555.91
	% Balance	0.00%	0.02%	0.05%	25.29%	25.35%
	# Loans	0	1	2	566	569
	% # Loans	0.00%	0.04%	0.07%	20.18%	20.29%
BANKRUPTCY	Balance	2,090,120.74	118,604.74	383,133.37	20,973,675.41	23,565,534.26
	% Balance	0.38%	0.02%	0.07%	3.80%	4.27%
	# Loans	12	1	3	119	135
	% # Loans	0.43%	0.04%	0.11%	4.24%	4.81%
REO	Balance	0.00	0.00	0.00	20,229,852.27	20,229,852.27
	% Balance	0.00%	0.00%	0.00%	3.67%	3.67%
	# Loans	0	0	0	83	83
	% # Loans	0.00%	0.00%	0.00%	2.96%	2.96%
TOTAL	Balance	2,090,120.74	20,921,246.91	13,759,267.25	378,978,889.27	415,749,524.17
	% Balance	0.38%	3.79%	2.49%	68.68%	75.34%
	# Loans	12	105	76	1,758	1,951
	% # Loans	0.43%	3.74%	2.71%	62.67%	69.55%

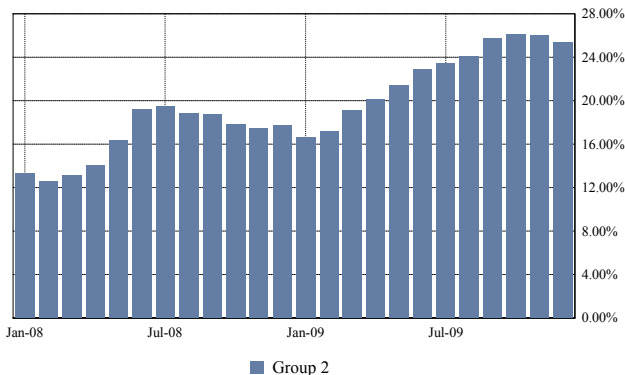
1 or 2 Payments Delinquent



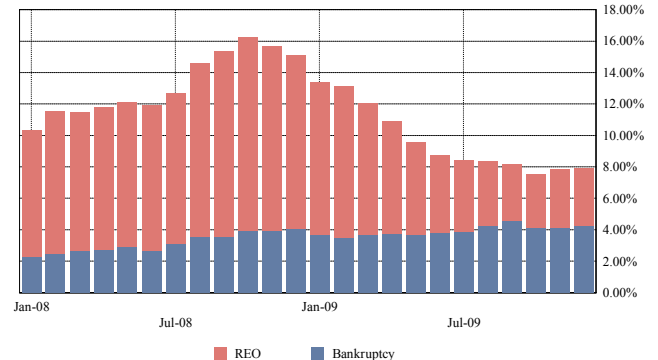
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		20,711,080.61	13,112,130.95	13,032,150.80	13,064,581.41	12,099,022.18	9,966,777.64
% Balance		3.75%	2.38%	2.36%	2.37%	2.19%	1.81%
# Loans		103	71	61	62	58	52
% # Loans		3.67%	2.53%	2.17%	2.21%	2.07%	1.85%
FORECLOSURE							
Balance	0.00	91,561.56	264,002.93	586,482.51	1,852,222.64	929,228.36	1,819,371.81
% Balance	0.00%	0.02%	0.05%	0.11%	0.34%	0.17%	0.33%
# Loans	0	1	2	3	9	5	9
% # Loans	0.00%	0.04%	0.07%	0.11%	0.32%	0.18%	0.32%
BANKRUPTCY							
Balance	2,090,120.74	118,604.74	383,133.37	566,278.06	1,364,611.10	397,386.59	614,591.99
% Balance	0.38%	0.02%	0.07%	0.10%	0.25%	0.07%	0.11%
# Loans	12	1	3	2	7	4	4
% # Loans	0.43%	0.04%	0.11%	0.07%	0.25%	0.14%	0.14%
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	2,090,120.74	20,921,246.91	13,759,267.25	14,184,911.37	16,281,415.15	13,425,637.13	12,400,741.44
% Balance	0.38%	3.79%	2.49%	2.57%	2.95%	2.43%	2.25%
# Loans	12	105	76	66	78	67	65
% # Loans	0.43%	3.74%	2.71%	2.35%	2.78%	2.39%	2.32%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	9,100,708.24	11,143,827.38	11,768,409.45	10,798,970.04	10,485,557.58	12,062,590.49	11,285,508.30
% Balance	1.65%	2.02%	2.13%	1.96%	1.90%	2.19%	2.05%
# Loans	46	48	56	52	43	58	54
% # Loans	1.64%	1.71%	2.00%	1.85%	1.53%	2.07%	1.93%
FORECLOSURE							
Balance	1,816,508.32	5,410,472.79	3,239,607.78	5,671,670.69	2,904,519.90	6,132,463.51	6,511,236.95
% Balance	0.33%	0.98%	0.59%	1.03%	0.53%	1.11%	1.18%
# Loans	10	18	14	25	15	21	28
% # Loans	0.36%	0.64%	0.50%	0.89%	0.53%	0.75%	1.00%
BANKRUPTCY							
Balance	664,796.44	72,713.98	826,407.85	343,270.47	538,189.43	1,440,803.06	1,331,831.04
% Balance	0.12%	0.01%	0.15%	0.06%	0.10%	0.26%	0.24%
# Loans	7	1	5	3	4	7	8
% # Loans	0.25%	0.04%	0.18%	0.11%	0.14%	0.25%	0.29%
REO							
Balance	0.00	0.00	0.00	0.00	524,017.36	397,606.67	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.09%	0.07%	0.00%
# Loans	0	0	0	0	2	2	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.07%	0.07%	0.00%
TOTAL							
Balance	11,582,013.00	16,627,014.15	15,834,425.08	16,813,911.20	14,452,284.27	20,033,463.73	19,128,576.29
% Balance	2.10%	3.01%	2.87%	3.05%	2.62%	3.63%	3.47%
# Loans	63	67	75	80	64	88	90
% # Loans	2.25%	2.39%	2.67%	2.85%	2.28%	3.14%	3.21%

Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	12,872,804.57	8,102,372.75	7,179,593.51	8,597,139.16	8,639,697.57	4,300,176.71	4,041,330.60
% Balance	2.33%	1.47%	1.30%	1.56%	1.57%	0.78%	0.73%
# Loans	54	43	38	42	45	26	23
% # Loans	1.93%	1.53%	1.35%	1.50%	1.60%	0.93%	0.82%
FORECLOSURE							
Balance	4,660,033.31	7,330,409.92	6,612,107.27	5,135,550.05	7,852,066.80	6,144,475.14	5,554,868.04
% Balance	0.84%	1.33%	1.20%	0.93%	1.42%	1.11%	1.01%
# Loans	21	31	25	26	28	22	26
% # Loans	0.75%	1.11%	0.89%	0.93%	1.00%	0.78%	0.93%
BANKRUPTCY							
Balance	1,545,519.82	1,700,314.00	1,134,493.31	382,498.79	295,865.74	694,984.71	681,651.38
% Balance	0.28%	0.31%	0.21%	0.07%	0.05%	0.13%	0.12%
# Loans	9	6	4	3	3	4	6
% # Loans	0.32%	0.21%	0.14%	0.11%	0.11%	0.14%	0.21%
REO							
Balance	459,999.88	861,372.13	806,561.93	1,195,336.00	1,272,242.41	362,883.42	624,282.66
% Balance	0.08%	0.16%	0.15%	0.22%	0.23%	0.07%	0.11%
# Loans	1	5	6	5	6	2	2
% # Loans	0.04%	0.18%	0.21%	0.18%	0.21%	0.07%	0.07%
TOTAL							
Balance	19,538,357.58	17,994,468.80	15,732,756.02	15,310,524.00	18,059,872.52	11,502,519.98	10,902,132.68
% Balance	3.54%	3.26%	2.85%	2.77%	3.27%	2.08%	1.98%
# Loans	85	85	73	76	82	54	57
% # Loans	3.03%	3.03%	2.60%	2.71%	2.92%	1.93%	2.03%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	1,716,500.64	1,595,999.84	1,645,990.94	2,107,299.85	3,855,432.34	1,397,471.94	1,308,591.72
% Balance	0.31%	0.29%	0.30%	0.38%	0.70%	0.25%	0.24%
# Loans	12	12	10	10	16	11	9
% # Loans	0.43%	0.43%	0.36%	0.36%	0.57%	0.39%	0.32%
FORECLOSURE							
Balance	4,937,333.28	3,899,990.49	5,759,549.13	3,412,470.49	6,784,748.88	3,901,453.79	3,334,852.58
% Balance	0.89%	0.71%	1.04%	0.62%	1.23%	0.71%	0.60%
# Loans	19	17	19	13	23	16	15
% # Loans	0.68%	0.61%	0.68%	0.46%	0.82%	0.57%	0.53%
BANKRUPTCY							
Balance	809,670.33	59,531.77	360,380.31	544,986.66	68,011.00	243,805.87	725,069.07
% Balance	0.15%	0.01%	0.07%	0.10%	0.01%	0.04%	0.13%
# Loans	4	1	2	4	1	3	5
% # Loans	0.14%	0.04%	0.07%	0.14%	0.04%	0.11%	0.18%
REO							
Balance	1,529,494.43	1,899,281.65	1,667,068.83	920,971.73	776,051.28	362,469.76	1,154,380.79
% Balance	0.28%	0.34%	0.30%	0.17%	0.14%	0.07%	0.21%
# Loans	7	6	7	5	2	2	6
% # Loans	0.25%	0.21%	0.25%	0.18%	0.07%	0.07%	0.21%
TOTAL							
Balance	8,992,998.68	7,454,803.75	9,432,989.21	6,985,728.73	11,484,243.50	5,905,201.36	6,522,894.16
% Balance	1.63%	1.35%	1.71%	1.27%	2.08%	1.07%	1.18%
# Loans	42	36	38	32	42	32	35
% # Loans	1.50%	1.28%	1.35%	1.14%	1.50%	1.14%	1.25%

Mortgage Backed Floating Rate Notes

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GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	673,357.81	900,041.46	1,431,691.36	477,264.74	31,071.02	1,180,042.53	161,423.07
% Balance	0.12%	0.16%	0.26%	0.09%	0.01%	0.21%	0.03%
# Loans	5	7	9	3	1	7	3
% # Loans	0.18%	0.25%	0.32%	0.11%	0.04%	0.25%	0.11%
FORECLOSURE							
Balance	4,029,056.05	2,886,462.80	4,482,318.51	3,065,100.35	1,570,333.14	3,688,675.95	1,565,023.44
% Balance	0.73%	0.52%	0.81%	0.56%	0.28%	0.67%	0.28%
# Loans	16	11	19	13	8	11	7
% # Loans	0.57%	0.39%	0.68%	0.46%	0.29%	0.39%	0.25%
BANKRUPTCY							
Balance	861,292.11	336,290.44	87,107.32	0.00	524,796.06	0.00	0.00
% Balance	0.16%	0.06%	0.02%	0.00%	0.10%	0.00%	0.00%
# Loans	3	1	1	0	2	0	0
% # Loans	0.11%	0.04%	0.04%	0.00%	0.07%	0.00%	0.00%
REO							
Balance	751,310.86	1,026,463.98	475,178.61	174,536.47	797,024.60	129,188.66	528,922.59
% Balance	0.14%	0.19%	0.09%	0.03%	0.14%	0.02%	0.10%
# Loans	2	4	2	1	2	1	2
% # Loans	0.07%	0.14%	0.07%	0.04%	0.07%	0.04%	0.07%
TOTAL							
Balance	6,315,016.83	5,149,258.68	6,476,295.80	3,716,901.56	2,923,224.82	4,997,907.14	2,255,369.10
% Balance	1.14%	0.93%	1.17%	0.67%	0.53%	0.91%	0.41%
# Loans	26	23	31	17	13	19	12
% # Loans	0.93%	0.82%	1.11%	0.61%	0.46%	0.68%	0.43%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	666,133.53	0.00	313,570.46	214,268.54	0.00	0.00	232,040,581.73
% Balance	0.12%	0.00%	0.06%	0.04%	0.00%	0.00%	42.05%
# Loans	6	0	4	4	0	0	1,164
% # Loans	0.21%	0.00%	0.14%	0.14%	0.00%	0.00%	41.50%
FORECLOSURE							
Balance	2,365,235.94	424,202.81	858,167.10	742,681.76	1,687,039.14	0.00	139,913,555.91
% Balance	0.43%	0.08%	0.16%	0.13%	0.31%	0.00%	25.35%
# Loans	9	2	3	3	6	0	569
% # Loans	0.32%	0.07%	0.11%	0.11%	0.21%	0.00%	20.29%
BANKRUPTCY							
Balance	168,800.00	743,575.96	0.00	585,853.43	258,297.32	0.00	23,565,534.26
% Balance	0.03%	0.13%	0.00%	0.11%	0.05%	0.00%	4.27%
# Loans	1	1	0	2	1	0	135
% # Loans	0.04%	0.04%	0.00%	0.07%	0.04%	0.00%	4.81%
REO							
Balance	0.00	1,134,958.62	0.00	0.00	398,246.95	0.00	20,229,852.27
% Balance	0.00%	0.21%	0.00%	0.00%	0.07%	0.00%	3.67%
# Loans	0	2	0	0	1	0	83
% # Loans	0.00%	0.07%	0.00%	0.00%	0.04%	0.00%	2.96%
TOTAL							
Balance	3,200,169.47	2,302,737.39	1,171,737.56	1,542,803.73	2,343,583.41	0.00	415,749,524.17
% Balance	0.58%	0.42%	0.21%	0.28%	0.42%	0.00%	75.34%
# Loans	16	5	7	9	8	0	1,951
% # Loans	0.57%	0.18%	0.25%	0.32%	0.29%	0.00%	69.55%



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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:							
73052664 1	80,000.00	79,043.98	01-Mar-2008	8.225%	IL - 80.00%	360	01-Jul-2006
73052672 1	20,000.00	19,521.53	01-Apr-2008	9.500%	IL - 20.00%	180	01-Jul-2006
73070346 2	460,000.00	459,999.88	01-Aug-2008	7.990%	CA - 80.00%	360	01-Aug-2006
73077139 2	166,400.00	160,856.26	01-Oct-2007	7.700%	IL - 80.00%	360	01-Aug-2006
73077147 2	41,600.00	41,293.06	01-Oct-2007	10.990%	IL - 20.00%	180	01-Aug-2006
73062977 2	123,250.00	122,093.06	01-Jun-2008	9.625%	OH - 85.00%	360	01-Aug-2006
73085676 2	131,660.00	146,938.79	01-Jul-2008	9.596%	TX - 95.00%	360	01-Aug-2006
73071595 2	220,000.00	214,018.10	01-Aug-2007	8.595%	CT - 80.00%	360	01-Aug-2006
73064530 2	255,200.00	255,200.00	01-Nov-2007	7.875%	MD - 80.00%	360	01-Aug-2006
73064538 2	63,800.00	63,203.06	01-Nov-2007	10.375%	MD - 20.00%	180	01-Aug-2006
73156077 1	140,250.00	138,097.87	01-Oct-2007	10.600%	SC - 85.00%	360	01-May-2006
73172543 1	54,400.00	48,018.67	01-Mar-2009	10.500%	TX - 80.00%	180	01-Jul-2006
73281757 1	129,600.00	126,886.85	01-Jun-2007	10.475%	NY - 90.00%	360	01-Jul-2006
73282741 1	207,000.00	205,043.57	01-Aug-2008	9.275%	NH - 90.00%	360	01-Aug-2006
73284485 1	257,550.00	255,798.56	01-Feb-2007	9.900%	FL - 85.00%	360	01-Jul-2006
73192930 2	214,800.00	211,986.81	01-Jul-2007	7.925%	RI - 80.00%	360	01-Jul-2006
73194482 2	164,000.00	162,324.18	01-Jan-2008	8.775%	AZ - 80.00%	360	01-Jul-2006
73197994 2	169,600.00	167,530.35	01-May-2008	7.425%	AZ - 80.00%	360	01-Jul-2006
73198330 1	59,500.00	58,512.05	01-Oct-2007	10.375%	OH - 85.00%	360	01-Aug-2006
73301511 2	523,200.00	506,392.15	01-May-2008	7.800%	CA - 80.00%	360	01-Aug-2006
73304240 2	232,400.00	229,749.25	01-Dec-2007	8.800%	AZ - 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
73309568 1	211,200.00	208,965.75	01-May-2008	9.150%	TN - 80.00%	360	01-Aug-2006
73309712 2	150,300.00	148,451.66	01-Aug-2007	8.050%	FL - 90.00%	360	01-Aug-2006
73311009 1	117,600.00	115,356.36	01-Oct-2006	8.975%	IL - 80.00%	360	01-Aug-2006
72939794 2	288,000.00	279,297.24	01-Apr-2008	8.390%	WI - 90.00%	360	01-Jul-2006
72950947 2	132,000.00	128,326.16	08-Jun-2007	9.625%	IN - 80.00%	360	08-Jun-2006
TOTAL	4,743,810.00	4,682,093.86					
Became REO Property in a Prior Period:							
1127087178 2	92,800.00	89,645.80	01-Oct-2008	8.570%	AZ - 80.00%	360	01-Apr-2006
1127089304 1	66,500.00	65,510.92	01-Sep-2006	10.045%	GA - 95.00%	360	01-Apr-2006
1127084360 2	107,200.00	107,200.00	01-Jul-2008	7.990%	MI - 80.00%	360	01-May-2006
1127085336 1	108,000.00	105,143.54	01-Dec-2008	9.250%	TX - 90.00%	360	01-May-2006
73090237 1	139,280.00	134,913.45	01-Sep-2008	7.845%	TX - 80.00%	360	01-Aug-2006
1127088722 1	467,500.00	452,224.61	01-Jul-2008	8.125%	CA - 85.00%	360	01-May-2006
73084324 1	112,500.00	109,936.61	01-Sep-2008	9.950%	AZ - 90.00%	360	01-Jun-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
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
73054936 2	180,000.00	177,907.60	01-Jan-2008	9.375%	CA - 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

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
73053688 2	116,000.00	112,882.83	01-Apr-2007	8.995%	TX - 80.00%	360	01-Jul-2006
73090165 1	164,000.00	159,589.68	01-Oct-2006	8.750%	IL - 80.00%	360	01-Aug-2006
73055080 2	460,800.00	463,499.37	01-Nov-2008	6.500%	CA - 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
73054368 1	175,750.00	174,072.36	01-May-2008	9.250%	CA - 95.00%	360	01-Jul-2006
73061953 2	513,000.00	512,843.00	01-Dec-2007	8.625%	CA - 90.00%	360	01-Aug-2006
73056633 1	152,000.00	150,001.10	01-Jun-2008	7.990%	MN - 80.00%	360	01-Jul-2006
73073227 2	540,000.00	530,111.59	01-Feb-2007	6.950%	NY - 80.00%	360	01-Jul-2006
73070506 2	137,000.00	135,517.76	01-Feb-2008	10.125%	GA - 84.57%	360	01-Jul-2006
73065026 2	464,000.00	458,527.16	01-May-2007	8.875%	CA - 80.00%	360	01-Aug-2006
73068266 2	650,000.00	637,792.12	01-Nov-2007	6.750%	CA - 84.97%	360	01-Aug-2006
73056025 2	144,000.00	142,812.34	01-Jun-2008	9.625%	AZ - 80.00%	360	01-Jul-2006
73062561 2	488,000.00	488,000.00	01-Dec-2007	7.250%	CA - 80.00%	360	01-Aug-2006
73070218 2	360,000.00	353,601.47	01-Sep-2007	7.000%	CA - 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
73082044 1	261,600.00	253,194.13	01-Apr-2008	8.000%	MA - 80.00%	360	01-Aug-2006
73064274 2	180,000.00	182,838.41	01-Jun-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73075579 2	480,000.00	474,641.11	01-Oct-2006	9.000%	CA - 80.00%	360	01-Aug-2006
73067354 2	368,000.00	362,295.78	01-Apr-2007	7.500%	CA - 80.00%	360	01-Aug-2006
73082268 2	117,600.00	116,245.68	01-Jun-2008	8.795%	NC - 80.00%	360	01-Aug-2006
73069778 2	381,600.00	376,348.10	01-Dec-2006	7.625%	NY - 80.00%	360	01-Aug-2006
73085988 2	312,000.00	307,960.87	01-Oct-2008	7.995%	CA - 80.00%	360	01-Aug-2006
73067570 1	78,400.00	76,083.89	01-May-2008	8.250%	TX - 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
73077875 1	200,000.00	198,374.54	01-May-2008	8.990%	AZ - 80.00%	360	01-Aug-2006
73074395 2	352,000.00	347,228.42	01-Jan-2008	7.675%	CA - 80.00%	360	01-Aug-2006
73069354 2	312,000.00	308,475.64	01-May-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73080708 1	236,000.00	233,613.79	01-Jan-2008	8.750%	NY - 80.00%	360	01-Aug-2006
73069226 1	236,000.00	232,364.03	01-Aug-2008	7.800%	DC - 80.00%	360	01-Aug-2006
73083252 2	189,200.00	186,819.90	01-Mar-2008	8.000%	OR - 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
73083380 1	280,000.00	287,665.78	01-Feb-2008	8.250%	MD - 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
73087741 1	272,000.00	268,622.28	01-Jul-2008	8.375%	MD - 80.00%	360	01-Aug-2006
73087749 1	68,000.00	67,198.70	01-Jul-2008	11.000%	MD - 20.00%	180	01-Aug-2006
73088317 2	135,200.00	135,200.00	01-May-2008	7.650%	WA - 80.00%	360	01-Aug-2006
73089109 2	439,600.00	434,869.80	01-May-2007	9.125%	CA - 80.00%	360	01-Aug-2006
73166582 1	141,550.00	140,253.69	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
73171647 2	73,800.00	73,308.55	01-Nov-2007	9.975%	MS - 90.00%	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	217,506.48	01-Dec-2007	8.500%	NV - 46.81%	360	01-Jul-2006
73280629 2	75,600.00	75,107.47	01-May-2007	10.050%	IL - 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
73180024 2	427,500.00	422,449.81	01-Sep-2007	8.300%	CA - 75.00%	360	01-Jul-2006
73182480 1	208,000.00	202,572.88	01-Sep-2007	9.150%	IL - 93.69%	360	01-Jul-2006
73183945 1	159,200.00	157,351.19	01-Sep-2007	8.425%	HI - 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
73183985 2	187,200.00	184,692.08	01-Jul-2008	8.025%	UT - 80.00%	360	01-Jul-2006
73188105 2	100,000.00	97,793.18	01-Jan-2008	9.875%	KS - 80.00%	360	01-Jul-2006
73191674 1	194,750.00	193,353.45	01-Jul-2007	9.850%	OH - 95.00%	360	01-Jul-2006
73288510 1	63,900.00	63,594.71	01-Aug-2006	11.000%	OH - 90.00%	360	01-Aug-2006
73193786 2	173,850.00	172,171.82	01-Apr-2008	9.300%	WA - 95.00%	360	01-Jul-2006
73288814 2	270,400.00	266,913.01	01-Feb-2007	7.975%	MD - 80.00%	360	01-Jul-2006
73193890 2	61,200.00	60,517.99	01-Nov-2008	11.990%	IL - 20.00%	360	01-Jul-2006
73196738 2	181,602.00	179,420.35	01-Apr-2008	7.700%	MI - 80.00%	360	01-Jul-2006
73197506 2	140,400.00	128,529.42	01-Jun-2008	8.425%	TX - 90.00%	360	01-Jul-2006
73197658 2	248,000.00	245,285.34	01-Jun-2007	7.875%	CA - 80.00%	360	01-Jul-2006
73292366 1	212,000.00	218,468.80	01-Dec-2008	6.000%	TN - 80.00%	360	01-Jul-2006
73200643 2	139,920.00	135,518.91	01-Nov-2007	7.975%	TX - 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	660,317.51	01-Oct-2006	9.325%	CA - 90.00%	360	01-Aug-2006
73200755 1	330,000.00	324,985.48	01-Dec-2007	7.550%	MA - 62.38%	360	01-Aug-2006
73302167 2	137,600.00	135,994.10	01-Oct-2007	8.450%	CO - 80.00%	360	01-Aug-2006
73304584 1	63,000.00	61,290.41	01-Sep-2008	8.775%	NE - 90.00%	360	01-Aug-2006
73307800 1	81,000.00	79,603.28	01-Jun-2007	10.350%	IN - 90.00%	360	01-Sep-2006
73308720 2	114,400.00	113,110.16	01-Jan-2008	8.575%	ID - 80.00%	360	01-Aug-2006
73309576 1	355,500.00	352,869.92	01-Apr-2007	9.825%	NJ - 90.00%	360	01-Aug-2006
73309792 1	50,400.00	49,364.91	01-Apr-2007	9.300%	OH - 80.00%	360	01-Aug-2006
73312473 1	150,000.00	149,012.24	01-Oct-2007	9.900%	FL - 88.24%	360	01-Aug-2006
73313017 1	84,800.00	82,746.89	01-Sep-2008	9.450%	TX - 80.00%	360	01-Aug-2006
72949795 2	124,000.00	120,247.21	26-Jun-2007	9.250%	NC - 80.00%	360	26-Jun-2006
72950771 2	180,200.00	176,262.94	01-Dec-2007	9.750%	FL - 85.00%	360	01-Jul-2006
72939634 2	180,000.00	174,536.47	01-Mar-2007	8.750%	WI - 90.00%	360	01-Jul-2006
72935882 2	245,500.00	237,641.76	01-Nov-2007	8.500%	IL - 84.66%	360	01-Jul-2006
72945891 2	162,320.00	157,157.32	01-Jul-2007	8.500%	IL - 80.00%	360	01-Jul-2006
72946227 2	50,640.00	49,692.79	28-Mar-2008	9.990%	MI - 80.00%	360	28-May-2006
72950459 2	275,000.00	286,875.21	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
72950179 2	391,000.00	386,928.84	11-Sep-2007	8.625%	CO - 85.00%	360	11-May-2006
72949259 2	499,900.00	488,764.90	21-Jan-2008	10.750%	LA - 79.98%	360	21-Jun-2006
72948083 2	117,600.00	114,043.02	01-Jun-2008	7.790%	AZ - 80.00%	360	01-Jul-2006
72946051 2	180,900.00	176,063.52	01-Mar-2008	8.750%	AZ - 90.00%	360	01-Jul-2006
72937378 2	159,120.00	156,901.81	01-Apr-2008	7.690%	MN - 80.00%	360	01-Jun-2006
72941962 2	196,000.00	195,899.47	01-Oct-2007	6.250%	IL - 80.00%	360	01-Jun-2006
72942570 2	210,900.00	205,551.25	01-Dec-2007	9.625%	TX - 95.00%	360	01-Jul-2006
1127065561 2	224,000.00	217,407.18	02-Jun-2008	8.250%	GA - 80.00%	360	02-Mar-2006
72947891 2	442,500.00	434,758.40	01-Apr-2008	6.240%	GA - 89.39%	360	01-Jul-2006
72951620 2	510,000.00	506,025.52	01-Jun-2007	10.625%	NJ - 85.00%	360	01-Jul-2006
TOTAL	23,297,032.00	23,009,526.95					
TOTAL	28,040,842.00	27,691,620.81					

Mortgage Backed Floating Rate Notes

December 28, 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:							
73054176 2	190,000.00	182,557.83	01-Jul-2009	6.995%	FL - 47.50%	360	01-Jul-2006
73054248 2	157,600.00	155,437.22	01-Jun-2008	7.845%	FL - 80.00%	360	01-Jul-2006
73089741 1	268,500.00	273,682.64	01-Jan-2009	7.300%	MD - 89.50%	360	01-Jul-2006
73064986 1	93,000.00	98,158.97	01-Jul-2009	9.375%	IL - 64.14%	360	01-Aug-2006
73061425 2	200,000.00	198,457.89	01-Jul-2009	8.695%	NM - 80.00%	360	01-Aug-2006
73080068 1	200,000.00	196,446.80	01-Jul-2009	6.975%	NJ - 80.00%	360	01-Aug-2006
73071803 2	232,000.00	226,742.71	01-Apr-2007	9.750%	NJ - 80.00%	360	01-Aug-2006
73082644 2	212,000.00	205,466.79	01-Jul-2009	7.990%	GA - 80.00%	360	01-Aug-2006
73067698 2	127,205.00	149,682.61	01-Jan-2009	9.020%	TX - 80.00%	360	01-Aug-2006
73076571 2	185,600.00	183,388.70	01-Oct-2008	8.270%	OR - 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
73078835 2	143,920.00	141,645.51	01-Feb-2008	7.125%	FL - 80.00%	360	01-Aug-2006
73088797 1	278,000.00	282,357.11	01-Jul-2009	7.050%	NJ - 78.31%	360	01-Aug-2006
73084236 1	84,000.00	86,340.57	01-Jul-2009	9.625%	MS - 80.00%	360	01-Aug-2006
73169631 1	212,500.00	222,845.44	01-Jun-2009	8.050%	IL - 85.00%	360	01-Jul-2006
73279773 2	405,720.00	404,504.47	01-Jun-2009	8.150%	CA - 90.00%	360	01-Jul-2006
73177392 1	166,500.00	163,962.35	01-Jun-2008	7.875%	FL - 75.00%	360	01-Jul-2006
73187529 1	400,000.00	432,001.71	01-May-2008	8.175%	IN - 76.19%	360	01-Aug-2006
73190185 1	157,500.00	155,958.34	01-Apr-2009	9.450%	CA - 79.95%	360	01-Jul-2006
73191746 2	508,000.00	500,297.04	01-Mar-2008	7.625%	CA - 80.00%	360	01-Jul-2006
73289230 1	190,800.00	195,140.84	01-Oct-2008	6.500%	GA - 90.00%	360	01-Jul-2006
73195090 2	560,000.00	551,948.80	01-Jun-2008	7.750%	CA - 80.00%	360	01-Jul-2006
73196506 2	161,600.00	159,823.91	01-May-2008	8.650%	MN - 80.00%	360	01-Jul-2006
73198034 1	150,000.00	148,327.77	01-Mar-2009	9.000%	NV - 62.50%	360	01-Jul-2006
73295719 1	104,400.00	102,293.79	01-Sep-2006	9.400%	SC - 90.00%	360	01-Aug-2006
73299551 1	144,000.00	149,016.76	01-Apr-2009	9.450%	CO - 80.00%	360	01-Aug-2006
73301975 2	111,920.00	125,284.59	01-Feb-2009	9.325%	TX - 80.00%	360	01-Aug-2006
73302904 2	116,100.00	120,223.47	01-Nov-2008	8.750%	ID - 90.00%	360	01-Aug-2006
73309944 2	484,000.00	477,485.41	01-Sep-2007	7.800%	CA - 80.00%	360	01-Aug-2006
73311265 1	391,000.00	387,437.40	01-Mar-2009	10.000%	CA - 85.00%	360	01-Jun-2006
72948043 2	100,000.00	97,425.32	01-Mar-2008	9.100%	NC - 80.00%	360	01-Jul-2006
72945739 2	55,800.00	54,897.61	12-Oct-2008	10.625%	OH - 90.00%	360	12-Jun-2006
72947939 2	243,000.00	235,986.96	16-Nov-2008	8.840%	NJ - 90.00%	360	16-Jun-2006
72936746 2	336,000.00	326,779.62	18-Apr-2008	8.990%	NJ - 80.00%	360	18-Jun-2006
72937458 2	113,920.00	110,077.59	16-Jun-2008	7.820%	IN - 80.00%	360	16-Jun-2006
72939338 2	117,000.00	116,517.65	01-Jul-2009	8.390%	OH - 90.00%	360	16-Jun-2006
72947835 2	101,400.00	102,696.95	01-Sep-2008	10.090%	MO - 69.93%	360	01-Jul-2006
72951916 2	151,816.00	147,485.28	10-Jul-2009	9.500%	IL - 80.00%	360	10-Jun-2006
72941274 2	208,000.00	206,150.68	01-Dec-2008	7.340%	AZ - 80.00%	360	01-Jul-2006
72935426 2	136,000.00	131,397.88	01-Jun-2008	7.640%	AZ - 80.00%	360	01-Jul-2006
72946603 2	237,000.00	243,792.27	01-Nov-2008	8.190%	MN - 84.64%	360	01-Jul-2006
72941242 2	71,100.00	72,570.54	04-Dec-2008	9.440%	GA - 90.00%	360	04-Jun-2006
72943002 2	281,400.00	306,362.14	01-Sep-2008	7.690%	CA - 45.39%	360	01-Jul-2006

Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
TOTAL	8,964,301.00	9,005,057.93					
Became Foreclosure Property in a Prior Period:							
1127033820 1	139,000.00	134,926.56	01-Mar-2009	8.625%	TX - 84.24%	360	01-Feb-2006
1127038062 2	500,000.00	494,662.85	01-Dec-2008	8.950%	CA - 76.92%	360	01-Feb-2006
1127088228 2	210,900.00	230,710.83	01-Jul-2008	10.170%	FL - 95.00%	360	01-May-2006
1127089759 2	448,000.00	447,340.00	01-Nov-2008	8.375%	CA - 80.00%	360	01-May-2006
1127088540 2	168,000.00	177,122.30	01-May-2009	8.250%	PA - 80.00%	360	01-May-2006
1127089265 2	233,750.00	230,542.79	01-Dec-2008	10.375%	NM - 85.00%	360	01-May-2006
1127087603 1	384,200.00	380,208.12	01-May-2008	9.125%	CT - 85.00%	360	01-May-2006
73051408 2	65,075.00	63,705.01	01-May-2007	9.500%	TN - 95.00%	360	01-Jun-2006
1127088412 2	213,750.00	212,076.65	01-Sep-2008	9.920%	ID - 95.00%	360	01-May-2006
1127090775 2	204,000.00	222,287.52	01-Jun-2009	4.750%	IL - 80.00%	360	01-May-2006
1127085828 1	180,000.00	177,341.04	01-Mar-2008	8.000%	CA - 62.07%	360	01-May-2006
1127089721 2	631,750.00	626,229.48	01-Oct-2007	9.695%	MD - 95.00%	360	01-May-2006
1127087460 2	67,500.00	65,948.66	01-May-2008	10.030%	FL - 90.00%	360	01-May-2006
1127098612 1	448,000.00	440,586.98	01-Oct-2008	7.550%	NY - 80.00%	360	01-May-2006
1127084661 2	431,200.00	414,636.07	01-Jul-2006	7.125%	FL - 80.00%	360	01-May-2006
1127085963 2	599,200.00	625,795.93	01-Apr-2009	8.000%	CA - 80.00%	360	01-May-2006
1127095600 2	261,250.00	258,262.26	01-Dec-2007	8.845%	AZ - 95.00%	360	01-May-2006
73063338 2	252,000.00	262,712.35	01-Sep-2008	8.500%	FL - 80.00%	360	01-Jun-2006
1127094493 2	191,200.00	189,268.77	01-Sep-2008	6.375%	FL - 80.00%	360	01-Jun-2006
1127099509 1	357,000.00	352,986.38	01-Jan-2008	8.950%	NY - 85.00%	360	01-May-2006
73070882 2	604,000.00	596,827.46	01-Feb-2009	8.195%	NY - 80.00%	360	01-Aug-2006
73052272 1	320,000.00	320,000.00	01-Dec-2007	9.000%	FL - 80.00%	360	01-Jun-2006
73051504 2	505,600.00	488,060.85	01-Sep-2007	7.625%	NY - 80.00%	360	01-Jun-2006
73089541 2	260,800.00	271,972.24	01-Sep-2008	7.500%	CA - 80.00%	360	01-Jun-2006
73090861 1	104,000.00	109,274.50	01-May-2009	8.920%	GA - 80.00%	360	01-Jun-2006
73090573 2	292,000.00	289,194.18	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	279,683.17	01-Dec-2008	6.750%	CA - 80.00%	360	01-Aug-2006
73052392 1	48,600.00	47,374.22	01-May-2008	9.470%	NY - 76.42%	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	182,927.61	01-Aug-2008	7.845%	CA - 80.00%	360	01-Aug-2006
73090029 2	290,000.00	285,869.11	01-May-2008	8.000%	FL - 84.06%	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	296,257.64	01-Jun-2008	9.000%	FL - 80.00%	360	01-Jul-2006
73051728 2	320,000.00	313,544.70	01-Sep-2007	6.845%	NJ - 80.00%	360	01-Jul-2006
73055369 1	256,000.00	252,325.65	01-Oct-2008	8.000%	IL - 77.58%	360	01-Jul-2006
73054856 1	159,920.00	158,132.95	01-Sep-2007	8.750%	FL - 80.00%	360	01-Aug-2006
73070826 1	316,800.00	312,360.02	01-Jan-2008	7.850%	TX - 80.00%	360	01-Aug-2006
73057409 1	126,400.00	125,048.17	01-Apr-2008	8.625%	FL - 80.00%	360	01-Aug-2006
73079164 2	180,000.00	178,451.34	01-Aug-2007	10.125%	FL - 80.00%	360	01-Jul-2006
73055441 2	553,500.00	544,710.40	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
73072499 2	306,000.00	301,617.70	01-Mar-2009	8.359%	IL - 90.00%	360	01-Aug-2006
73084532 1	137,200.00	133,667.75	01-May-2008	8.875%	FL - 80.00%	360	01-Aug-2006
73052432 1	68,824.00	66,860.76	01-Oct-2008	8.325%	PA - 80.00%	360	01-Jul-2006

Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
73060305 1	77,600.00	75,041.25	01-Dec-2007	7.475%	MA - 80.00%	360	01-Aug-2006
73057441 2	336,000.00	343,361.32	01-Aug-2008	8.120%	CA - 80.00%	360	01-Jul-2006
73084556 2	237,500.00	235,650.02	01-Dec-2007	9.375%	FL - 95.00%	360	01-Aug-2006
73063410 1	227,600.00	224,249.82	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
73076819 2	195,200.00	193,107.54	01-Aug-2008	8.625%	FL - 80.00%	360	01-Aug-2006
73052120 2	195,300.00	188,532.97	01-Jan-2008	7.645%	TN - 90.00%	360	01-Jul-2006
73066306 2	250,000.00	246,515.16	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
73076851 1	376,000.00	371,219.33	01-Jun-2008	8.750%	CA - 80.00%	360	01-Jul-2006
73059033 2	209,600.00	235,753.16	01-Jun-2009	6.990%	FL - 80.00%	360	01-Aug-2006
73090829 1	154,800.00	151,289.98	01-Dec-2007	9.500%	VA - 90.00%	360	01-Aug-2006
73052240 2	192,000.00	188,536.64	01-Oct-2008	6.750%	CA - 80.00%	360	01-Jul-2006
73055521 1	348,000.00	341,603.79	01-Jun-2008	7.625%	CA - 80.00%	360	01-Jul-2006
73070706 1	334,000.00	329,822.38	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
73054264 1	174,800.00	172,843.38	01-Jun-2008	8.625%	OR - 80.00%	360	01-Aug-2006
73070722 2	486,000.00	481,235.20	01-Aug-2008	9.375%	FL - 90.00%	360	01-Aug-2006
73067938 2	228,000.00	220,975.88	01-Jun-2008	8.375%	NV - 80.00%	360	01-Jul-2006
73070738 1	292,500.00	288,904.56	01-Oct-2008	8.875%	FL - 75.00%	360	01-Aug-2006
73055016 2	446,400.00	440,028.12	01-Nov-2007	8.500%	CA - 80.00%	360	01-Jul-2006
73060481 1	207,000.00	256,987.38	01-May-2009	9.600%	ME - 90.00%	360	01-Aug-2006
73056481 2	201,600.00	201,599.63	01-Oct-2008	6.750%	FL - 80.00%	360	01-Jul-2006
73055032 2	393,600.00	388,386.05	01-Feb-2009	8.095%	IL - 80.00%	360	01-Jul-2006
73052544 2	104,000.00	102,587.30	01-Sep-2007	8.125%	AR - 80.00%	360	01-Jul-2006
73054312 2	268,720.00	266,427.08	01-Apr-2009	7.990%	IL - 80.00%	360	01-Jul-2006
73057729 2	292,000.00	288,972.35	01-Sep-2008	7.990%	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
73061913 1	111,200.00	108,922.12	01-Jun-2009	10.250%	MO - 80.00%	360	01-Aug-2006
73063594 2	232,000.00	234,837.08	01-Sep-2008	6.850%	IL - 80.00%	360	01-Aug-2006
73060585 2	176,000.00	169,482.33	01-Jul-2008	7.120%	WA - 80.00%	360	01-Aug-2006
73053256 2	240,000.00	249,329.81	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
73064874 2	464,000.00	458,652.41	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
73058001 2	304,000.00	303,825.20	01-Nov-2007	7.875%	FL - 80.00%	360	01-Aug-2006
73081716 2	296,000.00	286,248.69	01-Aug-2006	7.875%	FL - 80.00%	360	01-Aug-2006
73060753 2	200,000.00	198,232.60	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
73073099 2	167,600.00	165,455.14	01-Jun-2009	7.990%	AZ - 80.00%	360	01-Aug-2006
73053312 2	397,600.00	397,599.92	01-Apr-2008	8.375%	CA - 80.00%	360	01-Jul-2006
73053880 2	472,000.00	458,162.62	01-May-2008	8.500%	FL - 80.00%	360	01-Jul-2006
73058073 1	101,700.00	99,259.57	01-Jan-2008	8.375%	FL - 90.00%	360	01-Aug-2006
73059281 2	224,000.00	220,819.19	01-Oct-2008	7.575%	TX - 80.00%	360	01-Aug-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	214,084.34	01-May-2008	8.750%	FL - 95.00%	360	01-Aug-2006

Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
73084876 2	284,080.00	272,786.34	01-Oct-2008	6.725%	NY - 80.00%	360	01-Aug-2006
73053360 1	187,000.00	184,621.36	01-Jun-2007	9.000%	FL - 64.93%	360	01-Jul-2006
73079436 1	127,710.00	125,404.41	01-Dec-2007	9.995%	FL - 90.00%	360	01-Jul-2006
73068114 1	315,000.00	311,634.51	01-Aug-2008	9.375%	CA - 47.73%	360	01-Aug-2006
73063746 1	171,200.00	169,504.68	01-Mar-2008	8.215%	NV - 80.00%	360	01-Aug-2006
73063762 2	323,200.00	317,570.98	01-Jul-2008	7.250%	CA - 80.00%	360	01-Aug-2006
73068122 2	272,000.00	268,549.14	01-Feb-2008	8.000%	FL - 80.00%	360	01-Aug-2006
73056761 2	392,000.00	408,683.48	01-Oct-2008	8.500%	MA - 80.00%	360	01-Aug-2006
73073211 2	262,000.00	255,498.99	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	370,536.55	01-Jun-2007	9.000%	NJ - 80.00%	360	01-Aug-2006
73053376 2	208,000.00	210,388.61	01-Nov-2008	4.250%	AZ - 80.00%	360	01-Jul-2006
73056769 2	424,000.00	418,455.34	01-Apr-2008	7.970%	CA - 80.00%	360	01-Aug-2006
73059409 2	266,000.00	262,603.29	01-Sep-2007	7.875%	RI - 95.00%	360	01-Aug-2006
73059449 2	235,600.00	230,042.69	01-Mar-2008	8.750%	FL - 95.00%	360	01-Aug-2006
73089717 2	479,600.00	473,599.64	01-Sep-2007	8.500%	CA - 80.00%	360	01-Aug-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	146,696.68	01-Jul-2008	7.500%	CA - 80.00%	360	01-Aug-2006
73068210 1	59,500.00	57,962.03	01-Jan-2009	8.750%	MI - 85.00%	360	01-Aug-2006
73054600 2	404,000.00	398,983.37	01-Aug-2008	8.375%	NJ - 80.00%	360	01-Aug-2006
73066762 1	258,400.00	254,463.21	01-Jul-2008	8.400%	IL - 85.00%	360	01-Aug-2006
73056889 1	108,000.00	105,438.93	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
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	162,958.84	01-Feb-2009	7.070%	FL - 75.00%	360	01-Aug-2006
73053400 2	215,200.00	212,274.45	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	274,128.48	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
73070418 2	364,000.00	364,000.00	01-Apr-2008	7.700%	CA - 80.00%	360	01-Aug-2006
73061057 1	161,250.00	159,396.19	01-Jul-2007	8.125%	FL - 75.00%	360	01-Aug-2006
73079588 1	298,400.00	294,582.24	01-Aug-2008	8.250%	NJ - 80.00%	360	01-Aug-2006
73056929 2	310,400.00	299,374.91	01-Jan-2009	7.350%	CA - 80.00%	360	01-Aug-2006
73059609 2	182,400.00	176,809.19	01-Jun-2009	8.095%	LA - 80.00%	360	01-Aug-2006
73077091 2	258,392.00	253,664.60	01-Aug-2008	6.850%	FL - 80.00%	360	01-Aug-2006
73065058 2	679,920.00	670,653.12	01-Jun-2008	7.875%	CA - 80.00%	360	01-Aug-2006
73063946 2	165,000.00	164,179.86	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
73091405 2	176,000.00	170,990.89	01-Feb-2007	8.545%	FL - 80.00%	360	01-Aug-2006
73068386 2	266,000.00	263,172.70	01-Dec-2008	8.695%	FL - 95.00%	360	01-Aug-2006
73057001 2	328,000.00	323,988.59	01-Mar-2009	8.875%	MD - 80.00%	360	01-Jul-2006
73059665 2	292,000.00	288,939.00	01-May-2008	8.750%	CA - 80.00%	360	01-Aug-2006
73068410 2	443,072.00	462,988.25	01-Feb-2009	6.000%	CA - 80.00%	360	01-Aug-2006
73085108 1	236,000.00	232,858.53	01-Nov-2008	8.250%	MD - 80.00%	360	01-Aug-2006
73054072 2	368,000.00	363,104.75	01-Jan-2008	7.750%	CA - 80.00%	360	01-Aug-2006
73055321 2	269,100.00	266,430.84	01-Feb-2009	8.990%	OR - 90.00%	360	01-Aug-2006
73059745 2	232,800.00	228,755.45	01-Mar-2008	7.800%	MD - 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
73068434 2	260,000.00	250,796.83	01-Jan-2008	7.375%	NY - 80.00%	360	01-Aug-2006
73089709 2	375,200.00	368,474.61	01-Jul-2008	6.425%	CA - 80.00%	360	01-Aug-2006
73081860 2	553,375.00	535,368.16	01-Feb-2009	8.750%	NJ - 95.00%	360	01-Aug-2006
73072155 2	160,000.00	158,432.70	01-Sep-2007	8.875%	FL - 80.00%	360	01-Aug-2006
73064034 2	164,800.00	162,752.65	01-Jan-2008	8.000%	FL - 80.00%	360	01-Aug-2006
73064066 2	91,120.00	90,187.22	01-Aug-2008	8.990%	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
73066962 1	312,000.00	306,640.14	01-Aug-2008	7.375%	NY - 80.00%	360	01-Aug-2006
73085140 2	276,000.00	265,902.84	01-Sep-2006	7.125%	FL - 80.00%	360	01-Aug-2006
73065250 2	50,000.00	48,546.57	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	174,295.39	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	189,905.06	01-May-2008	8.520%	FL - 80.00%	360	01-Aug-2006
73058553 2	318,750.00	315,051.59	01-Feb-2008	8.540%	MA - 85.00%	360	01-Aug-2006
73090085 1	181,200.00	176,350.73	01-Oct-2008	8.870%	IL - 80.00%	360	01-Aug-2006
73073451 2	184,640.00	182,735.59	01-Aug-2006	9.125%	FL - 80.00%	360	01-Aug-2006
73090325 1	301,600.00	298,406.85	01-Apr-2008	8.750%	VA - 80.00%	360	01-Aug-2006
73059825 1	187,000.00	212,752.16	01-Sep-2008	7.000%	FL - 85.00%	360	01-Aug-2006
73059889 2	300,000.00	295,079.33	01-Apr-2008	7.000%	MD - 80.00%	360	01-Aug-2006
73062689 1	328,000.00	321,738.29	01-Mar-2009	8.375%	NJ - 80.00%	360	01-Aug-2006
73077283 1	240,000.00	234,335.87	01-Aug-2008	9.525%	IL - 88.89%	360	01-Aug-2006
73067058 1	193,600.00	191,045.37	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	153,651.32	01-Dec-2007	7.250%	FL - 80.00%	360	01-Aug-2006
73077323 2	332,000.00	326,480.93	01-Jan-2009	6.990%	NY - 80.00%	360	01-Aug-2006
73085292 1	125,000.00	120,715.60	01-May-2008	7.545%	IN - 75.76%	360	01-Aug-2006
73060025 1	78,000.00	76,134.18	01-May-2009	9.370%	CT - 80.00%	360	01-Aug-2006
73079876 1	144,000.00	142,580.47	01-Mar-2008	8.875%	FL - 80.00%	360	01-Aug-2006
73058689 2	209,600.00	227,070.93	01-Apr-2008	8.320%	FL - 80.00%	360	01-Aug-2006
73082028 2	399,200.00	386,935.10	01-Oct-2008	7.925%	NJ - 80.00%	360	01-Aug-2006
73068706 1	200,000.00	202,976.36	01-Mar-2009	8.875%	IL - 78.43%	360	01-Aug-2006
73082092 1	270,000.00	270,930.97	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
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	409,011.69	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	62,920.12	01-Nov-2008	8.225%	IN - 90.00%	360	01-Aug-2006
73091741 2	110,400.00	109,238.33	01-Nov-2007	9.125%	FL - 80.00%	360	01-Jul-2006
73069938 1	122,000.00	118,384.24	01-Nov-2009	8.325%	FL - 62.56%	360	01-Aug-2006
73085508 2	112,000.00	110,657.98	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
73091613 2	335,200.00	335,198.55	01-Aug-2008	7.990%	MD - 80.00%	360	01-Aug-2006
73068754 1	210,000.00	202,472.85	01-Mar-2009	7.300%	CA - 44.68%	360	01-Aug-2006
73085588 1	96,800.00	95,974.31	01-Feb-2009	9.395%	ID - 80.00%	360	01-Aug-2006
73082236 2	650,000.00	642,477.24	01-Apr-2008	8.700%	CA - 79.37%	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
73067386 2	431,200.00	425,727.50	01-Nov-2007	8.625%	CA - 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	277,962.66	01-Sep-2008	8.250%	CA - 90.00%	360	01-Aug-2006
73085708 1	210,120.00	204,031.07	01-Nov-2006	7.875%	FL - 80.00%	360	01-Aug-2006
73071731 2	320,000.00	316,173.09	01-Mar-2008	7.750%	CA - 80.00%	360	01-Aug-2006
73060113 1	154,400.00	152,495.27	01-Jan-2008	7.350%	CA - 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
73069738 2	251,040.00	243,203.41	01-Feb-2008	7.750%	FL - 80.00%	360	01-Aug-2006
73085876 2	134,345.00	132,627.23	01-Jan-2007	7.545%	FL - 67.85%	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	173,610.09	01-Jul-2008	8.875%	FL - 80.00%	360	01-Aug-2006
73068866 2	275,200.00	271,667.28	01-Jul-2008	7.990%	MD - 80.00%	360	01-Aug-2006
73063218 1	399,000.00	391,548.00	01-Jan-2009	6.845%	CA - 70.00%	360	01-Aug-2006
73080220 2	374,920.00	369,578.05	01-Dec-2008	7.600%	CA - 80.00%	360	01-Aug-2006
73063242 2	148,500.00	153,523.01	01-May-2009	5.250%	FL - 90.00%	360	01-Aug-2006
73085948 2	164,000.00	161,983.41	01-Sep-2008	8.470%	PA - 80.00%	360	01-Aug-2006
73082388 2	172,000.00	169,797.28	01-Jul-2008	8.000%	FL - 80.00%	360	01-Aug-2006
73085980 1	163,123.00	158,396.46	01-Aug-2008	8.450%	IL - 80.00%	360	01-Aug-2006
73063250 2	208,000.00	206,553.54	01-Nov-2008	7.875%	AZ - 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
73080276 1	304,000.00	308,472.89	01-Aug-2007	9.125%	CA - 80.00%	360	01-Aug-2006
73075907 1	172,000.00	169,592.16	01-Apr-2008	8.000%	AZ - 80.00%	360	01-Aug-2006
73065842 2	254,880.00	264,170.81	01-Dec-2008	8.750%	FL - 80.00%	360	01-Aug-2006
73082500 2	174,400.00	187,513.10	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	264,202.12	01-Feb-2008	7.625%	MA - 80.00%	360	01-Aug-2006
73067602 1	107,635.00	105,107.40	01-Mar-2009	9.250%	FL - 95.00%	360	01-Aug-2006
73071507 2	386,760.00	381,975.84	01-Sep-2008	8.340%	MD - 80.00%	360	01-Aug-2006
73086268 2	531,000.00	523,089.59	01-Jan-2007	7.670%	NY - 90.00%	360	01-Aug-2006
73074051 2	276,000.00	268,238.70	01-Feb-2008	8.500%	FL - 80.00%	360	01-Aug-2006
73064522 1	364,500.00	359,138.25	01-May-2008	7.625%	CA - 90.00%	360	01-Aug-2006
73069506 2	497,250.00	521,462.06	01-Jan-2009	6.875%	CA - 85.00%	360	01-Aug-2006
73069490 1	94,000.00	93,051.73	01-Mar-2009	9.250%	GA - 80.00%	360	01-Aug-2006
73082660 2	595,000.00	588,912.69	01-Oct-2008	8.875%	HI - 84.16%	360	01-Aug-2006
73086404 2	203,470.00	200,881.81	01-Dec-2008	7.945%	AZ - 80.00%	360	01-Aug-2006
73080412 1	195,285.00	198,486.99	01-Dec-2008	9.250%	AZ - 80.00%	360	01-Aug-2006
73076107 2	297,500.00	294,365.39	01-May-2007	8.875%	FL - 84.28%	360	01-Aug-2006
73074163 2	464,000.00	469,685.92	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
73074243 2	160,000.00	167,575.70	01-Mar-2009	7.490%	IL - 80.00%	360	01-Aug-2006
73086572 2	544,000.00	537,563.01	01-Aug-2007	8.150%	FL - 80.00%	360	01-Aug-2006
73086620 2	228,000.00	220,933.37	01-Aug-2007	8.090%	IL - 80.00%	360	01-Aug-2006
73080612 2	424,915.00	418,012.72	01-Jul-2008	7.500%	CA - 85.00%	360	01-Aug-2006
73076251 2	239,920.00	236,783.92	01-Jan-2007	7.995%	AZ - 80.00%	360	01-Aug-2006
73074291 2	319,600.00	337,220.00	01-Dec-2008	7.630%	MA - 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
73076291 2	364,000.00	359,570.89	01-May-2007	8.375%	FL - 80.00%	360	01-Aug-2006
73080636 1	160,500.00	157,831.70	01-Apr-2009	7.300%	CA - 46.52%	360	01-Aug-2006
73076339 2	413,600.00	406,180.28	01-Apr-2008	6.925%	CA - 80.00%	360	01-Aug-2006
73074339 2	141,160.00	139,396.47	01-Feb-2009	7.990%	WA - 80.00%	360	01-Aug-2006
73080676 1	153,600.00	164,240.52	01-Oct-2008	7.870%	CT - 80.00%	360	01-Aug-2006
73076371 2	433,800.00	420,000.55	01-Oct-2008	7.950%	MA - 90.00%	360	01-Aug-2006
73067682 2	159,821.00	157,886.85	01-Aug-2007	8.000%	FL - 80.00%	360	01-Aug-2006
73080764 2	215,200.00	206,372.70	01-Mar-2009	6.990%	CT - 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
73083180 2	304,000.00	304,000.00	01-Jul-2008	6.825%	CA - 80.00%	360	01-Aug-2006
73071179 2	423,200.00	416,964.11	01-Jun-2008	8.000%	CA - 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	493,326.61	01-Jun-2007	7.750%	MD - 80.00%	360	01-Aug-2006
73074507 1	108,000.00	104,399.15	01-Aug-2008	7.625%	TX - 80.00%	360	01-Aug-2006
73087197 1	256,520.00	253,117.34	01-Apr-2009	8.250%	MD - 80.00%	360	01-Aug-2006
73087213 2	480,000.00	472,716.04	01-Jan-2008	8.250%	CA - 80.00%	360	01-Aug-2006
73087269 2	386,500.00	379,278.79	01-May-2009	6.770%	NJ - 84.95%	360	01-Aug-2006
73087293 2	177,600.00	172,663.54	01-Feb-2008	8.800%	ME - 80.00%	360	01-Aug-2006
73087341 2	300,000.00	295,222.69	01-Dec-2008	7.375%	CA - 80.00%	360	01-Aug-2006
73091173 1	112,000.00	113,692.51	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
73083548 1	173,600.00	171,906.23	01-Feb-2009	8.975%	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
73076619 1	312,000.00	307,426.29	01-Jul-2008	7.395%	CA - 75.00%	360	01-Aug-2006
73083604 2	528,000.00	521,217.81	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
73078587 1	122,160.00	120,890.93	01-Nov-2008	8.625%	FL - 80.00%	360	01-Aug-2006
73083708 2	308,000.00	303,000.92	01-Aug-2008	7.000%	CA - 80.00%	360	01-Aug-2006
73087893 2	212,000.00	204,587.01	01-Mar-2008	8.125%	FL - 80.00%	360	01-Aug-2006
73071010 1	405,000.00	397,782.26	01-Nov-2008	6.950%	FL - 84.38%	360	01-Aug-2006
73087949 1	440,000.00	433,811.85	01-Oct-2008	8.000%	CA - 80.00%	360	01-Aug-2006
73083812 2	181,600.00	178,170.84	01-Sep-2008	8.750%	FL - 80.00%	360	01-Aug-2006
73088101 2	167,990.00	165,623.83	01-May-2008	7.750%	MD - 80.00%	360	01-Aug-2006
73081260 1	149,050.00	147,466.26	01-May-2008	8.495%	CA - 69.98%	360	01-Aug-2006
73088117 2	279,920.00	271,048.58	01-Sep-2008	7.970%	TN - 80.00%	360	01-Aug-2006
73083860 2	180,400.00	178,272.75	01-Sep-2008	8.375%	CA - 80.00%	360	01-Aug-2006
73088397 2	243,600.00	247,221.63	01-Jun-2009	7.845%	MD - 80.00%	360	01-Aug-2006
73078795 2	191,200.00	189,022.58	01-Nov-2007	9.125%	FL - 80.00%	360	01-Aug-2006
73088461 2	186,730.00	184,048.05	01-Jan-2009	7.750%	AZ - 80.00%	360	01-Aug-2006
73071018 2	174,372.00	169,281.19	01-Sep-2007	8.170%	FL - 80.00%	360	01-Aug-2006
73078827 2	182,000.00	177,639.52	01-Jan-2009	8.990%	RI - 70.00%	360	01-Aug-2006
73078875 2	284,800.00	281,452.40	01-Dec-2008	8.875%	MA - 80.00%	360	01-Aug-2006
73084052 2	212,000.00	205,914.68	01-Apr-2007	8.500%	FL - 80.00%	360	01-Aug-2006
73088645 2	65,760.00	69,867.89	01-Nov-2008	8.375%	GA - 80.00%	360	01-Aug-2006
73090061 1	240,000.00	231,073.38	01-Apr-2008	6.990%	VA - 80.00%	360	01-Sep-2006
73088661 1	157,500.00	153,211.67	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

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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
73088845 1	309,360.00	317,923.75	01-Jun-2007	9.375%	VA - 80.00%	360	01-Aug-2006
73088869 1	108,430.00	105,929.62	01-Apr-2008	9.600%	NH - 70.00%	360	01-Aug-2006
73088909 2	452,000.00	447,027.01	01-Jun-2008	8.625%	CA - 80.00%	360	01-Aug-2006
73088957 2	492,000.00	492,000.00	01-Feb-2009	5.950%	CA - 80.00%	360	01-Aug-2006
73084260 2	148,000.00	146,154.04	01-Dec-2007	8.250%	TX - 80.00%	360	01-Aug-2006
73089125 2	292,000.00	291,724.48	01-Feb-2009	7.225%	MD - 80.00%	360	01-Aug-2006
73089437 2	244,000.00	241,281.89	01-Aug-2008	7.050%	MA - 80.00%	360	01-Aug-2006
73089501 2	242,360.00	239,336.63	01-Jun-2007	8.000%	FL - 80.00%	360	01-Aug-2006
73089517 2	140,325.00	148,757.12	01-Dec-2008	7.495%	TX - 80.00%	360	01-Aug-2006
1127073296 1	206,400.00	200,669.72	01-Aug-2007	8.675%	FL - 80.00%	360	01-Mar-2006
73275964 2	487,500.00	464,347.06	01-Jan-2008	6.450%	FL - 65.00%	360	01-Mar-2006
73155629 2	280,000.00	270,868.77	01-Nov-2007	7.875%	NJ - 80.00%	360	01-Jul-2006
1127104981 2	103,920.00	108,507.00	01-Jul-2008	9.850%	OH - 80.00%	360	01-Apr-2006
1127103754 2	150,792.00	147,341.99	01-Apr-2008	7.500%	CO - 80.00%	360	01-May-2006
73156813 2	334,888.00	330,388.19	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	181,106.10	01-May-2008	9.100%	NV - 85.00%	360	01-Jul-2006
73157069 1	112,000.00	110,499.95	01-Nov-2008	7.990%	HI - 80.00%	360	01-Jul-2006
73157493 1	412,500.00	408,064.37	01-Apr-2007	8.825%	FL - 75.00%	360	01-Jun-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	136,549.84	01-Feb-2008	9.900%	DE - 75.00%	360	01-Jun-2006
73158309 2	207,900.00	204,728.75	01-Oct-2008	7.500%	WA - 90.00%	360	01-Jun-2006
73158773 1	66,128.00	64,138.57	01-Jan-2007	8.250%	NY - 80.00%	360	01-Jul-2006
73158934 1	130,000.00	125,770.98	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
73159318 2	247,950.00	261,881.78	01-May-2008	7.875%	FL - 79.98%	360	01-Jun-2006
73277116 1	212,500.00	222,039.04	01-Oct-2008	5.750%	AZ - 85.00%	360	01-Jun-2006
73277212 2	500,000.00	499,829.17	01-Nov-2007	8.200%	NJ - 80.00%	360	01-May-2006
73277316 2	327,850.00	327,849.93	01-Dec-2007	6.750%	CA - 79.00%	360	01-May-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	77,168.78	01-Jul-2007	8.650%	OH - 73.58%	360	01-Jul-2006
73277916 1	171,900.00	170,474.20	01-May-2008	9.425%	FL - 90.00%	360	01-Aug-2006
73164942 2	413,600.00	407,369.71	01-Mar-2008	7.150%	CA - 80.00%	360	01-Jun-2006
73165670 2	103,920.00	100,923.87	01-Apr-2007	7.975%	FL - 80.00%	360	01-Jun-2006
73165710 1	95,920.00	94,487.90	01-May-2008	7.875%	FL - 80.00%	360	01-Jul-2006
73278100 2	148,750.00	174,319.66	01-Jan-2009	3.750%	OH - 85.00%	360	01-Jul-2006
73166246 2	158,950.00	157,227.99	01-Jul-2007	8.900%	GA - 85.00%	360	01-Jul-2006
73166310 1	154,192.00	154,091.36	01-May-2008	7.885%	AZ - 80.00%	360	01-Jun-2006
73167215 2	583,200.00	575,711.11	01-Aug-2008	7.250%	CA - 80.00%	360	01-Jul-2006
73167399 1	120,000.00	130,727.25	01-Dec-2008	10.525%	FL - 61.22%	360	01-Jul-2006
73167671 1	50,000.00	48,371.02	01-May-2009	7.515%	TX - 68.49%	360	01-Jul-2006
73168663 2	153,000.00	151,469.80	01-Nov-2007	8.350%	FL - 75.00%	360	01-Jul-2006
73169199 1	244,800.00	244,800.00	01-Dec-2007	7.950%	NV - 80.00%	360	01-Jul-2006
73169391 1	204,300.00	203,003.85	01-Mar-2007	10.250%	NJ - 89.61%	360	01-Jun-2006
73170943 1	100,000.00	97,690.68	01-Feb-2009	8.300%	CO - 64.52%	360	01-Jul-2006
73171087 2	108,000.00	133,370.06	01-Apr-2009	8.075%	AL - 80.00%	360	01-Jun-2006
73171127 2	141,600.00	140,215.68	01-Nov-2007	8.350%	FL - 80.00%	360	01-Jun-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
73171511 2	161,000.00	155,444.78	01-Nov-2007	7.200%	FL - 70.00%	360	01-Jul-2006
73171527 2	51,000.00	50,166.92	01-Oct-2008	8.250%	MI - 75.00%	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
73172431 1	76,000.00	78,910.21	01-Oct-2007	9.000%	MO - 80.00%	360	01-Jun-2006
73172903 2	205,600.00	203,266.97	01-Jul-2007	7.625%	FL - 80.00%	360	01-Jun-2006
73173031 1	360,000.00	345,361.46	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	133,350.57	01-Jan-2008	10.650%	TX - 80.00%	360	01-Jul-2006
73174327 2	348,650.00	345,558.17	01-Nov-2008	9.600%	FL - 95.00%	360	01-Jul-2006
73174535 2	229,500.00	227,347.09	01-May-2008	9.500%	IL - 90.00%	360	01-Jun-2006
73279661 1	352,750.00	345,850.69	01-May-2008	6.380%	CA - 85.00%	360	01-Jul-2006
73174791 1	200,000.00	198,262.00	01-May-2007	8.900%	CA - 80.00%	360	01-Jul-2006
73174823 1	240,000.00	232,498.14	01-Oct-2008	7.950%	IL - 75.00%	360	01-Jul-2006
73174872 1	64,000.00	62,870.69	01-Jan-2009	10.235%	MI - 80.00%	360	01-Jul-2006
73174920 2	52,500.00	52,191.51	01-Sep-2007	9.825%	KY - 75.00%	360	01-Jul-2006
73175064 2	183,200.00	177,165.71	01-Sep-2008	7.975%	MS - 80.00%	360	01-Jul-2006
73175216 2	208,000.00	199,046.26	01-Jun-2008	6.450%	AZ - 80.00%	360	01-Jun-2006
73175240 1	78,200.00	75,479.78	01-Mar-2009	8.700%	MI - 85.00%	360	01-Jul-2006
73175408 2	142,320.00	140,175.08	01-Sep-2007	7.750%	MS - 80.00%	360	01-Jul-2006
73175464 1	340,000.00	335,354.56	01-Nov-2007	7.725%	CA - 49.28%	360	01-Jul-2006
73153797 1	190,000.00	187,206.92	01-Mar-2008	7.775%	MA - 51.35%	360	01-Jul-2006
73153893 1	140,000.00	133,582.32	01-Dec-2008	6.900%	CA - 77.78%	360	01-Jul-2006
73153949 1	136,788.00	132,898.98	01-Apr-2008	8.675%	NM - 90.00%	360	01-Jul-2006
73154365 2	274,400.00	270,940.39	01-Apr-2008	7.275%	CA - 80.00%	360	01-Jul-2006
73155341 2	135,200.00	131,593.78	01-Jul-2008	8.990%	FL - 80.00%	360	01-Jul-2006
73175704 1	148,000.00	144,613.99	01-Dec-2007	9.825%	TX - 80.00%	360	01-Jul-2006
73175752 2	562,500.00	554,437.13	01-Aug-2007	7.750%	CA - 75.00%	360	01-Jul-2006
73175880 1	315,775.00	312,268.89	01-Jan-2008	8.600%	CA - 85.00%	360	01-Jul-2006
73176336 2	364,000.00	360,422.81	01-Jan-2008	8.600%	CA - 80.00%	360	01-Jul-2006
73176432 1	334,400.00	338,956.77	01-Feb-2009	6.500%	CT - 95.00%	360	01-Jun-2006
73176448 2	264,000.00	259,180.41	01-Nov-2006	9.500%	FL - 80.00%	360	01-Jun-2006
73176464 1	75,100.00	72,857.25	01-Jun-2009	7.990%	IL - 50.74%	360	01-Jul-2006
73176728 1	220,000.00	213,203.21	01-Jun-2007	7.990%	IL - 84.62%	360	01-Jul-2006
73176800 2	248,000.00	244,458.72	01-Mar-2008	8.150%	FL - 80.00%	360	01-Jul-2006
73177000 1	168,300.00	164,623.55	01-Oct-2007	10.050%	FL - 85.00%	360	01-Jul-2006
73177112 1	172,000.00	170,219.94	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
73177632 2	132,800.00	131,903.70	01-Feb-2008	10.250%	WI - 80.00%	360	01-Jul-2006
73177688 2	172,000.00	169,641.02	01-Jul-2007	7.775%	NJ - 80.00%	360	01-Aug-2006
73177720 1	427,500.00	415,494.93	01-Jun-2007	8.650%	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	543,710.12	01-Oct-2007	9.375%	NY - 90.00%	360	01-Jul-2006
73178056 2	176,000.00	172,967.55	01-Aug-2008	7.025%	FL - 80.00%	360	01-Jul-2006
73178256 2	448,000.00	443,080.57	01-Jul-2006	8.700%	NY - 80.00%	360	01-Jul-2006
73178384 2	126,350.00	125,236.23	01-Mar-2009	8.990%	MI - 95.00%	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
73178392 2	631,200.00	625,323.43	01-Apr-2008	8.725%	CA - 79.91%	360	01-Jun-2006
73178840 1	104,400.00	100,869.93	01-Jul-2008	7.650%	NM - 90.00%	360	01-Jul-2006
73281157 1	120,000.00	128,525.07	01-Oct-2008	9.900%	CO - 74.07%	360	01-Jul-2006
73179360 2	200,000.00	195,382.48	01-Apr-2007	8.525%	FL - 80.00%	360	01-Jul-2006
73281381 2	200,000.00	227,043.53	01-Jan-2009	5.250%	MA - 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
73180216 2	344,000.00	343,999.97	01-Jul-2008	7.625%	CA - 80.00%	360	01-Jul-2006
73281597 2	420,000.00	420,000.00	01-Jan-2008	7.750%	CA - 80.00%	360	01-Jul-2006
73180392 2	61,200.00	60,020.84	01-Aug-2007	10.100%	TX - 80.00%	360	01-Jul-2006
73180600 2	433,800.00	438,153.41	01-Sep-2008	9.025%	VA - 90.00%	360	01-Jul-2006
73281797 2	59,500.00	59,131.57	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
73181184 1	170,000.00	164,742.53	01-Jan-2008	8.125%	FL - 61.82%	360	01-Jul-2006
73181208 2	166,200.00	162,411.53	01-Jul-2008	9.850%	PA - 80.00%	360	01-Jul-2006
73181288 1	252,000.00	243,818.65	01-Jan-2007	7.990%	MA - 90.00%	360	01-Jul-2006
73281997 1	344,700.00	339,392.82	01-Jan-2009	7.290%	CA - 90.00%	360	01-Jul-2006
73181384 2	364,500.00	361,406.67	01-Feb-2007	9.450%	CA - 90.00%	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
73182360 1	177,000.00	171,136.23	01-Mar-2008	7.800%	MO - 84.29%	360	01-Jul-2006
73182504 2	516,000.00	508,177.72	01-Nov-2007	7.625%	NJ - 80.00%	360	01-Jul-2006
73182752 2	337,500.00	329,455.84	01-May-2008	9.325%	FL - 90.00%	360	01-Jul-2006
73282549 1	244,000.00	252,403.62	01-Dec-2008	6.775%	FL - 80.00%	360	01-Jul-2006
73182921 2	167,200.00	165,134.38	01-Oct-2007	8.500%	MN - 80.00%	360	01-Jul-2006
73182929 1	170,000.00	164,481.81	01-May-2009	7.990%	NV - 53.80%	360	01-Jul-2006
73183001 1	182,000.00	178,633.63	01-Dec-2008	7.200%	AZ - 71.37%	360	01-Jul-2006
73183185 2	126,400.00	124,666.99	01-Jun-2008	7.600%	FL - 76.61%	360	01-Aug-2006
73183321 2	84,000.00	83,100.37	01-Dec-2006	8.875%	AL - 80.00%	360	01-Jul-2006
73183345 1	156,000.00	153,724.20	01-Dec-2008	7.625%	MN - 80.00%	360	01-Jul-2006
73183481 1	121,500.00	118,174.32	01-Feb-2008	8.900%	MN - 63.28%	360	01-Jul-2006
73183553 1	164,400.00	158,410.47	01-Mar-2008	6.900%	FL - 65.76%	360	01-Jul-2006
73183785 1	87,120.00	84,632.16	01-Aug-2007	8.425%	TN - 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	206,327.31	01-Jul-2006	8.000%	NE - 95.00%	360	01-Jul-2006
73283037 1	153,000.00	150,768.59	01-Mar-2008	8.500%	AZ - 85.00%	360	01-Jul-2006
73184665 1	232,000.00	229,343.03	01-Jun-2008	8.450%	CA - 64.44%	360	01-Jul-2006
73184689 2	368,000.00	363,050.80	01-Feb-2008	7.875%	CA - 80.00%	360	01-Jul-2006
73184705 2	328,000.00	323,947.33	01-Nov-2006	8.125%	NY - 80.00%	360	01-Jul-2006
73184929 1	193,500.00	202,227.77	01-Jan-2009	4.375%	FL - 90.00%	360	01-Jul-2006
73185129 2	109,980.00	108,777.52	01-Dec-2007	8.700%	GA - 90.00%	360	01-Jul-2006
73185225 1	152,000.00	150,974.60	01-Jul-2007	10.250%	FL - 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	82,967.98	01-May-2008	8.775%	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
73186793 1	318,400.00	314,633.84	01-Aug-2008	8.500%	FL - 75.45%	360	01-Jul-2006
73186905 1	181,900.00	180,164.12	01-Sep-2007	9.250%	NJ - 85.00%	360	01-Jul-2006
73187049 2	308,000.00	297,956.99	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
73187273 1	408,000.00	405,685.81	01-Mar-2007	10.525%	CA - 85.00%	360	01-Jul-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	126,377.51	01-Feb-2008	8.140%	FL - 90.00%	360	01-Jul-2006
73187801 1	241,300.00	239,219.92	01-Jul-2008	9.700%	NV - 95.00%	360	01-Jul-2006
73187921 1	165,520.00	164,162.18	01-Jul-2007	9.775%	FL - 80.00%	360	01-Jul-2006
73188169 1	109,760.00	110,494.22	01-Jan-2009	8.725%	WI - 80.00%	360	01-Jul-2006
73188193 1	145,350.00	144,309.80	01-Dec-2007	10.350%	IL - 85.00%	360	01-Jul-2006
73188313 1	110,000.00	109,066.27	01-Dec-2008	9.450%	FL - 74.32%	360	01-Jul-2006
73188697 2	279,920.00	272,369.74	01-Jun-2007	7.800%	FL - 80.00%	360	01-Jul-2006
73188833 2	489,600.00	538,620.98	01-Feb-2009	6.000%	FL - 90.00%	360	01-Jul-2006
73188857 2	340,800.00	338,213.08	01-Jan-2007	10.250%	NY - 80.00%	360	01-Jul-2006
73188961 1	76,500.00	76,105.68	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
73189233 1	100,000.00	98,933.02	01-Feb-2009	8.825%	PA - 80.00%	360	01-Aug-2006
73189273 1	228,000.00	220,867.59	01-Oct-2008	8.050%	FL - 80.00%	360	01-Jul-2006
73189321 2	450,000.00	446,636.00	01-Mar-2007	9.475%	CA - 90.00%	360	01-Jul-2006
73189385 1	585,000.00	578,807.02	01-Jan-2008	8.750%	CA - 90.00%	360	01-Jul-2006
73189393 1	177,600.00	175,516.05	01-May-2008	8.375%	GA - 80.00%	360	01-Jul-2006
73189465 2	418,000.00	413,086.65	01-Sep-2007	8.325%	CA - 72.70%	360	01-Jul-2006
73189713 1	116,000.00	114,351.40	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
73189913 2	356,000.00	350,693.88	01-Mar-2008	7.625%	CA - 80.00%	360	01-Jul-2006
73189929 1	134,400.00	129,861.05	01-Sep-2007	7.875%	TX - 80.00%	360	01-Jul-2006
73190073 1	138,000.00	136,750.75	01-Sep-2008	9.400%	FL - 94.53%	360	01-Aug-2006
73190089 1	87,200.00	85,064.76	01-Jul-2008	9.025%	FL - 80.00%	360	01-Jul-2006
73190217 1	140,000.00	138,452.60	01-Oct-2008	8.175%	FL - 56.00%	360	01-Jul-2006
73190225 2	264,000.00	259,677.09	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
73190521 1	76,500.00	74,455.79	01-Sep-2008	8.500%	OH - 90.00%	360	01-Jul-2006
73190697 1	69,600.00	67,681.02	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
73191074 2	406,400.00	402,898.53	01-Sep-2007	8.750%	CA - 80.00%	360	01-Jul-2006
73287190 1	112,000.00	108,370.39	01-Jan-2009	7.850%	FL - 74.17%	360	01-Aug-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	437,934.81	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
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	168,134.27	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	170,185.42	01-Apr-2008	8.950%	FL - 80.00%	360	01-Jul-2006
73191890 2	348,000.00	342,788.72	01-Dec-2007	7.625%	ID - 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

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
73192018 1	119,605.00	118,682.92	01-Jun-2007	9.350%	FL - 95.00%	360	01-Aug-2006
73192098 1	189,000.00	185,654.26	01-Dec-2008	10.475%	NV - 70.00%	360	01-Jul-2006
73192186 2	220,000.00	217,370.87	01-Sep-2008	8.375%	NH - 80.00%	360	01-Aug-2006
73192346 2	125,600.00	124,148.32	01-Oct-2007	8.500%	FL - 80.00%	360	01-Aug-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	229,297.70	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
73192842 2	432,000.00	423,270.45	01-Feb-2008	9.175%	CA - 90.00%	360	01-Jul-2006
73288438 2	116,000.00	114,706.90	01-May-2008	7.975%	NV - 69.46%	360	01-Jul-2006
73193458 1	190,391.00	188,032.30	01-Apr-2008	8.175%	CA - 50.10%	360	01-Jul-2006
73193586 1	190,320.00	188,272.29	01-Mar-2008	8.325%	FL - 80.00%	360	01-Aug-2006
73193658 1	207,000.00	201,388.53	01-Feb-2009	8.925%	IL - 90.00%	360	01-Jul-2006
73193794 1	90,320.00	87,921.28	01-Feb-2009	7.975%	FL - 80.00%	360	01-Jul-2006
73193818 2	95,920.00	94,752.84	01-Jun-2008	8.475%	MI - 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	285,241.42	01-May-2008	7.625%	OR - 80.00%	360	01-Jul-2006
73194242 1	209,600.00	201,033.11	01-Mar-2007	7.725%	IL - 80.00%	360	01-Jul-2006
73288974 1	60,000.00	58,503.85	01-Oct-2008	8.950%	IN - 80.00%	360	01-Aug-2006
73289054 2	442,000.00	436,497.33	01-Jun-2008	8.075%	AZ - 85.00%	360	01-Aug-2006
73194602 2	206,400.00	203,654.84	01-Oct-2008	7.950%	NV - 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
73194786 2	116,800.00	113,824.69	01-Dec-2008	8.150%	MI - 80.00%	360	01-Jul-2006
73194850 2	376,000.00	363,814.01	01-Jan-2007	8.075%	NJ - 80.00%	360	01-Jul-2006
73194914 2	409,500.00	405,790.41	01-Nov-2006	9.525%	NY - 90.00%	360	01-Jul-2006
73195018 2	280,250.00	276,875.01	01-Mar-2007	7.800%	FL - 95.00%	360	01-Jul-2006
73195098 2	212,800.00	210,619.98	01-Sep-2007	8.500%	FL - 80.00%	360	01-Jul-2006
73289414 2	304,000.00	294,546.89	01-May-2008	8.300%	CA - 80.00%	360	01-Jul-2006
73195266 2	437,750.00	431,276.90	01-Nov-2007	7.625%	CA - 85.00%	360	01-Jul-2006
73195282 2	231,200.00	227,840.82	01-Jun-2008	7.500%	MA - 80.00%	360	01-Jul-2006
73195642 2	378,000.00	373,361.59	01-Jul-2007	8.200%	FL - 80.00%	360	01-Jul-2006
73195842 2	68,000.00	65,423.02	01-Jun-2009	8.475%	AZ - 80.00%	360	01-Jul-2006
73195970 2	183,451.00	179,163.97	01-Apr-2008	10.125%	SC - 85.00%	360	01-Jul-2006
73196002 2	72,250.00	71,585.79	01-Jul-2007	9.625%	IN - 85.00%	360	01-Jul-2006
73196250 1	323,000.00	339,790.66	01-Aug-2008	9.000%	CA - 68.72%	360	01-Jul-2006
73196418 1	111,120.00	110,056.89	01-May-2009	9.275%	FL - 80.00%	360	01-Jul-2006
73196554 2	218,000.00	215,428.09	01-Mar-2007	7.500%	FL - 80.00%	360	01-Jul-2006
73196770 2	187,200.00	198,877.35	01-Sep-2008	8.775%	MD - 80.00%	360	01-Jul-2006
73196826 1	76,000.00	74,099.75	01-Nov-2006	9.200%	TX - 80.00%	360	01-Aug-2006
73196834 2	208,000.00	205,559.80	01-Dec-2008	8.375%	CO - 80.00%	360	01-Jul-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	109,109.51	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	104,481.85	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
73197498 2	242,400.00	238,662.74	01-Jun-2008	7.550%	CA - 80.00%	360	01-Jul-2006
73197554 1	99,899.00	98,377.25	01-Oct-2008	7.375%	NC - 79.98%	360	01-Jul-2006
73197610 1	320,500.00	316,696.58	01-Aug-2008	8.450%	CA - 71.22%	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
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	384,023.66	01-Oct-2006	10.000%	CA - 90.00%	360	01-Aug-2006
73290710 2	71,360.00	71,360.00	01-Apr-2008	8.925%	MN - 80.00%	360	01-Jul-2006
73197930 1	116,800.00	117,742.61	01-Mar-2009	8.000%	MI - 80.00%	360	01-Jul-2006
73198050 1	292,500.00	288,964.28	01-Mar-2009	8.500%	NV - 75.00%	360	01-Jul-2006
73198082 1	121,600.00	112,227.71	01-Oct-2008	8.575%	HI - 80.00%	240	01-Jul-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	126,489.36	01-Aug-2006	9.995%	NC - 75.00%	360	01-Jul-2006
73198258 1	68,800.00	67,620.73	01-Jan-2008	8.850%	PA - 80.00%	360	01-Aug-2006
73198274 2	220,000.00	214,735.55	01-Mar-2009	9.600%	AL - 88.00%	360	01-Jul-2006
73198362 1	94,525.00	91,690.96	01-Dec-2008	8.250%	OH - 95.00%	360	01-Jul-2006
73291078 2	116,000.00	112,920.38	01-Nov-2006	8.175%	GA - 80.00%	360	01-Aug-2006
73291118 1	113,600.00	110,593.16	01-Feb-2009	9.075%	IL - 80.00%	360	01-Jul-2006
73198450 1	78,400.00	75,060.02	01-Aug-2008	8.200%	IN - 80.00%	360	01-Jul-2006
73198482 1	89,040.00	86,588.52	01-Aug-2008	8.850%	TX - 80.00%	360	01-Jul-2006
73198490 1	95,200.00	93,566.03	01-Apr-2008	8.125%	ID - 80.00%	360	01-Aug-2006
73198618 2	244,000.00	236,534.57	01-Apr-2007	7.375%	NJ - 80.00%	360	01-Aug-2006
73198682 1	131,250.00	128,317.80	01-Oct-2008	9.750%	IL - 75.00%	360	01-Jul-2006
73291310 2	265,424.00	265,423.98	01-Sep-2006	8.775%	NY - 80.00%	360	01-Aug-2006
73198746 2	123,200.00	114,806.40	01-Jan-2009	8.350%	VA - 80.00%	360	01-Jul-2006
73291350 1	316,000.00	315,999.94	01-Jan-2008	7.625%	CA - 80.00%	360	01-Jul-2006
73291486 2	78,300.00	77,482.22	01-Apr-2008	9.400%	KY - 90.00%	360	01-Aug-2006
73199171 2	512,000.00	504,563.05	01-Jul-2006	7.625%	NY - 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
73199475 1	189,000.00	187,696.72	01-Jan-2008	10.175%	FL - 90.00%	360	01-Jul-2006
73199499 1	108,000.00	104,484.54	01-May-2009	7.975%	GA - 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	195,980.32	01-Mar-2008	8.900%	CA - 78.26%	360	01-Jul-2006
73292126 1	197,200.00	195,765.19	01-Apr-2008	9.775%	FL - 84.73%	360	01-Aug-2006
73199739 2	248,900.00	248,281.35	01-Dec-2008	7.750%	VA - 95.00%	360	01-Jul-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	248,920.72	01-Jan-2008	9.775%	IL - 85.00%	360	01-Aug-2006
73199979 1	138,550.00	137,883.11	01-Aug-2007	12.300%	AZ - 79.17%	360	01-Jul-2006
73292614 1	342,000.00	336,651.96	01-Dec-2007	11.600%	WI - 90.00%	360	01-Aug-2006
73292814 2	85,000.00	82,091.88	01-Aug-2007	7.150%	FL - 85.00%	360	01-Aug-2006
73200155 2	152,800.00	153,652.44	01-Feb-2009	9.275%	TX - 80.00%	360	01-Jul-2006
73200211 1	297,000.00	289,028.81	01-Aug-2007	8.925%	NJ - 80.00%	360	01-Jul-2006
73293214 2	92,871.00	91,561.56	01-Sep-2009	7.625%	TX - 80.00%	360	01-Aug-2006
73200363 1	143,920.00	139,141.07	01-Mar-2008	7.925%	TX - 80.00%	360	01-Jul-2006
73293790 2	366,400.00	360,745.69	01-Apr-2008	7.775%	CA - 80.00%	360	01-Aug-2006
73293950 2	55,250.00	63,297.57	01-Aug-2008	8.325%	OH - 85.00%	360	01-Jul-2006
73294206 2	555,750.00	547,602.81	01-Mar-2008	7.275%	CA - 95.00%	360	01-Aug-2006
73294302 2	171,950.00	170,008.64	01-Jun-2008	9.100%	GA - 95.00%	360	01-Aug-2006
73294663 2	45,000.00	43,225.62	01-Apr-2009	11.500%	IL - 20.00%	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

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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
73200571 2	190,800.00	186,900.82	01-Mar-2007	9.325%	FL - 80.00%	360	01-Aug-2006
73294903 1	160,000.00	158,929.68	01-Sep-2008	10.175%	FL - 80.00%	360	01-Aug-2006
73294919 2	87,920.00	87,003.30	01-Dec-2008	8.925%	IL - 80.00%	360	01-Aug-2006
73294959 2	300,000.00	300,000.00	01-Apr-2008	7.575%	CA - 80.00%	360	01-Aug-2006
73200611 2	188,000.00	185,698.72	01-Jun-2008	7.875%	NV - 80.00%	360	01-Jul-2006
73295079 2	634,500.00	626,834.34	01-May-2007	8.225%	CA - 90.00%	360	01-Aug-2006
73295471 2	299,250.00	292,936.30	01-Apr-2007	10.100%	DC - 95.00%	360	01-Aug-2006
73295735 2	173,600.00	167,869.24	01-Oct-2007	7.750%	TX - 79.63%	360	01-Aug-2006
73295903 2	165,200.00	163,187.02	01-Jul-2008	8.275%	AZ - 80.00%	360	01-Aug-2006
73200715 2	71,920.00	71,291.70	01-Oct-2007	9.025%	OH - 80.00%	360	01-Jul-2006
73296055 1	180,000.00	177,918.24	01-Aug-2008	7.375%	FL - 80.00%	360	01-Aug-2006
73296239 2	231,750.00	228,246.63	01-May-2008	7.675%	AZ - 75.00%	360	01-Aug-2006
73200731 2	224,000.00	216,769.67	01-Apr-2008	7.990%	NM - 80.00%	360	01-Aug-2006
73297135 2	157,500.00	154,506.53	01-Oct-2008	8.350%	FL - 90.00%	360	01-Aug-2006
73297223 1	108,750.00	127,243.99	01-Jan-2009	5.875%	MN - 75.00%	360	01-Aug-2006
73297247 2	81,000.00	80,199.95	01-May-2008	9.150%	ID - 75.00%	360	01-Aug-2006
73297551 1	335,000.00	328,251.49	01-Nov-2008	6.550%	CA - 69.07%	360	01-Aug-2006
73297679 2	220,000.00	216,901.14	01-Sep-2008	5.250%	FL - 80.00%	360	01-Sep-2006
73298311 2	268,000.00	264,153.72	01-Jul-2007	7.750%	MA - 80.00%	360	01-Aug-2006
73298551 1	248,000.00	237,568.35	01-Jan-2009	6.500%	CA - 76.31%	360	01-Aug-2006
73298863 1	167,725.00	163,577.92	01-Apr-2007	9.400%	NE - 93.18%	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	181,925.89	01-Oct-2007	8.525%	FL - 80.00%	360	01-Aug-2006
73299247 1	91,800.00	97,169.67	01-Aug-2007	11.200%	IA - 85.00%	360	01-Aug-2006
73299327 2	283,000.00	280,029.42	01-Sep-2008	8.890%	PA - 84.98%	360	01-Aug-2006
73299823 2	684,000.00	704,613.75	01-Oct-2008	7.375%	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
73300087 1	99,992.00	98,287.47	01-Feb-2009	7.750%	GA - 80.00%	360	01-Aug-2006
73301023 1	124,000.00	129,614.66	01-Jan-2009	6.000%	FL - 74.25%	360	01-Aug-2006
73301119 2	265,500.00	262,617.08	01-Jul-2008	7.825%	IL - 90.00%	360	01-Aug-2006
73301223 1	84,600.00	81,998.68	01-Aug-2008	8.250%	IN - 90.00%	360	01-Aug-2006
73301239 1	208,000.00	204,949.11	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
73302159 1	92,000.00	88,681.57	01-Feb-2009	7.375%	WI - 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	172,602.20	01-Dec-2007	7.250%	CA - 57.95%	360	01-Aug-2006
73302407 2	499,000.00	486,740.77	01-Dec-2006	8.775%	FL - 79.21%	360	01-Aug-2006
73302487 2	52,500.00	51,718.94	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
73302688 2	124,000.00	121,822.62	01-Feb-2009	6.500%	AZ - 80.00%	360	01-Aug-2006
73302728 2	165,750.00	163,440.20	01-Apr-2008	8.275%	FL - 75.00%	360	01-Aug-2006
73302840 2	108,800.00	107,883.12	01-Sep-2007	9.150%	FL - 80.00%	360	01-Aug-2006
73302856 1	124,000.00	122,739.52	01-Jul-2007	8.975%	GA - 80.00%	360	01-Aug-2006
73303088 1	267,000.00	264,162.33	01-Jun-2008	8.650%	FL - 75.21%	360	01-Sep-2006
73303112 2	225,250.00	223,093.19	01-Jun-2008	9.225%	FL - 85.00%	360	01-Aug-2006
73303216 1	110,400.00	109,218.83	01-Oct-2006	7.900%	FL - 80.00%	360	01-Aug-2006

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
73303400 2	352,750.00	348,185.63	01-Jan-2008	8.300%	NY - 85.00%	360	01-Sep-2006
73303888 1	244,000.00	240,219.87	01-Nov-2007	7.250%	CA - 80.00%	360	01-Aug-2006
73304464 1	156,750.00	152,373.62	01-Dec-2008	8.400%	FL - 95.00%	360	01-Aug-2006
73304560 2	184,000.00	181,932.23	01-Feb-2008	8.700%	IL - 80.00%	360	01-Aug-2006
73304592 2	217,000.00	214,746.01	01-Aug-2007	8.950%	MD - 70.00%	360	01-Aug-2006
73304632 1	208,250.00	206,441.91	01-Jan-2008	9.600%	CA - 85.00%	360	01-Aug-2006
73304672 1	304,000.00	301,053.37	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	87,139.55	01-Jul-2007	8.675%	TX - 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
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	503,950.33	01-Jun-2007	8.400%	NY - 89.29%	360	01-Aug-2006
73307320 1	208,800.00	205,978.85	01-Oct-2007	7.650%	VA - 80.00%	360	01-Aug-2006
73308032 2	418,500.00	414,735.40	01-Feb-2008	9.450%	CA - 90.00%	360	01-Aug-2006
73308112 1	144,500.00	154,927.10	01-Feb-2008	8.575%	OH - 85.00%	360	01-Aug-2006
73308264 2	199,200.00	196,241.42	01-Apr-2007	7.250%	FL - 80.00%	360	01-Aug-2006
73308656 2	252,800.00	250,232.18	01-Jun-2007	8.650%	FL - 80.00%	360	01-Aug-2006
73309080 1	234,000.00	231,687.89	01-Apr-2008	8.200%	CA - 89.31%	360	01-Aug-2006
73309344 2	431,305.00	427,156.47	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
73309624 2	166,320.00	163,571.41	01-Apr-2009	7.275%	AZ - 80.00%	360	01-Aug-2006
73309632 2	456,000.00	450,234.70	01-Sep-2007	7.975%	CA - 80.00%	360	01-Aug-2006
73309680 2	380,000.00	375,233.74	01-Jul-2007	8.250%	HI - 80.00%	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	312,397.95	01-Sep-2007	9.750%	PA - 75.00%	360	01-Aug-2006
73310336 2	209,950.00	206,071.60	01-Sep-2008	6.610%	FL - 85.00%	360	01-Aug-2006
73310873 2	63,650.00	62,894.69	01-May-2007	7.700%	IL - 95.00%	360	01-Aug-2006
73311193 2	187,000.00	183,497.03	01-Mar-2008	7.250%	AZ - 63.18%	360	01-Aug-2006
73311377 1	234,000.00	232,150.50	01-May-2007	9.700%	NJ - 90.00%	360	01-Aug-2006
73311401 2	178,800.00	182,453.11	01-Apr-2009	9.250%	LA - 80.00%	360	01-Aug-2006
73311521 2	428,000.00	420,284.14	01-Sep-2007	7.000%	CA - 80.00%	360	01-Sep-2006
73311537 2	292,500.00	287,370.55	01-Aug-2008	6.850%	HI - 90.00%	360	01-Aug-2006
73311953 1	95,920.00	93,438.02	01-May-2008	9.100%	TX - 80.00%	360	01-Aug-2006
73312113 2	300,800.00	297,475.69	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
73312537 1	242,250.00	240,751.43	01-Oct-2006	10.000%	CT - 95.00%	360	01-Sep-2006
73312705 2	176,048.00	181,241.78	01-Sep-2008	8.025%	MO - 80.00%	360	01-Aug-2006
73312921 1	165,520.00	163,770.10	01-Oct-2008	8.975%	DE - 80.00%	360	01-Aug-2006
72939538 2	234,000.00	228,936.06	05-Dec-2006	9.940%	NC - 88.64%	360	05-May-2006
1127083967 2	90,800.00	96,502.34	01-Jun-2009	6.000%	NC - 80.00%	360	01-May-2006
72938898 2	65,610.00	68,935.36	02-Aug-2008	9.790%	NC - 90.00%	360	02-Jun-2006
72943779 2	312,000.00	311,412.49	01-Oct-2008	6.990%	NC - 80.00%	360	01-Jun-2006
72944779 2	60,300.00	59,227.93	28-Nov-2006	10.040%	GA - 90.00%	360	28-May-2006
72945859 2	251,215.00	242,630.31	10-Mar-2008	8.500%	NC - 80.00%	360	10-Jun-2006

Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
72940194 2	88,400.00	90,794.16	10-Mar-2009	8.940%	TN - 85.00%	360	10-Jun-2006
72938570 2	560,000.00	559,448.67	01-Nov-2006	9.125%	NJ - 80.00%	360	01-Jul-2006
72937794 2	95,400.00	94,839.21	17-Mar-2009	8.540%	SC - 90.00%	360	17-Jun-2006
72949427 2	63,200.00	61,523.81	22-Jun-2008	8.890%	TN - 80.00%	360	22-Jun-2006
72947171 2	169,210.00	164,790.80	05-Feb-2009	9.740%	SC - 85.00%	360	05-Jun-2006
72942354 2	60,024.00	59,849.85	01-Nov-2008	8.590%	TN - 80.00%	360	01-Jul-2006
72939482 2	138,600.00	143,048.69	01-Jan-2009	9.740%	TN - 90.00%	360	17-Jun-2006
72936378 2	165,207.77	162,071.01	23-Jan-2008	10.640%	NC - 86.95%	360	23-Jun-2006
72951380 2	85,500.00	83,921.50	23-Apr-2008	10.920%	NC - 90.00%	360	23-Jun-2006
72951059 2	114,750.00	113,459.02	01-Mar-2008	8.000%	OH - 85.00%	360	01-Apr-2006
72947883 2	71,920.00	73,201.53	01-Mar-2009	8.625%	OH - 80.00%	360	01-Jul-2006
72938114 2	56,250.00	55,536.31	01-Dec-2006	10.640%	PA - 75.00%	360	01-Jun-2006
72946451 2	112,500.00	110,003.27	01-Oct-2007	9.500%	OH - 90.00%	360	01-Jul-2006
72943331 2	207,000.00	206,999.07	01-Feb-2008	9.250%	FL - 90.00%	360	01-Jul-2006
72935522 2	87,200.00	84,036.66	01-Feb-2008	6.790%	OH - 80.00%	360	01-Jul-2006
72952308 2	187,000.00	196,616.11	19-Oct-2007	9.990%	DE - 85.00%	360	19-May-2006
72941474 2	181,500.00	195,658.54	15-Oct-2008	8.840%	PA - 75.00%	360	15-May-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	445,714.92	28-Sep-2007	9.625%	MD - 77.46%	360	28-Jun-2006
72938842 2	255,000.00	249,015.12	01-Sep-2008	9.540%	PA - 85.00%	360	01-Jul-2006
72951235 2	255,000.00	248,633.53	05-Jun-2007	9.625%	NY - 85.00%	360	05-Jul-2006
72940346 2	81,400.00	79,754.24	04-May-2007	10.125%	PA - 89.45%	360	04-Jul-2006
72943258 2	184,000.00	182,638.32	01-Jun-2007	10.125%	FL - 73.60%	360	01-Jul-2006
72948219 2	133,200.00	128,743.12	27-Aug-2008	7.690%	PA - 90.00%	360	27-Jun-2006
72939898 2	275,000.00	270,656.94	06-Sep-2008	7.240%	NJ - 59.78%	360	06-Jul-2006
72943234 2	108,000.00	104,695.85	01-Oct-2008	8.190%	KY - 80.00%	360	01-Jun-2006
72950427 2	105,300.00	113,358.61	01-Dec-2008	9.375%	IN - 89.24%	360	01-Jun-2006
72945651 2	125,100.00	133,726.63	02-Dec-2007	9.250%	OH - 90.00%	360	02-Jun-2006
72943731 2	68,400.00	66,713.20	01-Jul-2006	9.375%	KY - 80.00%	360	01-Jun-2006
72951428 2	226,100.00	219,035.16	31-Jan-2008	7.750%	IN - 85.00%	360	31-May-2006
72937930 2	75,000.00	73,410.75	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
72950715 2	73,600.00	71,094.45	19-Jun-2008	7.490%	IN - 80.00%	360	19-Jun-2006
72935994 2	65,600.00	64,068.94	17-Jul-2008	8.990%	OH - 80.00%	360	17-Jun-2006
72951476 2	248,000.00	248,000.00	01-Apr-2007	9.625%	FL - 80.00%	360	01-Jul-2006
72941162 2	148,000.00	147,751.54	01-Jan-2009	7.540%	FL - 80.00%	360	01-May-2006
72949779 2	188,000.00	188,590.71	01-Nov-2008	7.250%	FL - 80.00%	360	01-Jun-2006
72941778 2	393,750.00	385,733.66	07-Apr-2007	9.250%	FL - 68.48%	360	07-May-2006
72948427 2	264,000.00	258,152.40	28-Jul-2007	9.740%	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	131,766.73	01-Jun-2007	8.625%	FL - 85.00%	360	01-Jul-2006
72937954 2	231,200.00	228,177.11	27-Mar-2008	7.750%	FL - 80.00%	360	27-May-2006
72940674 2	324,000.00	324,000.00	01-Nov-2007	7.000%	FL - 80.00%	360	01-Jun-2006
72943282 2	306,000.00	303,878.50	01-Sep-2007	9.625%	FL - 89.47%	360	01-Jun-2006
72945187 2	248,000.00	247,913.77	01-Apr-2007	8.040%	FL - 80.00%	360	01-Jun-2006
72945211 2	218,360.00	212,313.61	01-Jul-2007	8.000%	FL - 80.00%	360	01-Jun-2006
72950587 2	272,800.00	272,800.00	01-Apr-2007	7.640%	FL - 80.00%	360	01-Jul-2006

Mortgage Backed Floating Rate Notes

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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
72949475 2	145,000.00	140,690.76	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
72946155 2	433,500.00	428,930.14	09-Jan-2009	9.875%	FL - 85.00%	360	09-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	238,555.88	01-May-2007	9.250%	FL - 90.00%	360	01-Jul-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	230,854.22	01-Mar-2008	6.990%	FL - 80.00%	360	01-Jul-2006
72934873 2	187,000.00	218,895.23	01-Apr-2009	3.500%	FL - 85.00%	360	01-Jul-2006
72940490 2	298,350.00	290,354.65	01-Dec-2007	9.625%	FL - 85.00%	360	01-Jul-2006
72938738 2	252,000.00	243,567.40	17-Apr-2008	7.690%	FL - 90.00%	360	17-Jun-2006
72949635 2	168,000.00	166,040.51	01-Feb-2007	9.125%	FL - 80.00%	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	106,489.39	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
72948803 2	225,000.00	224,688.43	01-Sep-2008	6.990%	IL - 90.00%	360	01-Jul-2006
72942826 2	180,000.00	178,073.66	01-Aug-2007	9.000%	IN - 90.00%	360	01-Jun-2006
72935714 2	115,120.00	112,217.57	01-Feb-2008	9.125%	IL - 80.00%	360	01-Jul-2006
72936114 2	270,000.00	261,990.33	01-Jul-2008	7.690%	IL - 90.00%	360	01-Jul-2006
72937714 2	450,500.00	433,479.50	01-Aug-2007	7.590%	KS - 85.00%	360	01-Jul-2006
72936738 2	155,700.00	151,557.83	01-Mar-2007	8.390%	IL - 90.00%	360	01-Jul-2006
72935482 2	58,000.00	58,093.36	01-Dec-2008	8.790%	MO - 80.00%	360	01-Jul-2006
72951372 2	301,500.00	292,691.14	01-Jan-2008	8.500%	IL - 90.00%	360	01-Jul-2006
72939402 2	221,400.00	213,762.91	01-Jan-2009	6.590%	WI - 85.81%	360	01-Jul-2006
72945979 2	204,000.00	198,643.77	01-Apr-2008	9.190%	WI - 85.00%	360	01-Jul-2006
72936930 2	88,200.00	85,954.72	01-Jan-2009	10.390%	KS - 90.00%	360	01-Jul-2006
72942082 2	375,000.00	365,155.39	01-Sep-2007	8.625%	IL - 75.00%	360	01-Jul-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	143,829.03	15-May-2007	9.750%	OH - 82.00%	360	15-Jun-2006
72936634 2	118,800.00	115,806.74	17-Apr-2008	8.890%	MI - 90.00%	360	17-Jun-2006
72948851 2	108,800.00	105,194.95	25-Feb-2008	7.740%	MI - 80.00%	360	25-Jun-2006
72938714 2	139,000.00	134,464.92	22-Jun-2008	7.790%	ME - 84.76%	360	22-Jun-2006
1127063429 2	108,000.00	106,547.53	01-Mar-2009	7.875%	AZ - 80.00%	360	01-Mar-2006
72952444 2	105,300.00	102,835.35	01-Oct-2007	10.125%	CO - 90.00%	360	01-Jul-2006
72939186 2	308,000.00	303,657.47	01-Apr-2008	8.375%	CA - 80.00%	360	01-Jul-2006
72952124 2	328,000.00	317,827.39	01-Jan-2008	8.250%	CA - 80.00%	360	01-Jul-2006
72949819 2	89,100.00	86,602.31	01-May-2008	9.250%	OK - 90.00%	360	01-Jul-2006
72940890 2	229,600.00	220,415.36	01-Sep-2008	6.990%	OK - 80.00%	360	01-Jun-2006
72946691 2	127,200.00	122,235.91	01-Apr-2008	6.990%	IL - 80.00%	360	01-Jun-2006
72943747 2	131,040.00	130,705.42	10-Apr-2009	7.890%	MO - 80.00%	360	10-Jun-2006
72936514 2	142,400.00	140,991.81	01-Jan-2008	9.625%	FL - 80.00%	360	01-Jul-2006
72948459 2	56,000.00	54,581.38	01-Aug-2008	9.190%	IL - 80.00%	360	01-Jul-2006
72950123 2	212,800.00	210,981.22	01-May-2007	10.125%	MO - 80.00%	360	01-Jul-2006
72941866 2	336,000.00	332,369.24	03-Jan-2008	9.750%	NV - 80.00%	360	03-Jun-2006
72939978 2	238,000.00	238,266.17	01-Jun-2009	6.140%	MD - 89.81%	360	01-Jun-2006
72947227 2	103,200.00	99,141.43	11-Jun-2008	8.690%	MD - 80.00%	360	11-Jun-2006

Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
72947915 2	219,480.00	215,400.87	20-Mar-2008	7.750%	WA - 80.00%	360	20-Jun-2006
72945243 2	172,000.00	166,640.03	01-May-2007	8.625%	KY - 80.00%	360	01-Jul-2006
72950643 2	268,000.00	260,035.54	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	105,950.77	14-Oct-2007	10.640%	AL - 90.00%	360	14-Jun-2006
72946731 2	108,000.00	105,074.34	14-Jul-2008	8.440%	FL - 80.00%	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	8.375%	FL - 80.00%	360	01-Jun-2006
72945627 2	206,400.00	200,257.11	18-Jan-2009	8.940%	FL - 80.00%	360	18-Jun-2006
72951107 2	55,800.00	54,849.16	15-Dec-2007	10.740%	LA - 90.00%	360	15-Jun-2006
72939250 2	247,500.00	247,498.27	01-Nov-2008	7.500%	FL - 90.00%	360	01-Jul-2006
72951348 2	294,500.00	294,437.18	01-Feb-2008	9.375%	FL - 84.87%	360	01-Jul-2006
72936442 2	89,600.00	88,598.84	22-Apr-2009	8.340%	LA - 80.00%	360	22-Jun-2006
72943427 2	171,000.00	171,000.00	01-Mar-2007	9.000%	AZ - 90.00%	360	01-Jul-2006
72944739 2	227,250.00	219,043.24	01-Nov-2008	7.240%	AZ - 75.00%	360	01-Jul-2006
72947779 2	380,000.00	372,016.27	01-Dec-2006	10.125%	NV - 95.00%	360	01-Jul-2006
72951820 2	176,000.00	176,000.00	01-Dec-2008	7.640%	AZ - 80.00%	360	01-Jul-2006
72940458 2	499,999.00	487,937.77	01-Mar-2008	10.000%	AZ - 69.93%	360	01-Jul-2006
72944995 2	306,000.00	302,355.94	01-Apr-2007	8.750%	NV - 90.00%	360	01-Jul-2006
72938522 2	150,150.00	146,915.60	01-May-2008	10.125%	NV - 65.00%	360	01-Jul-2006
72945227 2	297,000.00	293,560.18	01-Jun-2008	9.250%	AZ - 90.00%	360	01-Jul-2006
72943467 2	140,000.00	142,411.97	01-Oct-2008	8.420%	AZ - 70.00%	360	01-Jul-2006
72940178 2	288,000.00	279,259.93	01-Jul-2007	9.250%	MN - 90.00%	360	01-Jul-2006
72945115 2	137,000.00	132,441.99	01-Mar-2009	7.470%	WI - 79.65%	360	01-Jul-2006
72946235 2	292,000.00	280,986.84	01-Jun-2008	7.220%	MN - 80.00%	360	01-Jul-2006
72943106 2	96,400.00	102,701.27	01-Jul-2008	8.630%	IA - 80.00%	360	01-Jun-2006
72951540 2	102,800.00	107,744.63	01-Nov-2008	5.750%	WI - 80.00%	360	01-Jul-2006
72948595 2	173,280.00	169,049.23	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	160,151.09	01-Jul-2007	10.000%	MN - 90.00%	360	01-Jul-2006
72945507 2	124,000.00	120,417.85	01-Aug-2008	7.940%	MN - 80.00%	360	01-Jul-2006
72946635 2	135,000.00	136,815.31	01-Dec-2008	7.940%	SD - 87.10%	360	01-Jul-2006
72940090 2	220,500.00	214,607.21	01-Jun-2008	8.280%	MN - 84.81%	360	01-Jul-2006
72946963 2	144,000.00	142,653.85	01-Feb-2009	10.760%	MN - 80.00%	360	01-Jul-2006
72946147 2	296,000.00	308,671.03	01-Oct-2007	9.250%	CA - 80.00%	360	01-Jun-2006
72948987 2	616,500.00	609,274.35	01-Nov-2007	9.000%	CA - 90.00%	360	01-Jul-2006
72949603 2	135,960.00	134,612.77	01-Jun-2008	8.590%	NV - 80.00%	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
72942402 2	370,000.00	356,565.49	01-Dec-2008	7.750%	CA - 56.92%	360	01-Jul-2006
72935962 2	736,000.00	725,180.08	01-Mar-2008	7.250%	CA - 80.00%	360	01-Jul-2006
72951876 2	288,000.00	287,899.78	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jul-2006
72946403 2	107,910.00	105,455.83	19-Apr-2008	9.690%	TX - 90.00%	360	19-Jun-2006
72952092 2	143,200.00	139,960.85	25-Mar-2007	10.625%	TX - 80.00%	360	25-Jun-2006
72942290 2	144,000.00	139,800.51	01-Nov-2006	8.500%	GA - 90.00%	360	01-Jun-2006
72939530 2	304,000.00	299,612.95	01-Dec-2007	7.500%	NJ - 80.00%	360	01-May-2006

Prepayment Report

VOLUNTARY PREPAYMENTS

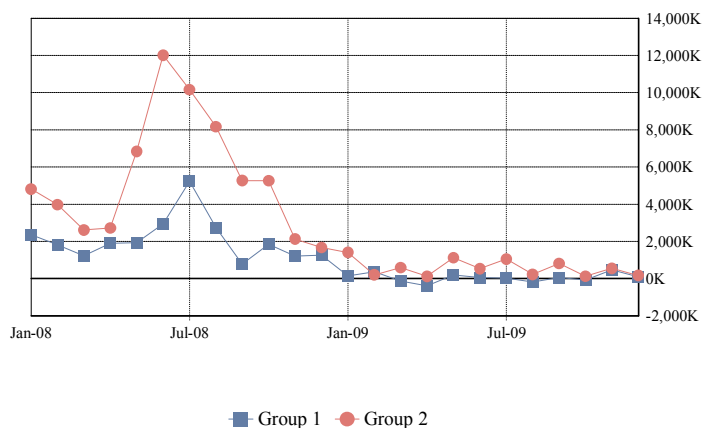
Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	3	2	5
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	3	2	5
Curtailments Amount	(154,197.65)	(40,660.13)	(194,857.78)
Paid in Full Balance	321,856.16	126,097.46	447,953.62
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	167,658.51	85,437.33	253,095.84

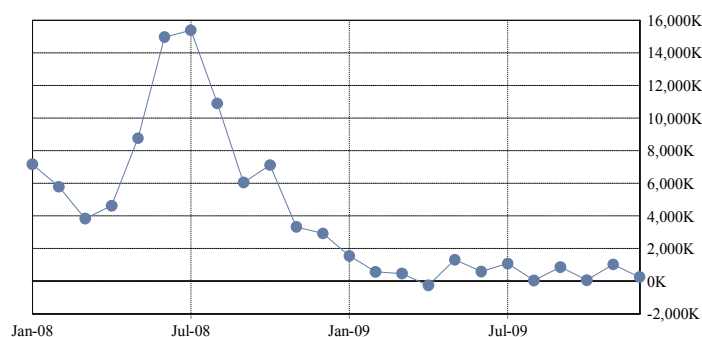
Cumulative

Number of Paid in Full Loans	1,265	633	1,898
Number of Repurchased Loans	14	1	15
Total Number of Loans Prepaid in Full	1,279	634	1,913
Paid in Full Balance	232,642,015.51	117,426,687.65	350,068,703.16
Repurchased Loans Balance	2,765,817.10	134,632.60	2,900,449.70
Curtailments Amount	(7,732,918.56)	(3,877,329.11)	(11,610,247.67)
Total Prepayment Amount	227,674,914.05	113,683,991.14	341,358,905.19

Total Prepayments by Groups



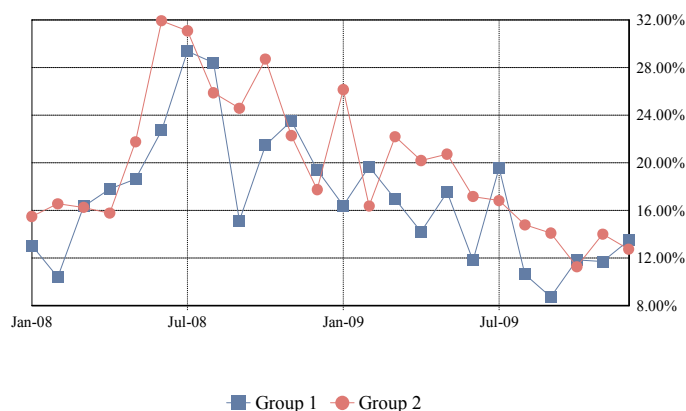
Total Prepayments



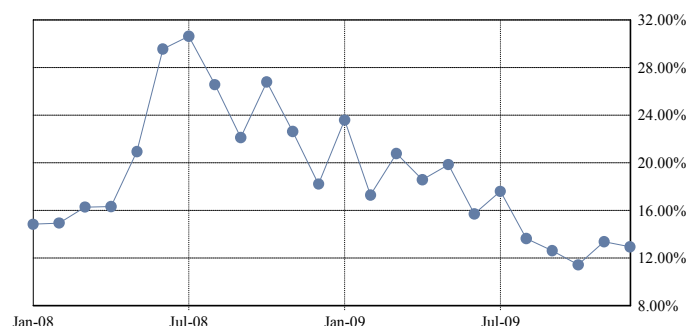
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	1.13%	1.20%	1.15%
3 Months Avg SMM	1.12%	1.09%	1.11%
12 Months Avg SMM	1.57%	1.29%	1.49%
Avg SMM Since Cut-off	1.61%	1.62%	1.61%
CPR	12.73%	13.46%	12.94%
3 Months Avg CPR	12.67%	12.34%	12.57%
12 Months Avg CPR	17.30%	14.43%	16.52%
Avg CPR Since Cut-off	17.70%	17.77%	17.72%
PSA	212.14%	224.37%	215.58%
3 Months Avg PSA Approximation	211.09%	205.63%	209.56%
12 Months Avg PSA Approximation	288.41%	240.56%	275.30%
Avg PSA Since Cut-off Approximation	423.88%	427.50%	424.89%

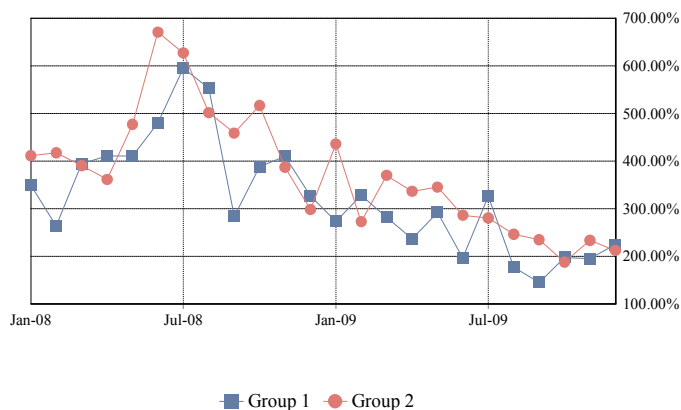
CPR by Groups



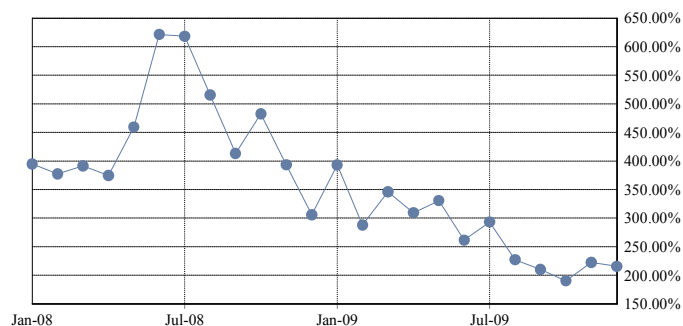
Total CPR



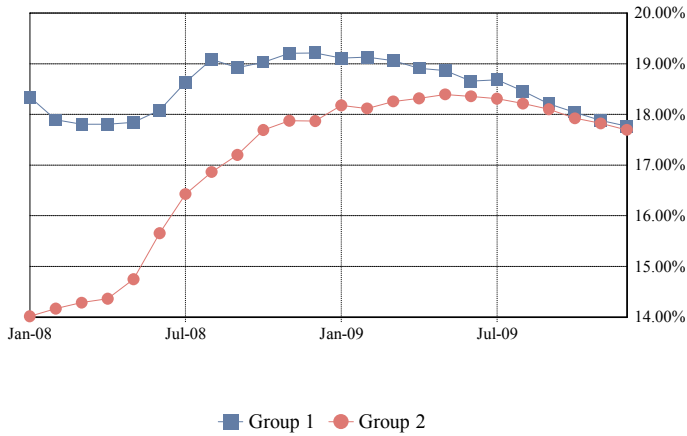
PSA by Groups



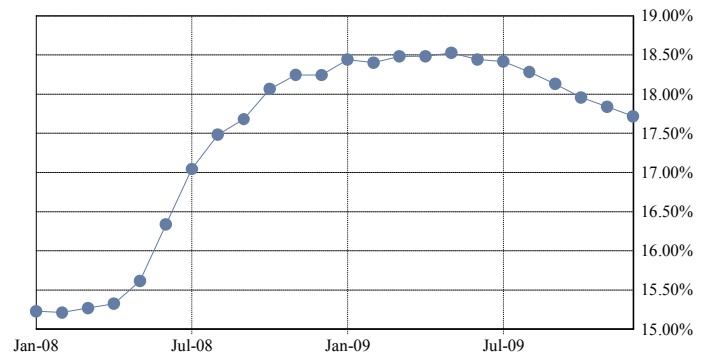
Total PSA



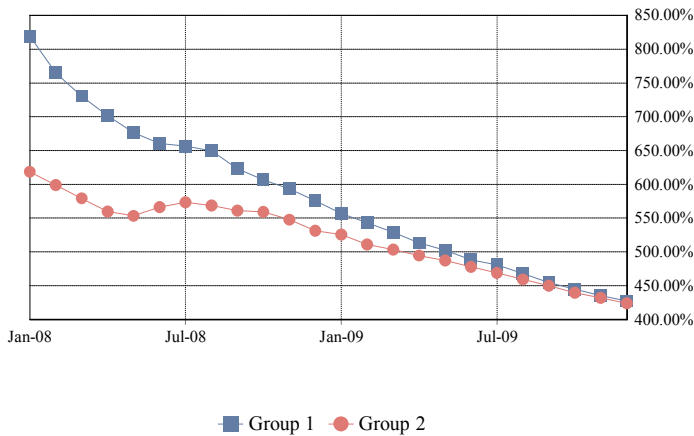
CPR Avg since Cut-Off by Groups



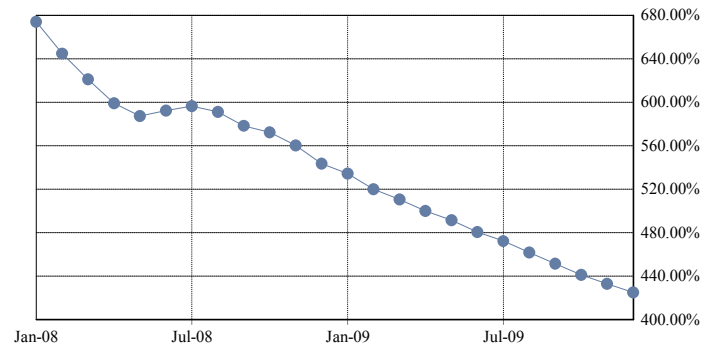
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

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

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

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

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

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

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

Average 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.

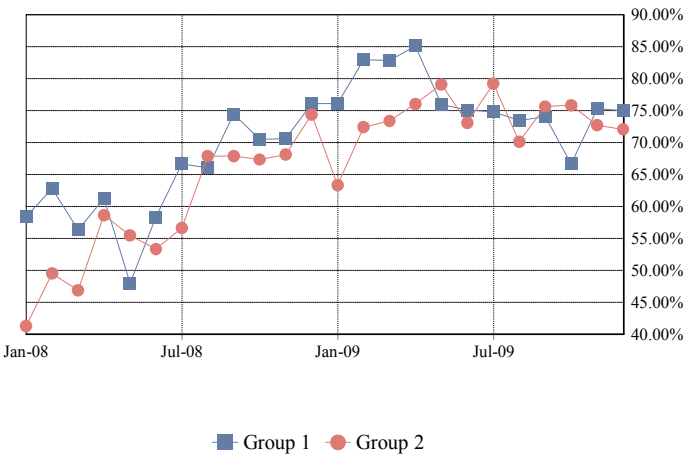
Prepayment Detail Report

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
73072667 2		80,000.00	77,704.72	16-Nov-2009	9.240%	PA - 80.00%	Paid Off - 360	01-Aug-2006
73163430 1		81,420.00	80,201.85	04-Dec-2009	8.125%	VA - 35.40%	Paid Off - 360	01-Jul-2006
73289406 2		88,000.00	83,929.61	14-Dec-2009	6.750%	TX - 69.84%	Paid Off - 360	01-Aug-2006
73295351 2		162,400.00	160,221.83	20-Nov-2009	7.600%	VA - 80.00%	Paid Off - 360	01-Aug-2006
1127034365 1		53,000.00	45,895.61	15-Dec-2009	10.550%	TX - 69.74%	Paid Off - 180	01-Jan-2006
TOTAL		464,820.00	447,953.62					

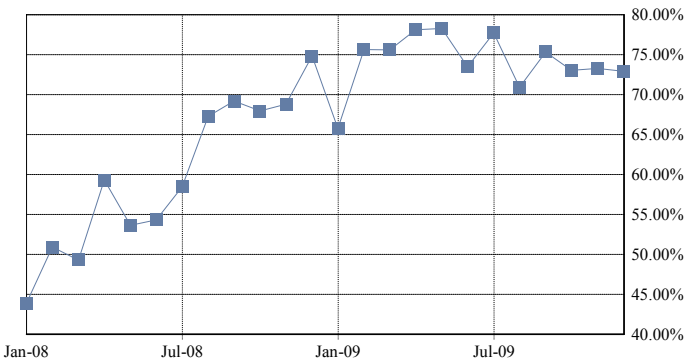
Realized Loss Report

COLLATERAL REALIZED LOSSES			
	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	61,167.97	29,972.13	91,140.10
Number of Loans Liquidated	27	13	40
Collateral Principal Realized Loss/(Gain) Amount	4,416,417.31	1,895,312.72	6,311,730.03
Collateral Interest Realized Loss/(Gain) Amount	126,726.18	76,066.88	202,793.06
Net Liquidation Proceeds	1,585,502.45	555,822.00	2,141,324.45
<u>Cumulative</u>			
Number of Loans Liquidated	1,236	459	1,695
Collateral Realized Loss/(Gain) Amount	173,734,337.08	55,824,233.56	229,558,570.64
Net Liquidation Proceeds	90,318,262.22	24,135,334.26	114,453,596.48
Cumulative Subsequent Recoveries	2,009,414.41	700,368.68	2,709,783.09

Collateral Loss Severity Approximation by Groups



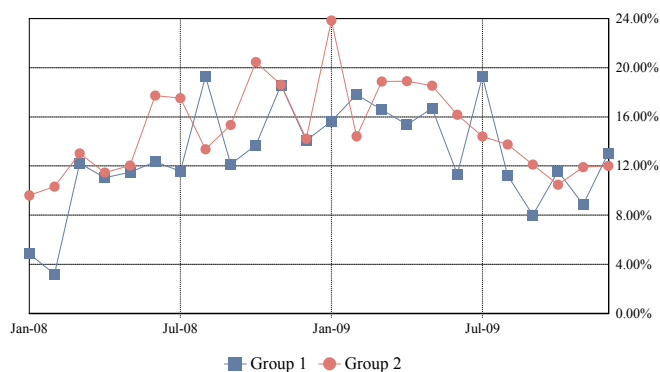
Collateral Loss Severity Approximation



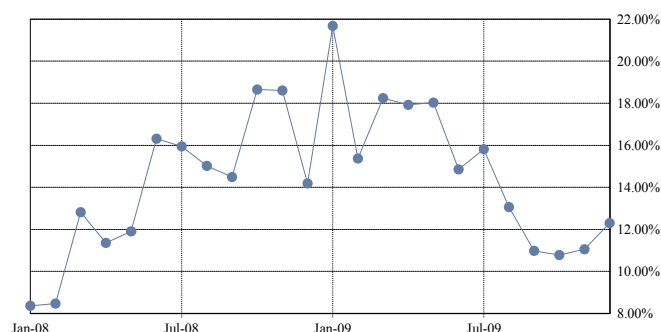
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	1.06%	1.16%	1.09%
3 Months Avg MDR	1.01%	0.98%	1.00%
12 Months Avg MDR	1.40%	1.24%	1.35%
Avg MDR Since Cut-off	0.90%	0.76%	0.86%
CDR	12.00%	13.04%	12.29%
3 Months Avg CDR	11.46%	11.18%	11.38%
12 Months Avg CDR	15.53%	13.86%	15.07%
Avg CDR Since Cut-off	10.30%	8.75%	9.88%
SDA	1,999.93%	2,173.80%	2,048.98%
3 Months Avg SDA Approximation	1,909.76%	1,862.97%	1,896.62%
12 Months Avg SDA Approximation	2,588.69%	2,309.84%	2,511.92%
Avg SDA Since Cut-off Approximation	2,258.68%	1,928.84%	2,169.56%
Loss Severity Approximation for Current Period	72.06%	75.00%	72.92%
3 Months Avg Loss Severity Approximation	73.44%	72.10%	73.08%
12 Months Avg Loss Severity Approximation	73.05%	77.24%	74.09%
Avg Loss Severity Approximation Since Cut-off	64.74%	68.42%	65.59%

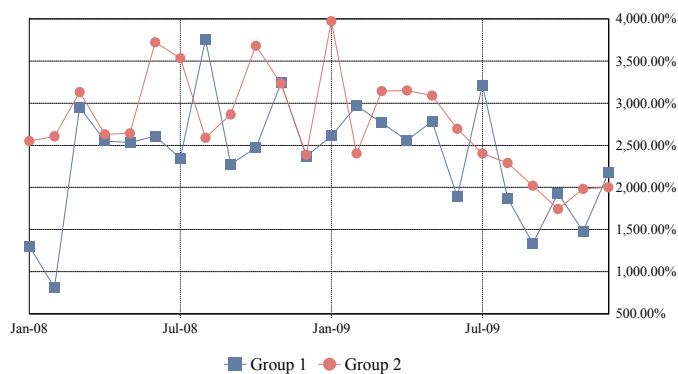
CDR by Groups



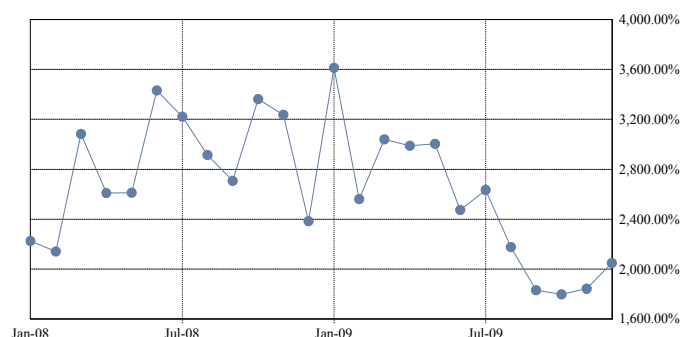
Total CDR



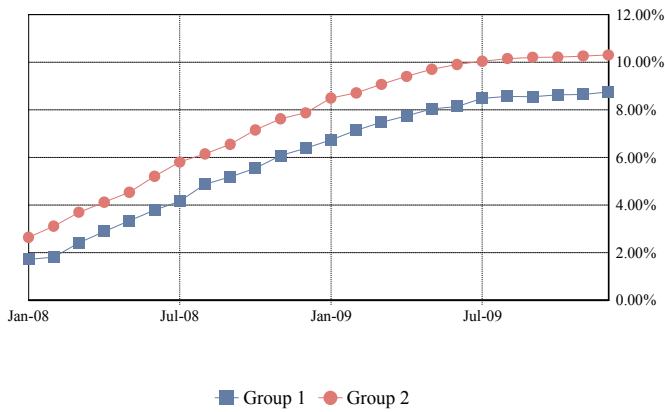
SDA by Groups



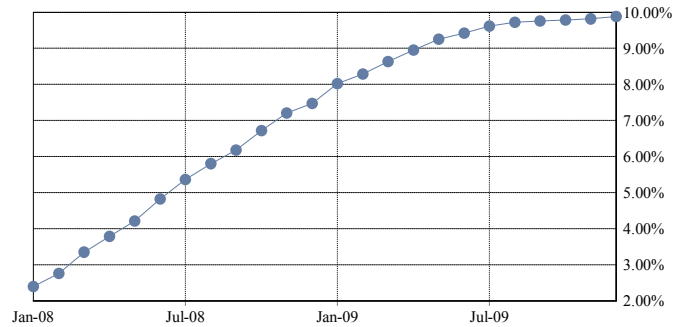
Total SDA



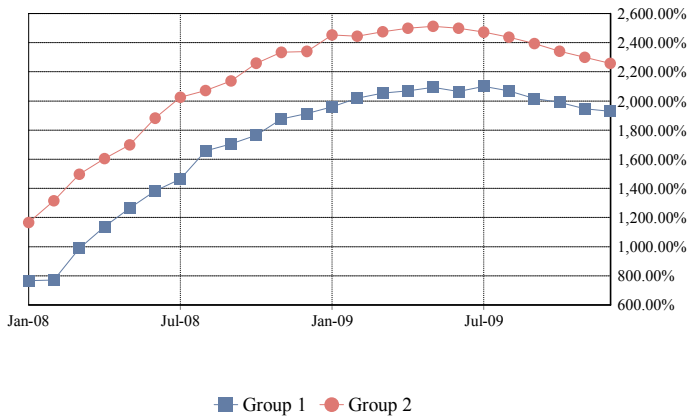
CDR Avg since Cut-Off by Groups



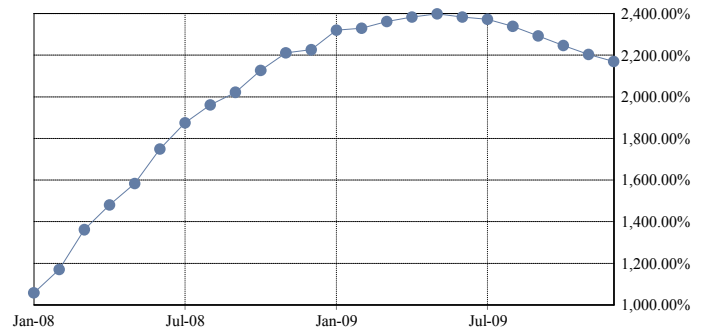
Total CDR Avg since Cut-Off



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.



Mortgage Backed Floating Rate Notes

December 28, 2009 Distribution

Realized Loss Detail Report

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
73051520	1	8.625%	CA - 80.00%	360	168,460.20		145,734.00
73052584	1	7.750%	RI - 80.00%	360	240,093.60		269,754.37
73062657	1	7.875%	FL - 80.00%	360	246,786.62		297,706.55
73085308	1	9.375%	TN - 80.00%	360	66,664.69		54,953.40
73089293	1	12.250%	VA - 20.00%	180	68,204.76		69,574.81
73090837	1	8.470%	CT - 80.00%	360	278,877.86		125,444.52
73090845	1	12.500%	CT - 20.00%	180	68,405.68		66,067.68
73192482	1	8.875%	WI - 80.00%	360	111,853.92		95,700.10
73192514	1	8.150%	MN - 90.00%	360	212,005.03		101,119.72
73289854	1	7.825%	MN - 80.00%	360	272,000.00		222,645.84
73301199	1	8.700%	DC - 90.00%	360	219,672.37		228,315.38
73305704	1	8.425%	WA - 80.00%	360	237,256.56		62,254.47
1127033950	1	9.000%	CA - 80.00%	360	336,920.31		246,635.64
73057961	1		ID - 80.00%	360		Revision	3,032.16
73063810	1		FL - 80.00%	360		Revision	(3,043.00)
73064338	1		MD - 95.00%	360		Revision	(3,017.00)
73084508	1		WA - 80.00%	360		Revision	(10.00)
73157413	1		TX - 80.00%	360		Revision	(970.84)
73158189	1		TX - 80.00%	360		Revision	(11,976.00)
73176720	1		NV - 95.00%	360		Revision	(3,968.00)
73192458	1		IL - 90.00%	360		Revision	916.54
73195106	1		TX - 80.00%	360		Revision	(1,023.00)
73196162	1		MI - 85.00%	360		Revision	10,870.00
73281373	1		VA - 80.00%	360		Revision	71.40
73284197	1		TX - 20.00%	360		Revision	(25.79)
73284213	1		TX - 80.00%	360		Revision	175.00
73284925	1		MI - 90.00%	360		Revision	(1,003.25)
73293862	1		MA - 80.00%	360		Revision	(257.00)
73297559	1		AZ - 80.00%	360		Revision	(3,617.00)
73307672	1		OH - 90.00%	360		Revision	(1,061.25)
73309264	1		FL - 90.00%	360		Revision	255.15
1127094469	1	0.000%	CA - 95.00%	360	0.00	Revision	125.00
72945323	2	9.625%	FL - 85.00%	360	206,562.65		255,357.74
72945595	2	8.750%	SD - 80.00%	360	85,851.55		45,863.62
73058593	2	6.750%	TX - 80.00%	360	130,392.00		60,070.58
73059457	2	8.050%	CA - 80.00%	360	179,256.79		95,842.40
73068738	2	7.625%	CA - 80.00%	360	456,476.73		212,148.69
73069282	2	8.390%	MD - 80.00%	360	336,139.97		310,804.59
73070354	2	10.500%	CA - 20.00%	180	128,076.80		133,631.37
73071171	2	9.990%	CA - 23.08%	180	147,659.11		151,130.31
73071603	2	12.125%	CT - 20.00%	180	54,695.92		58,259.79
73075451	2	8.000%	CA - 80.00%	360	460,716.02		409,897.02
73082276	2	12.875%	NC - 20.00%	180	29,113.56		31,173.00
73083220	2	8.875%	TN - 80.00%	360	85,659.03		54,785.08
73089853	2	10.125%	FL - 80.00%	360	178,849.53		221,212.06
73090525	2	7.875%	CA - 79.86%	360	464,000.00		288,963.43
73156381	2	8.125%	CA - 70.00%	360	518,473.09		231,814.55
73156901	2	7.325%	CA - 80.00%	360	324,000.00		286,418.91
73178168	2	8.075%	CA - 80.00%	360	222,889.88		155,347.77
73185305	2	8.200%	CA - 80.00%	360	391,324.37		300,130.16

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)
73196602 2		7.325%	MN - 80.00%	360	138,857.85		211,783.62
73279381 2		9.800%	TX - 14.44%	360	15,107.06		12,811.22
73303208 2		8.425%	CA - 80.00%	360	488,000.00		285,739.01
73303256 2		11.700%	CA - 20.00%	360	121,443.24		126,485.99
73312777 2		7.500%	CA - 80.00%	360	327,321.39		235,744.46
1127083368 2		8.040%	OR - 86.90%	360	258,961.06		119,739.32
1127085743 2		8.250%	FL - 88.62%	360	284,725.34		241,463.23
1127098386 2		12.500%	MD - 20.00%	180	24,763.01		27,372.24
1127104905 2		9.238%	TX - 80.00%	360	69,329.99		38,811.60
72935514 2			IL - 90.00%	360		Revision	7.13
72936530 2			IL - 90.00%	360		Revision	(3,946.09)
72936642 2			IA - 80.00%	360		Revision	(7.67)
72937186 2			FL - 85.00%	360		Revision	(4,003.00)
72938938 2			OH - 80.00%	360		Revision	(885.23)
72941066 2			AZ - 83.70%	360		Revision	(777.22)
72944051 2			MN - 80.00%	360		Revision	(159.56)
72949107 2			MT - 90.00%	360		Revision	(77.00)
72949811 2			OK - 85.00%	360		Revision	(1,040.00)
72950091 2			AR - 90.00%	360		Revision	(936.00)
72951596 2			AZ - 81.47%	360		Revision	280.00
72951724 2			VA - 78.26%	360		Revision	7.07
73052048 2			WA - 80.00%	360		Revision	(2,751.78)
73052840 2			VA - 80.00%	360		Revision	(857.00)
73056401 2			CO - 80.00%	360		Revision	(1,560.22)
73057361 2			CA - 20.00%	180		Revision	15.00
73057785 2			CA - 80.00%	360		Revision	(5,140.35)
73057945 2			CA - 80.00%	360		Revision	(1,807.45)
73060185 2			CA - 80.00%	360		Revision	(3,595.00)
73060881 2			FL - 80.00%	360		Revision	(6,397.03)
73070154 2			FL - 80.00%	360		Revision	(2,964.98)
73072123 2			IL - 80.00%	360		Revision	(647.00)
73072179 2			CA - 80.00%	360		Revision	(225.00)
73072259 2			WA - 80.00%	360		Revision	(1,784.08)
73073883 2			CA - 80.00%	360		Revision	(205.00)
73078459 2			CA - 80.00%	360		Revision	(7,098.03)
73083260 2			OR - 20.00%	180		Revision	15.00
73083956 2			CA - 80.00%	360		Revision	(1,214.53)
73090045 2			LA - 80.00%	360		Revision	270.00
73175624 2			OH - 80.00%	360		Revision	148.00
73184801 2			SC - 80.00%	360		Revision	(680.52)
73196978 2			CA - 95.00%	360		Revision	(620.84)
73198570 2			NV - 80.00%	360		Revision	15.00
73199955 2			CA - 80.00%	360		Revision	150.00
73292286 2			TX - 80.00%	360		Revision	(2,692.20)
73298271 2			NY - 80.00%	360		Revision	217.50
73302399 2			NY - 20.00%	360		Revision	15.00
73310408 2			MI - 80.00%	360		Revision	370.00
73312449 2			CA - 89.33%	360		Revision	(6,558.73)
1127037369 2		0.000%	NY - 80.00%	360	0.00	Revision	(769.00)
1127085553 2		0.000%	CA - 80.00%	360	0.00	Revision	(1,767.46)

TOTAL	8,655,847.54	6,514,523.09

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

Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Stepdown Date has occurred			No
Credit Enhancement Percentage (For Stepdown Date)			25.4081%
Applicable Percentage			43.4000%
Trigger Event in effect			Yes
Delinquency Percentage (A/B)			69.9238%
.A) 3M Rolling Avg.Bal 60+ days includes BK,FC,REO			536,567,876.73
.B) Stated Principal Balance			767,361,082.69
Applicable % of Current Credit Enhancement %			9.362879%
Realized Loss Percentage (E/F)			15.5978%
.E) Cumulative Realized Loss	12,123.39	4,735.20	229,558,570.64
.F) Cutoff Pool Balance			1,471,732,843.00
Applicable Percentage			3.3417%

ADJUSTABLE RATE CERTIFICATE INFORMATION			
SPACE INTENTIONALLY LEFT BLANK			

ADDITIONAL INFORMATION			
	Group 2	Group 1	Total
Basis Risk CarryForward Amount paid			0.00
Basis Risk CarryForward Amount unpaid			0.00
Current LIBOR Rate			0.235940%
Libor Rate Determination Date			11/23/2009
Next LIBOR Rate			0.231250%
Next Libor Rate Determination Date			12/23/2009
Current Swap LIBOR Rate			0.235940%

Other Related Information

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Current Scheduled Payments	3,854,089.35	1,576,687.80	5,597,519.07
Current Scheduled Payments 1 Month Prior	4,074,011.12	1,608,795.09	5,682,806.21
Current Scheduled Payments 2 Month Prior	4,127,316.60	1,619,544.80	5,746,861.39
Current Scheduled Payments 3 Month Prior	4,168,647.41	1,647,262.03	5,815,909.44
Current Scheduled Payments 4 Month Prior	4,282,033.72	1,704,547.84	5,986,581.56
Current Scheduled Payments 5 Month Prior	4,362,897.52	1,705,126.90	6,068,024.42
Current Scheduled Payments 6 Month Prior	4,530,366.88	1,776,012.60	6,306,379.48
Current Scheduled Payments 7 Month Prior	4,647,289.76	1,805,222.02	6,452,511.78
Current Scheduled Payments 8 Month Prior	4,747,065.48	1,843,079.35	6,590,144.82
Current Scheduled Payments 9 Month Prior	4,902,925.19	1,878,720.54	6,781,645.72
Current Scheduled Payments 10 Month Prior	5,028,037.44	1,921,409.32	6,949,446.76
Current Scheduled Payments 11 Month Prior	5,160,673.32	1,979,135.61	7,139,808.93
Sched. Payments for 60+Day Delinquent Loans	2,796,474.20	1,078,829.26	3,964,851.11
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	2,821,212.55	1,057,903.70	3,968,663.95
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	2,827,917.59	1,065,050.71	3,980,282.58
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	2,812,797.53	1,060,585.27	3,966,074.41
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	2,781,410.65	1,036,022.79	3,909,100.22
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	2,857,253.27	1,047,265.74	3,994,620.19
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	2,965,360.92	1,064,074.74	4,116,589.01
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	2,990,533.40	1,064,387.46	4,137,989.59
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	3,007,010.12	1,064,417.78	4,135,450.71
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	3,041,762.43	1,060,096.88	4,165,994.75
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	3,038,591.57	1,065,371.40	4,166,869.55
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	3,066,654.37	1,071,170.38	4,199,927.83