

External Parties

Seller

Greenwich Capital Financial Products Inc

Servicer(s)

Wells Fargo

Underwriter(s)

Greenwich Capital Markets, Inc.

Cap Provider

The Bank of New York

Swap Counterparty

The Bank of New York

Credit Risk Manager

Clayton Fixed Income Srvc.Inc.

Table of Contents

	Page
1. Certificate Payment Report	2
2. Collection Account Report	5
3. Credit Enhancement Report	7
4. Collateral Report	8
5. Delinquency Report	12
6. REO Report	24
7. Foreclosure Report	29
8. Prepayment Report	43
9. Prepayment Detail Report	46
10. Realized Loss Report	47
11. Realized Loss Detail Report	50
12. Triggers and Adj. Cert. Report	53
13. Additional Certificate Report	54
14. Other Related Information	55

Total Number of Pages 55

Dates

Cut-Off Date:	September 01, 2006
Close Date:	October 19, 2006
First Distribution Date:	October 25, 2006
Distribution Date:	December 28, 2009
Record Date:	December 24, 2009 November 30, 2009
Determination Date:	December 21, 2009

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

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

Certificate Payment Report

Current Period Distribution - REMIC IV									
Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
I-A1	SR	527,107,000.00	212,070,246.29	73,081.88	3,756,476.33	3,829,558.21	0.00	0.00	208,313,769.96
II-A1	SR	378,670,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
II-A2	SR	156,070,000.00	118,120,694.62	38,540.22	3,640,119.28	3,678,659.50	0.00	0.00	114,480,575.34
II-A3	SR	160,500,000.00	160,500,000.00	59,723.92	0.00	59,723.92	0.00	0.00	160,500,000.00
II-A4	SR	52,106,000.00	52,106,000.00	22,732.72	0.00	22,732.72	0.00	0.00	52,106,000.00
M-1	MEZ	75,783,000.00	75,783,000.00	34,451.84	0.00	34,451.84	0.00	0.00	75,783,000.00
M-2	MEZ	64,375,000.00	64,375,000.00	32,216.15	0.00	32,216.15	0.00	0.00	64,375,000.00
M-3	MEZ	30,150,000.00	24,169,177.54	13,424.65	0.00	13,424.65	5,513,315.88	0.00	18,655,861.66
M-4	MEZ	28,520,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-5	MEZ	26,076,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	MEZ	24,446,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	MEZ	17,112,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	MEZ	14,668,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	MEZ	17,927,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	MEZ	24,446,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	SEQ/NOF	31,779,932.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	SEQ/NOF	100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
R	RES/NPR	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	RES/NPR	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
</									

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)
I-A1	11/25/09	12/27/09	A-Act/360	35729MAA5	527,107,000.00	402.328647	0.138647	7.126592	7.265239	395.202056
II-A1	11/25/09	12/27/09	A-Act/360	35729MAB3	378,670,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
II-A2	11/25/09	12/27/09	A-Act/360	35729MAC1	156,070,000.00	756.844330	0.246942	23.323632	23.570574	733.520698
II-A3	11/25/09	12/27/09	A-Act/360	35729MAD9	160,500,000.00	1,000.000000	0.372112	0.000000	0.372112	1,000.000000
II-A4	11/25/09	12/27/09	A-Act/360	35729MAE7	52,106,000.00	1,000.000000	0.436278	0.000000	0.436278	1,000.000000
M-1	11/25/09	12/27/09	A-Act/360	35729MAF4	75,783,000.00	1,000.000000	0.454612	0.000000	0.454612	1,000.000000
M-2	11/25/09	12/27/09	A-Act/360	35729MAG2	64,375,000.00	1,000.000000	0.500445	0.000000	0.500445	1,000.000000
M-3	11/25/09	12/27/09	A-Act/360	35729MAH0	30,150,000.00	801.631096	0.445262	0.000000	0.445262	618.768214
M-4	11/25/09	12/27/09	A-Act/360	35729MAJ6	28,520,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-5	11/25/09	12/27/09	A-Act/360	35729MAK3	26,076,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-6	11/25/09	12/27/09	A-Act/360	35729MAL1	24,446,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-7	11/25/09	12/27/09	A-Act/360	35729MAM9	17,112,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-8	11/25/09	12/27/09	A-Act/360	35729MAN7	14,668,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-9	11/25/09	12/27/09	A-Act/360	35729MAP2	17,927,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-10	11/25/09	12/27/09	A-Act/360	35729MAQ0	24,446,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
C	11/25/09	12/24/09	F-30/360	35729MAR8	31,779,932.90	0.000000	0.000000	0.000000	0.000000	0.000000
P	11/25/09	12/24/09	F-30/360	35729MAS6	100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000
R	11/25/09	12/24/09	F-30/360	35729MAT4	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R-X	11/25/09	12/24/09	F-30/360	35729MAU1	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)
I-A1	527,107,000.00	37,247,501.71	309,923,430.47	8,869,799.57	318,793,230.04	356,040,731.75	0.00	0.00	208,313,769.96
II-A1	378,670,000.00	18,706,216.03	369,253,033.79	9,416,966.21	378,669,999.99	397,376,216.02	0.00	0.00	0.00
II-A2	156,070,000.00	15,534,755.86	39,375,259.91	2,214,164.75	41,589,424.66	57,124,180.52	0.00	0.00	114,480,575.34
II-A3	160,500,000.00	16,281,114.80	0.00	0.00	0.00	16,281,114.80	0.00	0.00	160,500,000.00
II-A4	52,106,000.00	5,403,766.85	0.00	0.00	0.00	5,403,766.85	0.00	0.00	52,106,000.00
M-1	75,783,000.00	7,908,332.53	0.00	0.00	0.00	7,908,332.53	0.00	0.00	75,783,000.00
M-2	64,375,000.00	6,822,102.80	0.00	0.00	0.00	6,822,102.80	0.00	0.00	64,375,000.00
M-3	30,150,000.00	3,250,398.02	0.00	0.00	0.00	3,250,398.02	11,494,138.34	0.00	18,655,861.66
M-4	28,520,000.00	3,059,863.18	0.00	0.00	0.00	3,059,863.18	28,520,000.00	0.00	0.00
M-5	26,076,000.00	2,765,952.50	0.00	0.00	0.00	2,765,952.50	26,076,000.00	0.00	0.00
M-6	24,446,000.00	2,602,290.86	0.00	0.00	0.00	2,602,290.86	24,446,000.00	0.00	0.00
M-7	17,112,000.00	1,926,995.29	0.00	0.00	0.00	1,926,995.29	17,112,000.00	0.00	0.00
M-8	14,668,000.00	1,707,695.48	0.00	0.00	0.00	1,707,695.48	14,668,000.00	0.00	0.00
M-9	17,927,000.00	2,442,044.51	0.00	0.00	0.00	2,442,044.51	17,927,000.00	0.00	0.00
M-10	24,446,000.00	3,160,519.01	0.00	0.00	0.00	3,160,519.01	24,446,000.00	0.00	0.00
C	31,779,932.90	26,427,408.55	(10,765.15)	(375.52)	80.26	26,427,488.81	31,791,073.57	11,220.93	0.00
P	100.00	2,745,181.50	0.00	0.00	0.00	2,745,181.50	0.00	0.00	100.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	1,629,736,032.90	157,992,139.48	718,540,959.02	20,500,555.01	739,052,734.95	897,044,874.43	96,480,211.91	11,220.93	694,214,306.96

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)
I-A1	0.37594%	212,070,246.29	73,081.88	0.00	0.00	0.00	73,081.88	73,081.88	0.00
II-A1	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
II-A2	0.35594%	118,120,694.62	38,540.22	0.00	0.00	0.00	38,540.22	38,540.22	0.00
II-A3	0.40594%	160,500,000.00	59,723.92	0.00	0.00	0.00	59,723.92	59,723.92	0.00
II-A4	0.47594%	52,106,000.00	22,732.72	0.00	0.00	0.00	22,732.72	22,732.72	0.00
M-1	0.49594%	75,783,000.00	34,451.84	0.00	0.00	0.00	34,451.84	34,451.84	0.00
M-2	0.54594%	64,375,000.00	32,216.15	0.00	0.00	0.00	32,216.15	32,216.15	0.00
M-3	0.60594%	24,169,177.54	13,424.65	0.00	0.00	0.00	13,424.65	13,424.65	0.00
M-4	0.63594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-5	0.64594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	0.71594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	1.03594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	1.28594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	2.43594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	2.53594%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	0.00000%	0.00	0.00	903.46	858.88	0.00	-44.58	0.00	858.88
P	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		707,124,218.45	274,171.38	903.46	858.88	0.00	274,126.80	274,171.38	858.88



Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	2,152,741.27	2,221,554.02	4,374,295.29
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	2,152,741.27	2,221,554.02	4,374,295.29
Interest Collections	2,099,326.53	1,740,911.68	3,840,238.21
Interest Loss	-7,033.57	-123,513.12	-130,546.69
Interest Other Accounts	0.00	0.00	-394,043.61
Interest Fees	(19,850.47)	713.64	(19,176.21)
TOTAL NET INTEREST	2,072,442.49	1,618,112.20	3,296,471.70
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	4,225,183.76	3,839,666.22	7,670,766.99

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	265,594.16	221,774.26	487,368.42
Curtailments	(578,404.17)	(399,937.89)	(978,342.06)
Prepayments In Full	1,205,789.58	764,932.45	1,970,722.03
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	5,938,170.94	5,491,992.16	11,430,163.10
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(252,435.07)	(214,159.75)	(466,594.82)
Realized Losses	(4,678,409.24)	(3,857,206.96)	(8,535,616.20)
Advanced Principal	252,435.07	214,159.75	466,594.82
TOTAL PRINCIPAL COLLECTED	2,152,741.27	2,221,554.02	4,374,295.29

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

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	2,516,403.51	2,031,032.83	4,547,436.34
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	42,170.35	40,027.83	82,198.18
Interest Loss	(154,993.43)	(109,867.91)	(264,861.34)
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	(1,603.86)	(1,362.91)	(2,966.77)
Delinquent Interest	(2,461,069.07)	(1,991,376.05)	(4,452,445.12)
Compensating Interest	1,603.86	1,362.91	2,966.77
Civil Relief Act Shortfalls	(996.54)	93.08	(903.46)
Interest Advanced	2,157,811.71	1,771,001.90	3,928,813.61
TOTAL INTEREST COLLECTED	2,099,326.53	1,740,911.68	3,840,238.21

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Non Recoverable Expenses	7,033.57	14,344.94	21,378.51
Modification Loss	0.00	109,168.18	109,168.18
TOTAL INTEREST WITHDRAWALS	7,033.57	123,513.12	130,546.69

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Payments to and from the Swap Account			(394,043.61)
a) Swap Receipt			20,700.01
b) Swap Payment			(414,743.62)
Swap Termination Payment			0.00
Interest Rate Cap Amount			0.00
Basis Risk Cap Amount			0.00
TOTAL INTEREST OTHER ACCOUNTS	0.00	0.00	-394,043.61

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	15,806.54	-3,915.95	11,890.59
Credit Risk Manager Fees	3,946.27	3,124.97	7,071.24
Other Fees	0.00	0.00	0.00
Extraordinary Expenses			39.38
Extraordinary Expense Recovery Charge**	97.66	77.34	175.00
TOTAL INTEREST FEES	19,850.47	(713.64)	19,176.21

**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

Cap Account

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

Net WAC Rate Carryover Reserve Account

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

Swap Account

Beginning Balance	0.00
Amount Deposited	20,700.01
Amount Withdrawn	414,743.62
Net SWAP Amount	(394,043.61)
Ending Balance	0.00

INSURANCE

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STRUCTURAL FEATURES

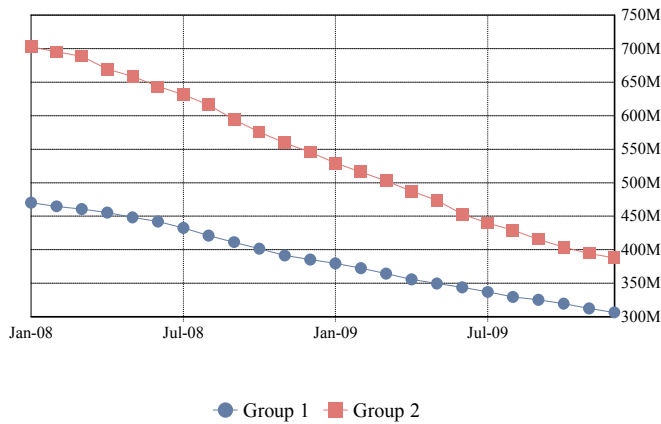
	Group 2	Group 1	Total
Overcollateralized Amount - Prior Period			0.00
Current Period Losses			8,535,616.20
Overcollateralized Amount - After Losses			-8,535,616.20
Overcollateralization Increase Amount			3,022,300.32
Overcollateralization Release Amount			0.00
Overcollateralization Amount - Ending			0.00
Overcollateralization Excess Amount			0.00
Overcollateralization Deficiency Amount			31,779,852.64
Specified Overcollateralized Amount			31,779,852.64
Net Monthly Excess Cashflow			3,022,207.24

Collateral Report

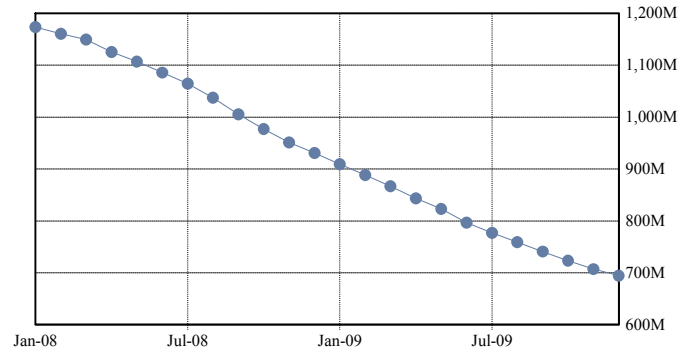
COLLATERAL			
	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	2,488	2,327	4,815
Prior	1,391	1,562	2,953
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(5)	(5)	(10)
Repurchases	0	0	0
Liquidations	(26)	(30)	(56)
Current	1,360	1,527	2,887
<u>Principal Balance:</u>			
Original	618,617,188.27	444,210,819.25	1,062,828,007.52
Prior	394,626,834.95	312,497,383.50	707,124,218.45
Prefunding	0.00	0.00	0.00
Scheduled Principal	(265,594.16)	(221,774.26)	(487,368.42)
Partial Prepayments	578,404.17	399,937.89	978,342.06
Full Voluntary Prepayments	(1,205,789.58)	(764,932.45)	(1,970,722.03)
Repurchases	0.00	0.00	0.00
Liquidations	(5,938,170.94)	(5,491,992.16)	(11,430,163.10)
Current	387,795,684.44	306,418,622.52	694,214,306.96
Second Lien Collateral Beginning Balance	12,183,794.43	4,569,502.84	16,753,297.27
Second Lien Collateral Ending Balance	11,692,681.02	4,364,919.47	16,057,600.49
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

PREFUNDING			
	Group 2	Group 1	Total
Prefunding Account Original Balance	566,908,025.43	229,839,482.91	566,908,025.43
Prefunding Account Beginning Balance	0.00	0.00	0.00
Subsequent Loans Added to the Pool	0.00	0.00	0.00
Prefund Release to Certificate Holders	0.00	0.00	0.00
Prefunding Account Ending Balance	0.00	0.00	0.00
Interest Coverage Account Balance	0.00	0.00	0.00

Current Principal Balance by Groups



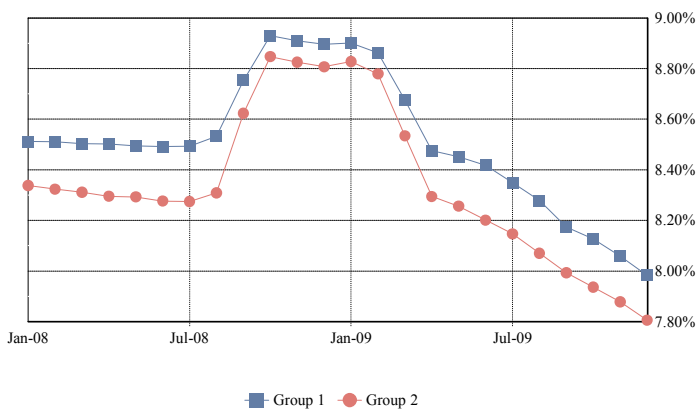
Total Current Principal Balance



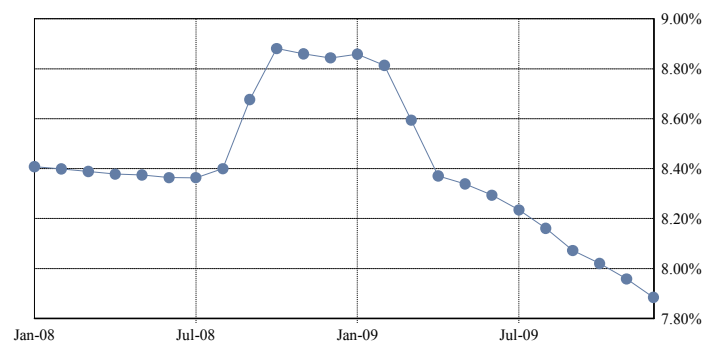
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	8.59350%	8.67175%	8.62621%
Weighted Average Coupon Prior	7.87829%	8.05835%	7.95782%
Weighted Average Coupon Current	7.80606%	7.98254%	7.88405%
Weighted Average Months to Maturity Original	357	357	357
Weighted Average Months to Maturity Prior	320	320	320
Weighted Average Months to Maturity Current	319	319	319
Weighted Avg Remaining Amortization Term Original	403	406	404
Weighted Avg Remaining Amortization Term Prior	379	382	381
Weighted Avg Remaining Amortization Term Current	379	381	379
Weighted Average Seasoning Original	1.98	1.94	1.96
Weighted Average Seasoning Prior	38.67	38.68	38.67
Weighted Average Seasoning Current	39.67	39.68	39.67

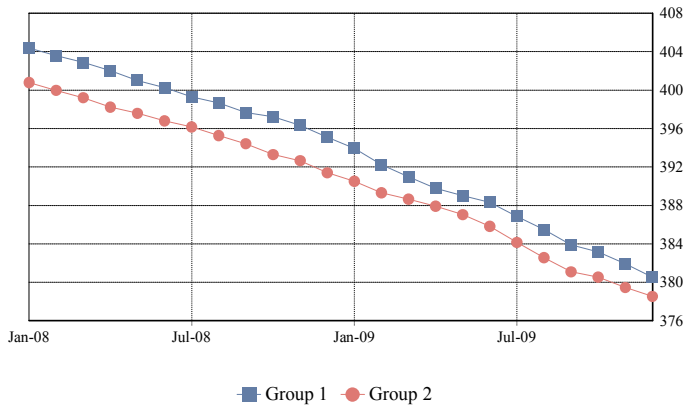
Weighted Average Coupon by Groups



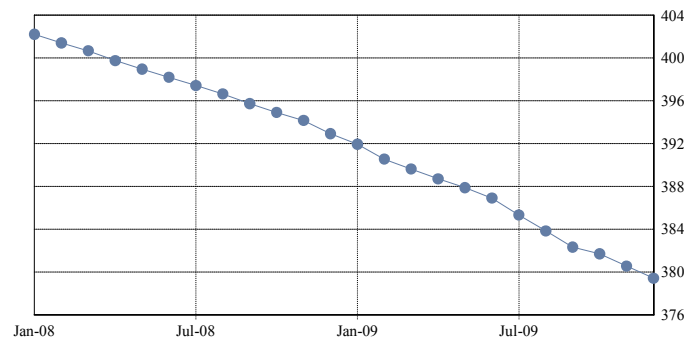
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	5.20364%	5.29629%	5.24236%
Weighted Average Margin Prior	6.02386%	6.17849%	6.09124%
Weighted Average Margin Current	6.02925%	6.17597%	6.09334%
Weighted Average Max Rate Original	175.91304%	170.99587%	173.85790%
Weighted Average Max Rate Prior	14.26281%	14.63313%	14.42418%
Weighted Average Max Rate Current	14.26784%	14.63862%	14.42980%
Weighted Average Min Rate Original	7.04363%	7.37518%	7.18220%
Weighted Average Min Rate Prior	8.26269%	8.63331%	8.42419%
Weighted Average Min Rate Current	8.26783%	8.63881%	8.42987%
Weighted Average Cap Up Original	1.25398%	1.26190%	1.25729%
Weighted Average Cap Up Prior	1.50000%	1.50000%	1.50000%
Weighted Average Cap Up Current	1.50000%	1.50000%	1.50000%
Weighted Average Cap Down Original	1.25398%	1.26190%	1.25729%
Weighted Average Cap Down Prior	1.50000%	1.50000%	1.50000%
Weighted Average Cap Down Current	1.50000%	1.50000%	1.50000%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	15,806.54	-3,915.95	11,890.59
Delinquent Servicing Fees	148,621.31	118,936.57	267,557.88
TOTAL SERVICING FEES	164,427.85	115,020.62	279,448.47
Total Servicing Fees	164,427.85	115,020.62	279,448.47
Compensating Interest	(1,603.86)	(1,362.91)	(2,966.77)
Delinquent Servicing Fees	(148,621.31)	(118,936.57)	(267,557.88)
COLLECTED SERVICING FEES	6,014.70	3,503.23	10,066.80
Total Advanced Interest	2,157,811.71	1,771,001.90	3,928,813.61
Total Advanced Principal	252,435.07	214,159.75	466,594.82
Aggregate Advances with respect to this Distribution	3,353,732.67	934,583.85	4,288,316.52

ADDITIONAL COLLATERAL INFORMATION

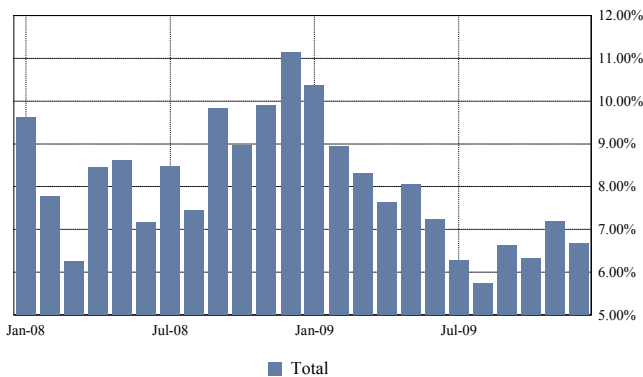
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	1,603.86	1,362.91	2,966.77
Compensating Interest	(1,603.86)	(1,362.91)	(2,966.77)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Weighted Average Net Mortgage Rate	4.668105%	12.338332%	5.595693%
Ending Pool Stated Principal Balance	387,795,684.44	306,418,622.52	694,214,306.96
Net WAC Rate			5.697336%

Delinquency Report

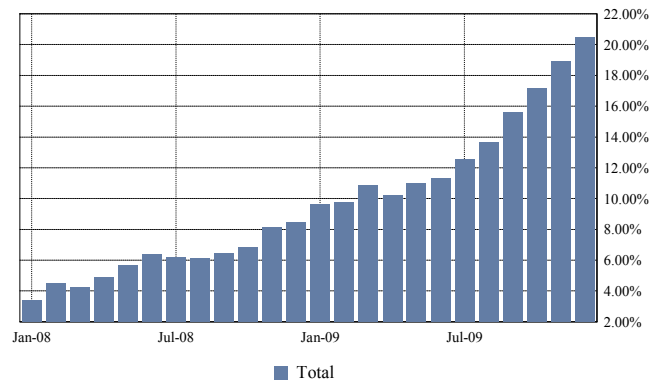
TOTAL

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		25,999,939.40	20,401,391.29	142,128,139.63	188,529,470.32
	% Balance		3.75%	2.94%	20.47%	27.16%
	# Loans		110	100	561	771
	% # Loans		3.81%	3.46%	19.43%	26.71%
FORECLOSURE	Balance	0.00	0.00	0.00	172,854,526.68	172,854,526.68
	% Balance	0.00%	0.00%	0.00%	24.90%	24.90%
	# Loans	0	0	0	624	624
	% # Loans	0.00%	0.00%	0.00%	21.61%	21.61%
BANKRUPTCY	Balance	2,449,751.29	275,629.82	797,769.18	17,835,664.28	21,358,814.57
	% Balance	0.35%	0.04%	0.11%	2.57%	3.08%
	# Loans	14	2	4	75	95
	% # Loans	0.48%	0.07%	0.14%	2.60%	3.29%
REO	Balance	0.00	0.00	0.00	59,616,429.23	59,616,429.23
	% Balance	0.00%	0.00%	0.00%	8.59%	8.59%
	# Loans	0	0	0	224	224
	% # Loans	0.00%	0.00%	0.00%	7.76%	7.76%
TOTAL	Balance	2,449,751.29	26,275,569.22	21,199,160.47	392,434,759.82	442,359,240.80
	% Balance	0.35%	3.78%	3.05%	56.53%	63.72%
	# Loans	14	112	104	1,484	1,714
	% # Loans	0.48%	3.88%	3.60%	51.40%	59.37%

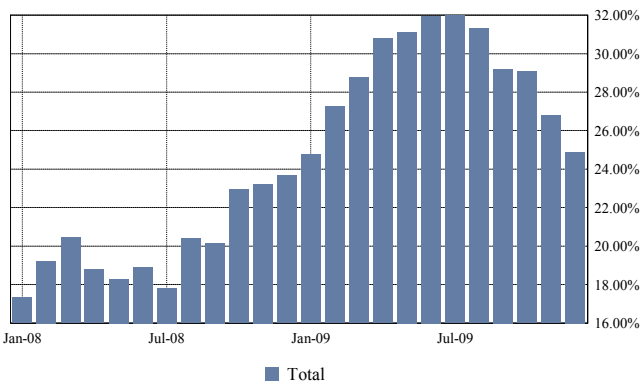
1 or 2 Payments Delinquent



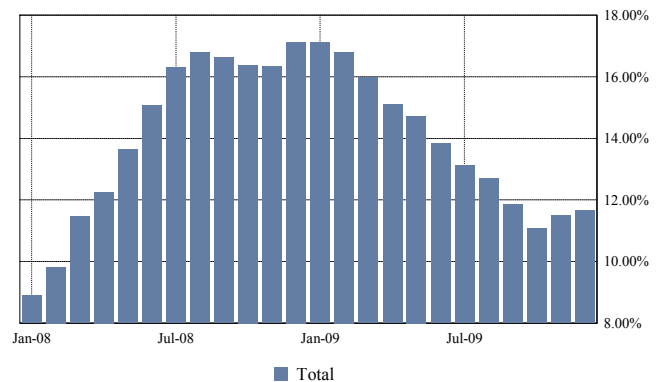
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		25,999,939.40	20,401,391.29	14,787,247.92	13,998,180.62	6,448,561.55	5,540,427.27
% Balance		3.75%	2.94%	2.13%	2.02%	0.93%	0.80%
# Loans		110	100	66	66	37	26
% # Loans		3.81%	3.46%	2.29%	2.29%	1.28%	0.90%
FORECLOSURE							
Balance	0.00	0.00	0.00	3,582,666.03	7,386,517.29	4,502,029.30	2,766,861.25
% Balance	0.00%	0.00%	0.00%	0.52%	1.06%	0.65%	0.40%
# Loans	0	0	0	13	29	19	14
% # Loans	0.00%	0.00%	0.00%	0.45%	1.00%	0.66%	0.48%
BANKRUPTCY							
Balance	2,449,751.29	275,629.82	797,769.18	1,721,119.49	418,302.86	1,146,875.18	1,635,634.01
% Balance	0.35%	0.04%	0.11%	0.25%	0.06%	0.17%	0.24%
# Loans	14	2	4	7	4	7	7
% # Loans	0.48%	0.07%	0.14%	0.24%	0.14%	0.24%	0.24%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	78,741.18	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.01%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%	0.00%
TOTAL							
Balance	2,449,751.29	26,275,569.22	21,199,160.47	20,091,033.44	21,803,000.77	12,176,207.21	9,942,922.53
% Balance	0.35%	3.78%	3.05%	2.89%	3.14%	1.75%	1.43%
# Loans	14	112	104	86	99	64	47
% # Loans	0.48%	3.88%	3.60%	2.98%	3.43%	2.22%	1.63%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	8,706,395.33	7,668,415.51	6,683,304.51	7,426,389.37	8,497,229.97	8,485,115.26	5,544,547.99
% Balance	1.25%	1.10%	0.96%	1.07%	1.22%	1.22%	0.80%
# Loans	33	36	32	29	30	30	18
% # Loans	1.14%	1.25%	1.11%	1.00%	1.04%	1.04%	0.62%
FORECLOSURE							
Balance	5,458,322.09	5,127,838.98	5,910,310.39	6,395,051.27	7,028,605.05	7,822,681.83	10,406,874.18
% Balance	0.79%	0.74%	0.85%	0.92%	1.01%	1.13%	1.50%
# Loans	22	20	22	22	29	27	29
% # Loans	0.76%	0.69%	0.76%	0.76%	1.00%	0.94%	1.00%
BANKRUPTCY							
Balance	616,567.16	1,591,987.70	822,621.36	1,594,420.29	990,818.33	387,521.06	340,418.50
% Balance	0.09%	0.23%	0.12%	0.23%	0.14%	0.06%	0.05%
# Loans	3	6	3	9	3	3	2
% # Loans	0.10%	0.21%	0.10%	0.31%	0.10%	0.10%	0.07%
REO							
Balance	181,232.66	1,131,111.85	1,438,649.33	1,412,859.46	746,069.94	1,180,599.73	2,613,279.02
% Balance	0.03%	0.16%	0.21%	0.20%	0.11%	0.17%	0.38%
# Loans	2	5	4	6	3	8	13
% # Loans	0.07%	0.17%	0.14%	0.21%	0.10%	0.28%	0.45%
TOTAL							
Balance	14,962,517.24	15,519,354.04	14,854,885.59	16,828,720.39	17,262,723.29	17,875,917.88	18,905,119.69
% Balance	2.16%	2.24%	2.14%	2.42%	2.49%	2.57%	2.72%
# Loans	60	67	61	66	65	68	62
% # Loans	2.08%	2.32%	2.11%	2.29%	2.25%	2.36%	2.15%

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	5,644,824.31	4,292,620.35	5,838,854.91	4,142,028.83	4,176,516.55	1,818,621.10	3,739,881.86
% Balance	0.81%	0.62%	0.84%	0.60%	0.60%	0.26%	0.54%
# Loans	20	16	21	12	15	7	12
% # Loans	0.69%	0.55%	0.73%	0.42%	0.52%	0.24%	0.42%
FORECLOSURE							
Balance	8,564,924.46	10,306,324.23	7,407,278.37	6,298,633.07	5,821,855.76	4,658,310.46	5,575,600.79
% Balance	1.23%	1.48%	1.07%	0.91%	0.84%	0.67%	0.80%
# Loans	32	36	28	21	20	21	22
% # Loans	1.11%	1.25%	0.97%	0.73%	0.69%	0.73%	0.76%
BANKRUPTCY							
Balance	1,604,967.81	0.00	738,410.42	628,710.80	931,708.61	216,675.51	0.00
% Balance	0.23%	0.00%	0.11%	0.09%	0.13%	0.03%	0.00%
# Loans	4	0	3	2	2	1	0
% # Loans	0.14%	0.00%	0.10%	0.07%	0.07%	0.03%	0.00%
REO							
Balance	1,834,896.99	2,371,791.33	3,445,190.64	2,722,383.14	3,422,309.69	3,992,753.21	2,806,599.01
% Balance	0.26%	0.34%	0.50%	0.39%	0.49%	0.58%	0.40%
# Loans	9	11	14	11	14	16	10
% # Loans	0.31%	0.38%	0.48%	0.38%	0.48%	0.55%	0.35%
TOTAL							
Balance	17,649,613.57	16,970,735.91	17,429,734.34	13,791,755.84	14,352,390.61	10,686,360.28	12,122,081.66
% Balance	2.54%	2.44%	2.51%	1.99%	2.07%	1.54%	1.75%
# Loans	65	63	66	46	51	45	44
% # Loans	2.25%	2.18%	2.29%	1.59%	1.77%	1.56%	1.52%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	4,351,100.48	1,709,952.89	1,461,388.96	1,791,655.28	994,118.30	1,196,867.14	1,114,203.05
% Balance	0.63%	0.25%	0.21%	0.26%	0.14%	0.17%	0.16%
# Loans	12	8	5	5	3	3	3
% # Loans	0.42%	0.28%	0.17%	0.17%	0.10%	0.10%	0.10%
FORECLOSURE							
Balance	5,356,214.75	5,971,118.96	5,747,172.47	5,839,304.61	4,520,473.99	3,403,074.73	4,860,174.37
% Balance	0.77%	0.86%	0.83%	0.84%	0.65%	0.49%	0.70%
# Loans	20	24	19	22	16	12	17
% # Loans	0.69%	0.83%	0.66%	0.76%	0.55%	0.42%	0.59%
BANKRUPTCY							
Balance	266,689.61	300,000.00	759,096.11	0.00	0.00	182,295.88	71,015.97
% Balance	0.04%	0.04%	0.11%	0.00%	0.00%	0.03%	0.01%
# Loans	1	1	2	0	0	1	1
% # Loans	0.03%	0.03%	0.07%	0.00%	0.00%	0.03%	0.03%
REO							
Balance	2,683,909.61	1,202,047.46	2,711,020.44	3,196,163.99	2,062,644.64	2,034,353.42	2,048,971.60
% Balance	0.39%	0.17%	0.39%	0.46%	0.30%	0.29%	0.30%
# Loans	7	4	10	10	6	8	7
% # Loans	0.24%	0.14%	0.35%	0.35%	0.21%	0.28%	0.24%
TOTAL							
Balance	12,657,914.45	9,183,119.31	10,678,677.98	10,827,123.88	7,577,236.93	6,816,591.17	8,094,364.99
% Balance	1.82%	1.32%	1.54%	1.56%	1.09%	0.98%	1.17%
# Loans	40	37	36	37	25	24	28
% # Loans	1.39%	1.28%	1.25%	1.28%	0.87%	0.83%	0.97%

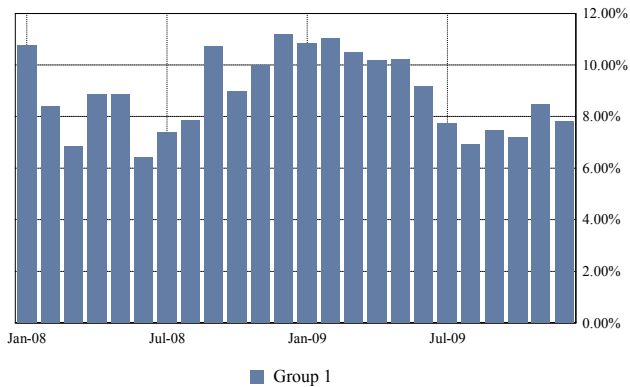
TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	737,297.14	1,219,355.74	484,273.72	298,659.40	1,068,382.12	340,150.85	590,004.12
% Balance	0.11%	0.18%	0.07%	0.04%	0.15%	0.05%	0.08%
# Loans	2	3	1	1	3	1	1
% # Loans	0.07%	0.10%	0.03%	0.03%	0.10%	0.03%	0.03%
FORECLOSURE							
Balance	5,049,811.98	2,345,511.89	3,231,283.27	1,896,442.03	1,957,459.68	398,221.24	1,508,955.96
% Balance	0.73%	0.34%	0.47%	0.27%	0.28%	0.06%	0.22%
# Loans	16	10	9	7	7	1	4
% # Loans	0.55%	0.35%	0.31%	0.24%	0.24%	0.03%	0.14%
BANKRUPTCY							
Balance	621,843.25	0.00	0.00	0.00	247,964.37	0.00	0.00
% Balance	0.09%	0.00%	0.00%	0.00%	0.04%	0.00%	0.00%
# Loans	2	0	0	0	1	0	0
% # Loans	0.07%	0.00%	0.00%	0.00%	0.03%	0.00%	0.00%
REO							
Balance	2,884,213.26	2,234,328.20	1,813,713.86	1,743,630.80	847,807.48	933,147.39	1,300,216.50
% Balance	0.42%	0.32%	0.26%	0.25%	0.12%	0.13%	0.19%
# Loans	8	7	9	5	2	2	4
% # Loans	0.28%	0.24%	0.31%	0.17%	0.07%	0.07%	0.14%
TOTAL							
Balance	9,293,165.63	5,799,195.83	5,529,270.85	3,938,732.23	4,121,613.65	1,671,519.48	3,399,176.58
% Balance	1.34%	0.84%	0.80%	0.57%	0.59%	0.24%	0.49%
# Loans	28	20	19	13	13	4	9
% # Loans	0.97%	0.69%	0.66%	0.45%	0.45%	0.14%	0.31%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	936,309.86	0.00	0.00	395,257.37	0.00	0.00	188,529,470.32
% Balance	0.13%	0.00%	0.00%	0.06%	0.00%	0.00%	27.16%
# Loans	3	0	0	1	0	0	771
% # Loans	0.10%	0.00%	0.00%	0.03%	0.00%	0.00%	26.71%
FORECLOSURE							
Balance	2,051,907.28	2,106,814.72	904,981.86	684,918.09	0.00	0.00	172,854,526.68
% Balance	0.30%	0.30%	0.13%	0.10%	0.00%	0.00%	24.90%
# Loans	6	5	2	1	0	0	624
% # Loans	0.21%	0.17%	0.07%	0.03%	0.00%	0.00%	21.61%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	21,358,814.57
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.08%
# Loans	0	0	0	0	0	0	95
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.29%
REO							
Balance	1,735,063.65	0.00	0.00	806,729.75	0.00	0.00	59,616,429.23
% Balance	0.25%	0.00%	0.00%	0.12%	0.00%	0.00%	8.59%
# Loans	6	0	0	2	0	0	224
% # Loans	0.21%	0.00%	0.00%	0.07%	0.00%	0.00%	7.76%
TOTAL							
Balance	4,723,280.79	2,106,814.72	904,981.86	1,886,905.21	0.00	0.00	442,359,240.80
% Balance	0.68%	0.30%	0.13%	0.27%	0.00%	0.00%	63.72%
# Loans	15	5	2	4	0	0	1,714
% # Loans	0.52%	0.17%	0.07%	0.14%	0.00%	0.00%	59.37%

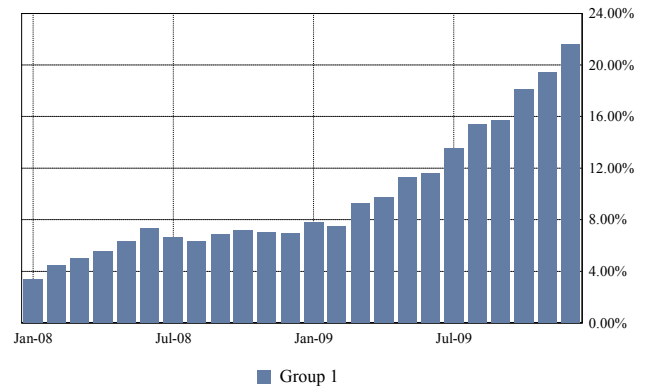
GROUP 1

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		15,011,109.35	8,933,317.38	66,209,705.19	90,154,131.92
	% Balance		4.90%	2.92%	21.61%	29.42%
	# Loans		71	51	301	423
	% # Loans		4.65%	3.34%	19.71%	27.70%
FORECLOSURE	Balance	0.00	0.00	0.00	67,426,998.67	67,426,998.67
	% Balance	0.00%	0.00%	0.00%	22.00%	22.00%
	# Loans	0	0	0	299	299
	% # Loans	0.00%	0.00%	0.00%	19.58%	19.58%
BANKRUPTCY	Balance	1,251,783.90	170,562.17	200,668.21	5,673,316.54	7,296,330.82
	% Balance	0.41%	0.06%	0.07%	1.85%	2.38%
	# Loans	8	1	2	37	48
	% # Loans	0.52%	0.07%	0.13%	2.42%	3.14%
REO	Balance	0.00	0.00	0.00	22,821,801.77	22,821,801.77
	% Balance	0.00%	0.00%	0.00%	7.45%	7.45%
	# Loans	0	0	0	109	109
	% # Loans	0.00%	0.00%	0.00%	7.14%	7.14%
TOTAL	Balance	1,251,783.90	15,181,671.52	9,133,985.59	162,131,822.17	187,699,263.18
	% Balance	0.41%	4.95%	2.98%	52.91%	61.26%
	# Loans	8	72	53	746	879
	% # Loans	0.52%	4.72%	3.47%	48.85%	57.56%

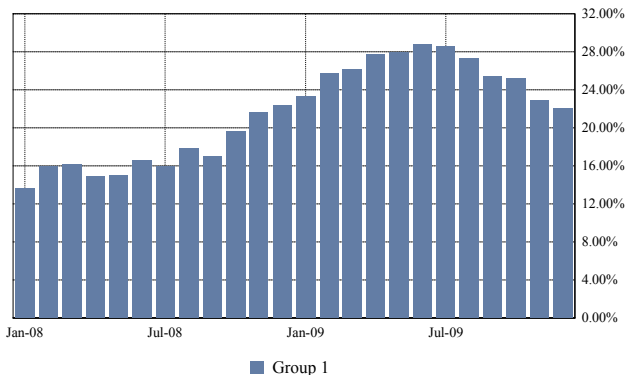
1 or 2 Payments Delinquent



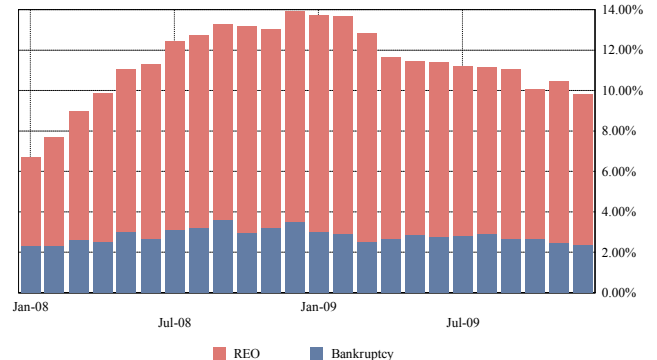
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		15,011,109.35	8,933,317.38	9,088,830.92	6,742,948.01	3,910,946.96	4,067,353.79
% Balance		4.90%	2.92%	2.97%	2.20%	1.28%	1.33%
# Loans		71	51	40	34	22	20
% # Loans		4.65%	3.34%	2.62%	2.23%	1.44%	1.31%
FORECLOSURE							
Balance	0.00	0.00	0.00	708,002.78	2,772,294.78	2,516,174.36	2,240,771.96
% Balance	0.00%	0.00%	0.00%	0.23%	0.90%	0.82%	0.73%
# Loans	0	0	0	5	13	12	10
% # Loans	0.00%	0.00%	0.00%	0.33%	0.85%	0.79%	0.65%
BANKRUPTCY							
Balance	1,251,783.90	170,562.17	200,668.21	844,636.66	418,302.86	205,646.50	369,384.44
% Balance	0.41%	0.06%	0.07%	0.28%	0.14%	0.07%	0.12%
# Loans	8	1	2	4	4	3	3
% # Loans	0.52%	0.07%	0.13%	0.26%	0.26%	0.20%	0.20%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	78,741.18	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.07%	0.00%
TOTAL							
Balance	1,251,783.90	15,181,671.52	9,133,985.59	10,641,470.36	9,933,545.65	6,711,509.00	6,677,510.19
% Balance	0.41%	4.95%	2.98%	3.47%	3.24%	2.19%	2.18%
# Loans	8	72	53	49	51	38	33
% # Loans	0.52%	4.72%	3.47%	3.21%	3.34%	2.49%	2.16%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	2,718,244.01	3,689,561.21	4,228,239.22	4,530,049.52	3,452,002.26	3,292,349.20	1,631,553.66
% Balance	0.89%	1.20%	1.38%	1.48%	1.13%	1.07%	0.53%
# Loans	13	18	20	20	15	15	7
% # Loans	0.85%	1.18%	1.31%	1.31%	0.98%	0.98%	0.46%
FORECLOSURE							
Balance	2,490,305.09	2,996,557.57	3,037,110.98	2,919,152.55	2,755,453.47	2,401,864.85	2,215,531.26
% Balance	0.81%	0.98%	0.99%	0.95%	0.90%	0.78%	0.72%
# Loans	13	14	12	12	12	13	9
% # Loans	0.85%	0.92%	0.79%	0.79%	0.79%	0.85%	0.59%
BANKRUPTCY							
Balance	424,257.68	392,579.37	0.00	633,914.46	122,537.79	230,844.50	340,418.50
% Balance	0.14%	0.13%	0.00%	0.21%	0.04%	0.08%	0.11%
# Loans	2	1	0	5	1	2	2
% # Loans	0.13%	0.07%	0.00%	0.33%	0.07%	0.13%	0.13%
REO							
Balance	120,259.25	753,961.17	438,650.00	163,234.56	130,482.06	553,638.17	1,425,374.37
% Balance	0.04%	0.25%	0.14%	0.05%	0.04%	0.18%	0.47%
# Loans	1	3	3	1	1	3	8
% # Loans	0.07%	0.20%	0.20%	0.07%	0.07%	0.20%	0.52%
TOTAL							
Balance	5,753,066.03	7,832,659.32	7,704,000.20	8,246,351.09	6,460,475.58	6,478,696.72	5,612,877.79
% Balance	1.88%	2.56%	2.51%	2.69%	2.11%	2.11%	1.83%
# Loans	29	36	35	38	29	33	26
% # Loans	1.90%	2.36%	2.29%	2.49%	1.90%	2.16%	1.70%

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	2,244,173.53	2,231,434.37	2,859,018.91	1,665,746.63	2,223,009.17	1,293,541.06	796,451.99
% Balance	0.73%	0.73%	0.93%	0.54%	0.73%	0.42%	0.26%
# Loans	8	11	13	6	9	5	4
% # Loans	0.52%	0.72%	0.85%	0.39%	0.59%	0.33%	0.26%
FORECLOSURE							
Balance	2,558,331.46	4,252,934.48	2,547,228.94	2,332,081.26	2,749,671.97	1,703,120.47	1,981,228.64
% Balance	0.83%	1.39%	0.83%	0.76%	0.90%	0.56%	0.65%
# Loans	12	19	11	9	12	10	9
% # Loans	0.79%	1.24%	0.72%	0.59%	0.79%	0.65%	0.59%
BANKRUPTCY							
Balance	366,469.21	0.00	150,410.42	0.00	136,263.06	216,675.51	0.00
% Balance	0.12%	0.00%	0.05%	0.00%	0.04%	0.07%	0.00%
# Loans	2	0	2	0	1	1	0
% # Loans	0.13%	0.00%	0.13%	0.00%	0.07%	0.07%	0.00%
REO							
Balance	1,414,626.92	1,240,990.57	2,137,952.83	1,140,748.78	1,182,438.47	1,154,834.62	1,228,163.51
% Balance	0.46%	0.40%	0.70%	0.37%	0.39%	0.38%	0.40%
# Loans	7	6	10	5	7	7	6
% # Loans	0.46%	0.39%	0.65%	0.33%	0.46%	0.46%	0.39%
TOTAL							
Balance	6,583,601.12	7,725,359.42	7,694,611.10	5,138,576.67	6,291,382.67	4,368,171.66	4,005,844.14
% Balance	2.15%	2.52%	2.51%	1.68%	2.05%	1.43%	1.31%
# Loans	29	36	36	20	29	23	19
% # Loans	1.90%	2.36%	2.36%	1.31%	1.90%	1.51%	1.24%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	979,461.86	587,480.57	235,350.47	176,899.15	764,270.85	305,676.04	240,781.15
% Balance	0.32%	0.19%	0.08%	0.06%	0.25%	0.10%	0.08%
# Loans	5	3	1	1	2	1	1
% # Loans	0.33%	0.20%	0.07%	0.07%	0.13%	0.07%	0.07%
FORECLOSURE							
Balance	2,621,473.62	2,873,577.77	2,306,433.55	3,006,743.56	2,210,158.85	859,475.07	701,904.52
% Balance	0.86%	0.94%	0.75%	0.98%	0.72%	0.28%	0.23%
# Loans	12	14	9	13	9	4	3
% # Loans	0.79%	0.92%	0.59%	0.85%	0.59%	0.26%	0.20%
BANKRUPTCY							
Balance	266,689.61	0.00	124,025.72	0.00	0.00	182,295.88	0.00
% Balance	0.09%	0.00%	0.04%	0.00%	0.00%	0.06%	0.00%
# Loans	1	0	1	0	0	1	0
% # Loans	0.07%	0.00%	0.07%	0.00%	0.00%	0.07%	0.00%
REO							
Balance	1,145,172.55	1,202,047.46	2,144,077.02	472,761.29	1,006,317.01	639,553.70	547,973.58
% Balance	0.37%	0.39%	0.70%	0.15%	0.33%	0.21%	0.18%
# Loans	4	4	8	2	3	3	3
% # Loans	0.26%	0.26%	0.52%	0.13%	0.20%	0.20%	0.20%
TOTAL							
Balance	5,012,797.64	4,663,105.80	4,809,886.76	3,656,404.00	3,980,746.71	1,987,000.69	1,490,659.25
% Balance	1.64%	1.52%	1.57%	1.19%	1.30%	0.65%	0.49%
# Loans	22	21	19	16	14	9	7
% # Loans	1.44%	1.38%	1.24%	1.05%	0.92%	0.59%	0.46%

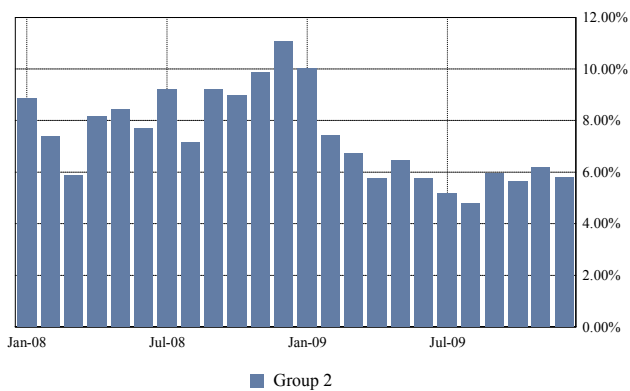
GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	160,011.86	712,981.59	484,273.72	0.00	281,994.17	0.00	0.00
% Balance	0.05%	0.23%	0.16%	0.00%	0.09%	0.00%	0.00%
# Loans	1	2	1	0	1	0	0
% # Loans	0.07%	0.13%	0.07%	0.00%	0.07%	0.00%	0.00%
FORECLOSURE							
Balance	2,584,959.67	907,020.06	245,137.40	861,792.43	1,148,538.93	398,221.24	0.00
% Balance	0.84%	0.30%	0.08%	0.28%	0.37%	0.13%	0.00%
# Loans	9	4	2	3	4	1	0
% # Loans	0.59%	0.26%	0.13%	0.20%	0.26%	0.07%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	247,964.37	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.08%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.07%	0.00%	0.00%
REO							
Balance	222,984.44	294,919.58	774,026.13	231,607.34	387,604.26	0.00	410,953.02
% Balance	0.07%	0.10%	0.25%	0.08%	0.13%	0.00%	0.13%
# Loans	1	2	5	1	1	0	2
% # Loans	0.07%	0.13%	0.33%	0.07%	0.07%	0.00%	0.13%
TOTAL							
Balance	2,967,955.97	1,914,921.23	1,503,437.25	1,093,399.77	2,066,101.73	398,221.24	410,953.02
% Balance	0.97%	0.62%	0.49%	0.36%	0.67%	0.13%	0.13%
# Loans	11	8	8	4	7	1	2
% # Loans	0.72%	0.52%	0.52%	0.26%	0.46%	0.07%	0.13%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	615,069.34	0.00	0.00	0.00	0.00	0.00	90,154,131.92
% Balance	0.20%	0.00%	0.00%	0.00%	0.00%	0.00%	29.42%
# Loans	2	0	0	0	0	0	423
% # Loans	0.13%	0.00%	0.00%	0.00%	0.00%	0.00%	27.70%
FORECLOSURE							
Balance	1,130,283.27	0.00	393,461.86	0.00	0.00	0.00	67,426,998.67
% Balance	0.37%	0.00%	0.13%	0.00%	0.00%	0.00%	22.00%
# Loans	4	0	1	0	0	0	299
% # Loans	0.26%	0.00%	0.07%	0.00%	0.00%	0.00%	19.58%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	7,296,330.82
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.38%
# Loans	0	0	0	0	0	0	48
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.14%
REO							
Balance	177,707.93	0.00	0.00	0.00	0.00	0.00	22,821,801.77
% Balance	0.06%	0.00%	0.00%	0.00%	0.00%	0.00%	7.45%
# Loans	1	0	0	0	0	0	109
% # Loans	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%	7.14%
TOTAL							
Balance	1,923,060.54	0.00	393,461.86	0.00	0.00	0.00	187,699,263.18
% Balance	0.63%	0.00%	0.13%	0.00%	0.00%	0.00%	61.26%
# Loans	7	0	1	0	0	0	879
% # Loans	0.46%	0.00%	0.07%	0.00%	0.00%	0.00%	57.56%

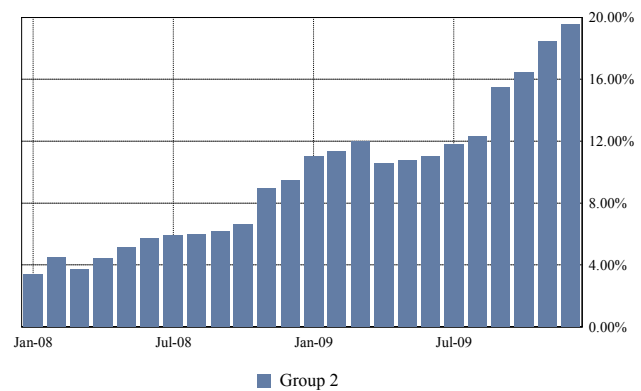
GROUP 2

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		10,988,830.05	11,468,073.91	75,918,434.44	98,375,338.40
	% Balance		2.83%	2.96%	19.58%	25.37%
	# Loans		39	49	260	348
	% # Loans		2.87%	3.60%	19.12%	25.59%
FORECLOSURE	Balance	0.00	0.00	0.00	105,427,528.01	105,427,528.01
	% Balance	0.00%	0.00%	0.00%	27.19%	27.19%
	# Loans	0	0	0	325	325
	% # Loans	0.00%	0.00%	0.00%	23.90%	23.90%
BANKRUPTCY	Balance	1,197,967.39	105,067.65	597,100.97	12,162,347.74	14,062,483.75
	% Balance	0.31%	0.03%	0.15%	3.14%	3.63%
	# Loans	6	1	2	38	47
	% # Loans	0.44%	0.07%	0.15%	2.79%	3.46%
REO	Balance	0.00	0.00	0.00	36,794,627.46	36,794,627.46
	% Balance	0.00%	0.00%	0.00%	9.49%	9.49%
	# Loans	0	0	0	115	115
	% # Loans	0.00%	0.00%	0.00%	8.46%	8.46%
TOTAL	Balance	1,197,967.39	11,093,897.70	12,065,174.88	230,302,937.65	254,659,977.62
	% Balance	0.31%	2.86%	3.11%	59.39%	65.67%
	# Loans	6	40	51	738	835
	% # Loans	0.44%	2.94%	3.75%	54.26%	61.40%

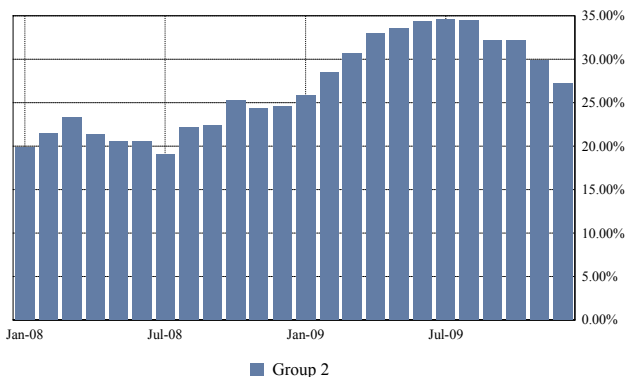
1 or 2 Payments Delinquent



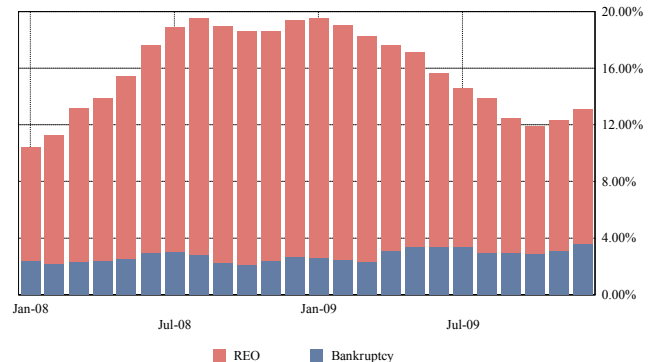
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		10,988,830.05	11,468,073.91	5,698,417.00	7,255,232.61	2,537,614.59	1,473,073.48
% Balance		2.83%	2.96%	1.47%	1.87%	0.65%	0.38%
# Loans		39	49	26	32	15	6
% # Loans		2.87%	3.60%	1.91%	2.35%	1.10%	0.44%
FORECLOSURE							
Balance	0.00	0.00	0.00	2,874,663.25	4,614,222.51	1,985,854.94	526,089.29
% Balance	0.00%	0.00%	0.00%	0.74%	1.19%	0.51%	0.14%
# Loans	0	0	0	8	16	7	4
% # Loans	0.00%	0.00%	0.00%	0.59%	1.18%	0.51%	0.29%
BANKRUPTCY							
Balance	1,197,967.39	105,067.65	597,100.97	876,482.83	0.00	941,228.68	1,266,249.57
% Balance	0.31%	0.03%	0.15%	0.23%	0.00%	0.24%	0.33%
# Loans	6	1	2	3	0	4	4
% # Loans	0.44%	0.07%	0.15%	0.22%	0.00%	0.29%	0.29%
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	1,197,967.39	11,093,897.70	12,065,174.88	9,449,563.08	11,869,455.12	5,464,698.21	3,265,412.34
% Balance	0.31%	2.86%	3.11%	2.44%	3.06%	1.41%	0.84%
# Loans	6	40	51	37	48	26	14
% # Loans	0.44%	2.94%	3.75%	2.72%	3.53%	1.91%	1.03%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	5,988,151.32	3,978,854.30	2,455,065.29	2,896,339.85	5,045,227.71	5,192,766.06	3,912,994.33
% Balance	1.54%	1.03%	0.63%	0.75%	1.30%	1.34%	1.01%
# Loans	20	18	12	9	15	15	11
% # Loans	1.47%	1.32%	0.88%	0.66%	1.10%	1.10%	0.81%
FORECLOSURE							
Balance	2,968,017.00	2,131,281.41	2,873,199.41	3,475,898.72	4,273,151.58	5,420,816.98	8,191,342.92
% Balance	0.77%	0.55%	0.74%	0.90%	1.10%	1.40%	2.11%
# Loans	9	6	10	10	17	14	20
% # Loans	0.66%	0.44%	0.74%	0.74%	1.25%	1.03%	1.47%
BANKRUPTCY							
Balance	192,309.48	1,199,408.33	822,621.36	960,505.83	868,280.54	156,676.56	0.00
% Balance	0.05%	0.31%	0.21%	0.25%	0.22%	0.04%	0.00%
# Loans	1	5	3	4	2	1	0
% # Loans	0.07%	0.37%	0.22%	0.29%	0.15%	0.07%	0.00%
REO							
Balance	60,973.41	377,150.68	999,999.33	1,249,624.90	615,587.88	626,961.56	1,187,904.65
% Balance	0.02%	0.10%	0.26%	0.32%	0.16%	0.16%	0.31%
# Loans	1	2	1	5	2	5	5
% # Loans	0.07%	0.15%	0.07%	0.37%	0.15%	0.37%	0.37%
TOTAL							
Balance	9,209,451.21	7,686,694.72	7,150,885.39	8,582,369.30	10,802,247.71	11,397,221.16	13,292,241.90
% Balance	2.37%	1.98%	1.84%	2.21%	2.79%	2.94%	3.43%
# Loans	31	31	26	28	36	35	36
% # Loans	2.28%	2.28%	1.91%	2.06%	2.65%	2.57%	2.65%

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	3,400,650.78	2,061,185.98	2,979,836.00	2,476,282.20	1,953,507.38	525,080.04	2,943,429.87
% Balance	0.88%	0.53%	0.77%	0.64%	0.50%	0.14%	0.76%
# Loans	12	5	8	6	6	2	8
% # Loans	0.88%	0.37%	0.59%	0.44%	0.44%	0.15%	0.59%
FORECLOSURE							
Balance	6,006,593.00	6,053,389.75	4,860,049.43	3,966,551.81	3,072,183.79	2,955,189.99	3,594,372.15
% Balance	1.55%	1.56%	1.25%	1.02%	0.79%	0.76%	0.93%
# Loans	20	17	17	12	8	11	13
% # Loans	1.47%	1.25%	1.25%	0.88%	0.59%	0.81%	0.96%
BANKRUPTCY							
Balance	1,238,498.60	0.00	588,000.00	628,710.80	795,445.55	0.00	0.00
% Balance	0.32%	0.00%	0.15%	0.16%	0.21%	0.00%	0.00%
# Loans	2	0	1	2	1	0	0
% # Loans	0.15%	0.00%	0.07%	0.15%	0.07%	0.00%	0.00%
REO							
Balance	420,270.07	1,130,800.76	1,307,237.81	1,581,634.36	2,239,871.22	2,837,918.59	1,578,435.50
% Balance	0.11%	0.29%	0.34%	0.41%	0.58%	0.73%	0.41%
# Loans	2	5	4	6	7	9	4
% # Loans	0.15%	0.37%	0.29%	0.44%	0.51%	0.66%	0.29%
TOTAL							
Balance	11,066,012.45	9,245,376.49	9,735,123.24	8,653,179.17	8,061,007.94	6,318,188.62	8,116,237.52
% Balance	2.85%	2.38%	2.51%	2.23%	2.08%	1.63%	2.09%
# Loans	36	27	30	26	22	22	25
% # Loans	2.65%	1.99%	2.21%	1.91%	1.62%	1.62%	1.84%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	3,371,638.62	1,122,472.32	1,226,038.49	1,614,756.13	229,847.45	891,191.10	873,421.90
% Balance	0.87%	0.29%	0.32%	0.42%	0.06%	0.23%	0.23%
# Loans	7	5	4	4	1	2	2
% # Loans	0.51%	0.37%	0.29%	0.29%	0.07%	0.15%	0.15%
FORECLOSURE							
Balance	2,734,741.13	3,097,541.19	3,440,738.92	2,832,561.05	2,310,315.14	2,543,599.66	4,158,269.85
% Balance	0.71%	0.80%	0.89%	0.73%	0.60%	0.66%	1.07%
# Loans	8	10	10	9	7	8	14
% # Loans	0.59%	0.74%	0.74%	0.66%	0.51%	0.59%	1.03%
BANKRUPTCY							
Balance	0.00	300,000.00	635,070.39	0.00	0.00	0.00	71,015.97
% Balance	0.00%	0.08%	0.16%	0.00%	0.00%	0.00%	0.02%
# Loans	0	1	1	0	0	0	1
% # Loans	0.00%	0.07%	0.07%	0.00%	0.00%	0.00%	0.07%
REO							
Balance	1,538,737.06	0.00	566,943.42	2,723,402.70	1,056,327.63	1,394,799.72	1,500,998.02
% Balance	0.40%	0.00%	0.15%	0.70%	0.27%	0.36%	0.39%
# Loans	3	0	2	8	3	5	4
% # Loans	0.22%	0.00%	0.15%	0.59%	0.22%	0.37%	0.29%
TOTAL							
Balance	7,645,116.81	4,520,013.51	5,868,791.22	7,170,719.88	3,596,490.22	4,829,590.48	6,603,705.74
% Balance	1.97%	1.17%	1.51%	1.85%	0.93%	1.25%	1.70%
# Loans	18	16	17	21	11	15	21
% # Loans	1.32%	1.18%	1.25%	1.54%	0.81%	1.10%	1.54%

GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	577,285.28	506,374.15	0.00	298,659.40	786,387.95	340,150.85	590,004.12
% Balance	0.15%	0.13%	0.00%	0.08%	0.20%	0.09%	0.15%
# Loans	1	1	0	1	2	1	1
% # Loans	0.07%	0.07%	0.00%	0.07%	0.15%	0.07%	0.07%
FORECLOSURE							
Balance	2,464,852.31	1,438,491.83	2,986,145.87	1,034,649.60	808,920.75	0.00	1,508,955.96
% Balance	0.64%	0.37%	0.77%	0.27%	0.21%	0.00%	0.39%
# Loans	7	6	7	4	3	0	4
% # Loans	0.51%	0.44%	0.51%	0.29%	0.22%	0.00%	0.29%
BANKRUPTCY							
Balance	621,843.25	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.16%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	2	0	0	0	0	0	0
% # Loans	0.15%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	2,661,228.82	1,939,408.62	1,039,687.73	1,512,023.46	460,203.22	933,147.39	889,263.48
% Balance	0.69%	0.50%	0.27%	0.39%	0.12%	0.24%	0.23%
# Loans	7	5	4	4	1	2	2
% # Loans	0.51%	0.37%	0.29%	0.29%	0.07%	0.15%	0.15%
TOTAL							
Balance	6,325,209.66	3,884,274.60	4,025,833.60	2,845,332.46	2,055,511.92	1,273,298.24	2,988,223.56
% Balance	1.63%	1.00%	1.04%	0.73%	0.53%	0.33%	0.77%
# Loans	17	12	11	9	6	3	7
% # Loans	1.25%	0.88%	0.81%	0.66%	0.44%	0.22%	0.51%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	321,240.52	0.00	0.00	395,257.37	0.00	0.00	98,375,338.40
% Balance	0.08%	0.00%	0.00%	0.10%	0.00%	0.00%	25.37%
# Loans	1	0	0	1	0	0	348
% # Loans	0.07%	0.00%	0.00%	0.07%	0.00%	0.00%	25.59%
FORECLOSURE							
Balance	921,624.01	2,106,814.72	511,520.00	684,918.09	0.00	0.00	105,427,528.01
% Balance	0.24%	0.54%	0.13%	0.18%	0.00%	0.00%	27.19%
# Loans	2	5	1	1	0	0	325
% # Loans	0.15%	0.37%	0.07%	0.07%	0.00%	0.00%	23.90%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	14,062,483.75
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.63%
# Loans	0	0	0	0	0	0	47
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.46%
REO							
Balance	1,557,355.72	0.00	0.00	806,729.75	0.00	0.00	36,794,627.46
% Balance	0.40%	0.00%	0.00%	0.21%	0.00%	0.00%	9.49%
# Loans	5	0	0	2	0	0	115
% # Loans	0.37%	0.00%	0.00%	0.15%	0.00%	0.00%	8.46%
TOTAL							
Balance	2,800,220.25	2,106,814.72	511,520.00	1,886,905.21	0.00	0.00	254,659,977.62
% Balance	0.72%	0.54%	0.13%	0.49%	0.00%	0.00%	65.67%
# Loans	8	5	1	4	0	0	835
% # Loans	0.59%	0.37%	0.07%	0.29%	0.00%	0.00%	61.40%

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:							
1000323031 2	255,000.00	252,110.09	01-Sep-2008	8.750%	AZ - 85.00%	360	01-Jul-2006
3000146118 2	205,600.00	205,600.00	01-Sep-2008	8.500%	CA - 80.00%	360	01-Aug-2006
3000185548 2	223,920.00	221,329.62	01-Jun-2008	8.250%	IL - 80.00%	360	01-Oct-2006
3000232910 2	589,000.00	580,695.00	01-May-2008	7.650%	CA - 95.00%	360	01-Sep-2006
3000250401 2	228,000.00	243,079.03	01-Feb-2009	6.450%	NC - 80.00%	360	01-Oct-2006
3000259683 2	316,000.00	307,265.44	01-Apr-2008	8.450%	FL - 80.00%	360	01-Sep-2006
3000282294 2	336,000.00	333,362.76	01-Oct-2007	9.050%	FL - 80.00%	360	01-Sep-2006
3000284161 2	216,000.00	212,316.17	01-Jun-2007	9.850%	FL - 90.00%	360	01-Oct-2006
3000287277 1	303,000.00	290,018.79	01-Feb-2009	6.200%	CA - 60.00%	360	01-Oct-2006
3000287869 2	204,000.00	201,274.31	01-Jun-2008	7.740%	FL - 80.00%	360	01-Oct-2006
3000298178 1	166,000.00	163,234.56	01-Dec-2008	10.990%	WA - 80.00%	360	01-Oct-2006
3000359924 2	556,200.00	553,680.72	01-Dec-2008	8.500%	CA - 90.00%	360	01-Oct-2006
5000222616 1	74,300.00	72,893.68	01-Aug-2007	10.650%	PA - 100.00%	360	01-Aug-2006
5000226432 1	80,750.00	78,741.18	01-May-2009	8.950%	TX - 85.00%	360	01-Oct-2006
5000226875 1	332,000.00	325,951.76	01-Oct-2008	6.550%	WI - 80.00%	360	01-Oct-2006
6000230804 2	137,700.00	134,413.85	01-Oct-2008	9.625%	GA - 90.00%	360	01-Jul-2006
6000231778 2	161,230.00	159,641.73	01-Jul-2008	9.250%	PA - 70.00%	360	01-Jul-2006
6000234398 1	265,000.00	257,242.15	01-Jun-2008	8.250%	DC - 89.83%	360	01-Aug-2006
6000239063 2	231,920.00	226,238.12	01-Oct-2007	8.050%	FL - 80.00%	360	01-Sep-2006
6000239510 1	221,400.00	218,827.98	01-Aug-2008	8.300%	MD - 90.00%	360	01-Sep-2006
6000239595 1	193,000.00	191,359.31	01-Sep-2008	9.650%	FL - 74.23%	360	01-Sep-2006
6000239794 2	136,000.00	136,000.00	01-May-2008	7.850%	FL - 80.00%	360	01-Sep-2006
6000241301 1	128,250.00	126,505.16	01-Oct-2008	9.100%	GA - 95.00%	360	01-Sep-2006
6000242471 1	360,000.00	355,862.21	01-Dec-2007	8.000%	FL - 90.00%	360	01-Oct-2006
6000243962 2	133,450.00	130,748.55	01-Oct-2008	9.990%	TN - 85.00%	360	01-Oct-2006
6000248180 2	62,560.00	60,973.41	01-Mar-2009	11.950%	MD - 80.00%	360	01-Oct-2006
7000208213 2	318,000.00	312,975.89	01-Sep-2008	7.300%	MA - 93.53%	360	01-Sep-2006
7000209920 1	76,000.00	75,049.32	01-Jan-2009	8.125%	WA - 80.00%	360	01-Sep-2006
7000213807 2	572,000.00	568,765.21	01-Jun-2008	7.900%	CA - 80.00%	360	01-Oct-2006
7000213978 2	332,500.00	357,587.88	01-Nov-2008	10.000%	ID - 95.00%	360	01-Oct-2006
8000095096 1	87,500.00	85,805.81	01-Jun-2008	10.050%	NY - 78.13%	360	01-Sep-2006
8000096475 1	136,000.00	133,500.76	01-Apr-2007	10.500%	NY - 85.00%	360	01-Oct-2006
TOTAL	7,638,280.00	7,573,050.45					
Became REO Property in a Prior Period:							
1000317297 2	128,000.00	124,885.85	01-Apr-2008	9.625%	IL - 80.00%	360	01-Jul-2006
1000323919 2	217,000.00	215,441.67	01-Aug-2007	9.100%	FL - 69.66%	360	01-Sep-2006
3000063938 1	218,400.00	214,791.09	01-Apr-2008	7.250%	FL - 80.00%	360	01-May-2006
3000113596 2	246,500.00	241,652.18	01-Oct-2007	9.625%	IL - 85.00%	360	01-Jul-2006
3000113790 1	180,720.00	179,021.06	01-Sep-2008	9.500%	MD - 80.00%	360	01-Jul-2006
3000116679 2	338,670.00	331,791.54	01-Aug-2006	9.000%	MI - 90.00%	360	01-Jul-2006
3000120481 1	120,000.00	116,606.56	01-May-2007	8.750%	IL - 80.00%	360	01-Jul-2006
3000134513 1	310,500.00	306,360.16	01-Oct-2007	7.990%	CA - 90.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
3000144116 2	408,000.00	402,031.23	01-Nov-2007	7.700%	MD - 80.00%	360	01-Aug-2006
3000146744 1	272,000.00	269,742.86	01-Jun-2008	9.700%	CA - 85.00%	360	01-Aug-2006
3000161937 1	310,000.00	306,366.65	01-Jan-2008	9.250%	MD - 100.00%	360	01-Aug-2006
3000168466 1	236,500.00	231,030.71	01-Aug-2008	9.550%	FL - 84.16%	360	01-Aug-2006
3000170222 1	408,000.00	394,778.46	01-Sep-2007	7.850%	CA - 79.22%	360	01-Aug-2006
3000182658 1	132,000.00	128,348.31	01-Apr-2008	8.900%	IL - 80.00%	360	01-Aug-2006
3000188288 1	355,000.00	351,193.25	01-Jan-2008	8.400%	IL - 89.65%	360	01-Sep-2006
3000193742 1	279,000.00	272,986.24	01-Nov-2007	8.750%	IL - 90.00%	360	01-Sep-2006
3000199021 2	339,200.00	327,522.12	01-May-2007	6.800%	NY - 80.00%	360	01-Oct-2006
3000201092 1	150,000.00	148,212.90	01-Apr-2008	8.500%	CA - 50.00%	360	01-Sep-2006
3000206725 2	359,200.00	355,259.07	01-May-2008	8.500%	DC - 80.00%	360	01-Sep-2006
3000208395 2	1,000,000.00	999,999.33	01-Jan-2009	7.600%	CA - 77.70%	360	01-Sep-2006
3000211608 1	304,000.00	298,471.58	01-Sep-2007	9.750%	MD - 95.00%	360	01-Sep-2006
3000212983 2	277,000.00	271,066.87	01-May-2008	9.650%	MA - 100.00%	360	01-Oct-2006
3000215691 2	464,000.00	460,203.22	01-Feb-2007	9.450%	NY - 80.00%	360	01-Sep-2006
3000216179 1	272,500.00	269,347.68	01-Dec-2006	8.250%	MD - 84.89%	360	01-Oct-2006
3000220610 2	169,600.00	164,912.19	01-Nov-2007	8.450%	IL - 80.00%	360	01-Sep-2006
3000222656 1	102,850.00	101,711.48	01-Sep-2008	8.500%	IL - 85.00%	360	01-Sep-2006
3000222996 1	304,500.00	299,282.45	01-Dec-2007	11.000%	MA - 70.00%	360	01-Sep-2006
3000225897 2	261,261.00	256,577.77	01-Feb-2008	8.790%	IL - 90.00%	360	01-Sep-2006
3000227423 2	637,500.00	622,952.63	01-Apr-2008	9.450%	CA - 75.00%	360	01-Sep-2006
3000229038 2	184,000.00	178,449.96	01-Sep-2007	7.850%	FL - 80.00%	360	01-Oct-2006
3000230031 2	160,000.00	156,287.44	01-Aug-2008	9.350%	IL - 80.00%	360	01-Sep-2006
3000237642 2	367,920.00	360,942.59	01-Apr-2008	6.500%	CA - 80.00%	360	01-Sep-2006
3000238609 2	268,000.00	260,643.49	01-Mar-2008	7.500%	IL - 80.00%	360	01-Oct-2006
3000244958 2	740,000.00	734,464.47	01-Mar-2007	9.950%	CA - 100.00%	360	01-Sep-2006
3000246142 1	144,000.00	141,605.34	01-Dec-2006	10.200%	FL - 75.00%	360	01-Oct-2006
3000246255 1	195,000.00	191,418.50	01-Feb-2008	9.700%	IL - 75.58%	360	01-Sep-2006
3000247677 1	180,000.00	177,707.93	01-Nov-2006	9.350%	IL - 80.00%	360	01-Sep-2006
3000249430 1	322,500.00	313,066.97	01-Sep-2007	8.000%	NY - 75.00%	360	01-Oct-2006
3000249931 2	464,000.00	458,008.60	01-Dec-2006	7.950%	NY - 80.00%	360	01-Sep-2006
3000253040 1	213,500.00	211,835.33	01-Jan-2008	10.850%	CA - 68.87%	360	01-Oct-2006
3000256203 2	213,750.00	213,750.00	01-Apr-2007	8.400%	IL - 95.00%	360	01-Sep-2006
3000257146 1	149,150.00	147,373.50	01-Feb-2008	7.950%	IL - 95.00%	360	01-Oct-2006
3000259284 2	88,000.00	88,000.00	01-Oct-2007	7.050%	PA - 80.00%	360	01-Oct-2006
3000260711 1	285,600.00	277,858.89	01-Apr-2008	8.550%	MD - 80.00%	360	01-Sep-2006
3000263122 1	234,200.00	231,607.34	01-Mar-2007	8.500%	MA - 79.66%	360	01-Sep-2006
3000265647 2	616,000.00	600,182.14	01-Jun-2007	8.700%	MD - 80.00%	360	01-Oct-2006
3000266023 2	97,200.00	95,221.52	01-Jul-2008	9.750%	OH - 90.00%	360	01-Sep-2006
3000268081 1	173,600.00	168,522.14	01-Mar-2008	8.000%	IL - 80.00%	360	01-Oct-2006
3000269173 2	344,000.00	344,000.00	01-Jul-2007	6.600%	NY - 80.00%	360	01-Sep-2006
3000271279 1	144,000.00	140,850.37	01-Mar-2008	9.750%	VA - 80.00%	360	01-Oct-2006
3000271417 2	360,000.00	358,086.93	01-Mar-2007	9.550%	IL - 90.00%	360	01-Sep-2006
3000271941 1	66,500.00	65,087.36	01-Jun-2008	9.700%	OH - 70.00%	360	01-Oct-2006
3000274580 1	153,600.00	148,197.68	01-Jun-2008	7.000%	OH - 80.00%	360	01-Oct-2006
3000284138 2	145,800.00	143,600.98	01-Sep-2008	10.200%	MI - 90.00%	360	01-Oct-2006
3000286196 1	252,000.00	261,299.93	01-Jan-2009	8.650%	MD - 90.00%	360	01-Oct-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
3000287950 2	275,200.00	273,617.69	01-Sep-2008	7.775%	CA - 80.00%	360	01-Oct-2006
3000288449 1	250,750.00	259,983.22	01-Mar-2008	8.950%	IL - 85.00%	360	01-Oct-2006
3000290773 2	448,000.00	442,148.27	01-Jan-2008	7.900%	CA - 80.00%	360	01-Oct-2006
3000292456 1	408,000.00	400,938.38	01-Nov-2007	10.800%	FL - 85.00%	360	01-Oct-2006
3000293004 1	89,280.00	86,739.47	01-Sep-2008	8.150%	WI - 80.00%	360	01-Oct-2006
3000296358 1	164,000.00	160,587.36	01-Jul-2008	9.150%	IL - 80.00%	360	01-Oct-2006
3000297122 1	392,000.00	373,839.38	01-May-2008	6.400%	CA - 67.59%	360	01-Oct-2006
3000297359 2	267,920.00	261,751.34	01-Apr-2008	8.800%	IL - 80.00%	360	01-Oct-2006
3000299033 1	136,500.00	133,933.71	01-Feb-2009	6.450%	AZ - 65.00%	360	01-Oct-2006
3000299578 1	130,000.00	127,911.23	01-May-2008	10.200%	FL - 76.92%	360	01-Oct-2006
3000303175 1	239,200.00	237,471.01	01-Jul-2008	9.990%	MD - 80.00%	360	01-Oct-2006
3000307910 1	273,750.00	268,618.38	01-Aug-2007	10.400%	IL - 75.00%	360	01-Oct-2006
3000310631 1	209,000.00	208,183.22	01-Jul-2008	8.900%	FL - 95.00%	360	01-Oct-2006
3000319399 1	166,125.00	163,238.81	01-Nov-2007	10.800%	FL - 75.00%	360	01-Oct-2006
3000320600 2	285,440.00	285,354.96	01-Apr-2008	7.150%	MD - 80.00%	360	01-Oct-2006
3000332205 1	304,000.00	302,236.15	01-Feb-2008	7.900%	CO - 95.00%	360	01-Oct-2006
3000346597 2	336,000.00	336,000.00	01-Oct-2007	7.050%	FL - 80.00%	360	01-Oct-2006
3000351959 2	284,800.00	284,800.00	01-Jul-2008	7.990%	CA - 80.00%	360	01-Oct-2006
3000358206 1	75,600.00	74,202.17	01-Mar-2008	9.500%	OH - 90.00%	360	01-Oct-2006
3000362279 1	300,000.00	298,041.64	01-Aug-2007	7.500%	CA - 72.29%	360	01-Oct-2006
3000369915 1	333,000.00	330,008.67	01-Feb-2009	6.890%	CA - 90.00%	360	01-Oct-2006
3000382989 1	208,000.00	207,078.56	01-Nov-2007	8.400%	IL - 80.00%	360	01-Nov-2006
3100206576 2	352,000.00	347,648.45	01-Aug-2007	7.990%	CA - 73.33%	360	01-Oct-2006
3100273011 2	204,059.00	197,923.04	01-Dec-2008	7.990%	TX - 80.00%	360	01-Sep-2006
3100281248 2	705,500.00	699,652.59	01-Nov-2006	9.450%	DC - 85.00%	360	01-Oct-2006
3100314806 2	364,000.00	353,107.63	01-Nov-2006	7.900%	NY - 80.00%	360	01-Oct-2006
5000211483 1	170,400.00	166,376.16	01-Feb-2008	9.500%	IL - 80.00%	360	01-Jul-2006
5000211894 2	90,000.00	88,413.58	01-Mar-2008	9.750%	MI - 72.00%	360	01-Jul-2006
5000216276 2	319,920.00	312,099.88	01-Jan-2008	8.200%	IL - 80.00%	360	01-Aug-2006
5000219880 1	403,750.00	387,604.26	01-Feb-2007	6.900%	NY - 85.00%	360	01-Jul-2006
5000221081 2	440,000.00	431,254.88	01-Dec-2006	8.450%	IL - 80.00%	360	01-Aug-2006
5000221463 1	148,000.00	146,626.83	01-Jul-2007	8.990%	IL - 80.00%	360	01-Sep-2006
5000221919 1	112,500.00	110,399.82	01-Apr-2008	9.950%	IL - 75.00%	360	01-Aug-2006
5000222144 1	279,000.00	275,777.32	01-Jan-2008	8.400%	MA - 90.00%	360	01-Aug-2006
5000222722 2	158,000.00	154,039.58	01-Mar-2008	9.120%	IL - 80.00%	360	01-Aug-2006
5000223642 2	312,000.00	309,253.33	01-Sep-2007	9.400%	NY - 80.00%	360	01-Aug-2006
5000224410 1	256,000.00	252,164.85	01-Jun-2008	7.650%	IL - 80.00%	360	01-Sep-2006
5000224639 1	224,000.00	219,036.91	01-Jun-2008	9.850%	IL - 71.79%	360	01-Aug-2006
5000225260 1	124,000.00	120,259.25	01-Mar-2009	7.950%	TX - 80.00%	360	01-Sep-2006
5000225375 2	93,500.00	91,188.69	01-Jul-2008	8.990%	OH - 85.00%	360	01-Sep-2006
5000226096 1	207,920.00	205,349.55	01-May-2008	8.125%	IL - 80.00%	360	01-Sep-2006
5000226499 1	199,920.00	194,859.12	01-Feb-2008	8.750%	IL - 80.00%	360	01-Oct-2006
5000226615 1	111,200.00	108,379.08	01-Apr-2008	8.900%	WI - 80.00%	360	01-Oct-2006
5000227064 1	179,200.00	174,603.74	01-Aug-2008	8.700%	GA - 80.00%	360	01-Sep-2006
5000227081 1	192,800.00	187,425.19	01-Mar-2008	7.700%	MN - 80.00%	360	01-Oct-2006
6000213075 2	224,000.00	219,740.94	01-Aug-2007	6.850%	FL - 80.00%	360	01-May-2006
6000235196 2	150,800.00	149,075.34	01-Oct-2008	8.450%	GA - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
6000236396 1	196,000.00	194,448.38	01-Apr-2008	9.900%	MD - 80.00%	360	01-Aug-2006
6000236615 2	184,000.00	181,632.20	01-Mar-2008	7.900%	FL - 80.00%	360	01-Aug-2006
6000236984 2	135,600.00	134,071.65	01-Feb-2009	8.500%	TN - 80.00%	360	01-Aug-2006
6000237198 2	130,500.00	128,592.43	01-Mar-2007	9.500%	GA - 90.00%	360	01-Aug-2006
6000238654 2	152,000.00	150,973.90	01-May-2007	9.800%	FL - 80.00%	360	01-Aug-2006
6000238856 2	77,400.00	75,441.99	01-Dec-2008	8.950%	TN - 90.00%	360	01-Sep-2006
6000239152 2	800,000.00	792,165.23	01-Mar-2008	8.825%	MD - 80.00%	360	01-Oct-2006
6000239209 2	786,322.00	768,735.37	01-Jun-2007	9.550%	MD - 85.00%	360	01-Sep-2006
6000239924 1	200,900.00	196,292.62	01-Jul-2007	9.400%	FL - 70.00%	360	01-Sep-2006
6000240027 2	343,200.00	338,176.60	01-Jul-2007	8.125%	FL - 80.00%	360	01-Sep-2006
6000240508 2	268,000.00	263,982.63	01-Aug-2008	8.125%	FL - 80.00%	360	01-Sep-2006
6000240599 2	83,440.00	81,204.03	01-Oct-2008	8.900%	PA - 80.00%	360	01-Sep-2006
6000240888 2	229,500.00	223,677.46	01-Jun-2007	9.000%	FL - 90.00%	360	01-Sep-2006
6000240894 1	69,300.00	68,240.34	01-Apr-2007	9.400%	KY - 90.00%	360	01-Sep-2006
6000241059 2	440,000.00	434,961.55	01-Aug-2007	8.650%	FL - 80.00%	360	01-Sep-2006
6000241076 2	192,000.00	186,556.77	01-May-2008	8.125%	MD - 80.00%	360	01-Sep-2006
6000241258 1	149,000.00	153,349.59	01-Sep-2008	8.900%	FL - 67.73%	360	01-Sep-2006
6000241392 1	234,500.00	227,320.22	01-Jul-2008	7.850%	FL - 70.00%	360	01-Oct-2006
6000242286 1	103,410.00	101,181.25	01-Oct-2008	9.800%	GA - 90.00%	360	01-Sep-2006
6000242472 2	152,000.00	148,821.27	01-Apr-2007	8.700%	FL - 80.00%	360	01-Oct-2006
6000242480 2	259,250.00	257,423.17	01-Nov-2006	8.950%	FL - 85.00%	360	01-Sep-2006
6000242800 1	369,000.00	365,499.77	01-Nov-2007	8.990%	MD - 90.00%	360	01-Sep-2006
6000242825 2	288,000.00	280,996.01	01-Feb-2008	9.050%	MA - 90.00%	360	01-Sep-2006
6000242836 2	135,600.00	131,519.79	01-Oct-2008	8.125%	GA - 80.00%	360	01-Sep-2006
6000242855 1	208,250.00	205,054.13	01-Jul-2007	10.600%	FL - 85.00%	360	01-Sep-2006
6000243020 1	133,650.00	130,482.06	01-Nov-2008	9.150%	GA - 90.00%	360	01-Oct-2006
6000243169 1	110,400.00	106,956.68	01-Aug-2008	7.750%	GA - 74.54%	360	01-Oct-2006
6000243867 2	180,000.00	177,007.11	01-Aug-2007	8.950%	FL - 80.00%	360	01-Oct-2006
6000244010 1	312,000.00	308,361.91	01-Aug-2008	8.125%	MD - 80.00%	360	01-Sep-2006
6000244170 2	340,000.00	330,307.81	01-May-2007	8.000%	NY - 85.00%	360	01-Oct-2006
6000244326 1	382,500.00	371,648.68	01-Jun-2008	8.000%	MD - 84.62%	360	01-Oct-2006
6000244363 1	252,000.00	246,372.74	01-Mar-2008	9.400%	MD - 90.00%	360	01-Oct-2006
6000244372 1	260,000.00	256,852.17	01-May-2008	8.350%	MA - 80.00%	360	01-Oct-2006
6000244495 1	315,000.00	306,749.75	01-Nov-2007	8.400%	MD - 90.00%	360	01-Oct-2006
6000244564 1	338,400.00	334,545.98	01-Sep-2008	8.400%	MD - 90.00%	360	01-Oct-2006
6000244572 1	170,000.00	166,401.13	01-Oct-2007	8.850%	MD - 85.00%	360	01-Oct-2006
6000244921 2	481,000.00	464,278.85	01-Mar-2008	7.200%	MA - 89.91%	360	01-Oct-2006
6000244934 1	308,000.00	304,617.82	01-Apr-2007	8.450%	FL - 80.00%	360	01-Oct-2006
6000245400 2	53,010.00	52,056.65	01-May-2008	10.650%	MI - 90.00%	360	01-Oct-2006
6000245931 2	292,560.00	290,879.63	01-Mar-2007	7.850%	NY - 80.00%	360	01-Oct-2006
6000247921 2	783,920.00	779,651.61	01-Oct-2007	8.000%	MD - 80.00%	360	01-Oct-2006
6000248552 1	191,900.00	187,370.31	01-Nov-2007	9.150%	FL - 95.00%	360	01-Oct-2006
6000248838 2	169,600.00	165,678.35	01-Oct-2007	8.250%	FL - 80.00%	360	01-Oct-2006
6000248844 1	194,000.00	189,793.88	01-Sep-2008	9.600%	VA - 67.60%	360	01-Oct-2006
6000249860 2	161,415.00	158,639.54	01-Apr-2007	9.800%	FL - 85.00%	360	01-Oct-2006
7000207133 1	229,500.00	222,984.44	01-Jun-2007	8.400%	FL - 90.00%	360	01-Aug-2006
7000208346 2	235,200.00	232,179.18	01-Dec-2008	7.900%	MD - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
7000208418 2	190,400.00	190,399.97	01-Dec-2008	7.390%	CA - 80.00%	360	01-Sep-2006
7000208534 1	232,000.00	225,900.08	01-Feb-2008	8.675%	MD - 80.00%	360	01-Sep-2006
7000208784 2	532,000.00	518,476.92	01-Apr-2007	8.990%	FL - 95.00%	360	01-Sep-2006
7000208941 1	180,000.00	176,796.45	01-May-2008	6.850%	HI - 87.80%	360	01-Sep-2006
7000209368 2	360,000.00	356,284.89	01-Jul-2007	8.600%	NY - 80.00%	360	01-Sep-2006
7000209487 1	320,000.00	316,923.51	01-Jul-2008	9.000%	CA - 49.61%	360	01-Sep-2006
7000209587 1	351,000.00	336,870.19	01-Jun-2008	6.500%	CA - 89.54%	360	01-Sep-2006
7000209733 2	64,000.00	63,079.52	01-Jun-2007	10.750%	MD - 80.00%	360	01-Sep-2006
7000210232 2	792,000.00	784,488.91	01-Jan-2008	8.990%	MA - 80.00%	360	01-Sep-2006
7000210354 1	135,000.00	132,156.34	01-Jun-2008	8.550%	IL - 90.00%	360	01-Oct-2006
7000210797 2	316,000.00	315,868.67	01-Jun-2008	8.125%	CA - 80.00%	360	01-Sep-2006
7000211116 1	80,000.00	77,478.79	01-Mar-2008	8.850%	MD - 80.00%	360	01-Sep-2006
7000211351 2	258,000.00	258,000.00	01-Nov-2008	8.125%	WA - 80.00%	360	01-Sep-2006
7000212018 2	516,000.00	510,200.27	01-Jan-2007	8.100%	NY - 80.00%	360	01-Oct-2006
7000212306 2	283,500.00	276,718.41	01-Apr-2008	9.150%	MD - 90.00%	360	01-Sep-2006
7000212400 2	547,502.00	547,502.00	01-May-2007	7.550%	MD - 80.00%	360	01-Oct-2006
7000212413 2	168,000.00	163,820.58	01-Mar-2008	8.950%	PA - 80.00%	360	01-Oct-2006
7000212699 2	57,600.00	57,261.85	01-Nov-2006	11.500%	MI - 80.00%	360	01-Oct-2006
7000212766 2	456,000.00	444,290.49	01-Mar-2008	8.700%	CA - 80.00%	360	01-Oct-2006
7000214239 1	361,500.00	359,524.61	01-Dec-2007	7.990%	MD - 69.52%	360	01-Oct-2006
7000214317 2	579,200.00	556,930.59	01-Feb-2008	6.600%	HI - 80.00%	360	01-Oct-2006
8000093209 1	98,000.00	102,300.75	01-Jan-2009	9.990%	OH - 100.00%	360	01-Aug-2006
8000094256 2	191,200.00	189,910.48	01-Nov-2006	8.700%	NJ - 80.00%	360	01-Oct-2006
8000094931 2	480,000.00	474,938.21	01-Aug-2006	8.450%	NY - 80.00%	360	01-Sep-2006
8000095184 1	225,000.00	222,904.41	01-Aug-2008	9.100%	DC - 90.00%	360	01-Sep-2006
8000095456 1	182,625.00	178,313.02	01-May-2007	9.400%	NJ - 75.00%	360	01-Aug-2006
8000095498 1	92,700.00	90,505.25	01-Jul-2008	9.250%	PA - 90.00%	360	01-Sep-2006
8000096876 2	600,000.00	583,102.79	01-May-2007	8.000%	NY - 80.00%	360	01-Oct-2006
8000097101 2	296,000.00	288,634.59	01-Mar-2008	8.850%	NJ - 80.00%	360	01-Oct-2006
8000097254 2	508,716.00	499,948.82	01-Jul-2008	6.800%	NY - 80.00%	360	01-Oct-2006
8000097361 2	430,550.00	422,947.12	01-Jan-2007	10.850%	NJ - 79.00%	360	01-Sep-2006
8000097400 2	560,000.00	552,819.68	01-Oct-2007	7.875%	NJ - 80.00%	360	01-Oct-2006
8000097481 2	484,000.00	483,931.13	01-Feb-2008	8.125%	NY - 80.00%	360	01-Sep-2006
8000097656 2	585,000.00	568,624.34	01-Sep-2007	8.000%	NY - 90.00%	360	01-Oct-2006
8000098146 2	467,500.00	462,536.53	01-Jul-2007	8.550%	NY - 85.00%	360	01-Oct-2006
8000098566 1	191,250.00	188,853.60	01-Sep-2008	7.300%	CA - 75.00%	360	01-Oct-2006
8000098608 1	156,000.00	151,941.49	01-Aug-2008	8.450%	RI - 80.00%	360	01-Oct-2006
8000098612 2	245,000.00	241,242.93	01-Jun-2007	11.400%	MD - 70.00%	360	01-Oct-2006
8000098863 1	189,000.00	187,378.19	01-Dec-2007	8.650%	FL - 90.00%	360	01-Oct-2006
8000099564 1	248,800.00	240,215.20	01-Nov-2007	7.200%	PA - 80.00%	360	01-Oct-2006
8000100112 2	556,000.00	551,995.23	01-Jun-2007	7.300%	NY - 80.00%	360	01-Oct-2006
8000101036 1	180,000.00	174,883.59	01-Apr-2007	7.350%	CT - 80.00%	360	01-Oct-2006
8100097464 1	95,200.00	92,783.62	01-Apr-2007	8.750%	NY - 85.00%	360	01-Oct-2006
TOTAL	52,886,725.00	52,043,378.78					
TOTAL	60,525,005.00	59,616,429.23					

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:							
3000127104 2	454,000.00	438,453.22	01-Jul-2009	7.550%	CA - 100.00%	360	01-Aug-2006
3000173500 2	349,345.00	345,691.09	01-Jul-2008	8.750%	CA - 95.00%	360	01-Aug-2006
3000191524 1	160,000.00	155,142.18	01-Aug-2008	7.950%	MD - 80.00%	360	01-Sep-2006
3000196790 1	355,500.00	355,438.89	01-Aug-2007	9.000%	NY - 100.00%	360	01-Sep-2006
3000208852 1	158,400.00	154,050.13	01-Apr-2009	8.450%	IL - 90.00%	360	01-Sep-2006
3000223668 2	348,000.00	338,365.93	01-Jul-2007	8.300%	NY - 80.00%	360	01-Oct-2006
3000227742 1	159,920.00	154,556.87	01-Nov-2008	9.500%	IL - 80.00%	360	01-Sep-2006
3000235161 1	307,000.00	293,562.25	01-Jun-2009	6.050%	FL - 79.74%	360	01-Sep-2006
3000237562 1	214,000.00	213,950.42	01-Apr-2008	6.950%	NY - 79.85%	360	01-Sep-2006
3000274147 1	151,200.00	149,689.31	01-Jul-2009	9.050%	IL - 90.00%	360	01-Sep-2006
3000275068 2	204,000.00	208,864.27	01-Jul-2009	5.500%	CO - 85.00%	360	01-Oct-2006
3000275193 2	466,400.00	482,156.29	01-Jul-2009	5.000%	VA - 80.00%	360	01-Oct-2006
3000281669 1	188,800.00	179,744.49	01-Feb-2009	6.990%	CA - 80.00%	360	01-Oct-2006
3000282374 2	276,000.00	275,963.56	01-Jun-2009	7.350%	FL - 80.00%	360	01-Oct-2006
3000286959 1	340,000.00	336,848.94	01-Jun-2009	7.750%	FL - 80.00%	360	01-Oct-2006
3000292968 1	216,000.00	214,641.89	01-Jul-2009	4.750%	MD - 80.00%	360	01-Oct-2006
3000304336 1	444,000.00	441,932.67	01-Jun-2008	8.500%	MA - 80.00%	360	01-Oct-2006
3000311734 2	250,000.00	242,372.99	01-Sep-2008	7.800%	FL - 61.73%	360	01-Oct-2006
3000311745 1	255,000.00	250,748.05	01-Feb-2009	6.990%	FL - 60.71%	360	01-Oct-2006
3000317228 1	238,400.00	231,950.27	01-Jul-2008	8.400%	IL - 80.00%	360	01-Oct-2006
3000344777 1	208,000.00	225,076.51	01-Sep-2008	9.150%	MD - 80.00%	360	01-Oct-2006
3000368550 1	344,000.00	341,180.11	01-Dec-2008	7.200%	VA - 80.00%	360	01-Oct-2006
5000215331 1	183,000.00	193,751.07	01-Jun-2008	8.990%	FL - 75.00%	360	01-Jul-2006
5000221907 2	239,600.00	237,246.77	01-Dec-2008	8.990%	IL - 80.00%	360	01-Aug-2006
5000221944 1	144,000.00	140,298.35	01-Oct-2008	8.990%	IL - 80.00%	360	01-Sep-2006
5000222700 2	275,000.00	268,787.12	01-Mar-2007	9.750%	TX - 84.62%	360	01-Aug-2006
5000223090 1	128,000.00	127,117.77	01-Apr-2007	9.350%	FL - 80.00%	360	01-Sep-2006
5000223450 1	83,660.00	82,700.66	01-Mar-2009	8.500%	WI - 89.00%	360	01-Aug-2006
5000226364 1	153,765.00	156,653.87	01-Apr-2009	8.300%	MN - 85.00%	360	01-Sep-2006
5000226624 2	437,000.00	492,412.37	01-Jul-2009	4.750%	IL - 95.00%	360	01-Oct-2006
5000226771 1	85,000.00	82,116.83	01-Jul-2009	7.450%	TX - 47.75%	360	01-Sep-2006
6000235439 2	136,500.00	133,533.97	01-Jun-2008	9.950%	FL - 65.00%	360	01-Aug-2006
6000239056 2	292,000.00	287,951.60	01-Aug-2008	7.650%	MD - 80.00%	360	01-Sep-2006
6000239325 1	100,000.00	97,364.63	01-Aug-2008	8.500%	GA - 80.00%	360	01-Sep-2006
6000239777 1	271,500.00	261,647.15	01-Jun-2009	6.950%	FL - 87.58%	360	01-Sep-2006
6000239905 2	101,575.00	100,878.97	01-Apr-2009	10.300%	NC - 85.00%	360	01-Sep-2006
6000239925 1	164,500.00	161,144.15	01-Oct-2007	10.100%	FL - 70.00%	360	01-Sep-2006
6000242079 2	236,000.00	232,573.84	01-Jul-2009	8.125%	FL - 77.38%	360	01-Sep-2006
6000243628 2	184,000.00	179,115.96	01-Jan-2009	8.450%	GA - 80.00%	360	01-Sep-2006
6000243971 1	315,000.00	309,104.31	01-May-2009	6.450%	MD - 70.00%	360	01-Oct-2006
6000244116 2	255,200.00	249,761.98	01-Jun-2007	9.750%	FL - 80.00%	360	01-Oct-2006
6000244479 2	90,000.00	88,088.09	01-May-2007	9.700%	FL - 60.00%	360	01-Oct-2006
6000246160 1	134,000.00	131,088.47	01-Jun-2007	9.650%	FL - 69.79%	360	01-Oct-2006
6000247740 2	86,450.00	84,574.60	01-Feb-2009	9.990%	TN - 95.00%	360	01-Oct-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
7000201960 1	400,000.00	395,288.67	01-Jan-2009	8.625%	CA - 80.00%	360	01-Jul-2006
7000206171 2	247,500.00	241,236.76	01-Jul-2008	10.400%	NM - 90.00%	360	01-Aug-2006
7000206450 1	260,000.00	257,853.75	01-Feb-2008	9.550%	FL - 69.33%	360	01-Sep-2006
7000207064 2	148,500.00	151,247.71	01-Jul-2009	5.000%	FL - 90.00%	360	01-Aug-2006
7000210244 2	140,800.00	138,989.70	01-May-2009	8.000%	UT - 80.00%	360	01-Oct-2006
7000210299 2	76,500.00	74,746.18	01-Jul-2009	9.550%	VA - 80.27%	360	01-Sep-2006
7000210975 2	436,000.00	430,048.57	01-May-2009	8.100%	MA - 80.00%	360	01-Sep-2006
7000212415 2	360,000.00	355,035.36	01-Aug-2008	7.700%	FL - 90.00%	360	01-Oct-2006
7000214484 2	800,000.00	794,209.37	01-Jul-2009	7.350%	NY - 72.73%	360	01-Oct-2006
8000089871 2	344,800.00	340,600.24	01-Nov-2008	8.750%	NY - 80.00%	360	01-Jul-2006
8000094911 1	138,750.00	133,394.48	01-Jul-2009	6.890%	MD - 75.00%	360	01-Aug-2006
8000097174 2	330,000.00	321,297.10	01-Aug-2008	8.350%	NJ - 86.84%	360	01-Oct-2006
8000097955 1	225,000.00	219,026.97	01-Feb-2008	8.650%	NY - 100.00%	360	01-Oct-2006
8000098064 2	247,200.00	265,415.25	01-Jun-2009	8.600%	DE - 80.00%	360	01-Oct-2006
8000098066 2	255,510.00	255,510.00	01-Oct-2008	8.700%	NJ - 90.00%	360	01-Sep-2006
8000098471 2	324,000.00	324,000.00	01-Jul-2008	8.000%	NY - 80.00%	360	01-Oct-2006
8000098877 1	132,000.00	128,160.27	01-Jul-2009	8.300%	PA - 80.00%	360	01-Oct-2006
8000099293 1	106,848.00	102,699.81	01-Mar-2009	6.650%	PA - 80.00%	360	01-Oct-2006
8000099399 1	245,000.00	243,855.33	01-Jan-2008	8.550%	CT - 100.00%	360	01-Oct-2006
8000100316 1	355,500.00	368,910.07	01-Apr-2009	9.400%	VA - 90.00%	360	01-Nov-2006
TOTAL	15,757,623.00	15,669,818.45					
Became Foreclosure Property in a Prior Period:							
1000318279 2	222,400.00	217,198.35	01-Jan-2008	9.000%	FL - 80.00%	360	01-Jul-2006
1000320644 2	220,000.00	215,051.02	01-Feb-2008	8.990%	NY - 80.00%	360	01-Aug-2006
1000321733 2	93,500.00	91,313.70	01-Jun-2008	9.625%	WA - 85.00%	360	01-Jul-2006
1000321858 2	500,000.00	493,308.89	01-Jun-2008	7.850%	NY - 80.00%	360	01-Aug-2006
1000322322 2	493,600.00	478,310.20	01-Sep-2007	7.950%	CA - 80.00%	360	01-Aug-2006
1000322604 1	116,100.00	113,414.73	01-Jan-2008	8.990%	FL - 90.00%	360	01-Aug-2006
1000322730 1	297,000.00	288,967.48	01-Apr-2008	9.000%	NJ - 90.00%	360	01-Jul-2006
1000323255 1	232,000.00	229,663.30	01-May-2009	8.990%	NY - 80.00%	360	01-Aug-2006
1000324040 1	337,000.00	319,419.04	01-Nov-2006	5.700%	NY - 71.70%	360	01-Sep-2006
1000324257 2	391,635.00	433,187.37	01-Nov-2008	8.900%	NY - 90.00%	360	01-Aug-2006
3000105482 2	320,000.00	316,023.69	01-Mar-2008	8.500%	NY - 80.00%	360	01-Jul-2006
3000112960 1	465,000.00	456,603.16	01-Jan-2009	6.900%	MA - 78.55%	360	01-Aug-2006
3000116782 2	415,000.00	409,813.16	01-Nov-2007	8.100%	FL - 100.00%	360	01-Aug-2006
3000142329 1	144,500.00	141,412.59	01-May-2007	9.700%	FL - 85.00%	360	01-Aug-2006
3000143400 2	585,000.00	572,660.62	01-Oct-2008	9.900%	CA - 90.00%	360	01-Sep-2006
3000144365 1	403,750.00	393,964.56	01-Oct-2007	8.750%	CA - 76.90%	360	01-Aug-2006
3000147108 1	183,920.00	181,996.38	01-Nov-2008	8.750%	MD - 80.00%	360	01-Aug-2006
3000172440 2	271,800.00	267,714.84	01-Dec-2008	7.450%	FL - 90.00%	360	01-Aug-2006
3000172941 2	787,500.00	768,481.53	01-Oct-2008	9.150%	CA - 60.58%	360	01-Sep-2006
3000177332 1	185,250.00	183,863.19	01-Nov-2007	9.850%	FL - 75.00%	360	01-Oct-2006
3000179447 2	210,000.00	207,656.32	01-Feb-2008	8.400%	FL - 80.00%	360	01-Oct-2006
3000182863 1	280,250.00	276,224.16	01-Sep-2007	7.500%	FL - 95.00%	360	01-Sep-2006
3000185343 2	239,992.00	231,236.27	01-May-2007	6.950%	FL - 80.00%	360	01-Sep-2006
3000186275 2	429,000.00	424,769.01	01-Aug-2008	8.990%	CA - 65.00%	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
3000186322 1	212,500.00	223,565.93	01-Apr-2009	5.000%	FL - 85.00%	360	01-Aug-2006
3000186480 1	195,000.00	193,090.93	01-Jun-2007	8.950%	FL - 70.91%	360	01-Sep-2006
3000187846 1	76,500.00	75,805.30	01-Jun-2009	9.370%	MN - 85.00%	360	01-Sep-2006
3000189622 2	140,000.00	136,997.22	01-Jan-2009	9.800%	AZ - 100.00%	360	01-Sep-2006
3000192057 1	76,500.00	74,893.47	01-Oct-2008	9.600%	MI - 90.00%	360	01-Aug-2006
3000199544 2	165,000.00	161,493.07	01-Aug-2008	8.600%	NJ - 100.00%	360	01-Aug-2006
3000200262 1	260,100.00	254,529.18	01-Jan-2009	9.850%	IL - 85.00%	360	01-Oct-2006
3000201775 2	372,000.00	372,000.00	01-Jul-2008	7.950%	CA - 80.00%	360	01-Sep-2006
3000203584 1	150,000.00	147,297.95	01-Feb-2008	9.700%	FL - 76.92%	360	01-Sep-2006
3000204530 1	297,500.00	171,038.65	01-Nov-2006	8.990%	CA - 85.00%	360	01-Sep-2006
3000205347 1	147,120.00	144,496.89	01-Jan-2009	6.800%	FL - 80.00%	360	01-Aug-2006
3000206623 1	239,920.00	238,231.02	01-May-2008	9.550%	FL - 80.00%	360	01-Sep-2006
3000213644 2	184,000.00	181,388.93	01-Sep-2007	6.900%	FL - 80.00%	360	01-Sep-2006
3000213702 2	420,000.00	408,523.20	01-Mar-2009	8.600%	CA - 80.00%	360	01-Oct-2006
3000214861 1	320,000.00	313,509.79	01-Feb-2009	6.150%	FL - 62.14%	360	01-Oct-2006
3000216373 2	214,000.00	211,639.89	01-Nov-2008	8.600%	CA - 80.00%	360	01-Sep-2006
3000219365 2	376,000.00	369,732.68	01-Mar-2007	6.990%	NY - 80.00%	360	01-Sep-2006
3000219639 1	100,000.00	97,808.22	01-Jul-2008	9.550%	NJ - 80.00%	360	01-Oct-2006
3000220108 1	231,000.00	228,050.69	01-Feb-2009	8.150%	MN - 84.93%	360	01-Sep-2006
3000220563 1	296,000.00	292,892.17	01-Jan-2008	8.700%	FL - 84.57%	360	01-Sep-2006
3000221520 2	606,354.00	606,354.00	01-Jun-2009	6.990%	CA - 80.00%	360	01-Sep-2006
3000225363 1	171,500.00	169,170.28	01-Mar-2009	8.750%	IL - 70.00%	360	01-Sep-2006
3000226035 1	78,750.00	80,876.79	01-Jun-2009	5.000%	FL - 75.00%	360	01-Sep-2006
3000226319 1	227,000.00	223,690.29	01-Aug-2008	7.650%	FL - 79.65%	360	01-Sep-2006
3000227036 1	300,000.00	293,823.63	01-Dec-2008	6.290%	FL - 75.00%	360	01-Sep-2006
3000227218 2	250,750.00	245,235.06	01-Aug-2008	9.650%	MD - 85.00%	360	01-Sep-2006
3000227490 2	790,500.00	780,539.15	01-Sep-2008	7.950%	CA - 85.00%	360	01-Oct-2006
3000227913 1	232,000.00	228,201.65	01-Jan-2008	6.500%	NJ - 80.00%	360	01-Oct-2006
3000228037 2	387,000.00	376,915.52	01-Aug-2008	8.750%	NJ - 90.00%	360	01-Sep-2006
3000229254 1	195,500.00	191,857.37	01-Apr-2008	6.450%	FL - 85.00%	360	01-Oct-2006
3000231782 1	147,200.00	143,287.78	01-Apr-2008	8.650%	FL - 80.00%	360	01-Sep-2006
3000233272 2	158,600.00	158,600.00	01-Jun-2008	8.450%	IL - 80.00%	360	01-Sep-2006
3000234386 1	140,000.00	136,921.09	01-Jun-2007	9.350%	FL - 80.00%	360	01-Oct-2006
3000235310 1	144,000.00	140,987.80	01-May-2009	9.950%	AZ - 77.84%	360	01-Sep-2006
3000236059 1	120,250.00	118,700.51	01-Jul-2007	12.250%	FL - 65.00%	360	01-Oct-2006
3000236801 2	363,200.00	351,557.23	01-Aug-2008	7.800%	FL - 80.00%	360	01-Sep-2006
3000236812 2	254,400.00	246,921.56	01-Oct-2007	7.990%	NY - 80.00%	360	01-Oct-2006
3000237904 2	600,000.00	582,116.97	01-Jun-2007	8.150%	NY - 80.00%	360	01-Sep-2006
3000239052 2	288,000.00	284,129.57	01-Jun-2008	7.800%	MA - 80.00%	360	01-Sep-2006
3000242319 1	131,200.00	128,114.13	01-Sep-2008	9.150%	IL - 80.00%	360	01-Oct-2006
3000244505 1	103,500.00	101,070.13	01-Dec-2008	9.300%	WI - 90.00%	360	01-Sep-2006
3000244710 2	620,000.00	590,265.35	01-Jan-2008	6.750%	WI - 80.00%	360	01-Oct-2006
3000244889 1	300,000.00	297,051.22	01-Mar-2008	8.850%	MD - 80.00%	360	01-Oct-2006
3000245254 1	95,550.00	93,795.20	01-Oct-2007	10.650%	IN - 70.00%	360	01-Oct-2006
3000246643 2	459,000.00	454,193.72	01-Feb-2008	8.950%	CA - 85.00%	360	01-Sep-2006
3000249760 1	96,000.00	94,089.92	01-May-2009	10.250%	CA - 17.49%	360	01-Sep-2006
3000250467 2	675,000.00	657,884.36	01-Sep-2008	8.850%	NY - 90.00%	360	01-Oct-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
3000251071 2	828,000.00	828,000.00	01-Apr-2008	6.500%	CA - 80.00%	360	01-Sep-2006
3000251286 2	348,000.00	344,271.96	01-Oct-2006	8.400%	NY - 80.00%	360	01-Sep-2006
3000251505 2	188,000.00	182,438.08	01-Oct-2008	7.950%	FL - 80.00%	360	01-Oct-2006
3000252185 1	124,000.00	122,877.19	01-Jun-2009	9.400%	MI - 80.00%	360	01-Sep-2006
3000252904 1	328,500.00	318,637.92	01-Jan-2008	8.000%	FL - 90.00%	360	01-Sep-2006
3000253507 1	255,000.00	250,975.46	01-Jul-2008	8.250%	NY - 78.46%	360	01-Oct-2006
3000253847 1	232,000.00	229,504.68	01-Jul-2008	8.750%	FL - 80.00%	360	01-Sep-2006
3000258751 2	580,000.00	600,165.89	01-Jun-2009	6.375%	CA - 80.00%	360	01-Oct-2006
3000259115 2	480,000.00	465,150.20	01-Nov-2008	7.990%	CA - 84.66%	360	01-Sep-2006
3000259148 1	102,400.00	100,716.45	01-Dec-2008	7.050%	GA - 80.00%	360	01-Sep-2006
3000259182 2	409,500.00	400,493.64	01-Jun-2009	9.650%	MD - 90.00%	360	01-Sep-2006
3000259240 2	440,000.00	434,909.94	01-Dec-2008	8.250%	NY - 80.00%	360	01-Oct-2006
3000259397 1	240,000.00	236,171.29	01-Jan-2008	10.250%	FL - 75.00%	360	01-Oct-2006
3000260846 1	215,000.00	210,582.37	01-Mar-2008	9.900%	ME - 89.58%	360	01-Oct-2006
3000263861 2	157,250.00	151,354.55	01-Nov-2008	6.650%	AZ - 85.00%	360	01-Oct-2006
3000265534 1	385,000.00	379,535.17	01-Aug-2008	7.500%	CA - 64.27%	360	01-Oct-2006
3000265716 1	210,000.00	207,664.19	01-Apr-2009	8.650%	CA - 84.00%	360	01-Sep-2006
3000266875 1	146,000.00	143,412.66	01-Mar-2009	6.700%	IL - 80.00%	360	01-Oct-2006
3000268398 2	761,250.00	733,915.81	01-Mar-2009	7.300%	CA - 75.00%	360	01-Oct-2006
3000268571 2	517,150.00	504,046.05	01-Jun-2007	8.900%	NJ - 80.00%	360	01-Sep-2006
3000269275 2	500,000.00	500,000.00	01-Aug-2008	6.800%	CA - 80.00%	360	01-Sep-2006
3000269981 1	170,000.00	168,429.60	01-Oct-2008	9.150%	CA - 55.74%	360	01-Sep-2006
3000270392 1	88,200.00	86,489.25	01-Dec-2007	9.250%	NJ - 90.00%	360	01-Oct-2006
3000270450 2	467,500.00	489,432.18	01-Dec-2008	7.750%	NY - 85.00%	360	01-Oct-2006
3000270779 1	72,000.00	70,944.02	01-Jun-2008	10.990%	FL - 75.00%	360	01-Sep-2006
3000271598 1	176,000.00	173,168.32	01-Jan-2009	7.250%	IL - 80.00%	360	01-Oct-2006
3000272214 2	182,750.00	178,239.72	01-Jul-2007	8.900%	TX - 85.00%	360	01-Oct-2006
3000273339 2	144,000.00	142,441.13	01-Jul-2008	8.390%	FL - 80.00%	360	01-Oct-2006
3000274443 2	484,500.00	474,113.61	01-Oct-2006	8.990%	DC - 85.00%	360	01-Oct-2006
3000274502 2	81,000.00	79,298.91	01-Apr-2009	9.990%	OH - 100.00%	360	01-Oct-2006
3000274740 2	276,000.00	272,981.44	01-Apr-2008	8.550%	FL - 80.00%	360	01-Sep-2006
3000274911 1	337,500.00	325,960.71	01-May-2009	7.250%	CA - 75.00%	360	01-Oct-2006
3000274999 1	125,600.00	121,825.76	01-Mar-2008	7.950%	FL - 80.00%	360	01-Oct-2006
3000275730 1	296,000.00	291,103.52	01-May-2009	7.200%	CA - 80.00%	360	01-Sep-2006
3000276387 1	300,000.00	300,000.00	01-May-2009	7.350%	FL - 80.00%	360	01-Sep-2006
3000276526 1	408,000.00	401,427.55	01-Sep-2008	7.300%	CA - 74.86%	360	01-Sep-2006
3000277958 2	585,000.00	584,366.41	01-Feb-2009	6.100%	CA - 90.00%	360	01-Sep-2006
3000278378 1	124,720.00	122,043.16	01-Jan-2009	9.800%	MD - 80.00%	360	01-Sep-2006
3000279471 1	207,200.00	205,078.30	01-May-2009	8.700%	IL - 80.00%	360	01-Oct-2006
3000280602 1	140,000.00	136,867.81	01-Jan-2008	9.500%	FL - 60.09%	360	01-Oct-2006
3000280975 1	230,000.00	224,291.09	01-Feb-2009	8.990%	CA - 58.97%	360	01-Oct-2006
3000281772 2	452,000.00	443,851.74	01-Nov-2008	6.690%	CA - 80.00%	360	01-Oct-2006
3000287357 1	296,000.00	289,365.75	01-Nov-2007	9.450%	FL - 80.00%	360	01-Oct-2006
3000288519 1	403,750.00	391,841.04	01-Dec-2007	8.050%	FL - 85.00%	360	01-Oct-2006
3000290443 2	178,400.00	170,805.79	01-Jun-2009	8.950%	NH - 80.00%	360	01-Oct-2006
3000292719 2	447,200.00	442,346.48	01-Apr-2008	8.650%	NY - 80.00%	360	01-Oct-2006
3000293981 1	161,000.00	156,133.11	01-Mar-2009	7.850%	ME - 89.94%	360	01-Oct-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
3000297382 1	123,000.00	119,565.20	01-Nov-2008	8.350%	OH - 89.13%	360	01-Oct-2006
3000297532 1	225,000.00	221,472.66	01-Nov-2008	7.600%	CA - 64.29%	360	01-Oct-2006
3000298065 2	420,000.00	409,631.80	01-Dec-2007	8.990%	NY - 95.45%	360	01-Oct-2006
3000298522 2	510,000.00	510,000.00	01-Oct-2008	6.550%	CA - 85.00%	360	01-Oct-2006
3000298646 1	238,000.00	230,527.95	01-Apr-2009	7.700%	FL - 74.38%	360	01-Oct-2006
3000298748 2	339,200.00	339,199.92	01-Dec-2007	7.900%	NY - 80.00%	360	01-Oct-2006
3000300218 2	538,400.00	530,932.87	01-Sep-2007	7.600%	NY - 80.00%	360	01-Oct-2006
3000306123 1	81,000.00	80,464.10	01-Jul-2008	9.650%	IL - 90.00%	360	01-Oct-2006
3000307204 2	272,000.00	264,443.83	01-Dec-2008	8.300%	IL - 80.00%	360	01-Oct-2006
3000307237 1	203,000.00	198,471.82	01-Sep-2008	10.150%	MD - 70.00%	360	01-Oct-2006
3000307885 2	706,500.00	699,351.69	01-Jan-2008	8.750%	FL - 90.00%	360	01-Oct-2006
3000309865 2	174,090.00	171,461.53	01-Jun-2009	7.490%	TX - 80.00%	360	01-Oct-2006
3000312906 2	448,000.00	445,120.61	01-Apr-2007	7.550%	FL - 80.00%	360	01-Oct-2006
3000315204 1	169,600.00	168,225.15	01-Jul-2008	6.950%	IL - 80.00%	360	01-Oct-2006
3000317342 1	226,400.00	225,655.49	01-Oct-2007	9.100%	FL - 80.00%	360	01-Oct-2006
3000322680 2	356,000.00	345,834.07	01-Jul-2007	8.150%	NY - 80.00%	360	01-Oct-2006
3000325477 2	465,000.00	461,882.36	01-Jul-2008	7.500%	CA - 59.62%	360	01-Oct-2006
3000326764 1	97,520.00	105,764.56	01-Feb-2009	5.001%	NY - 80.00%	360	01-Oct-2006
3000328185 1	450,000.00	439,619.40	01-Sep-2007	9.400%	CA - 75.00%	360	01-Oct-2006
3000328937 1	152,000.00	150,233.01	01-Apr-2008	8.250%	WI - 80.00%	360	01-Oct-2006
3000332125 1	147,050.00	143,585.88	01-Aug-2008	9.450%	IL - 85.00%	360	01-Oct-2006
3000335071 2	456,000.00	453,867.62	01-Dec-2007	8.420%	MD - 80.00%	360	01-Oct-2006
3000335479 1	198,900.00	193,521.79	01-Aug-2008	8.550%	AZ - 90.00%	360	01-Oct-2006
3000339064 1	91,000.00	89,473.02	01-Aug-2007	9.950%	FL - 54.17%	360	01-Oct-2006
3000339326 1	200,000.00	194,120.45	01-Jul-2008	7.990%	IL - 80.00%	360	01-Oct-2006
3000340784 1	179,550.00	175,798.91	01-Jul-2008	9.800%	FL - 90.00%	360	01-Oct-2006
3000342742 2	440,000.00	433,837.75	01-May-2009	7.900%	CA - 80.00%	360	01-Oct-2006
3000346553 1	270,000.00	268,867.29	01-Jul-2008	8.700%	NJ - 92.15%	360	01-Oct-2006
3000346564 1	373,500.00	376,501.98	01-Nov-2008	8.500%	AZ - 90.00%	360	01-Oct-2006
3000348646 2	140,101.00	136,629.60	01-Jun-2009	8.750%	TX - 95.00%	360	01-Nov-2006
3000361860 1	292,500.00	290,174.67	01-Mar-2009	9.600%	FL - 75.00%	360	01-Oct-2006
3000362781 2	304,000.00	303,163.44	01-Jun-2008	5.390%	FL - 80.00%	360	01-Nov-2006
3000363895 2	311,200.00	311,200.00	01-May-2008	6.100%	CA - 80.00%	360	01-Oct-2006
3000363964 1	129,600.00	123,988.65	01-Mar-2009	8.650%	FL - 90.00%	360	01-Oct-2006
3000371190 1	164,000.00	163,710.84	01-Oct-2007	11.100%	MD - 80.00%	360	01-Oct-2006
3000375036 1	450,000.00	447,213.72	01-Jun-2007	7.650%	NY - 73.77%	360	01-Oct-2006
3000377129 2	123,200.00	123,158.40	01-Jun-2009	8.050%	GA - 80.00%	360	01-Nov-2006
3000382353 2	416,500.00	413,480.19	01-Sep-2008	8.950%	CA - 85.00%	360	01-Oct-2006
3000382945 2	509,600.00	506,324.55	01-Aug-2008	7.550%	CA - 80.00%	360	01-Oct-2006
3000384925 2	240,000.00	231,142.28	01-Jun-2009	6.950%	CT - 80.00%	360	01-Oct-2006
3000385982 1	180,000.00	175,415.37	01-Oct-2008	8.750%	ID - 90.00%	360	01-Oct-2006
3000392311 1	328,500.00	326,683.05	01-May-2009	7.950%	CA - 90.00%	360	01-Oct-2006
3000395600 1	193,500.00	195,314.48	01-Oct-2008	6.950%	FL - 90.00%	360	01-Nov-2006
3100203287 1	150,500.00	148,261.59	01-Mar-2009	11.700%	MD - 70.00%	360	01-Sep-2006
5000208535 2	579,500.00	563,702.89	01-Oct-2008	8.850%	NJ - 95.00%	360	01-Jun-2006
5000218587 1	148,000.00	144,505.40	01-Jan-2009	9.400%	IL - 80.00%	360	01-Aug-2006
5000218779 2	338,000.00	333,017.24	01-Sep-2008	7.500%	NY - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
5000219638 1	285,300.00	279,147.26	01-Dec-2007	9.400%	CT - 90.00%	360	01-Aug-2006
5000219704 2	99,000.00	95,771.52	01-Mar-2009	8.450%	FL - 90.00%	360	01-Jul-2006
5000220200 2	272,000.00	268,267.14	01-Jan-2009	7.770%	IL - 80.00%	360	01-Aug-2006
5000220682 2	58,650.00	57,338.04	01-Dec-2007	9.550%	OH - 85.00%	360	01-Sep-2006
5000221185 2	264,100.00	256,293.50	01-Jun-2008	8.200%	FL - 95.00%	360	01-Aug-2006
5000221893 1	156,600.00	153,036.90	01-Mar-2008	8.600%	IL - 90.00%	360	01-Aug-2006
5000222204 2	335,200.00	325,746.91	01-May-2008	8.450%	IL - 80.00%	360	01-Aug-2006
5000222435 2	52,000.00	50,842.48	01-Nov-2008	10.050%	PA - 80.00%	360	01-Aug-2006
5000222552 2	280,000.00	273,478.88	01-Jul-2008	9.500%	IL - 80.00%	360	01-Aug-2006
5000223098 2	145,800.00	142,655.93	01-Apr-2008	9.990%	FL - 90.00%	360	01-Aug-2006
5000223347 1	360,000.00	356,838.71	01-Mar-2007	9.300%	FL - 90.00%	360	01-Sep-2006
5000223350 1	204,000.00	201,530.21	01-Mar-2007	12.700%	WI - 60.00%	360	01-Sep-2006
5000223423 2	139,000.00	134,802.85	01-Jan-2008	8.150%	PA - 86.88%	360	01-Aug-2006
5000223431 2	231,920.00	229,589.45	01-May-2009	8.900%	IL - 80.00%	360	01-Aug-2006
5000223936 1	160,000.00	158,473.41	01-Dec-2007	9.000%	IN - 80.00%	360	01-Sep-2006
5000224129 2	271,150.00	268,112.05	01-Mar-2008	8.450%	FL - 85.00%	360	01-Sep-2006
5000225663 1	150,000.00	146,990.35	01-Aug-2007	9.750%	IL - 68.18%	360	01-Sep-2006
5000225671 1	69,700.00	68,778.58	01-Mar-2008	9.800%	WI - 85.00%	360	01-Sep-2006
5000225698 1	225,000.00	219,946.42	01-Sep-2007	8.250%	FL - 53.57%	360	01-Sep-2006
5000225807 1	152,000.00	152,751.44	01-Dec-2008	7.400%	WI - 80.00%	360	01-Sep-2006
5000225850 2	442,000.00	435,923.12	01-Aug-2008	8.000%	NY - 78.23%	360	01-Oct-2006
5000225979 2	228,000.00	226,276.22	01-May-2008	8.990%	IL - 80.00%	360	01-Oct-2006
5000226178 1	198,750.00	199,802.91	01-Nov-2008	8.500%	IL - 75.00%	360	01-Sep-2006
5000226188 2	677,600.00	658,403.76	01-Dec-2008	8.850%	FL - 80.00%	360	01-Sep-2006
5000226301 2	425,000.00	413,693.78	01-Dec-2008	8.550%	FL - 85.00%	360	01-Sep-2006
5000226442 1	256,000.00	253,951.31	01-Jul-2008	7.990%	IL - 80.00%	360	01-Sep-2006
5000226818 1	170,400.00	168,627.54	01-Sep-2008	8.125%	IL - 80.00%	360	01-Sep-2006
5000226872 2	72,000.00	70,481.19	01-Mar-2008	9.900%	OH - 84.71%	360	01-Sep-2006
5000226961 1	383,000.00	376,953.94	01-Nov-2008	7.100%	IL - 78.97%	360	01-Oct-2006
5000227061 1	168,000.00	164,236.12	01-Mar-2009	5.850%	IL - 80.00%	360	01-Oct-2006
5000227306 2	520,000.00	500,380.57	01-Jun-2009	6.800%	TX - 80.00%	360	01-Oct-2006
6000222244 2	368,667.00	365,441.81	01-Oct-2007	9.625%	FL - 85.00%	360	01-Jul-2006
6000227931 1	243,000.00	225,849.68	01-Mar-2009	6.950%	FL - 89.01%	360	01-Jul-2006
6000228393 2	72,000.00	70,828.79	01-Nov-2007	11.550%	PA - 80.00%	360	01-Jul-2006
6000228715 1	333,000.00	329,209.40	01-Nov-2008	9.250%	FL - 71.31%	360	01-Jul-2006
6000231207 1	243,200.00	240,075.01	01-Sep-2008	8.375%	MD - 80.00%	360	01-Jul-2006
6000231447 2	378,020.00	369,886.51	01-Nov-2007	10.000%	FL - 82.00%	360	01-Aug-2006
6000233510 1	158,400.00	156,747.90	01-Feb-2008	8.350%	FL - 90.00%	360	01-Aug-2006
6000234375 1	225,250.00	218,476.99	01-Apr-2009	8.300%	FL - 85.00%	360	01-Aug-2006
6000234707 1	270,000.00	267,572.81	01-Aug-2007	8.550%	NJ - 90.00%	360	01-Sep-2006
6000235220 2	224,190.00	219,560.71	01-Apr-2007	9.100%	FL - 95.00%	360	01-Aug-2006
6000235422 2	268,000.00	259,943.66	01-Feb-2007	8.100%	FL - 80.00%	360	01-Aug-2006
6000235544 1	156,000.00	150,834.76	01-Dec-2008	7.750%	FL - 80.00%	360	01-Aug-2006
6000235686 1	169,076.00	164,665.64	01-Sep-2007	8.850%	TN - 95.00%	360	01-Aug-2006
6000235740 2	430,000.00	424,899.41	01-Dec-2007	8.250%	FL - 71.67%	360	01-Sep-2006
6000235816 1	155,000.00	151,980.50	01-Nov-2007	9.450%	MA - 79.49%	360	01-Aug-2006
6000235852 2	110,160.00	111,046.58	01-Jun-2009	6.650%	PA - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
6000235861 2	153,000.00	149,329.14	01-Mar-2008	9.150%	FL - 90.00%	360	01-Sep-2006
6000235876 1	184,500.00	179,587.80	01-Jun-2008	8.750%	FL - 90.00%	360	01-Aug-2006
6000236181 2	176,000.00	170,437.87	01-Feb-2009	7.700%	FL - 80.00%	360	01-Sep-2006
6000236335 2	210,400.00	203,696.39	01-Feb-2008	7.950%	FL - 80.00%	360	01-Aug-2006
6000236516 1	192,000.00	190,480.35	01-Sep-2007	9.900%	FL - 80.00%	360	01-Aug-2006
6000236731 2	236,000.00	227,606.82	01-Mar-2009	7.200%	FL - 80.00%	360	01-Aug-2006
6000236920 2	1,190,000.00	1,149,532.50	01-Sep-2008	7.500%	FL - 79.33%	360	01-Sep-2006
6000237015 2	320,000.00	320,000.00	01-May-2008	6.600%	FL - 80.00%	360	01-Aug-2006
6000237098 2	199,500.00	197,244.84	01-Jun-2009	8.750%	FL - 95.00%	360	01-Aug-2006
6000237120 2	150,000.00	148,059.50	01-Sep-2007	10.350%	FL - 66.37%	360	01-Sep-2006
6000237171 2	477,000.00	466,078.14	01-Dec-2006	8.400%	FL - 90.00%	360	01-Sep-2006
6000237443 2	168,000.00	168,000.00	01-Aug-2007	8.300%	FL - 80.00%	360	01-Aug-2006
6000237482 1	263,000.00	259,128.16	01-Nov-2006	11.750%	NY - 64.94%	360	01-Sep-2006
6000237485 2	95,000.00	93,861.63	01-Sep-2008	8.400%	FL - 84.82%	360	01-Aug-2006
6000237515 1	144,500.00	140,777.62	01-Feb-2009	8.800%	CT - 85.00%	360	01-Sep-2006
6000237713 2	272,000.00	263,567.32	01-Sep-2008	7.800%	FL - 80.00%	360	01-Sep-2006
6000238028 1	355,000.00	350,927.16	01-Jun-2007	8.450%	FL - 68.93%	360	01-Aug-2006
6000238160 1	172,500.00	168,970.73	01-Nov-2007	8.990%	FL - 100.00%	360	01-Aug-2006
6000238200 1	272,000.00	265,533.69	01-Sep-2008	9.350%	FL - 85.00%	360	01-Aug-2006
6000238401 2	116,000.00	90,942.16	01-May-2009	7.990%	FL - 80.00%	360	01-Aug-2006
6000238486 2	144,500.00	141,185.99	01-May-2008	9.400%	FL - 85.00%	360	01-Sep-2006
6000238517 1	91,000.00	97,764.18	01-May-2009	12.250%	GA - 70.00%	360	01-Sep-2006
6000238596 2	169,600.00	168,500.19	01-Jun-2007	8.950%	FL - 80.00%	360	01-Sep-2006
6000238703 2	450,000.00	438,671.84	01-Aug-2008	8.900%	FL - 75.00%	360	01-Sep-2006
6000238756 1	274,000.00	267,116.29	01-Jan-2009	9.200%	NJ - 73.07%	360	01-Sep-2006
6000238864 2	70,200.00	68,140.51	01-Jun-2009	9.900%	TN - 90.00%	360	01-Aug-2006
6000239145 2	103,500.00	111,498.35	01-May-2009	9.875%	FL - 90.00%	360	01-Sep-2006
6000239167 2	153,000.00	150,108.53	01-Dec-2007	10.150%	FL - 90.00%	360	01-Sep-2006
6000239281 2	269,836.00	266,970.34	01-Sep-2008	9.100%	FL - 95.00%	360	01-Aug-2006
6000239403 1	222,400.00	217,778.89	01-Dec-2008	9.990%	NJ - 80.00%	360	01-Sep-2006
6000239515 1	243,750.00	240,489.58	01-Apr-2008	7.850%	FL - 75.00%	360	01-Sep-2006
6000239553 1	375,250.00	389,612.05	01-Feb-2009	8.850%	MD - 95.00%	360	01-Sep-2006
6000239606 1	247,179.00	237,662.40	01-Oct-2008	6.750%	FL - 91.21%	360	01-Sep-2006
6000239632 1	233,700.00	227,864.62	01-May-2007	8.950%	FL - 82.00%	360	01-Sep-2006
6000239730 1	268,000.00	258,463.72	01-Jul-2008	7.050%	NY - 80.00%	360	01-Sep-2006
6000239780 1	224,800.00	228,460.33	01-Apr-2009	9.700%	GA - 80.00%	360	01-Sep-2006
6000239880 2	264,100.00	277,204.70	01-Jun-2008	9.100%	FL - 95.00%	360	01-Sep-2006
6000240040 1	133,200.00	131,809.73	01-Mar-2008	8.550%	FL - 90.00%	360	01-Sep-2006
6000240159 2	138,400.00	136,572.53	01-Mar-2009	8.125%	FL - 80.00%	360	01-Sep-2006
6000240206 1	161,500.00	157,539.24	01-Jan-2008	9.000%	FL - 85.00%	360	01-Sep-2006
6000240260 2	190,000.00	186,664.29	01-Mar-2007	8.600%	FL - 95.00%	360	01-Sep-2006
6000240328 1	200,000.00	195,135.83	01-Nov-2008	9.050%	FL - 74.91%	360	01-Sep-2006
6000240336 2	184,000.00	184,000.00	01-Jul-2007	8.125%	FL - 80.00%	360	01-Sep-2006
6000240343 1	370,000.00	362,038.95	01-May-2008	9.700%	MD - 78.72%	360	01-Oct-2006
6000240451 1	94,500.00	92,740.84	01-Dec-2007	9.500%	FL - 90.00%	360	01-Sep-2006
6000240473 2	84,800.00	83,137.00	01-Nov-2008	10.450%	FL - 80.00%	360	01-Sep-2006
6000240516 2	350,000.00	346,569.61	01-Jun-2008	8.750%	NY - 100.00%	360	01-Oct-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
6000240526 2	460,000.00	455,036.94	01-Sep-2008	8.700%	FL - 80.00%	360	01-Sep-2006
6000240544 1	196,000.00	192,334.99	01-Dec-2007	10.900%	FL - 70.00%	360	01-Sep-2006
6000240560 2	51,200.00	50,286.71	01-Nov-2008	10.800%	FL - 80.00%	360	01-Sep-2006
6000240561 2	157,000.00	154,733.09	01-Oct-2006	10.900%	FL - 69.78%	360	01-Sep-2006
6000240577 2	52,800.00	51,858.09	01-Nov-2008	10.800%	FL - 80.00%	360	01-Sep-2006
6000240578 1	360,000.00	352,015.71	01-May-2007	9.600%	FL - 90.00%	360	01-Sep-2006
6000240649 1	323,000.00	319,700.47	01-Oct-2007	8.650%	FL - 95.00%	360	01-Sep-2006
6000240656 2	422,400.00	422,399.99	01-Jul-2007	8.125%	FL - 80.00%	360	01-Sep-2006
6000240732 2	195,300.00	190,706.89	01-Jul-2007	9.250%	WI - 90.00%	360	01-Sep-2006
6000240749 2	179,120.00	176,645.86	01-Jan-2009	7.800%	NC - 80.00%	360	01-Sep-2006
6000240757 2	241,200.00	235,582.00	01-Feb-2008	9.150%	FL - 90.00%	360	01-Oct-2006
6000240792 1	119,250.00	118,446.80	01-May-2008	10.750%	FL - 75.00%	360	01-Sep-2006
6000240882 1	344,400.00	336,094.41	01-Feb-2007	9.100%	FL - 70.00%	360	01-Sep-2006
6000240887 1	149,000.00	149,454.35	01-Jun-2009	6.000%	NJ - 72.68%	360	01-Sep-2006
6000240914 2	338,000.00	337,865.78	01-Jul-2008	8.125%	FL - 80.00%	360	01-Sep-2006
6000240980 1	204,000.00	201,828.97	01-Apr-2008	8.450%	MD - 80.00%	360	01-Sep-2006
6000240989 1	249,600.00	246,330.65	01-Jun-2008	8.125%	FL - 80.00%	360	01-Sep-2006
6000241160 2	440,000.00	435,551.02	01-Dec-2006	8.700%	NY - 80.00%	360	01-Sep-2006
6000241162 2	195,920.00	190,825.63	01-Jul-2007	8.600%	FL - 80.00%	360	01-Sep-2006
6000241208 1	234,000.00	226,657.70	01-Mar-2008	8.250%	FL - 90.00%	360	01-Oct-2006
6000241317 1	129,000.00	127,748.38	01-Oct-2007	8.750%	FL - 62.93%	360	01-Sep-2006
6000241332 2	127,500.00	125,511.78	01-Aug-2008	10.850%	FL - 75.00%	360	01-Oct-2006
6000241420 2	190,000.00	189,401.22	01-Jun-2008	8.650%	FL - 100.00%	360	01-Sep-2006
6000241501 1	178,500.00	174,085.62	01-Nov-2007	8.950%	FL - 75.00%	360	01-Sep-2006
6000241557 1	109,600.00	108,346.66	01-Sep-2008	8.125%	GA - 80.00%	360	01-Sep-2006
6000241647 2	120,275.00	124,398.45	01-Mar-2008	8.700%	VA - 85.00%	360	01-Sep-2006
6000241664 2	720,000.00	689,672.91	01-Oct-2007	6.700%	FL - 80.00%	360	01-Sep-2006
6000241695 2	236,000.00	231,940.20	01-Mar-2008	11.000%	FL - 80.00%	360	01-Sep-2006
6000241705 1	225,000.00	222,248.17	01-Aug-2008	8.000%	FL - 75.00%	360	01-Oct-2006
6000241729 2	260,000.00	252,324.64	01-Sep-2007	8.200%	FL - 45.61%	360	01-Sep-2006
6000241745 1	150,000.00	147,903.66	01-Oct-2008	7.850%	FL - 75.00%	360	01-Oct-2006
6000241749 2	314,000.00	306,633.89	01-Dec-2007	9.500%	FL - 64.74%	360	01-Sep-2006
6000241771 1	84,600.00	83,649.83	01-Jul-2008	8.700%	SC - 90.00%	360	01-Sep-2006
6000241783 1	145,000.00	138,614.44	01-Mar-2008	5.990%	FL - 59.18%	360	01-Sep-2006
6000241847 1	120,000.00	118,019.63	01-Apr-2007	10.400%	FL - 49.79%	360	01-Sep-2006
6000241884 2	194,520.00	191,444.31	01-Aug-2008	8.125%	FL - 80.00%	360	01-Sep-2006
6000241896 2	364,500.00	353,752.89	01-Nov-2007	7.950%	FL - 90.00%	360	01-Oct-2006
6000241900 2	160,200.00	160,200.00	01-Oct-2008	8.125%	FL - 90.00%	360	01-Sep-2006
6000241929 2	488,000.00	474,003.67	01-Nov-2006	8.125%	NY - 80.00%	360	01-Sep-2006
6000241994 2	53,600.00	52,461.48	01-Dec-2008	9.700%	PA - 80.00%	360	01-Oct-2006
6000242118 1	110,700.00	109,571.28	01-May-2009	9.000%	FL - 90.00%	360	01-Oct-2006
6000242119 1	196,000.00	192,504.31	01-Oct-2008	10.650%	FL - 80.00%	360	01-Oct-2006
6000242150 1	192,000.00	185,852.79	01-Sep-2007	6.950%	FL - 81.36%	360	01-Sep-2006
6000242230 2	196,000.00	190,734.72	01-May-2008	8.700%	FL - 80.00%	360	01-Sep-2006
6000242283 1	328,000.00	318,592.98	01-Oct-2007	8.000%	FL - 80.00%	360	01-Oct-2006
6000242363 1	299,000.00	295,616.07	01-Jun-2007	12.250%	FL - 65.00%	360	01-Sep-2006
6000242368 2	213,750.00	207,051.11	01-Dec-2007	8.125%	FL - 75.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
6000242385 2	383,000.00	372,711.12	01-Nov-2008	8.700%	MA - 89.07%	360	01-Sep-2006
6000242389 2	460,000.00	447,620.34	01-Nov-2006	8.350%	MD - 78.63%	360	01-Sep-2006
6000242444 2	160,800.00	156,363.39	01-Sep-2008	8.300%	FL - 80.00%	360	01-Oct-2006
6000242502 2	788,000.00	777,678.31	01-Jun-2008	8.125%	GA - 80.00%	360	01-Sep-2006
6000242529 2	241,600.00	241,600.00	01-Mar-2008	8.900%	NJ - 80.00%	360	01-Oct-2006
6000242632 2	416,900.00	406,134.00	01-Apr-2007	8.650%	FL - 89.72%	360	01-Sep-2006
6000242651 1	105,400.00	103,142.38	01-Oct-2007	9.650%	SC - 85.00%	360	01-Oct-2006
6000242657 2	270,750.00	265,422.55	01-Sep-2007	9.350%	FL - 95.00%	360	01-Sep-2006
6000242765 2	206,392.00	201,205.85	01-Oct-2007	8.850%	FL - 80.00%	360	01-Sep-2006
6000242819 1	324,000.00	313,600.68	01-Aug-2008	7.750%	MD - 90.00%	360	01-Sep-2006
6000242822 1	132,300.00	129,819.65	01-Feb-2007	10.400%	FL - 90.00%	360	01-Oct-2006
6000242844 2	356,000.00	350,049.36	01-Jul-2008	8.125%	FL - 80.00%	360	01-Sep-2006
6000242901 1	122,392.00	121,330.50	01-Nov-2008	9.350%	FL - 80.00%	360	01-Sep-2006
6000243016 2	206,232.00	203,005.87	01-Jul-2007	8.125%	FL - 80.00%	360	01-Sep-2006
6000243049 2	115,120.00	112,394.60	01-Nov-2007	8.000%	FL - 80.00%	360	01-Oct-2006
6000243051 2	107,100.00	105,232.73	01-Aug-2008	9.900%	FL - 90.00%	360	01-Sep-2006
6000243138 2	239,920.00	232,952.32	01-Feb-2008	8.600%	FL - 80.00%	360	01-Oct-2006
6000243238 2	184,000.00	177,126.78	01-Mar-2009	7.200%	FL - 80.00%	360	01-Oct-2006
6000243359 1	177,750.00	196,534.53	01-Jun-2009	8.650%	NJ - 90.00%	360	01-Sep-2006
6000243418 1	193,500.00	187,946.41	01-Jun-2008	8.350%	FL - 90.00%	360	01-Sep-2006
6000243498 1	105,400.00	102,921.26	01-Jun-2009	9.250%	NC - 85.00%	360	01-Sep-2006
6000243539 1	297,000.00	294,723.94	01-Nov-2007	9.750%	MD - 90.00%	360	01-Oct-2006
6000243594 2	124,000.00	121,009.64	01-Aug-2008	9.100%	FL - 80.00%	360	01-Sep-2006
6000243658 1	99,120.00	95,730.61	01-Dec-2008	7.250%	NC - 80.00%	360	01-Oct-2006
6000243732 2	121,592.00	120,554.06	01-Oct-2008	9.650%	FL - 80.00%	360	01-Sep-2006
6000243778 2	540,000.00	539,987.32	01-Jul-2007	8.350%	FL - 80.00%	360	01-Sep-2006
6000243860 1	204,800.00	202,889.62	01-Dec-2007	8.950%	FL - 80.00%	360	01-Oct-2006
6000243917 1	346,500.00	339,352.10	01-Jun-2007	8.900%	FL - 90.00%	360	01-Oct-2006
6000243968 1	250,000.00	246,857.93	01-Dec-2008	8.650%	FL - 100.00%	360	01-Oct-2006
6000243995 1	179,200.00	177,632.40	01-Jul-2008	9.250%	FL - 80.00%	360	01-Oct-2006
6000244058 1	172,125.00	167,616.17	01-Nov-2007	8.400%	FL - 90.00%	360	01-Oct-2006
6000244131 1	183,510.00	180,033.65	01-Aug-2008	9.600%	FL - 90.00%	360	01-Sep-2006
6000244135 2	194,000.00	194,000.00	01-Jan-2008	8.450%	FL - 80.00%	360	01-Oct-2006
6000244139 2	196,320.00	190,893.21	01-Mar-2009	8.550%	FL - 80.00%	360	01-Sep-2006
6000244189 2	107,120.00	106,258.48	01-Feb-2007	8.850%	FL - 80.00%	360	01-Oct-2006
6000244352 2	419,000.00	401,444.69	01-Sep-2008	6.150%	MD - 72.24%	360	01-Oct-2006
6000244419 2	160,000.00	160,000.00	01-Jun-2008	8.700%	FL - 54.42%	360	01-Oct-2006
6000244469 2	436,440.00	424,098.89	01-Feb-2008	9.100%	FL - 80.00%	360	01-Oct-2006
6000244475 2	151,300.00	147,977.14	01-Jul-2007	9.500%	FL - 85.00%	360	01-Oct-2006
6000244506 2	157,500.00	153,290.00	01-Apr-2008	8.250%	FL - 90.00%	360	01-Oct-2006
6000244555 2	271,200.00	266,869.29	01-Sep-2008	7.050%	FL - 80.00%	360	01-Oct-2006
6000244571 2	540,000.00	533,219.30	01-Nov-2008	8.250%	FL - 80.00%	360	01-Oct-2006
6000244593 2	169,560.00	164,889.34	01-Apr-2009	8.900%	FL - 90.00%	360	01-Oct-2006
6000244594 2	148,000.00	147,302.45	01-Oct-2008	8.600%	FL - 80.00%	360	01-Oct-2006
6000244618 2	576,000.00	566,240.25	01-Sep-2008	6.990%	FL - 80.00%	360	01-Oct-2006
6000244651 1	342,000.00	337,752.32	01-Aug-2008	7.990%	NJ - 90.00%	360	01-Oct-2006
6000244681 1	103,120.00	100,719.01	01-Feb-2009	9.150%	GA - 80.00%	360	01-Oct-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
6000244691 1	94,400.00	91,683.15	01-Sep-2007	8.000%	FL - 80.00%	360	01-Oct-2006
6000244694 2	212,000.00	209,465.51	01-Mar-2007	8.125%	FL - 80.00%	360	01-Sep-2006
6000244741 1	304,000.00	296,863.78	01-Dec-2007	9.100%	FL - 80.00%	360	01-Oct-2006
6000244799 2	511,520.00	511,520.00	01-Sep-2006	6.300%	MD - 80.00%	360	01-Oct-2006
6000244843 2	194,520.00	189,045.12	01-Sep-2008	8.300%	FL - 80.00%	360	01-Oct-2006
6000245044 1	106,200.00	102,959.91	01-Oct-2008	7.800%	SC - 90.00%	360	01-Oct-2006
6000245109 2	418,000.00	407,834.75	01-Jul-2007	8.990%	FL - 79.77%	360	01-Oct-2006
6000245120 1	252,000.00	250,217.16	01-Feb-2008	7.350%	FL - 90.00%	360	01-Oct-2006
6000245201 1	153,440.00	150,473.01	01-Jan-2008	9.700%	FL - 80.00%	360	01-Oct-2006
6000245297 2	465,500.00	453,876.45	01-Sep-2007	8.850%	FL - 95.00%	360	01-Oct-2006
6000245344 2	140,000.00	133,180.24	01-Oct-2008	7.750%	FL - 80.00%	360	01-Oct-2006
6000245547 1	199,350.00	197,464.85	01-Jul-2007	8.990%	FL - 90.00%	360	01-Oct-2006
6000245634 2	163,200.00	161,418.39	01-Oct-2007	8.600%	FL - 80.00%	360	01-Oct-2006
6000245738 2	104,000.00	98,555.21	01-Nov-2008	9.650%	FL - 80.00%	360	01-Oct-2006
6000245751 1	305,000.00	303,423.51	01-Mar-2007	7.700%	FL - 84.72%	360	01-Oct-2006
6000245775 2	210,320.00	210,320.00	01-Jan-2008	7.800%	FL - 80.00%	360	01-Oct-2006
6000245846 2	570,000.00	566,848.23	01-Mar-2008	7.875%	NY - 95.00%	360	01-Nov-2006
6000246078 1	108,000.00	105,271.42	01-Feb-2009	8.800%	GA - 80.00%	360	01-Oct-2006
6000246080 1	95,200.00	92,677.31	01-Dec-2007	8.550%	FL - 80.00%	360	01-Oct-2006
6000246161 1	353,000.00	351,540.00	01-Nov-2007	8.750%	NY - 69.90%	360	01-Oct-2006
6000246388 2	280,000.00	273,879.71	01-Sep-2008	9.550%	NJ - 80.00%	360	01-Oct-2006
6000246453 2	143,900.00	139,870.01	01-Oct-2008	8.250%	WI - 79.99%	360	01-Oct-2006
6000246501 1	156,000.00	150,779.14	01-Jan-2009	7.500%	FL - 80.00%	360	01-Oct-2006
6000246633 1	292,500.00	290,746.92	01-Jan-2008	8.950%	FL - 90.00%	360	01-Oct-2006
6000246639 1	358,150.00	348,712.01	01-Jun-2007	8.000%	FL - 95.00%	360	01-Oct-2006
6000246656 1	88,200.00	86,167.99	01-May-2009	9.350%	IN - 90.00%	360	01-Oct-2006
6000246657 1	320,000.00	318,176.92	01-Oct-2008	7.950%	MD - 89.64%	360	01-Oct-2006
6000246854 2	460,000.00	444,099.24	01-Apr-2008	7.200%	FL - 80.00%	360	01-Oct-2006
6000247129 2	200,000.00	194,670.15	01-Jul-2007	8.350%	FL - 80.00%	360	01-Oct-2006
6000247436 1	325,000.00	317,881.78	01-Dec-2008	9.900%	FL - 71.43%	360	01-Oct-2006
6000247518 2	544,000.00	528,465.42	01-May-2008	8.150%	FL - 85.00%	360	01-Oct-2006
6000247522 1	292,000.00	284,336.88	01-Jul-2008	8.600%	FL - 100.00%	360	01-Oct-2006
6000247531 2	220,000.00	227,460.50	01-Jun-2009	6.000%	GA - 80.00%	360	01-Oct-2006
6000247596 1	316,000.00	314,322.97	01-Jul-2008	8.400%	FL - 80.00%	360	01-Oct-2006
6000247652 1	375,000.00	363,000.87	01-Nov-2008	6.150%	FL - 75.00%	360	01-Nov-2006
6000247711 2	800,000.00	796,750.20	01-Sep-2008	8.800%	SC - 80.81%	360	01-Oct-2006
6000248206 2	125,800.00	123,171.82	01-Dec-2007	9.800%	PA - 85.00%	360	01-Oct-2006
6000248225 2	540,000.00	535,601.88	01-Jan-2009	6.990%	MD - 80.00%	360	01-Oct-2006
6000248278 1	255,500.00	250,710.59	01-Feb-2007	10.400%	FL - 70.00%	360	01-Oct-2006
6000248410 1	164,500.00	163,669.65	01-Dec-2007	8.200%	FL - 68.54%	360	01-Oct-2006
6000248638 2	125,000.00	124,500.98	01-Nov-2007	8.500%	FL - 75.76%	360	01-Nov-2006
6000248734 2	540,000.00	523,771.94	01-Jul-2008	7.950%	NJ - 90.00%	360	01-Oct-2006
6000248806 2	224,996.00	223,890.77	01-Jul-2008	8.500%	FL - 80.00%	360	01-Oct-2006
6000249334 2	264,591.00	263,872.68	01-Feb-2008	9.900%	FL - 90.00%	360	01-Oct-2006
6000250181 2	305,671.00	296,048.52	01-Jul-2007	7.700%	FL - 80.00%	360	01-Oct-2006
6100234309 2	52,000.00	50,987.85	01-Jun-2008	9.700%	FL - 80.00%	360	01-Aug-2006
6100242441 1	183,750.00	177,748.36	01-Aug-2008	7.500%	FL - 75.00%	360	01-Oct-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
7000001427 1	396,000.00	387,868.60	01-Apr-2008	6.450%	NY - 80.00%	360	01-Jun-2006
7000193346 2	580,000.00	550,948.96	01-May-2009	6.990%	CA - 80.00%	360	01-May-2006
7000195322 2	724,000.00	712,129.34	01-Apr-2007	7.250%	FL - 80.00%	360	01-Jun-2006
7000200544 1	404,000.00	393,461.86	01-Sep-2006	8.850%	NY - 80.00%	360	01-Aug-2006
7000202198 2	828,000.00	799,378.56	01-Feb-2009	6.500%	HI - 80.00%	360	01-Jul-2006
7000202690 2	100,000.00	98,827.44	01-Aug-2007	8.350%	FL - 74.07%	360	01-Aug-2006
7000203581 1	58,500.00	57,099.55	01-Feb-2008	9.300%	MD - 90.00%	360	01-Aug-2006
7000204248 2	634,500.00	617,376.21	01-Jul-2008	8.650%	CA - 90.00%	360	01-Aug-2006
7000204562 1	409,500.00	398,221.24	01-Jan-2007	8.550%	NY - 90.00%	360	01-Aug-2006
7000205324 2	655,000.00	647,607.09	01-May-2008	8.990%	NY - 46.79%	360	01-Aug-2006
7000205925 1	325,000.00	321,992.66	01-Apr-2008	9.350%	MA - 76.47%	360	01-Aug-2006
7000206105 1	334,400.00	319,266.84	01-Mar-2009	5.990%	FL - 80.00%	360	01-Aug-2006
7000206672 1	284,050.00	288,897.38	01-Feb-2009	7.000%	CA - 94.68%	360	01-Aug-2006
7000206875 2	854,250.00	838,975.53	01-Mar-2009	6.900%	GA - 85.00%	360	01-Sep-2006
7000207148 1	340,000.00	330,375.96	01-Jul-2008	8.500%	CA - 80.00%	360	01-Aug-2006
7000207156 2	130,000.00	129,974.67	01-Aug-2008	8.600%	WA - 80.00%	360	01-Sep-2006
7000207357 1	346,959.00	342,038.12	01-Jun-2007	7.650%	FL - 90.00%	360	01-Aug-2006
7000207386 1	315,000.00	312,009.04	01-Oct-2008	9.150%	MD - 58.33%	360	01-Sep-2006
7000207909 2	692,000.00	684,918.09	01-Aug-2006	8.750%	NJ - 80.00%	360	01-Sep-2006
7000208113 2	136,875.00	133,580.31	01-Aug-2007	9.700%	MD - 75.00%	360	01-Aug-2006
7000208176 1	382,500.00	376,696.79	01-Apr-2008	7.400%	NY - 85.00%	360	01-Aug-2006
7000208468 1	237,600.00	234,038.66	01-Oct-2007	7.450%	HI - 80.00%	360	01-Sep-2006
7000208734 2	384,000.00	379,410.47	01-May-2007	8.200%	NY - 80.00%	360	01-Sep-2006
7000208881 2	451,250.00	446,497.03	01-Aug-2007	8.650%	NY - 95.00%	360	01-Sep-2006
7000208903 2	152,500.00	151,316.29	01-Feb-2008	9.050%	FL - 100.00%	360	01-Sep-2006
7000208944 2	540,000.00	528,359.57	01-Jun-2009	6.700%	CA - 80.00%	360	01-Sep-2006
7000209207 1	412,250.00	400,007.19	01-Dec-2008	7.990%	DC - 85.00%	360	01-Sep-2006
7000209280 1	488,000.00	479,858.35	01-Sep-2008	8.125%	HI - 80.00%	360	01-Sep-2006
7000209389 2	524,000.00	518,373.87	01-Jul-2007	8.325%	NY - 80.00%	360	01-Oct-2006
7000209476 2	180,000.00	176,909.26	01-Jun-2008	10.990%	FL - 69.23%	360	01-Sep-2006
7000209511 1	378,000.00	364,929.05	01-Jun-2009	8.125%	HI - 84.00%	360	01-Sep-2006
7000209540 1	192,000.00	188,824.28	01-Jun-2008	8.000%	FL - 80.00%	360	01-Oct-2006
7000209595 1	112,927.00	121,464.57	01-Jun-2009	8.990%	OR - 90.00%	360	01-Sep-2006
7000209706 1	340,000.00	331,645.88	01-Oct-2007	8.990%	FL - 84.89%	360	01-Sep-2006
7000209839 2	212,000.00	209,329.19	01-Nov-2008	8.000%	CA - 80.00%	360	01-Oct-2006
7000209862 2	660,000.00	651,100.07	01-Nov-2007	8.125%	FL - 77.65%	360	01-Sep-2006
7000209947 2	288,000.00	287,864.81	01-May-2008	8.125%	FL - 80.00%	360	01-Sep-2006
7000209976 1	255,000.00	249,352.97	01-Dec-2007	9.450%	HI - 85.00%	360	01-Oct-2006
7000210307 1	390,000.00	385,739.16	01-Jul-2007	8.450%	MD - 100.00%	360	01-Oct-2006
7000210424 2	450,000.00	439,241.03	01-Jul-2008	8.990%	NY - 90.00%	360	01-Oct-2006
7000210512 2	168,000.00	166,061.46	01-May-2007	11.650%	FL - 70.00%	360	01-Sep-2006
7000210593 2	240,550.00	236,098.06	01-Feb-2008	6.500%	FL - 85.00%	360	01-Oct-2006
7000210649 2	216,000.00	216,000.00	01-Apr-2008	8.125%	WA - 80.00%	360	01-Sep-2006
7000210666 1	328,500.00	346,906.84	01-Apr-2009	7.000%	NJ - 90.00%	360	01-Sep-2006
7000210732 1	550,000.00	544,542.21	01-Jun-2009	8.700%	HI - 55.00%	360	01-Oct-2006
7000210775 1	231,000.00	228,433.46	01-Jun-2008	8.500%	WA - 70.00%	360	01-Sep-2006
7000210849 1	140,000.00	138,706.86	01-Mar-2008	8.990%	PA - 80.00%	360	01-Oct-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
7000210876 1	312,000.00	307,437.08	01-May-2008	8.125%	CA - 80.00%	360	01-Sep-2006
7000211119 1	297,000.00	294,667.56	01-Feb-2008	9.650%	FL - 90.00%	360	01-Oct-2006
7000211240 2	422,500.00	414,995.43	01-Feb-2009	6.750%	CA - 65.00%	360	01-Oct-2006
7000211363 2	500,000.00	494,158.77	01-Aug-2007	8.000%	FL - 50.00%	360	01-Oct-2006
7000211460 1	213,750.00	208,531.24	01-Feb-2009	9.200%	FL - 95.00%	360	01-Sep-2006
7000211556 2	400,000.00	389,133.61	01-Nov-2007	7.375%	FL - 80.00%	360	01-Oct-2006
7000211564 1	204,000.00	199,171.08	01-Feb-2009	9.050%	CT - 85.00%	360	01-Oct-2006
7000211644 2	590,000.00	589,874.40	01-Dec-2008	8.125%	CA - 100.00%	360	01-Sep-2006
7000211686 1	300,000.00	293,244.98	01-Jan-2008	9.350%	NY - 63.83%	360	01-Oct-2006
7000211777 2	199,920.00	199,542.80	01-Jan-2009	7.480%	CA - 80.00%	360	01-Sep-2006
7000211802 2	186,400.00	181,439.84	01-Oct-2007	8.400%	FL - 80.00%	360	01-Oct-2006
7000211925 1	396,000.00	385,698.18	01-Jul-2008	8.450%	CA - 90.00%	360	01-Oct-2006
7000212032 2	455,200.00	450,227.44	01-Aug-2007	8.240%	FL - 80.00%	360	01-Oct-2006
7000212097 2	163,200.00	158,631.60	01-Mar-2009	8.000%	CA - 80.00%	360	01-Oct-2006
7000212143 2	198,000.00	195,185.53	01-Sep-2008	8.125%	FL - 80.00%	360	01-Sep-2006
7000212217 2	556,000.00	556,000.00	01-Feb-2008	8.125%	CA - 80.00%	360	01-Sep-2006
7000212292 2	69,200.00	67,717.74	01-Dec-2008	9.650%	FL - 80.00%	360	01-Oct-2006
7000212430 2	156,000.00	152,873.46	01-Feb-2008	10.050%	FL - 80.00%	360	01-Oct-2006
7000212527 2	325,500.00	315,909.85	01-Jun-2007	6.950%	NY - 80.00%	360	01-Oct-2006
7000212547 2	171,500.00	168,712.15	01-Oct-2007	10.650%	FL - 70.00%	360	01-Oct-2006
7000212738 2	292,041.00	290,425.61	01-Jun-2008	7.950%	FL - 87.31%	360	01-Oct-2006
7000212787 1	340,000.00	337,800.97	01-Sep-2007	7.600%	FL - 80.00%	360	01-Oct-2006
7000212825 2	340,000.00	333,748.72	01-Oct-2007	6.550%	FL - 80.00%	360	01-Oct-2006
7000212992 2	776,000.00	767,820.81	01-Oct-2006	8.600%	CA - 80.00%	360	01-Oct-2006
7000213813 2	475,000.00	463,148.08	01-Sep-2008	9.675%	MD - 95.00%	360	01-Oct-2006
7000213900 2	228,000.00	226,154.00	01-Sep-2008	6.900%	FL - 80.00%	360	01-Oct-2006
7000214376 2	198,000.00	192,459.84	01-Nov-2008	8.300%	FL - 90.00%	360	01-Oct-2006
7000214561 2	229,000.00	227,978.86	01-Jan-2008	8.550%	MD - 100.00%	360	01-Oct-2006
7000214649 2	476,000.00	472,405.49	01-Nov-2007	7.200%	NY - 85.00%	360	01-Oct-2006
8000090609 2	369,750.00	365,875.25	01-Oct-2006	8.750%	NY - 85.00%	360	01-Aug-2006
8000090706 1	384,300.00	373,685.87	01-Dec-2007	8.875%	MA - 90.00%	360	01-Jul-2006
8000090755 2	400,000.00	395,866.52	01-Aug-2007	9.125%	FL - 100.00%	360	01-Jul-2006
8000091831 1	256,500.00	248,674.56	01-Oct-2008	7.900%	FL - 95.00%	360	01-Sep-2006
8000092487 2	142,500.00	142,500.00	01-Jun-2007	8.850%	FL - 95.00%	360	01-Sep-2006
8000092726 1	54,000.00	52,961.97	01-May-2008	10.425%	PA - 90.00%	360	01-Sep-2006
8000092787 2	188,000.00	181,022.07	01-Apr-2009	6.800%	CT - 80.00%	360	01-Sep-2006
8000093201 2	480,000.00	474,614.29	01-Jun-2008	8.500%	NY - 100.00%	360	01-Aug-2006
8000093247 2	154,850.00	150,234.79	01-Jan-2009	8.300%	FL - 95.00%	360	01-Aug-2006
8000093680 2	268,000.00	264,489.53	01-Jan-2009	8.100%	IL - 80.00%	360	01-Aug-2006
8000093823 2	318,750.00	325,885.56	01-Jul-2008	8.400%	NY - 75.00%	360	01-Aug-2006
8000094027 1	202,500.00	197,015.34	01-Oct-2007	8.650%	FL - 90.00%	360	01-Aug-2006
8000094049 1	84,600.00	82,693.13	01-Jun-2008	9.550%	NY - 90.00%	360	01-Sep-2006
8000094061 2	697,500.00	685,529.46	01-Oct-2008	6.990%	NY - 90.00%	360	01-Sep-2006
8000094305 2	367,200.00	356,442.15	01-Aug-2007	7.990%	NY - 80.00%	360	01-Oct-2006
8000094309 1	378,000.00	373,139.41	01-Feb-2008	8.000%	NY - 90.00%	360	01-Sep-2006
8000094413 1	190,000.00	185,727.14	01-May-2007	9.400%	NJ - 59.01%	360	01-Oct-2006
8000094829 1	496,000.00	480,381.50	01-Jun-2008	7.600%	NY - 80.00%	360	01-Oct-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
8000094885 1	132,000.00	129,881.51	01-Dec-2007	11.750%	FL - 80.00%	360	01-Aug-2006
8000094969 1	539,750.00	524,287.65	01-Nov-2007	8.250%	NY - 85.00%	360	01-Sep-2006
8000095130 2	272,000.00	267,276.39	01-Dec-2006	10.150%	MA - 85.00%	360	01-Aug-2006
8000095619 1	129,500.00	126,561.23	01-Apr-2008	9.850%	PA - 89.93%	360	01-Sep-2006
8000095805 2	392,000.00	381,145.90	01-Jan-2009	8.400%	MA - 80.00%	360	01-Sep-2006
8000096138 2	297,600.00	291,054.61	01-Aug-2008	9.650%	NJ - 80.00%	360	01-Sep-2006
8000096266 1	384,750.00	380,697.42	01-Nov-2006	8.650%	NY - 75.00%	360	01-Sep-2006
8000096315 2	548,000.00	581,158.33	01-Jan-2009	8.925%	NY - 84.96%	360	01-Sep-2006
8000096429 2	466,400.00	460,824.03	01-Jan-2008	8.125%	NY - 80.00%	360	01-Sep-2006
8000096481 2	440,000.00	434,193.26	01-Apr-2007	8.000%	NY - 80.00%	360	01-Oct-2006
8000096543 1	250,000.00	246,403.95	01-Jun-2008	7.650%	FL - 93.28%	360	01-Sep-2006
8000096829 2	316,000.00	311,973.90	01-Jul-2008	8.125%	NJ - 80.00%	360	01-Sep-2006
8000096838 1	308,000.00	303,885.97	01-Sep-2007	8.125%	MA - 80.00%	360	01-Sep-2006
8000096899 1	508,000.00	500,519.63	01-Dec-2008	8.125%	NY - 80.00%	360	01-Sep-2006
8000096958 2	180,000.00	178,246.47	01-May-2007	9.450%	FL - 90.00%	360	01-Sep-2006
8000097091 2	492,000.00	486,922.82	01-Nov-2007	8.600%	NY - 80.00%	360	01-Sep-2006
8000097146 1	118,400.00	120,831.19	01-Jun-2009	5.500%	PA - 80.00%	360	01-Sep-2006
8000097152 2	342,000.00	340,050.41	01-Dec-2006	9.050%	MA - 90.00%	360	01-Oct-2006
8000097178 1	166,500.00	163,530.27	01-Dec-2007	10.800%	CT - 90.00%	360	01-Sep-2006
8000097224 1	90,000.00	87,622.78	01-Oct-2008	8.650%	FL - 90.00%	360	01-Oct-2006
8000097233 1	162,000.00	157,787.73	01-Jul-2008	8.600%	NY - 90.00%	360	01-Sep-2006
8000097389 1	119,000.00	115,926.93	01-Nov-2008	8.650%	PA - 85.00%	360	01-Sep-2006
8000097410 2	650,000.00	625,639.05	01-Dec-2007	6.900%	NY - 75.58%	360	01-Sep-2006
8000097463 1	290,400.00	286,511.38	01-May-2008	8.000%	MA - 80.00%	360	01-Oct-2006
8000097468 1	217,000.00	216,056.91	01-Mar-2008	11.850%	MA - 70.00%	360	01-Sep-2006
8000097669 1	383,200.00	379,013.09	01-Jan-2009	8.550%	NJ - 80.00%	360	01-Oct-2006
8000097714 2	188,000.00	186,122.42	01-Mar-2008	8.200%	FL - 80.00%	360	01-Oct-2006
8000097759 2	400,000.00	395,449.07	01-May-2007	8.300%	NY - 80.00%	360	01-Oct-2006
8000097762 2	400,000.00	395,915.51	01-Jun-2008	8.800%	NY - 87.91%	360	01-Oct-2006
8000097850 2	186,000.00	185,938.04	01-Nov-2008	8.125%	FL - 80.00%	360	01-Sep-2006
8000097861 2	559,680.00	552,085.16	01-Oct-2008	7.700%	NY - 80.00%	360	01-Oct-2006
8000098000 2	484,000.00	483,999.82	01-Oct-2007	8.000%	NY - 80.00%	360	01-Oct-2006
8000098106 1	100,300.00	105,555.66	01-Apr-2009	7.125%	WI - 86.47%	360	01-Oct-2006
8000098129 2	264,000.00	260,981.00	01-Feb-2008	8.125%	FL - 80.00%	360	01-Sep-2006
8000098204 2	310,500.00	307,875.24	01-May-2008	9.350%	DC - 90.00%	360	01-Oct-2006
8000098225 2	263,200.00	261,132.94	01-Mar-2008	9.650%	NJ - 80.00%	360	01-Oct-2006
8000098260 1	103,500.00	100,859.47	01-May-2008	8.000%	PA - 90.00%	360	01-Oct-2006
8000098269 1	344,000.00	336,589.23	01-Oct-2007	9.700%	NY - 80.00%	360	01-Oct-2006
8000098301 1	355,000.00	344,411.02	01-Mar-2009	7.990%	NJ - 89.87%	360	01-Oct-2006
8000098309 2	495,591.00	495,591.00	01-Aug-2008	8.125%	VA - 80.00%	360	01-Sep-2006
8000098327 2	448,000.00	442,718.61	01-Feb-2007	8.000%	NY - 80.00%	360	01-Oct-2006
8000098381 1	108,900.00	105,938.08	01-Apr-2008	8.000%	PA - 90.00%	360	01-Oct-2006
8000098632 2	432,000.00	424,795.39	01-May-2008	6.900%	NY - 80.00%	360	01-Oct-2006
8000098710 2	578,400.00	572,810.70	01-Apr-2008	8.990%	NY - 80.00%	360	01-Oct-2006
8000098732 2	80,000.00	77,528.54	01-Feb-2009	9.650%	PA - 45.71%	360	01-Oct-2006
8000098901 1	136,000.00	134,108.34	01-Aug-2008	7.733%	MA - 85.00%	360	01-Oct-2006
8000098959 2	76,500.00	75,835.32	01-Apr-2007	9.300%	PA - 90.00%	360	01-Oct-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
8000098981 1	400,000.00	383,712.01	01-May-2008	6.750%	NJ - 78.43%	360	01-Oct-2006
8000098997 1	161,500.00	159,428.57	01-Jan-2008	7.950%	DE - 85.00%	360	01-Oct-2006
8000099058 1	220,000.00	220,000.00	01-Mar-2009	6.700%	RI - 80.00%	360	01-Oct-2006
8000099173 1	315,000.00	309,000.97	01-Jul-2008	6.990%	NY - 78.75%	360	01-Oct-2006
8000099226 2	518,400.00	502,017.27	01-Jun-2007	7.600%	NY - 80.00%	360	01-Oct-2006
8000099388 1	266,000.00	261,469.10	01-Feb-2009	6.950%	NY - 70.00%	360	01-Oct-2006
8000099507 2	696,000.00	693,172.63	01-Apr-2007	8.800%	NY - 80.00%	360	01-Oct-2006
8000099518 1	485,000.00	481,882.58	01-May-2008	7.550%	MA - 92.38%	360	01-Oct-2006
8000099523 1	440,000.00	431,914.28	01-Feb-2007	10.500%	NY - 80.00%	360	01-Oct-2006
8000099835 2	142,992.00	141,600.80	01-Aug-2008	9.550%	FL - 90.00%	360	01-Oct-2006
8000099886 2	470,000.00	452,721.76	01-Jul-2008	6.850%	NJ - 85.45%	360	01-Oct-2006
8000099979 2	318,400.00	309,883.22	01-Jul-2008	8.550%	MA - 80.00%	360	01-Oct-2006
8000100119 1	224,000.00	223,302.13	01-Jan-2009	9.500%	NJ - 80.00%	360	01-Oct-2006
8000100275 2	541,500.00	539,201.68	01-Mar-2008	8.750%	NJ - 95.00%	360	01-Oct-2006
8000100375 2	412,000.00	399,030.61	01-Nov-2008	7.700%	NY - 80.00%	360	01-Oct-2006
8000100583 2	648,000.00	629,302.48	01-Oct-2008	8.500%	MA - 90.00%	360	01-Oct-2006
8000100597 2	256,000.00	254,800.02	01-May-2008	8.500%	FL - 80.00%	360	01-Oct-2006
8000100928 1	228,000.00	225,178.39	01-Feb-2008	7.990%	NY - 80.00%	360	01-Nov-2006
8000101375 1	327,750.00	326,265.55	01-Jan-2009	8.500%	MA - 95.00%	360	01-Nov-2006
TOTAL	159,826,611.00	157,184,708.23					
TOTAL	175,584,234.00	172,854,526.68					

Prepayment Report

VOLUNTARY PREPAYMENTS

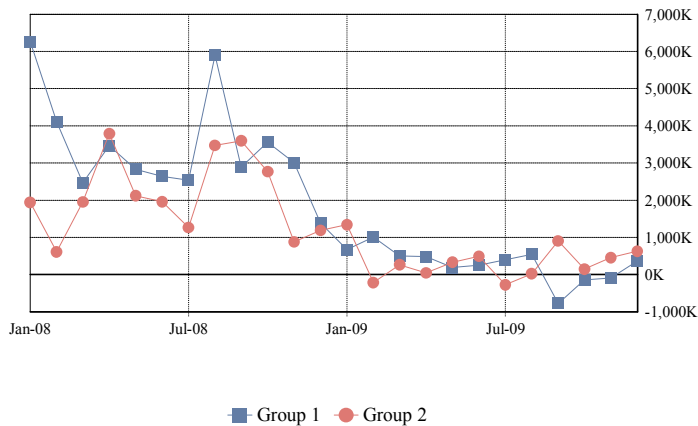
Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	5	5	10
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	5	5	10
Curtailments Amount	(578,404.17)	(399,937.89)	(978,342.06)
Paid in Full Balance	1,205,789.58	764,932.45	1,970,722.03
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	627,385.41	364,994.56	992,379.97

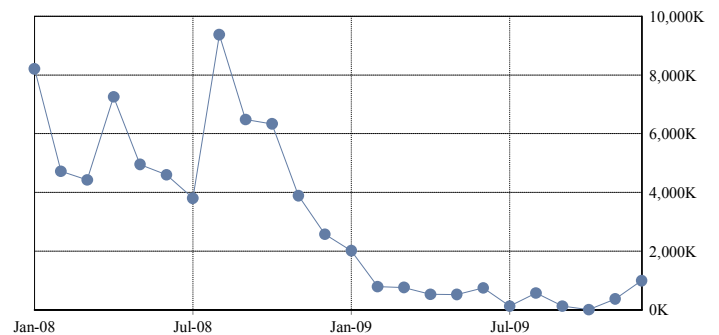
Cumulative

Number of Paid in Full Loans	587	961	1,548
Number of Repurchased Loans	211	123	334
Total Number of Loans Prepaid in Full	798	1,084	1,882
Paid in Full Balance	154,876,330.27	194,806,782.39	349,683,112.66
Repurchased Loans Balance	63,670,444.53	23,173,698.44	86,844,142.97
Curtailments Amount	(4,207,487.26)	(3,176,580.74)	(7,384,068.00)
Total Prepayment Amount	214,339,287.54	214,803,900.09	429,143,187.63

Total Prepayments by Groups



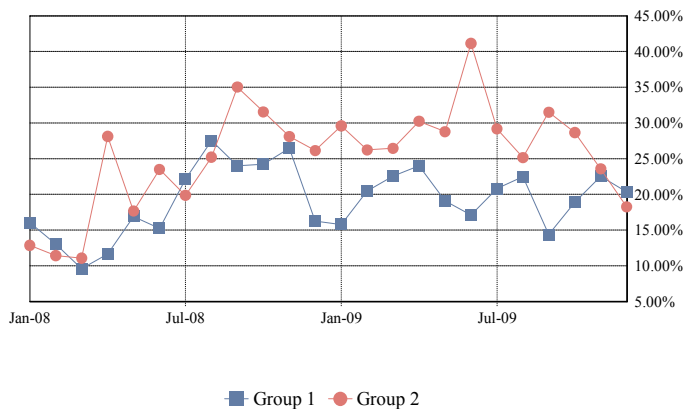
Total Prepayments



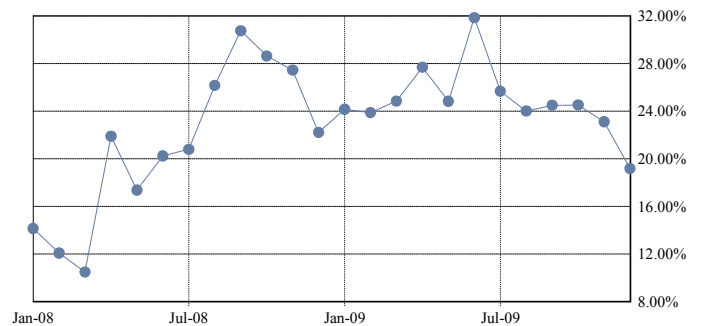
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	1.66%	1.88%	1.76%
3 Months Avg SMM	2.22%	1.90%	2.08%
12 Months Avg SMM	2.75%	1.83%	2.36%
Avg SMM Since Cut-off	2.17%	1.88%	2.05%
CPR	18.25%	20.32%	19.17%
3 Months Avg CPR	23.61%	20.59%	22.30%
12 Months Avg CPR	28.42%	19.91%	24.90%
Avg CPR Since Cut-off	23.14%	20.39%	21.97%
PSA	304.11%	338.74%	319.52%
3 Months Avg PSA Approximation	393.49%	343.19%	371.59%
12 Months Avg PSA Approximation	475.85%	333.37%	416.87%
Avg PSA Since Cut-off Approximation	597.32%	526.37%	567.29%

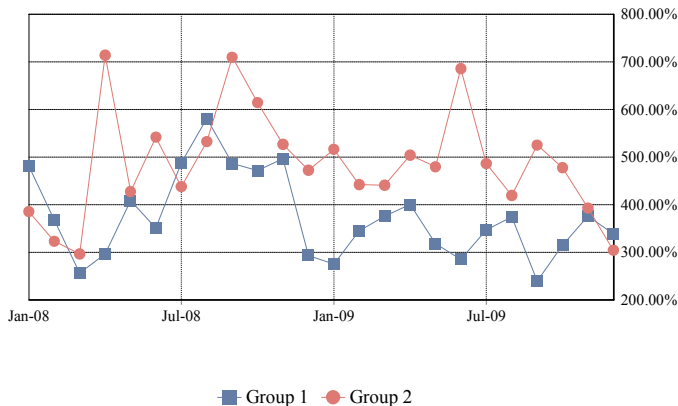
CPR by Groups



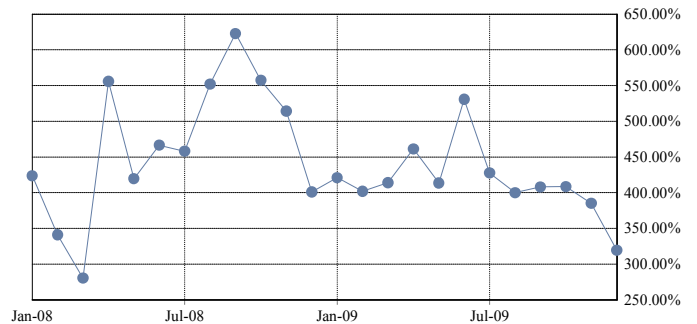
Total CPR



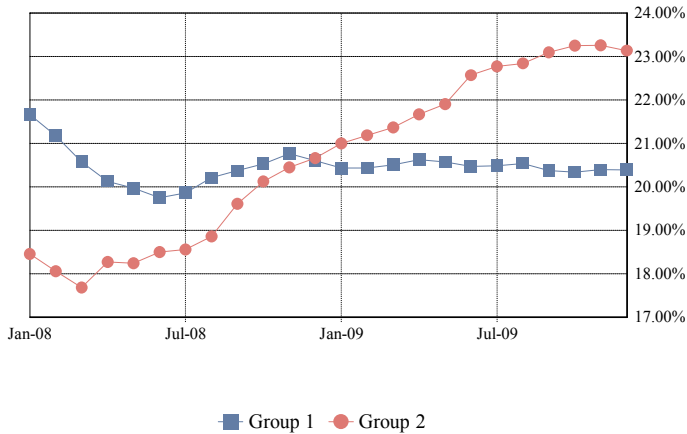
PSA by Groups



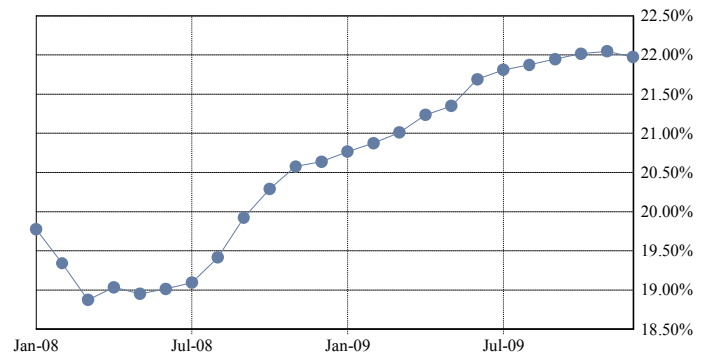
Total PSA



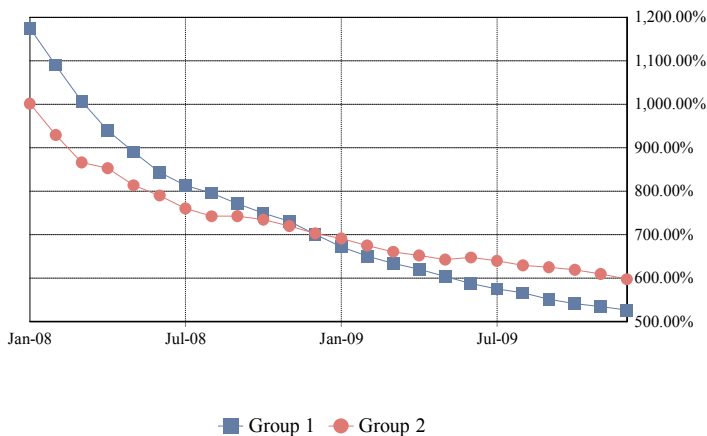
CPR Avg since Cut-Off by Groups



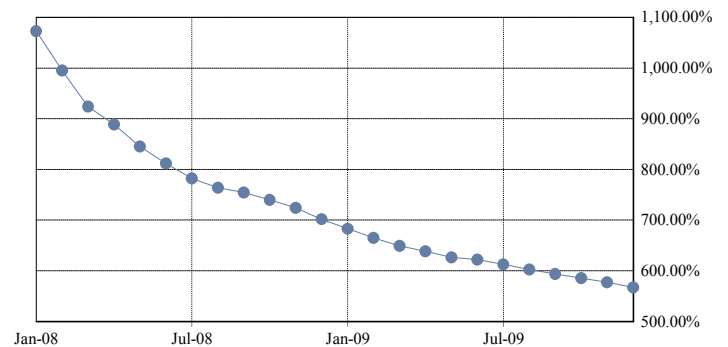
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

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

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

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

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

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

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

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

Weighted Average Seasoning (WAS)

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

Dates correspond to distribution dates.

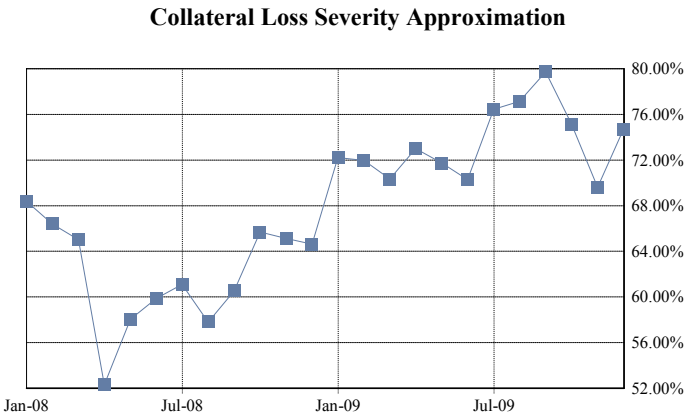
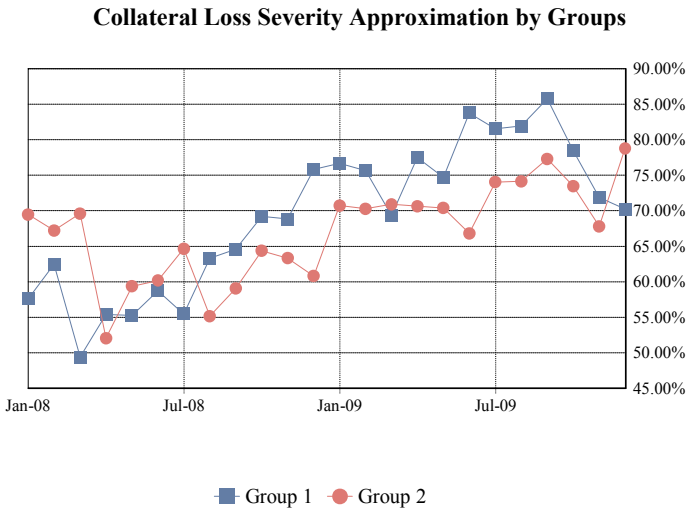
Prepayment Detail Report

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

Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
3000227081	2	275,000.00	263,773.19	01-Dec-2009	6.100%	CA - 35.48%	Paid Off - 360	01-Oct-2006
3000266283	1	182,320.00	177,280.10	09-Dec-2009	8.200%	GA - 80.00%	Paid Off - 360	01-Sep-2006
3000348190	1	237,500.00	235,876.93	17-Nov-2009	7.990%	NC - 95.00%	Paid Off - 360	01-Oct-2006
3000374126	1	216,000.00	208,826.58	24-Nov-2009	7.250%	UT - 80.00%	Paid Off - 360	01-Oct-2006
5000223081	2	520,000.00	502,363.18	16-Nov-2009	7.450%	TX - 80.00%	Paid Off - 360	01-Aug-2006
5000226304	2	282,400.00	270,304.36	01-Dec-2009	8.800%	CO - 80.00%	Paid Off - 360	01-Oct-2006
5000226370	2	70,600.00	65,020.71	01-Dec-2009	10.900%	CO - 100.00%	Paid Off - 360	01-Oct-2006
6000245427	2	107,525.00	104,328.14	24-Nov-2009	7.850%	IN - 85.00%	Paid Off - 360	01-Oct-2006
8000094661	1	50,000.00	48,919.35	24-Nov-2009	10.100%	NY - 71.53%	Paid Off - 360	01-Sep-2006
8000099946	1	94,900.00	94,029.49	17-Nov-2009	8.990%	CT - 100.00%	Paid Off - 360	01-Oct-2006
TOTAL		2,036,245.00	1,970,722.03					

Realized Loss Report

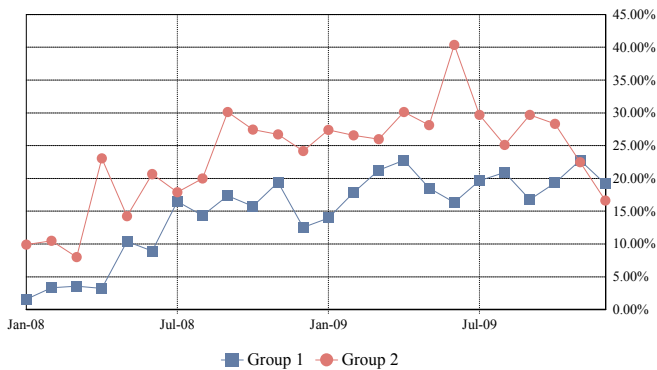
COLLATERAL REALIZED LOSSES			
	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	47,243.44	17,827.21	65,070.65
Number of Loans Liquidated	26	30	56
Collateral Principal Realized Loss/(Gain) Amount	4,678,409.24	3,857,206.96	8,535,616.20
Collateral Interest Realized Loss/(Gain) Amount	154,993.43	109,867.91	264,861.34
Net Liquidation Proceeds	1,104,768.27	1,524,917.29	2,629,685.56
<u>Cumulative</u>			
Number of Loans Liquidated	1,426	735	2,161
Collateral Realized Loss/(Gain) Amount	213,549,571.39	90,317,067.44	303,866,638.83
Net Liquidation Proceeds	98,691,625.44	34,519,290.20	133,210,915.64
Cumulative Subsequent Recoveries	1,465,560.22	445,018.07	1,910,578.29



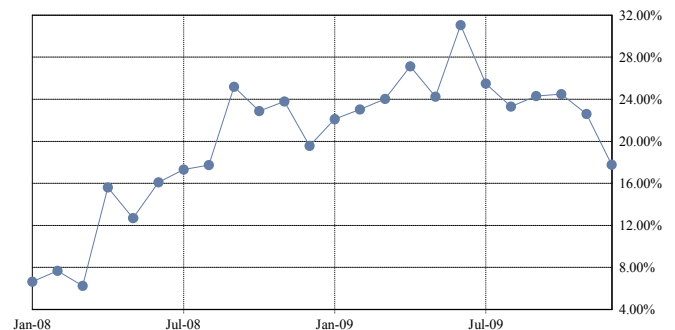
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	1.50%	1.76%	1.62%
3 Months Avg MDR	2.12%	1.89%	2.01%
12 Months Avg MDR	2.67%	1.76%	2.28%
Avg MDR Since Cut-off	1.47%	0.85%	1.21%
CDR	16.64%	19.17%	17.76%
3 Months Avg CDR	22.63%	20.43%	21.67%
12 Months Avg CDR	27.74%	19.14%	24.19%
Avg CDR Since Cut-off	16.29%	9.75%	13.63%
SDA	2,772.52%	3,194.29%	2,960.38%
3 Months Avg SDA Approximation	3,772.27%	3,404.63%	3,611.89%
12 Months Avg SDA Approximation	4,623.49%	3,190.81%	4,031.59%
Avg SDA Since Cut-off Approximation	3,935.55%	2,354.77%	3,292.22%
Loss Severity Approximation for Current Period	78.79%	70.23%	74.68%
3 Months Avg Loss Severity Approximation	72.83%	73.48%	73.10%
12 Months Avg Loss Severity Approximation	71.57%	76.99%	73.35%
Avg Loss Severity Approximation Since Cut-off	66.94%	70.87%	68.06%

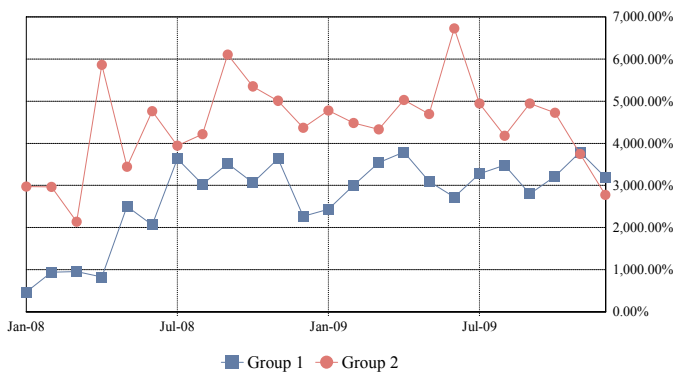
CDR by Groups



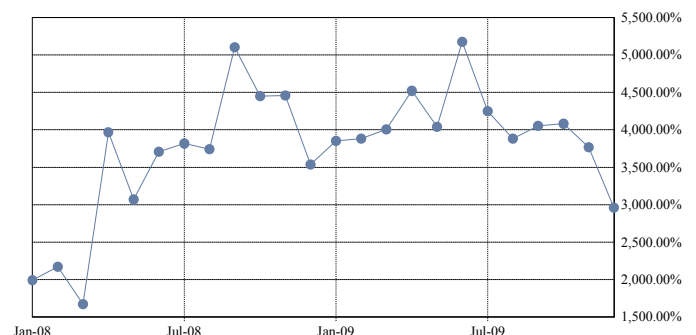
Total CDR



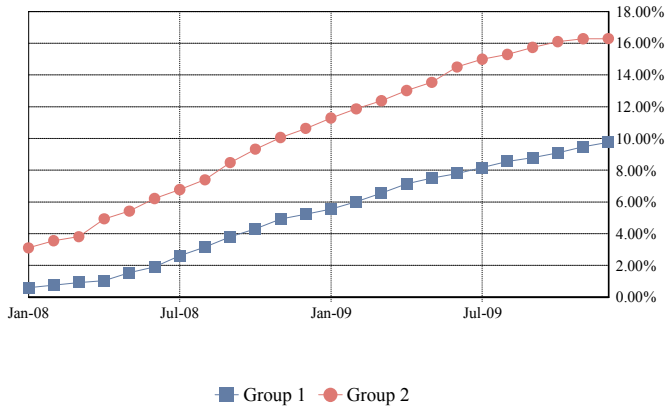
SDA by Groups



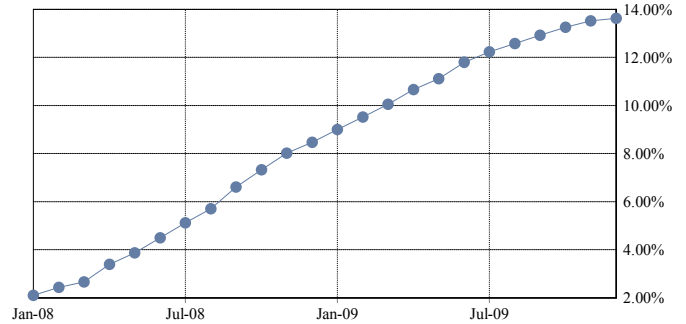
Total SDA



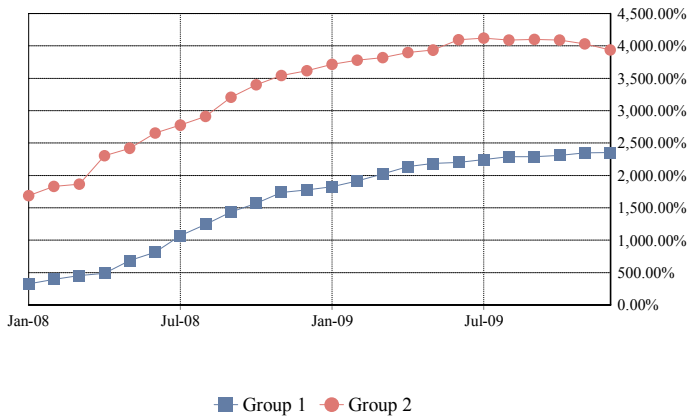
CDR Avg since Cut-Off by Groups



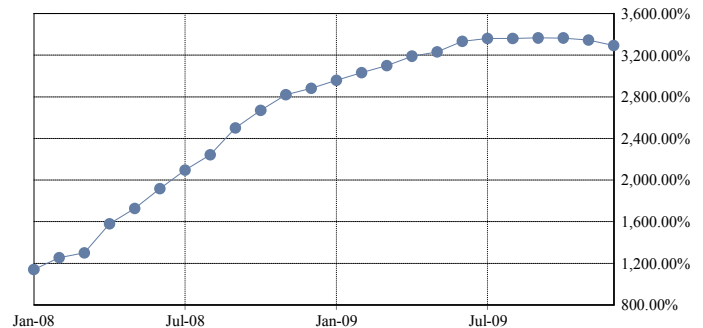
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

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

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

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

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

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

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

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

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

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

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

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

Dates correspond to distribution dates.

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

Realized Loss Detail Report

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
3000174408	1	7.250%	CA - 58.55%	360	317,069.42		224,007.19
3000260367	1	9.250%	IL - 95.00%	360	153,916.79		174,565.85
3000266728	1	8.800%	IL - 77.74%	360	316,719.48		372,116.03
3000269629	1	10.550%	MA - 77.42%	360	238,419.67		171,439.78
3000272942	1	8.700%	FL - 85.00%	360	119,631.38		121,065.27
3000324012	1	8.200%	IN - 85.00%	360	206,678.46		105,419.69
3000342401	1	8.400%	FL - 80.00%	360	101,584.50		117,284.97
3000353289	1	9.990%	CA - 80.00%	360	355,088.01		192,410.25
3000373283	1	9.100%	WI - 95.00%	360	232,017.23		152,363.05
3000387234	1	7.990%	CA - 65.57%	360	198,645.98		180,363.62
5000216804	1	8.500%	GA - 90.00%	360	109,147.69		71,063.67
5000221807	1	7.750%	FL - 80.00%	360	135,670.78		126,302.38
5000224297	1	8.990%	CO - 90.00%	360	136,881.84		86,900.36
5000226987	1	10.925%	TX - 100.00%	180	17,600.75		18,721.00
6000234691	1	8.625%	GA - 90.00%	360	175,004.78		68,146.27
6000240229	1	10.150%	FL - 100.00%	360	34,021.92		35,155.65
6000240822	1	8.125%	FL - 80.00%	360	155,168.24		138,680.45
6000243139	1	8.600%	MD - 80.00%	360	170,279.58		11,638.07
6000245046	1	8.800%	MD - 80.00%	360	215,387.65		158,106.07
6000245132	1	7.300%	GA - 80.00%	360	96,751.42		68,357.64
6000248132	1	12.175%	NC - 100.00%	360	27,681.11		28,350.47
7000211908	1	8.200%	WA - 80.00%	360	237,045.35		123,462.24
7000212702	1	7.250%	MD - 85.00%	360	327,439.02		146,462.76
7000212927	1	10.400%	MD - 100.00%	360	53,085.70		53,718.04
8000094069	1	8.350%	NJ - 90.00%	360	387,139.41		342,306.03
8000097605	1	10.150%	MA - 100.00%	360	71,615.36		71,923.09
8000098402	1	12.900%	FL - 70.00%	360	128,205.87		135,504.14
8000098581	1	8.000%	WI - 80.00%	360	66,001.20		85,073.00
8000099049	1	8.000%	PA - 95.00%	360	387,464.98		186,814.46
8000099302	1	9.800%	VA - 85.00%	360	320,628.59		212,898.92
1000321474	1	0.000%	NJ - 78.45%	360	0.00	Revision	(1,685.52)
3000237700	1	0.000%	NY - 99.85%	360	0.00	Revision	(459.19)
3000238460	1	0.000%	CA - 80.00%	360	0.00	Revision	987.17
3000243877	1	0.000%	AZ - 82.73%	360	0.00	Revision	189.25
3000247713	1	0.000%	CA - 85.00%	360	0.00	Revision	(78.90)
3000268036	1	0.000%	CA - 100.00%	360	0.00	Revision	(652.85)
3000275774	1	0.000%	TX - 100.00%	180	0.00	Revision	(270.01)
3000283785	1	0.000%	MN - 80.00%	360	0.00	Revision	125.00
3000294221	1	0.000%	IL - 90.00%	360	0.00	Revision	(1,024.18)
3000294356	1	0.000%	TX - 80.00%	360	0.00	Revision	(1,025.40)
3000312427	1	0.000%	MN - 80.00%	360	0.00	Revision	35.89
3000312757	1	0.000%	MD - 85.00%	360	0.00	Revision	(1,400.07)
3000335561	1	0.000%	MO - 75.00%	360	0.00	Revision	(915.00)
5000225457	1	0.000%	IL - 80.00%	360	0.00	Revision	19.30
5000226598	1	0.000%	IL - 85.00%	360	0.00	Revision	(1,342.00)
6000237133	1	0.000%	GA - 100.00%	360	0.00	Revision	(1,940.88)
6000237921	1	0.000%	FL - 77.97%	360	0.00	Revision	(1,198.02)
6000239451	1	0.000%	TN - 90.00%	360	0.00	Revision	(1,238.00)
6000241424	1	0.000%	FL - 90.00%	360	0.00	Revision	(862.22)
6000242624	1	0.000%	SC - 97.10%	360	0.00	Revision	(444.32)

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)
6000244179	1	0.000%	MD - 90.00%	360	0.00	Revision	(260.12)
6000244308	1	0.000%	FL - 80.00%	360	0.00	Revision	156.71
6000244720	1	0.000%	VA - 89.09%	360	0.00	Revision	569.36
7000209245	1	0.000%	CA - 65.00%	360	0.00	Revision	1,476.98
7000210796	1	0.000%	CA - 63.93%	360	0.00	Revision	(566.62)
7000211086	1	0.000%	CA - 80.00%	360	0.00	Revision	108.18
7000211226	1	0.000%	CA - 80.00%	360	0.00	Revision	(1,712.91)
7000211381	1	0.000%	CA - 100.00%	360	0.00	Revision	(601.00)
8000094565	1	0.000%	MA - 95.00%	360	0.00	Revision	613.83
8000098557	1	0.000%	MA - 80.00%	360	0.00	Revision	(150.00)
3000187005	2	8.750%	FL - 85.00%	360	434,891.55		341,262.04
3000223316	2	8.950%	NJ - 90.00%	360	140,487.49		99,904.02
3100223737	2	8.550%	IL - 80.00%	360	189,030.16		203,787.75
5000226156	2	7.125%	CO - 80.00%	360	144,000.00		80,653.46
5000226510	2	11.250%	IL - 100.00%	360	49,168.25		50,756.99
5000226926	2	8.790%	IL - 85.00%	360	97,062.55		129,548.93
5000226968	2	10.500%	OH - 90.00%	360	107,319.30		125,786.81
6000237710	2	12.175%	FL - 100.00%	360	180,319.52		187,919.72
6000239942	2	8.125%	FL - 95.00%	360	321,933.40		330,516.76
6000241699	2	8.125%	FL - 80.00%	360	156,512.95		120,702.89
6000242222	2	8.125%	FL - 80.00%	360	226,265.99		189,323.45
6000242623	2	10.525%	FL - 100.00%	360	138,063.53		141,775.68
6000243348	2	7.990%	MD - 90.00%	360	457,655.61		295,343.30
6000244098	2	9.100%	FL - 80.00%	360	383,904.02		453,586.90
6000244174	2	9.450%	FL - 80.00%	360	184,233.65		199,332.34
6000244467	2	9.550%	FL - 90.00%	360	203,161.06		182,792.56
6000245220	2	10.100%	FL - 59.03%	360	83,411.13		91,284.63
6000245881	2	11.325%	GA - 100.00%	360	60,096.05		63,958.04
6000247680	2	7.500%	NC - 80.00%	360	116,035.40		25,722.45
7000205042	2	10.900%	VA - 67.74%	360	114,663.64		49,479.12
7000207259	2	6.900%	CA - 88.12%	360	450,330.70		259,893.45
7000211463	2	7.650%	MD - 90.00%	360	213,292.89		203,059.74
7000212209	2	8.125%	CA - 80.00%	360	472,000.00		337,615.50
7000212382	2	8.450%	FL - 80.00%	360	166,436.27		182,315.79
7000213029	2	8.500%	WA - 80.00%	360	351,655.88		128,472.76
8000096034	2	7.150%	NY - 80.00%	360	496,239.95		403,206.67
3000129516	2	0.000%	AZ - 80.00%	360	0.00	Revision	(227.98)
3000175136	2	0.000%	CA - 80.00%	360	0.00	Revision	(439.84)
3000197622	2	0.000%	IN - 100.00%	360	0.00	Revision	(1,080.92)
3000207452	2	0.000%	CA - 80.00%	360	0.00	Revision	(324.57)
3000219980	2	0.000%	TX - 100.00%	360	0.00	Revision	(316.00)
3000231522	2	0.000%	CA - 90.00%	360	0.00	Revision	(959.80)
3000233615	2	0.000%	CA - 80.00%	360	0.00	Revision	(1,353.00)
3000236696	2	0.000%	NV - 88.73%	360	0.00	Revision	(1,706.68)
3000238142	2	0.000%	CA - 80.00%	360	0.00	Revision	(1,011.77)
3000249726	2	0.000%	CA - 80.00%	360	0.00	Revision	(2,001.00)
3000249919	2	0.000%	CA - 80.00%	360	0.00	Revision	(947.70)
3000256010	2	0.000%	CA - 80.00%	360	0.00	Revision	(4,550.00)
3000257658	2	0.000%	CA - 80.00%	360	0.00	Revision	(32.00)
3000263484	2	0.000%	CA - 80.00%	360	0.00	Revision	(565.63)
3000263543	2	0.000%	CA - 80.00%	360	0.00	Revision	(1,438.02)

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)
3000269630 2		0.000%	VA - 80.00%	360	0.00	Revision	(1,227.04)
3000273066 2		0.000%	FL - 85.00%	360	0.00	Revision	(66.79)
3000273373 2		0.000%	CA - 95.00%	360	0.00	Revision	16.80
3000275159 2		0.000%	CA - 90.00%	360	0.00	Revision	13.05
3000338245 2		0.000%	CA - 80.00%	360	0.00	Revision	(152.83)
3000342172 2		0.000%	AZ - 80.00%	360	0.00	Revision	543.40
5000225366 2		0.000%	MI - 85.00%	360	0.00	Revision	(1,442.16)
6000238731 2		0.000%	FL - 85.00%	360	0.00	Revision	(792.57)
6000239561 2		0.000%	FL - 100.00%	360	0.00	Revision	(611.53)
6000243091 2		0.000%	VA - 100.00%	360	0.00	Revision	(635.73)
6000244614 2		0.000%	MD - 85.00%	360	0.00	Revision	(249.00)
6000245203 2		0.000%	FL - 95.00%	180	0.00	Revision	(215.35)
6000247920 2		0.000%	MA - 80.00%	360	0.00	Revision	454.25
7000205941 2		0.000%	CA - 91.00%	360	0.00	Revision	101.20
7000205943 2		0.000%	VA - 80.00%	360	0.00	Revision	(1,540.99)
7000207032 2		0.000%	FL - 100.00%	360	0.00	Revision	(2,425.86)
7000207519 2		0.000%	CT - 90.00%	360	0.00	Revision	28.16
7000208278 2		0.000%	FL - 80.00%	360	0.00	Revision	1,147.50
7000209387 2		0.000%	NV - 90.00%	360	0.00	Revision	(1,706.64)
7000209826 2		0.000%	NY - 80.00%	360	0.00	Revision	(2,978.00)
7000210881 2		0.000%	WA - 100.00%	360	0.00	Revision	(13,485.17)
7000211364 2		0.000%	FL - 100.00%	360	0.00	Revision	(1,930.24)
7000211478 2		0.000%	NY - 100.00%	360	0.00	Revision	95.00
7000211640 2		0.000%	WA - 100.00%	360	0.00	Revision	245.00
7000212017 2		0.000%	CA - 100.00%	360	0.00	Revision	(416.24)
8000097515 2		0.000%	NJ - 90.00%	360	0.00	Revision	(215.24)
8000098292 2		0.000%	NJ - 80.00%	360	0.00	Revision	(88.15)
8000101206 2		0.000%	MA - 80.00%	360	0.00	Revision	(109.00)
TOTAL					11,430,163.10		8,800,477.54

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

Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Has Stepdown Date Occurred?			No
Credit Enhancement Percentage (For Stepdown Date)			23.6710%
Applicable % (On and After Stepdown Date)			43.6000%
Is Trigger Event In Effect?			No
(A Trigger Event Exists if either (i) or (ii) are true)			
(i) $A > B$			
.(A) Delinquency Percentage			59.5830%
.(B) Credit Enhancement Percentage (For Trigger)			23.2388%
(ii) $A > B$			
.(A) Realized Loss Percentage - (1)/(2)			18.6451%
.(1) Cumulative Realized Losses	213,549,571.39	90,317,067.44	303,866,638.83
.(2) Stated Principal Balance as of Cutoff Date			1,629,736,032.95
. (B) Applicable Loss %			3.833333%
Class M-1 Credit Enhancement Percentage			12.520000%
Swap Provider Trigger Event?			No

ADJUSTABLE RATE CERTIFICATE INFORMATION			
SPACE INTENTIONALLY LEFT BLANK			

ADDITIONAL INFORMATION			
	Group 2	Group 1	Total
Libor for Current Period			0.235940%
Libor Rate Determination Date			11/23/2009
Libor for Next Period			0.231250%
Libor Next Rate Determination Date			12/23/2009

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Interest on Prior SF(2)	Curr NET WAC SF (3)	Total NET WAC SF (1+2+3)	NET WAC Shortfall Paid	NET WAC Shortfall UnPaid
I-A1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
II-A1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
II-A2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
II-A3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
II-A4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-5	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-6	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-7	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-8	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-9	\$6,534.72	\$14.59	\$0.00	\$6,549.31	\$0.00	\$6,549.31
M-10	\$11,412.44	\$26.53	\$0.00	\$11,438.97	\$0.00	\$11,438.97

Other Related Information

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Current Scheduled Payments	3,811,334.47	1,075,019.63	5,034,804.76
Current Scheduled Payments 1 Month Prior	3,915,167.80	1,088,273.48	5,164,941.56
Current Scheduled Payments 2 Month Prior	4,017,439.99	1,098,450.48	5,289,515.20
Current Scheduled Payments 3 Month Prior	4,158,530.61	1,113,408.79	5,439,818.22
Current Scheduled Payments 4 Month Prior	4,315,898.70	1,123,695.02	5,621,593.65
Current Scheduled Payments 5 Month Prior	4,455,453.66	1,131,318.25	5,771,113.40
Current Scheduled Payments 6 Month Prior	4,614,518.02	1,151,200.94	5,953,248.40
Current Scheduled Payments 7 Month Prior	4,797,154.50	1,165,546.16	6,175,592.32
Current Scheduled Payments 8 Month Prior	4,930,380.88	1,173,704.26	6,316,650.88
Current Scheduled Payments 9 Month Prior	5,230,940.61	1,182,572.80	6,637,235.60
Current Scheduled Payments 10 Month Prior	5,491,429.02	1,198,062.17	6,946,530.75
Current Scheduled Payments 11 Month Prior	5,656,913.22	1,209,442.66	7,141,198.26
Delinquent 60+ Scheduled Payments	1,791,840.08	1,316,807.64	3,108,647.71
Delinq. 60+ Sched. Pmnts, 1 Month Prior	1,826,506.46	1,354,339.35	3,180,845.81
Delinq. 60+ Sched. Pmnts, 2 Month Prior	1,871,946.01	1,372,584.26	3,244,530.27
Delinq. 60+ Sched. Pmnts, 3 Month Prior	1,917,419.42	1,390,881.25	3,308,300.67
Delinq. 60+ Sched. Pmnts, 4 Month Prior	2,007,975.36	1,446,414.65	3,454,390.02
Delinq. 60+ Sched. Pmnts, 5 Month Prior	2,079,020.21	1,500,676.03	3,579,696.24
Delinq. 60+ Sched. Pmnts, 6 Month Prior	2,156,020.04	1,517,482.82	3,673,502.86
Delinq. 60+ Sched. Pmnts, 7 Month Prior	2,273,325.30	1,513,218.84	3,786,544.14
Delinq. 60+ Sched. Pmnts, 8 Month Prior	2,344,887.34	1,484,153.24	3,829,040.57
Delinq. 60+ Sched. Pmnts, 9 Month Prior	2,473,130.62	1,524,667.54	3,997,798.16
Delinq. 60+ Sched. Pmnts, 10 Month Prior	2,580,064.42	1,548,332.37	4,128,396.79
Delinq. 60+ Sched. Pmnts, 11 Month Prior	2,608,535.55	1,542,067.28	4,150,602.83