

External Parties

Seller

Goldman Sachs Mortgage Securities

Servicer(s)

National City Home Loan

Underwriter(s)

Goldman Sachs Mortgage Securities

Swap Counterparty

GSMitsuiMarineDrvPrd,L.P

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	11
6. REO Report	16
7. Foreclosure Report	19
8. Prepayment Report	29
9. Prepayment Detail Report	32
10. Realized Loss Report	33
11. Realized Loss Detail Report	36
12. Triggers and Adj. Cert. Report	38
13. Additional Certificate Report	39
14. Other Related Information	41
15. Investor Supplemental Notice	42

Total Number of Pages 42

Dates

Cut-Off Date: March 01, 2006
 Close Date: March 30, 2006
 First Distribution Date: April 25, 2006

Distribution Date: February 25, 2010
 Next Distribution Date: March 25, 2010

Record Date: January 29, 2010
 February 24, 2010

Determination Date: February 18, 2010

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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 -

Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-1	SR,FLT/STEP	631,866,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2	SR,FLT/STEP	517,371,000.00	279,192,312.85	101,126.01	2,800,936.19	2,902,062.20	0.00	0.00	276,391,376.66
A-3	SR,FLT/STEP	67,566,000.00	67,566,000.00	29,709.39	0.00	29,709.39	0.00	0.00	67,566,000.00
M-1	FLT/STEP	54,894,000.00	54,894,000.00	27,918.98	0.00	27,918.98	0.00	0.00	54,894,000.00
M-2	FLT/STEP	49,556,000.00	49,556,000.00	26,057.55	0.00	26,057.55	0.00	0.00	49,556,000.00
M-3	FLT/STEP	29,734,000.00	29,734,000.00	15,890.78	0.00	15,890.78	0.00	0.00	29,734,000.00
M-4	FLT/STEP	25,922,000.00	18,776,582.59	11,489.98	0.00	11,489.98	464,963.38	0.00	18,311,619.21
M-5	FLT/STEP	24,397,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	FLT/STEP	22,872,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	FLT/STEP	21,348,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	FLT/STEP	18,298,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	FLT/STEP	12,961,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	FLT/STEP	15,248,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	EXE	32,783,544.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	EXE	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	RES	50.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RC	RES	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	RES	50.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	EXE	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,524,816,744.28	499,718,895.44	212,192.69	2,800,936.19	3,013,128.88	464,963.38	0.00	496,452,995.87

Interest Accrual Detail				Current Period Factor Information per \$1,000 of Original Face Value						
Class	Period Starting	Period Ending	Method	Cusip	Orig. Principal (with Notional) Balance	Prior Principal Balance	Interest	Principal	Total Distribution	Current Principal Balance
					(1)	(1)	(2)	(3)	(4)=(2)+(3)	(5)
A-1	01/25/10	02/24/10	A-Act/360	362334FR0	631,866,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
A-2	01/25/10	02/24/10	A-Act/360	362334FS8	517,371,000.00	539.636572	0.195461	5.413787	5.609248	534.222785
A-3	01/25/10	02/24/10	A-Act/360	362334FT6	67,566,000.00	1,000.000000	0.439709	0.000000	0.439709	1,000.000000
M-1	01/25/10	02/24/10	A-Act/360	362334FV1	54,894,000.00	1,000.000000	0.508598	0.000000	0.508598	1,000.000000
M-2	01/25/10	02/24/10	A-Act/360	362334FW9	49,556,000.00	1,000.000000	0.525820	0.000000	0.525820	1,000.000000
M-3	01/25/10	02/24/10	A-Act/360	362334FX7	29,734,000.00	1,000.000000	0.534431	0.000000	0.534431	1,000.000000
M-4	01/25/10	02/24/10	A-Act/360	362334FY5	25,922,000.00	724.349301	0.443252	0.000000	0.443252	706.412283
M-5	01/25/10	02/24/10	A-Act/360	362334FZ2	24,397,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-6	01/25/10	02/24/10	A-Act/360	362334GA6	22,872,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-7	01/25/10	02/24/10	A-Act/360	362334GB4	21,348,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-8	01/25/10	02/24/10	A-Act/360	362334GC2	18,298,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-1	01/25/10	02/24/10	A-Act/360	362334GJ7	12,961,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-2	01/25/10	02/24/10	A-Act/360	362334GK4	15,248,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
X				362334GG3	32,783,544.28	0.000000	0.000000	0.000000	0.000000	0.000000
P				362334GH1	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R				362334GD0	50.00	0.000000	0.000000	0.000000	0.000000	0.000000
RC				362334GE8	100.00	0.000000	0.000000	0.000000	0.000000	0.000000
RX				362334GF5	50.00	0.000000	0.000000	0.000000	0.000000	0.000000
C					0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date -

Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
A-1	631,866,000.00	36,907,195.84	622,410,349.10	9,455,650.91	631,866,000.00	668,773,195.84	0.00	0.00	0.00
A-2	517,371,000.00	66,791,282.86	235,359,086.41	5,620,536.93	240,979,623.34	307,770,906.20	0.00	0.00	276,391,376.66
A-3	67,566,000.00	9,230,907.51	0.00	0.00	0.00	9,230,907.51	0.00	0.00	67,566,000.00
M-1	54,894,000.00	7,673,848.25	0.00	0.00	0.00	7,673,848.25	0.00	0.00	54,894,000.00
M-2	49,556,000.00	6,966,942.66	0.00	0.00	0.00	6,966,942.66	0.00	0.00	49,556,000.00
M-3	29,734,000.00	4,192,016.26	0.00	0.00	0.00	4,192,016.26	0.00	0.00	29,734,000.00
M-4	25,922,000.00	3,741,219.80	0.00	0.00	0.00	3,741,219.80	7,610,380.79	0.00	18,311,619.21
M-5	24,397,000.00	3,483,362.27	0.00	0.00	0.00	3,483,362.27	24,397,000.00	0.00	0.00
M-6	22,872,000.00	3,288,637.15	0.00	0.00	0.00	3,288,637.15	22,872,000.00	0.00	0.00
M-7	21,348,000.00	3,372,766.17	0.00	0.00	0.00	3,372,766.17	21,348,000.00	0.00	0.00
M-8	18,298,000.00	2,980,165.29	0.00	0.00	0.00	2,980,165.29	18,298,000.00	0.00	0.00
B-1	12,961,000.00	2,574,420.83	0.00	0.00	0.00	2,574,420.83	12,961,000.00	0.00	0.00
B-2	15,248,000.00	2,762,407.52	0.00	0.00	0.00	2,762,407.52	15,248,000.00	0.00	0.00
X	32,783,544.28	27,445,449.54	(1,529,478.37)	(14,927.98)	0.00	27,445,449.54	34,327,950.62	1,544,406.34	0.00
P	0.00	6,293,987.12	0.00	0.00	0.00	6,293,987.12	0.00	0.00	0.00
R	50.00	0.00	48.95	1.05	50.00	50.00	0.00	0.00	0.00
RC	100.00	0.00	97.90	2.10	100.00	100.00	0.00	0.00	0.00
RX	50.00	0.00	48.95	1.05	50.00	50.00	0.00	0.00	0.00
C	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	1,524,816,744.28	187,704,609.07	856,240,152.94	15,061,264.06	872,845,823.34	1,060,550,432.41	57,062,331.41	1,544,406.34	496,452,995.87

Interest Detail -

Class	Pass Through Rate	Prior Principal (with Notional) Balance	Accrued Interest	Non- Supported Interest SF	Prior Unpaid Interest	Unscheduled Interest Adjustment	Optimal Interest	Paid or Deferred Interest	Current Unpaid Interest
			(1)	(2)	(3)	(4)	(5)=(1)-(2)+(3)+(4)	(6)	(7)=(5)-(6)
A-1	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2	0.42063%	279,192,312.85	101,126.01	0.00	0.00	0.00	101,126.01	101,126.01	0.00
A-3	0.51063%	67,566,000.00	29,709.39	0.00	0.00	0.00	29,709.39	29,709.39	0.00
M-1	0.59063%	54,894,000.00	27,918.98	0.00	0.00	0.00	27,918.98	27,918.98	0.00
M-2	0.61063%	49,556,000.00	26,057.55	0.00	0.00	0.00	26,057.55	26,057.55	0.00
M-3	0.62063%	29,734,000.00	15,890.78	0.00	0.00	0.00	15,890.78	15,890.78	0.00
M-4	0.71063%	18,776,582.59	11,489.98	0.00	0.00	0.00	11,489.98	11,489.98	0.00
M-5	0.74063%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	0.83063%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	1.33063%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	1.58063%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	3.03063%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	2.48063%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RC	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		499,718,895.44	212,192.69	0.00	0.00	0.00	212,192.69	212,192.69	0.00

Collection Account Report

SUMMARY	
	Total
Principal Collections	982,101.65
Principal Withdrawals	0.00
Principal Other Accounts	0.00
TOTAL NET PRINCIPAL	982,101.65
Interest Collections	2,798,250.74
Interest Withdrawals	-275,223.06
Interest Fees	(12,694.96)
Interest Other Accounts	(479,305.49)
TOTAL NET INTEREST	2,031,027.23
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	3,013,128.88

PRINCIPAL - COLLECTIONS	
	Total
Scheduled Principal Received	256,694.71
Curtailments	-77,164.75
Prepayments In Full	225,313.79
Repurchased/Substitutions	0.00
Liquidations	2,861,055.82
Insurance Principal	0.00
Other Additional Principal	0.00
Delinquent Principal	(241,755.37)
Realized Losses	(2,283,797.92)
Advanced Principal	241,755.37
TOTAL PRINCIPAL COLLECTED	982,101.65

PRINCIPAL - WITHDRAWALS	
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PRINCIPAL - OTHER ACCOUNTS	
	Total
TOTAL PRINCIPAL OTHER ACCOUNTS	0.00

INTEREST - COLLECTIONS

	Total
Scheduled Interest	3,000,124.85
Repurchased/Substitution Interest	0.00
Liquidation Interest	17,346.16
Insurance Interest	0.00
Other Additional Interest	0.00
Prepayment Interest Shortfalls	(662.45)
Delinquent Interest	(2,851,489.76)
Compensating Interest	662.45
Civil Relief Act Shortfalls	0.00
Interest Realized Loss	17,626.35
Interest Advanced	2,614,643.14
TOTAL INTEREST COLLECTED	2,798,250.74

INTEREST - WITHDRAWALS

	Total
Non Recoverable Advances	223.06
Modification Loss	275,000.00
TOTAL INTEREST WITHDRAWALS	275,223.06

INTEREST - OTHER ACCOUNTS

	Total
Prepayment Charges	0.00
Net Swap Receipt	(479,305.50)
a) Swap Payment	(502,234.89)
b) Swap Receipt	22,929.40
c) Swap Termination Payment	0.00
d) Defaulted Swap Termination Payment	0.00
TOTAL INTEREST OTHER ACCOUNTS	(479,305.49)

INTEREST FEES

	Total
Current Servicing Fees	11,249.02
Trustee Fees	1,290.94
Extraordinary Expenses	0.00
Extraordinary Expense Recovery Charge**	155.00
TOTAL INTEREST FEES	12,694.96

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

Credit Enhancement Report

ACCOUNTS

Excess Reserve Fund

Beginning Balance	0.00
Basis Risk Payment Deposit:	0.00
Basis Risk Carryforward Amount Withdraw :	0.00
Ending Balance	0.00

Supplemental Interest Trust

Beginning Balance	0.00
Basis Risk Payment Deposit:	22,929.40
Basis Risk Carryforward Amount Withdraw :	(502,234.89)
Net SWAP Amount	(479,305.50)
Ending Balance	0.00

INSURANCE

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STRUCTURAL FEATURES

	Total
Overcollateralized Amount - Prior Period	0.00
Current Period Principal Realized Losses	2,283,797.92
Overcollateralized Amount - After Current Losses	-2,283,797.92
Extra Principal Distribution Amount	1,818,834.54
Overcollateralization Reduction Amount	0.00
Overcollateralized Amount - Ending	0.00
Overcollateralization Deficiency Amount	32,783,560.00
Overcollateralization Excess Amount	0.00
Specified Overcollateralization Amount	32,783,560.00
Net Monthly Excess Cashflow	2,094,212.59
Net Monthly Excess Cashflow Allocated :	0.00
a) Unpaid Interest Amounts	0.00
b) Applied Realized Loss Amounts	1,818,834.54
c) Basis Risk Carryforward Amounts	0.00

Collateral Report

COLLATERAL

Loan Count:

	Total
Original	7,376
Prior	2,706
Prefunding	0
Scheduled Paid Offs	0
Full Voluntary Prepayments	(2)
Repurchases	0
Liquidations	(17)
Current	2,687

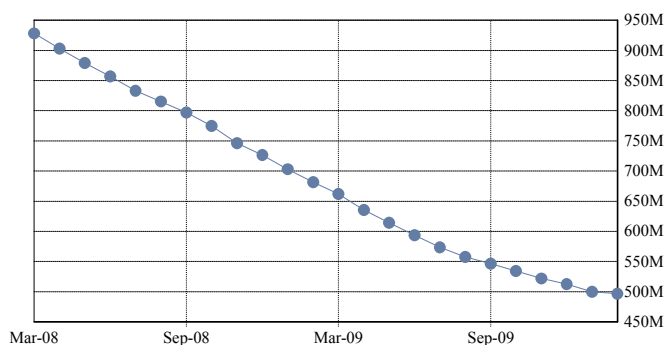
Principal Balance:

Original	1,524,816,744.28
Prior	499,718,895.44
Prefunding	0.00
Scheduled Principal	(256,694.71)
Partial Prepayments	77,164.75
Full Voluntary Prepayments	(225,313.79)
Repurchases	0.00
Liquidations	(2,861,055.82)
Current	496,452,995.87
Prior Forebearance	0.00
Current Forebearance	0.00

PREFUNDING

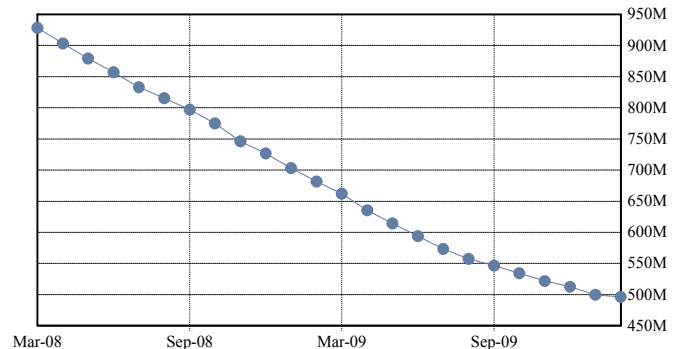
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Current Principal Balance by Groups



● Group 1

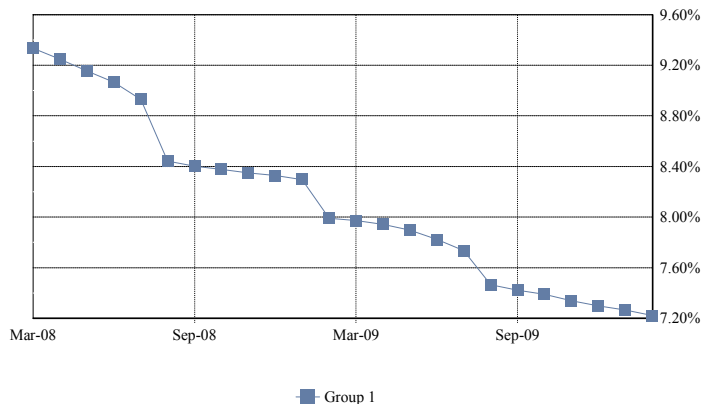
Total Current Principal Balance



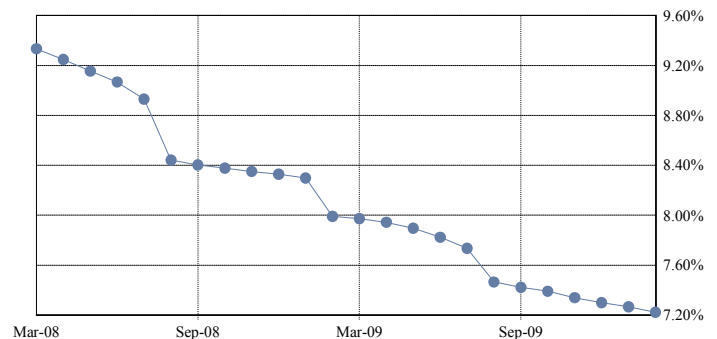
CHARACTERISTICS

	Total
Weighted Average Coupon Original	7.76570%
Weighted Average Coupon Prior	7.26551%
Weighted Average Coupon Current	7.22231%
Weighted Average Months to Maturity Original	356
Weighted Average Months to Maturity Prior	309
Weighted Average Months to Maturity Current	308
Weighted Avg Remaining Amortization Term Original	371
Weighted Avg Remaining Amortization Term Prior	323
Weighted Avg Remaining Amortization Term Current	322
Weighted Average Seasoning Original	3.22
Weighted Average Seasoning Prior	48.22
Weighted Average Seasoning Current	49.22

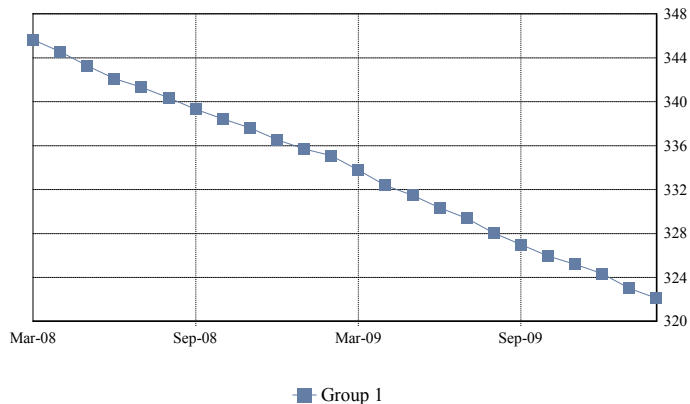
Weighted Average Coupon by Groups



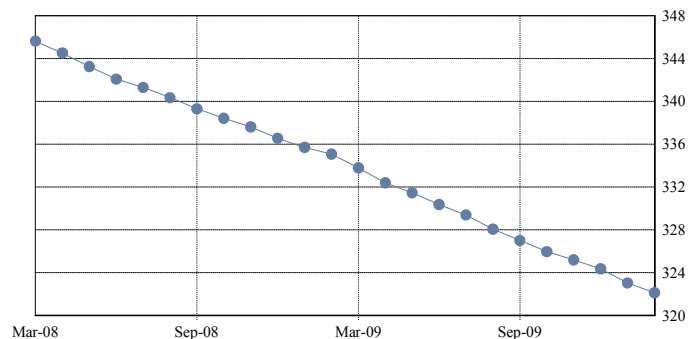
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Total
Weighted Average Margin Original	5.60117%
Weighted Average Margin Prior	5.56226%
Weighted Average Margin Current	5.56706%
Weighted Average Max Rate Original	13.73570%
Weighted Average Max Rate Prior	13.60853%
Weighted Average Max Rate Current	13.61350%
Weighted Average Min Rate Original	7.73598%
Weighted Average Min Rate Prior	7.60853%
Weighted Average Min Rate Current	7.61350%
Weighted Average Cap Up Original	1.00000%
Weighted Average Cap Up Prior	1.00000%
Weighted Average Cap Up Current	1.00000%
Weighted Average Cap Down Original	1.00000%
Weighted Average Cap Down Prior	1.00000%
Weighted Average Cap Down Current	1.00000%

SERVICING FEES & ADVANCES

	Total
Current Servicing Fees	11,249.02
Delinquent Servicing Fees	194,061.23
TOTAL SERVICING FEES	205,471.38
Total Servicing Fees	205,471.38
Compensating Interest	(662.45)
Delinquent Servicing Fees	(194,061.23)
COLLECTED SERVICING FEES	10,747.69
Total Advanced Interest	2,614,643.14
Total Advanced Principal	241,755.37
Aggregate P&I Advances with respect to this Distribution	2,856,398.51
Non Recoverable Advance	0.00
Servicing Advances	0.00

ADDITIONAL COLLATERAL INFORMATION

	Total
Prepayment Interest Shortfall (PPIS)	662.45
Compensating Interest	(662.45)
Net Prepayment Interest Shortfall (PPIS)	0.00
Pool Factor	0.3255820726%

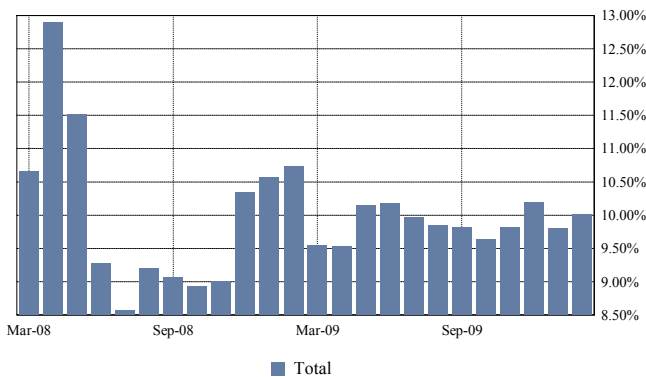
Delinquency Report

TOTAL

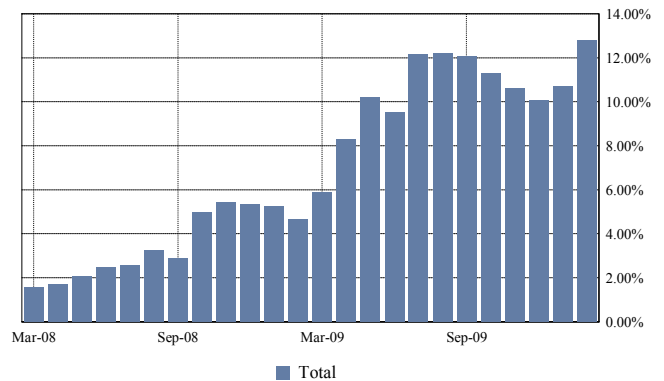
		0-30 Days	31-60 Days	61-90 Days	91+ Days	TOTAL
DELINQUENT	Balance		30,651,131.67	19,067,570.62	63,570,998.71	113,289,701.00
	% Balance		6.17%	3.84%	12.81%	22.82%
	# Loans		174	99	280	553
	% # Loans		6.48%	3.68%	10.42%	20.58%
FORECLOSURE	Balance	96,400.00	0.00	0.00	98,500,579.69	98,596,979.69
	% Balance	0.02%	0.00%	0.00%	19.84%	19.86%
	# Loans	1	0	0	424	425
	% # Loans	0.04%	0.00%	0.00%	15.78%	15.82%
BANKRUPTCY	Balance	4,688,890.46	924,468.36	552,186.76	12,894,626.13	19,060,171.71
	% Balance	0.94%	0.19%	0.11%	2.60%	3.84%
	# Loans	27	7	7	68	109
	% # Loans	1.00%	0.26%	0.26%	2.53%	4.06%
REO	Balance	0.00	0.00	0.00	23,992,947.13	23,992,947.13
	% Balance	0.00%	0.00%	0.00%	4.83%	4.83%
	# Loans	0	0	0	110	110
	% # Loans	0.00%	0.00%	0.00%	4.09%	4.09%
TOTAL	Balance	4,785,290.46	31,575,600.03	19,619,757.38	198,959,151.66	254,939,799.53
	% Balance	0.96%	6.36%	3.95%	40.08%	51.35%
	# Loans	28	181	106	882	1,197
	% # Loans	1.04%	6.74%	3.94%	32.82%	44.55%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

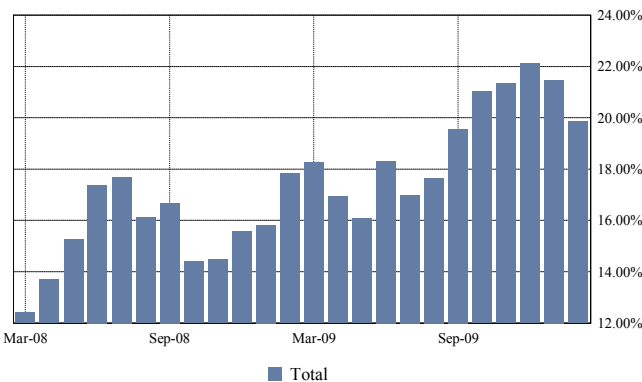
1 or 2 Payments Delinquent



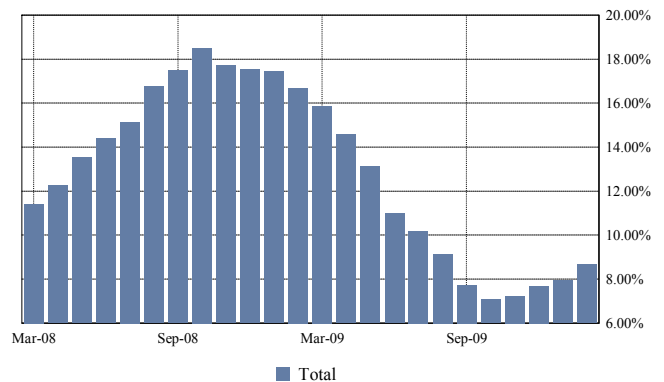
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



TOTAL	0-30 Days	31-60 Days	61-90 Days	91-120 Days	121-150 Days	151-180 Days	181-210 Days
DELINQUENT							
Balance		30,651,131.67	19,067,570.62	8,122,264.18	6,972,463.75	7,261,974.15	4,604,153.36
% Balance		6.17%	3.84%	1.64%	1.40%	1.46%	0.93%
# Loans		174	99	43	39	30	24
% # Loans		6.48%	3.68%	1.60%	1.45%	1.12%	0.89%
FORECLOSURE							
Balance	96,400.00	0.00	0.00	3,469,300.71	3,666,921.49	4,327,679.66	6,835,132.75
% Balance	0.02%	0.00%	0.00%	0.70%	0.74%	0.87%	1.38%
# Loans	1	0	0	22	21	24	24
% # Loans	0.04%	0.00%	0.00%	0.82%	0.78%	0.89%	0.89%
BANKRUPTCY							
Balance	4,688,890.46	924,468.36	552,186.76	1,991,180.30	120,269.41	839,177.75	487,775.05
% Balance	0.94%	0.19%	0.11%	0.40%	0.02%	0.17%	0.10%
# Loans	27	7	7	12	2	3	4
% # Loans	1.00%	0.26%	0.26%	0.45%	0.07%	0.11%	0.15%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	94,352.81	58,770.49
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%	0.01%
# Loans	0	0	0	0	0	1	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%	0.04%
TOTAL							
Balance	4,785,290.46	31,575,600.03	19,619,757.38	13,582,745.19	10,759,654.65	12,523,184.37	11,985,831.65
% Balance	0.96%	6.36%	3.95%	2.74%	2.17%	2.52%	2.41%
# Loans	28	181	106	77	62	58	53
% # Loans	1.04%	6.74%	3.94%	2.87%	2.31%	2.16%	1.97%

TOTAL	211-240 Days	241-270 Days	271-300 Days	301-330 Days	331-360 Days	361-390 Days	391-420 Days
DELINQUENT							
Balance	4,467,816.49	5,436,339.17	3,431,896.58	3,146,247.97	4,135,857.59	3,049,950.21	2,208,567.31
% Balance	0.90%	1.10%	0.69%	0.63%	0.83%	0.61%	0.44%
# Loans	17	22	15	16	13	11	6
% # Loans	0.63%	0.82%	0.56%	0.60%	0.48%	0.41%	0.22%
FORECLOSURE							
Balance	4,015,820.63	5,184,809.65	3,717,693.17	5,467,482.98	3,329,420.49	5,246,335.71	5,218,687.59
% Balance	0.81%	1.04%	0.75%	1.10%	0.67%	1.06%	1.05%
# Loans	20	23	23	21	17	26	16
% # Loans	0.74%	0.86%	0.86%	0.78%	0.63%	0.97%	0.60%
BANKRUPTCY							
Balance	1,584,383.21	2,052,309.99	335,949.27	466,914.63	413,638.17	302,150.00	134,344.26
% Balance	0.32%	0.41%	0.07%	0.09%	0.08%	0.06%	0.03%
# Loans	9	8	4	5	3	2	1
% # Loans	0.33%	0.30%	0.15%	0.19%	0.11%	0.07%	0.04%
REO							
Balance	350,901.64	340,778.27	535,529.33	1,273,814.89	919,675.89	2,561,458.78	423,224.02
% Balance	0.07%	0.07%	0.11%	0.26%	0.19%	0.52%	0.09%
# Loans	2	4	5	4	5	9	2
% # Loans	0.07%	0.15%	0.19%	0.15%	0.19%	0.33%	0.07%
TOTAL							
Balance	10,418,921.97	13,014,237.08	8,021,068.35	10,354,460.47	8,798,592.14	11,159,894.70	7,984,823.18
% Balance	2.10%	2.62%	1.62%	2.09%	1.77%	2.25%	1.61%
# Loans	48	57	47	46	38	48	25
% # Loans	1.79%	2.12%	1.75%	1.71%	1.41%	1.79%	0.93%

TOTAL	421-450 Days	451-480 Days	481-510 Days	511-540 Days	541-570 Days	571-600 Days	601-630 Days
DELINQUENT							
Balance	849,957.10	1,138,442.78	1,840,269.46	627,539.22	1,623,324.79	195,622.68	886,018.55
% Balance	0.17%	0.23%	0.37%	0.13%	0.33%	0.04%	0.18%
# Loans	6	5	8	3	6	1	3
% # Loans	0.22%	0.19%	0.30%	0.11%	0.22%	0.04%	0.11%
FORECLOSURE							
Balance	5,443,934.41	6,075,676.92	2,439,722.60	4,470,682.33	3,080,172.33	3,471,824.53	2,539,258.38
% Balance	1.10%	1.22%	0.49%	0.90%	0.62%	0.70%	0.51%
# Loans	24	25	9	15	13	15	8
% # Loans	0.89%	0.93%	0.33%	0.56%	0.48%	0.56%	0.30%
BANKRUPTCY							
Balance	736,913.23	98,400.00	281,266.54	997,165.17	167,140.65	0.00	0.00
% Balance	0.15%	0.02%	0.06%	0.20%	0.03%	0.00%	0.00%
# Loans	4	1	1	3	1	0	0
% # Loans	0.15%	0.04%	0.04%	0.11%	0.04%	0.00%	0.00%
REO							
Balance	667,261.01	1,574,211.89	1,988,228.84	1,670,975.67	716,420.00	1,758,743.05	877,337.70
% Balance	0.13%	0.32%	0.40%	0.34%	0.14%	0.35%	0.18%
# Loans	6	7	9	11	4	7	7
% # Loans	0.22%	0.26%	0.33%	0.41%	0.15%	0.26%	0.26%
TOTAL							
Balance	7,698,065.75	8,886,731.59	6,549,487.44	7,766,362.39	5,587,057.77	5,426,190.26	4,302,614.63
% Balance	1.55%	1.79%	1.32%	1.56%	1.13%	1.09%	0.87%
# Loans	40	38	27	32	24	23	18
% # Loans	1.49%	1.41%	1.00%	1.19%	0.89%	0.86%	0.67%

TOTAL	631-660 Days	661-690 Days	691-720 Days	721-750 Days	751-780 Days	781-810 Days	811-840 Days
DELINQUENT							
Balance	230,128.27	940,630.39	569,988.00	665,900.00	791,017.74	198,629.10	0.00
% Balance	0.05%	0.19%	0.11%	0.13%	0.16%	0.04%	0.00%
# Loans	2	3	1	1	3	1	0
% # Loans	0.07%	0.11%	0.04%	0.04%	0.11%	0.04%	0.00%
FORECLOSURE							
Balance	1,630,344.78	1,051,043.55	1,358,381.04	1,893,391.00	2,282,265.07	2,949,788.70	1,971,947.98
% Balance	0.33%	0.21%	0.27%	0.38%	0.46%	0.59%	0.40%
# Loans	9	6	4	9	9	8	7
% # Loans	0.33%	0.22%	0.15%	0.33%	0.33%	0.30%	0.26%
BANKRUPTCY							
Balance	316,000.00	148,737.59	672,000.00	0.00	0.00	0.00	0.00
% Balance	0.06%	0.03%	0.14%	0.00%	0.00%	0.00%	0.00%
# Loans	1	1	1	0	0	0	0
% # Loans	0.04%	0.04%	0.04%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	1,506,817.27	617,562.46	1,165,305.37	1,163,614.55	457,409.85	1,003,560.62	570,643.19
% Balance	0.30%	0.12%	0.23%	0.23%	0.09%	0.20%	0.11%
# Loans	5	2	3	3	3	4	3
% # Loans	0.19%	0.07%	0.11%	0.11%	0.11%	0.15%	0.11%
TOTAL							
Balance	3,683,290.32	2,757,973.99	3,765,674.41	3,722,905.55	3,530,692.66	4,151,978.42	2,542,591.17
% Balance	0.74%	0.56%	0.76%	0.75%	0.71%	0.84%	0.51%
# Loans	17	12	9	13	15	13	10
% # Loans	0.63%	0.45%	0.33%	0.48%	0.56%	0.48%	0.37%

TOTAL	841-870 Days	871-900 Days	901-930 Days	931-960 Days	961-990 Days	991-1020 Days	1021-1050 Days
DELINQUENT							
Balance	0.00	0.00	175,999.87	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	2,037,919.43	154,608.90	177,692.13	771,422.84	1,101,743.15	334,936.00	0.00
% Balance	0.41%	0.03%	0.04%	0.16%	0.22%	0.07%	0.00%
# Loans	6	1	1	3	5	2	0
% # Loans	0.22%	0.04%	0.04%	0.11%	0.19%	0.07%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	113,149.54	0.00	1,120,000.00	0.00	0.00	0.00	0.00
% Balance	0.02%	0.00%	0.23%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	1	0	0	0	0
% # Loans	0.04%	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	2,151,068.97	154,608.90	1,473,692.00	771,422.84	1,101,743.15	334,936.00	0.00
% Balance	0.43%	0.03%	0.30%	0.16%	0.22%	0.07%	0.00%
# Loans	7	1	3	3	5	2	0
% # Loans	0.26%	0.04%	0.11%	0.11%	0.19%	0.07%	0.00%

TOTAL	1051-1080 Days	1081-1110 Days	1111-1140 Days	1141-1170 Days	1171-1200 Days	1201-1230 Days	1231-1260 Days
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	424,394.88	371,899.33	634,120.98	0.00	529,323.60	156,800.00	332,000.00
% Balance	0.09%	0.07%	0.13%	0.00%	0.11%	0.03%	0.07%
# Loans	1	1	2	0	1	1	1
% # Loans	0.04%	0.04%	0.07%	0.00%	0.04%	0.04%	0.04%
BANKRUPTCY							
Balance	0.00	0.00	0.00	280,910.91	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.06%	0.00%	0.00%	0.00%
# Loans	0	0	0	1	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.04%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	463,200.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.09%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.04%	0.00%	0.00%
TOTAL							
Balance	424,394.88	371,899.33	634,120.98	280,910.91	992,523.60	156,800.00	332,000.00
% Balance	0.09%	0.07%	0.13%	0.06%	0.20%	0.03%	0.07%
# Loans	1	1	2	1	2	1	1
% # Loans	0.04%	0.04%	0.07%	0.04%	0.07%	0.04%	0.04%

TOTAL	1261-1290 Days	1291-1320 Days	1321-1350 Days	1351-1380 Days	1381-1410 Days	1411-1440 Days	1441-1470 Days
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	336,000.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.07%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	468,000.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.09%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	468,000.00	0.00	336,000.00	0.00	0.00	0.00	0.00
% Balance	0.09%	0.00%	0.07%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	1	0	0	0	0
% # Loans	0.04%	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%

TOTAL	1471-1500 Days	1501-1530 Days	1531-1560 Days	1561-1590 Days	1591-1620 Days	1621-1650 Days	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	113,289,701.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	22.82%
# Loans	0	0	0	0	0	0	553
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	20.58%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	98,596,979.69
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	19.86%
# Loans	0	0	0	0	0	0	425
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.82%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	19,060,171.71
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.84%
# Loans	0	0	0	0	0	0	109
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.06%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	23,992,947.13
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.83%
# Loans	0	0	0	0	0	0	110
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.09%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	254,939,799.53
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	51.35%
# Loans	0	0	0	0	0	0	1,197
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	44.55%

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:							
4000510706 1	84,150.00	81,677.09	01-Sep-2007	9.125%	IN - 85.00%	360	01-Nov-2005
4000533747 1	54,000.00	53,536.49	01-Oct-2008	7.375%	OK - 100.00%	360	01-Jan-2006
4000566265 1	240,000.00	231,846.70	01-May-2008	8.250%	CT - 75.00%	360	01-Feb-2006
4000568320 1	472,000.00	471,854.96	01-Sep-2008	7.375%	TX - 80.00%	360	01-Feb-2006
4000581092 1	320,000.00	308,312.89	01-Jan-2008	7.625%	NJ - 74.42%	360	01-Feb-2006
4000581587 1	125,000.00	120,866.51	01-Apr-2008	9.125%	IN - 97.66%	360	01-Jan-2006
4000582562 1	594,000.00	593,843.15	01-Mar-2008	7.750%	OH - 90.00%	360	01-Feb-2006
4000583314 1	527,200.00	519,834.28	01-Dec-2007	8.000%	FL - 80.00%	360	01-Feb-2006
4000584561 1	452,100.00	451,907.85	01-Feb-2008	7.000%	CA - 79.99%	360	01-Feb-2006
4000587009 1	94,400.00	94,352.81	01-Jul-2009	5.999%	TX - 80.00%	360	01-Feb-2006
4000587395 1	73,400.00	71,393.26	01-Jul-2008	9.875%	MD - 100.00%	360	01-Feb-2006
4000590620 1	157,600.00	153,151.08	01-Apr-2008	9.750%	IL - 80.00%	360	01-Feb-2006
4000590879 1	140,800.00	133,924.63	01-Oct-2008	7.375%	FL - 80.00%	360	01-Feb-2006
4000593457 1	238,450.00	228,453.24	01-Dec-2008	7.500%	MN - 78.18%	360	01-Feb-2006
4000594508 1	80,000.00	77,049.38	01-Jun-2008	7.875%	WI - 90.91%	360	01-Feb-2006
4000601835 1	115,900.00	116,070.03	01-Oct-2008	8.125%	WI - 100.00%	360	01-Feb-2006
4000604359 1	75,000.00	72,705.90	01-Mar-2009	9.250%	MO - 88.24%	360	01-Feb-2006
4000604371 1	220,000.00	220,000.00	01-Dec-2007	7.250%	FL - 80.00%	360	01-Feb-2006
4000608502 1	284,000.00	273,066.10	01-Sep-2007	8.625%	FL - 100.00%	360	01-Feb-2006
4000609082 1	166,400.00	163,624.36	01-Dec-2008	7.500%	UT - 80.00%	360	01-Feb-2006
4000616389 1	190,800.00	184,006.81	01-Jul-2008	7.875%	IL - 90.00%	360	01-Feb-2006
TOTAL	4,705,200.00	4,621,477.52					
Became REO Property in a Prior Period:							
4000334508 1	315,750.00	314,803.28	01-Jan-2009	7.250%	CA - 80.00%	360	01-Jan-2006
4000477990 1	324,000.00	323,403.64	01-Oct-2007	8.375%	NJ - 80.00%	360	01-Jan-2006
4000492743 1	215,900.00	232,258.35	01-Jan-2009	5.000%	CA - 79.99%	360	01-Feb-2006
4000499270 1	105,200.00	100,136.26	01-Oct-2007	7.500%	VA - 80.00%	360	01-Nov-2005
4000505849 1	118,000.00	113,149.54	01-Aug-2007	7.125%	OH - 76.13%	360	01-Nov-2005
4000531165 1	180,765.00	175,073.66	01-May-2009	9.250%	TX - 100.00%	360	01-Jan-2006
4000553567 1	116,100.00	112,086.59	01-Jun-2008	8.750%	IL - 90.00%	360	01-Jan-2006
4000554865 1	87,200.00	87,200.00	01-Sep-2008	7.125%	IL - 80.00%	360	01-Jan-2006
4000558958 1	1,120,000.00	1,120,000.00	01-Jun-2007	6.750%	MD - 80.00%	360	01-Feb-2006
4000560154 1	120,000.00	114,390.30	01-Aug-2008	8.250%	WI - 80.00%	360	01-Feb-2006
4000562710 1	355,000.00	342,200.00	01-Aug-2008	6.999%	CA - 37.37%	360	01-Jan-2006
4000567093 1	256,000.00	263,887.24	01-Jul-2008	7.500%	CA - 80.00%	360	01-Feb-2006
4000567443 1	308,750.00	307,929.00	01-Dec-2008	6.999%	CA - 95.00%	360	01-Feb-2006
4000567458 1	285,000.00	283,133.76	01-Aug-2008	6.875%	CA - 81.43%	360	01-Feb-2006
4000568052 1	116,800.00	112,765.60	01-May-2008	8.250%	GA - 80.00%	360	01-Jan-2006
4000568116 1	170,000.00	177,720.83	01-Feb-2009	8.500%	WA - 100.00%	360	01-Feb-2006
4000568672 1	202,500.00	202,500.00	01-Dec-2008	8.625%	MD - 90.00%	360	01-Feb-2006
4000570146 1	36,750.00	35,812.78	01-Apr-2008	10.125%	PA - 100.00%	360	01-Feb-2006
4000571804 1	176,000.00	175,827.98	01-May-2009	7.500%	MN - 80.00%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000573134 1	76,000.00	73,735.60	01-Jul-2008	8.750%	PA - 100.00%	360	01-Feb-2006
4000575465 1	99,900.00	96,637.74	01-Aug-2008	8.500%	IN - 90.00%	360	01-Feb-2006
4000576110 1	130,000.00	130,000.00	01-Jan-2009	8.125%	WA - 80.00%	360	01-Feb-2006
4000576262 1	70,000.00	69,925.18	01-Oct-2008	8.500%	IN - 100.00%	360	01-Feb-2006
4000578233 1	213,750.00	205,562.86	01-Nov-2007	7.990%	IL - 95.00%	360	01-Feb-2006
4000578807 1	356,250.00	357,872.27	01-Oct-2007	7.800%	NV - 95.00%	360	01-Feb-2006
4000579857 1	138,800.00	138,800.00	01-May-2008	7.999%	IL - 80.00%	360	01-Feb-2006
4000580685 1	103,500.00	99,846.99	01-Nov-2007	8.000%	PA - 90.00%	360	01-Feb-2006
4000580863 1	137,000.00	138,969.38	01-Mar-2009	6.875%	MN - 80.00%	360	01-Jan-2006
4000581488 1	372,000.00	372,000.00	01-Nov-2008	7.625%	CA - 80.00%	360	01-Feb-2006
4000582654 1	90,000.00	86,870.09	01-Mar-2008	7.875%	IL - 83.46%	360	01-Jan-2006
4000583532 1	105,000.00	101,771.19	01-Aug-2008	9.250%	KY - 100.00%	360	01-Feb-2006
4000583565 1	200,000.00	192,846.22	01-Dec-2008	7.875%	MI - 80.00%	360	01-Jan-2006
4000584358 1	160,000.00	154,960.96	01-Aug-2008	8.750%	IL - 100.00%	360	01-Feb-2006
4000585129 1	188,000.00	184,992.48	01-Jan-2008	7.500%	MD - 80.00%	360	01-Feb-2006
4000585260 1	396,000.00	395,949.73	01-Mar-2008	6.500%	CA - 80.00%	360	01-Feb-2006
4000586884 1	120,900.00	120,900.00	01-Mar-2009	9.250%	KY - 100.00%	360	01-Feb-2006
4000586915 1	52,500.00	51,224.02	01-Nov-2008	9.625%	ME - 100.00%	360	01-Feb-2006
4000587407 1	463,200.00	463,200.00	01-Sep-2006	7.500%	NY - 80.00%	360	01-Feb-2006
4000588025 1	102,000.00	99,440.57	01-Jul-2008	9.875%	MD - 100.00%	360	01-Feb-2006
4000588052 1	130,550.00	130,515.94	01-Jan-2009	8.500%	TX - 79.97%	360	01-Feb-2006
4000588208 1	152,000.00	152,000.00	01-Nov-2007	8.875%	NJ - 72.38%	360	01-Feb-2006
4000588707 1	168,000.00	168,000.00	01-Apr-2008	8.875%	FL - 100.00%	360	01-Feb-2006
4000589568 1	57,680.00	58,770.49	01-Jun-2009	8.375%	TN - 80.00%	360	01-Feb-2006
4000590658 1	541,100.00	533,937.29	01-Aug-2008	6.875%	MD - 80.00%	360	01-Feb-2006
4000590827 1	100,400.00	100,395.23	01-Apr-2009	7.750%	MI - 80.00%	360	01-Feb-2006
4000591017 1	200,000.00	200,000.00	01-Jul-2008	8.250%	MD - 80.00%	360	01-Feb-2006
4000591946 1	800,000.00	800,000.00	01-Feb-2009	6.875%	CA - 77.67%	360	01-Feb-2006
4000592590 1	122,000.00	119,658.90	01-May-2008	7.875%	ME - 78.71%	360	01-Feb-2006
4000592800 1	427,500.00	423,780.27	01-Dec-2007	9.875%	FL - 90.00%	360	01-Feb-2006
4000593349 1	78,800.00	76,004.68	01-Oct-2008	7.750%	CT - 80.00%	360	01-Feb-2006
4000593586 1	296,000.00	291,892.71	01-Mar-2008	8.125%	WA - 100.00%	360	01-Feb-2006
4000593937 1	140,800.00	135,224.76	01-Apr-2008	7.875%	MN - 80.00%	360	01-Feb-2006
4000594163 1	53,000.00	51,283.04	01-Apr-2009	7.875%	MI - 62.35%	360	01-Feb-2006
4000594267 1	125,000.00	121,378.59	01-Dec-2008	9.250%	ND - 100.00%	360	01-Feb-2006
4000595149 1	154,000.00	153,946.97	01-Apr-2008	6.500%	MA - 80.00%	360	01-Feb-2006
4000595667 1	153,900.00	151,197.60	01-Aug-2008	7.375%	CA - 79.95%	360	01-Feb-2006
4000596632 1	139,500.00	139,500.00	01-Apr-2009	8.125%	SC - 90.00%	360	01-Feb-2006
4000596945 1	204,000.00	203,818.00	01-Jul-2008	7.250%	CA - 80.00%	360	01-Feb-2006
4000597805 1	116,000.00	112,098.32	01-Jan-2009	8.875%	NC - 100.00%	360	01-Feb-2006
4000598171 1	405,450.00	404,759.22	01-Sep-2008	7.500%	CA - 90.00%	360	01-Feb-2006
4000598357 1	114,000.00	111,846.41	01-Feb-2009	7.500%	CO - 80.00%	360	01-Feb-2006
4000599523 1	215,900.00	215,900.00	01-Sep-2007	7.999%	FL - 79.99%	360	01-Feb-2006
4000599593 1	210,000.00	210,000.00	01-Aug-2008	7.125%	CA - 75.00%	360	01-Feb-2006
4000600255 1	760,000.00	752,496.05	01-Dec-2008	7.125%	CA - 80.00%	360	01-Feb-2006
4000600448 1	172,000.00	171,198.75	01-Jul-2008	7.500%	IL - 80.00%	360	01-Feb-2006
4000600935 1	49,600.00	49,600.00	01-Apr-2009	8.000%	AL - 80.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000601719 1	382,517.00	394,917.84	01-May-2008	6.000%	CA - 80.00%	360	01-Feb-2006
4000602204 1	267,200.00	267,199.50	01-Jun-2008	7.500%	CA - 79.99%	360	01-Feb-2006
4000602222 1	171,000.00	170,999.48	01-Sep-2008	7.999%	MD - 79.53%	360	01-Feb-2006
4000602719 1	672,000.00	672,000.00	01-Jan-2008	6.625%	CA - 80.00%	360	01-Feb-2006
4000602849 1	168,000.00	165,654.61	01-Feb-2008	8.625%	IL - 80.00%	360	01-Feb-2006
4000603227 1	225,000.00	222,148.45	01-Oct-2007	8.500%	OR - 90.00%	360	01-Feb-2006
4000603446 1	140,100.00	135,485.47	01-Mar-2009	8.375%	VA - 89.98%	360	01-Feb-2006
4000603915 1	280,000.00	274,710.27	01-Jul-2008	7.500%	WA - 77.78%	360	01-Feb-2006
4000604164 1	284,000.00	284,000.00	01-Dec-2008	7.125%	CA - 80.00%	360	01-Feb-2006
4000604300 1	32,500.00	31,532.85	01-Jul-2008	10.000%	IA - 100.00%	360	01-Feb-2006
4000604545 1	140,000.00	138,261.59	01-Mar-2008	8.500%	MD - 80.00%	360	01-Feb-2006
4000606948 1	197,150.00	191,372.81	01-Sep-2008	9.500%	GA - 100.00%	360	01-Feb-2006
4000606997 1	110,700.00	110,335.60	01-Apr-2008	8.000%	FL - 79.85%	360	01-Feb-2006
4000607142 1	588,800.00	598,490.66	01-May-2008	6.875%	CA - 80.00%	360	01-Feb-2006
4000607275 1	217,800.00	217,800.00	01-Oct-2008	7.375%	WA - 90.00%	360	01-Feb-2006
4000607581 1	100,875.00	97,252.32	01-Jul-2008	7.750%	MO - 75.00%	360	01-Feb-2006
4000608836 1	184,700.00	184,247.65	01-Feb-2009	7.250%	NV - 79.99%	360	01-Feb-2006
4000609764 1	168,000.00	162,263.35	01-May-2008	8.375%	FL - 79.62%	360	01-Feb-2006
4000610296 1	180,000.00	179,253.44	01-Sep-2008	7.125%	IL - 80.00%	180	01-Feb-2006
4000612715 1	70,000.00	68,771.98	01-Sep-2008	8.125%	NC - 80.00%	360	01-Feb-2006
4000620363 1	307,300.00	308,231.32	01-Dec-2008	8.000%	MI - 79.99%	360	01-Feb-2006
4000620462 1	70,000.00	67,468.58	01-Mar-2009	8.375%	MD - 100.00%	360	01-Feb-2006
4000622503 1	268,000.00	260,084.53	01-Jun-2008	8.875%	FL - 100.00%	360	01-Feb-2006
TOTAL	19,497,337.00	19,371,469.61					
TOTAL	24,202,537.00	23,992,947.13					

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:							
4000495566 1	143,200.00	142,914.08	01-Mar-2009	8.500%	TN - 80.00%	360	01-Feb-2006
4000535751 1	207,960.00	207,936.00	01-Sep-2009	8.250%	VA - 80.00%	360	01-Feb-2006
4000548902 1	213,750.00	206,184.95	01-May-2008	7.990%	IL - 95.00%	360	01-Jan-2006
4000555425 1	138,400.00	132,907.16	01-Sep-2009	7.250%	FL - 92.33%	360	01-Feb-2006
4000556482 1	120,000.00	119,955.62	01-Nov-2008	8.875%	OH - 100.00%	360	01-Feb-2006
4000561572 1	99,000.00	96,251.29	01-Jul-2009	8.125%	GA - 90.00%	360	01-Feb-2006
4000563352 1	80,000.00	77,770.10	01-Jul-2009	9.500%	NY - 84.21%	360	01-Jan-2006
4000568895 1	227,000.00	219,854.47	01-Sep-2009	9.250%	NJ - 100.00%	360	01-Jan-2006
4000571101 1	102,000.00	98,892.44	01-Apr-2009	8.750%	KY - 85.00%	360	01-Feb-2006
4000573583 1	90,000.00	87,315.27	01-Nov-2008	9.125%	TX - 90.00%	360	01-Feb-2006
4000573857 1	183,000.00	188,413.76	01-Feb-2009	6.875%	MN - 77.22%	360	01-Feb-2006
4000574299 1	110,000.00	105,607.03	01-Sep-2009	7.875%	CA - 51.64%	360	01-Feb-2006
4000575043 1	180,000.00	172,530.68	01-Sep-2009	7.750%	FL - 59.02%	360	01-Jan-2006
4000575930 1	163,500.00	177,809.07	01-Aug-2009	5.500%	RI - 79.76%	360	01-Feb-2006
4000577446 1	73,000.00	70,669.55	01-Jan-2009	8.625%	IN - 100.00%	360	01-Feb-2006
4000577697 1	305,150.00	294,612.48	01-Feb-2008	8.625%	MD - 85.00%	360	01-Feb-2006
4000577773 1	72,000.00	69,423.25	01-Sep-2009	8.125%	VA - 80.00%	360	01-Feb-2006
4000582234 1	64,000.00	61,847.09	01-Sep-2009	8.875%	MI - 100.00%	360	01-Jan-2006
4000582362 1	292,000.00	290,539.43	01-Jul-2008	7.625%	CA - 80.00%	360	01-Feb-2006
4000585270 1	169,190.00	165,568.95	01-Mar-2009	6.500%	WA - 79.99%	360	01-Feb-2006
4000585862 1	152,500.00	152,500.00	01-Jun-2008	9.875%	UT - 100.00%	360	01-Feb-2006
4000586347 1	44,100.00	43,431.09	01-Sep-2009	8.500%	TN - 90.00%	360	01-Feb-2006
4000586821 1	90,000.00	89,921.93	01-Jun-2009	8.625%	PA - 90.00%	360	01-Feb-2006
4000586859 1	292,000.00	292,000.00	01-Oct-2007	9.250%	MD - 80.00%	360	01-Feb-2006
4000587538 1	560,000.00	559,666.99	01-Jul-2009	7.500%	CA - 80.00%	360	01-Feb-2006
4000587569 1	508,000.00	507,507.07	01-Sep-2009	7.500%	KY - 80.00%	360	01-Jan-2006
4000588971 1	199,800.00	207,884.15	01-Sep-2009	7.990%	IL - 90.00%	360	01-Feb-2006
4000590328 1	185,000.00	186,060.89	01-Aug-2008	7.125%	FL - 89.81%	360	01-Feb-2006
4000592367 1	72,000.00	69,567.04	01-May-2009	8.750%	IL - 91.14%	360	01-Feb-2006
4000592571 1	1,105,000.00	1,259,681.60	01-Jun-2009	5.650%	CA - 85.00%	360	01-Feb-2006
4000593922 1	78,900.00	75,909.16	01-Jul-2009	9.000%	GA - 100.00%	360	01-Feb-2006
4000594854 1	250,000.00	238,668.48	01-Dec-2008	7.125%	CA - 71.43%	360	01-Feb-2006
4000595172 1	196,000.00	198,412.85	01-Aug-2009	6.875%	NV - 80.00%	360	01-Feb-2006
4000598053 1	88,000.00	84,589.40	01-Sep-2009	8.125%	IN - 73.33%	360	01-Feb-2006
4000599947 1	166,000.00	158,136.74	01-Dec-2008	6.875%	NY - 69.17%	360	01-Feb-2006
4000600436 1	320,000.00	310,323.56	01-Nov-2007	8.750%	IL - 100.00%	360	01-Feb-2006
4000600875 1	188,000.00	204,864.81	01-Sep-2009	7.375%	CA - 80.00%	360	01-Feb-2006
4000601227 1	363,200.00	369,177.66	01-Sep-2009	7.125%	CA - 80.00%	360	01-Feb-2006
4000602451 1	712,000.00	677,486.64	01-Aug-2008	6.875%	MI - 80.00%	360	01-Feb-2006
4000602848 1	96,400.00	96,400.00	01-Jan-2010	7.625%	NC - 79.99%	360	01-Feb-2006
4000603778 1	66,800.00	64,477.04	01-Sep-2009	8.125%	AL - 80.00%	360	01-Feb-2006
4000606165 1	166,500.00	160,553.19	01-Sep-2009	8.875%	OH - 90.00%	360	01-Feb-2006
4000610806 1	211,600.00	215,256.17	01-Sep-2009	7.375%	FL - 99.98%	360	01-Feb-2006
4000611586 1	328,800.00	328,800.00	01-Dec-2008	7.750%	CA - 80.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000611637 1	352,000.00	351,903.31	01-Feb-2008	8.999%	FL - 80.00%	360	01-Feb-2006
4000612702 1	90,000.00	90,519.21	01-Sep-2009	7.875%	OH - 75.00%	360	01-Mar-2006
4000612794 1	144,900.00	153,997.95	01-Sep-2009	9.500%	SC - 100.00%	360	01-Feb-2006
4000612799 1	52,000.00	55,312.77	01-Sep-2009	4.875%	IN - 100.00%	360	01-Feb-2006
4000612997 1	175,900.00	171,754.94	01-Sep-2008	7.875%	RI - 79.99%	360	01-Feb-2006
4000613986 1	125,600.00	139,217.10	01-Sep-2009	5.625%	OH - 80.00%	360	01-Feb-2006
4000614286 1	132,000.00	153,870.15	01-Aug-2009	7.999%	OH - 94.96%	360	01-Feb-2006
4000615294 1	67,000.00	64,940.61	01-Sep-2009	9.250%	NC - 100.00%	360	01-Feb-2006
4000617846 1	127,000.00	137,466.81	01-Sep-2009	9.625%	IN - 100.00%	360	01-Feb-2006
4000621165 1	107,900.00	106,671.32	01-Aug-2009	6.750%	NC - 79.99%	360	01-Feb-2006
TOTAL	10,848,050.00	10,963,933.30					
Became Foreclosure Property in a Prior Period:							
4000399337 1	44,100.00	42,415.97	01-Dec-2008	7.875%	IN - 90.00%	360	01-Sep-2005
4000412204 1	204,000.00	203,985.00	01-Nov-2007	6.125%	FL - 80.00%	360	01-Sep-2005
4000414739 1	139,950.00	142,829.14	01-Dec-2008	6.250%	KS - 79.99%	360	01-Feb-2006
4000439647 1	364,700.00	377,413.07	01-Aug-2009	2.250%	CA - 80.00%	360	01-Feb-2006
4000448539 1	215,600.00	224,287.34	01-Sep-2008	6.500%	FL - 80.00%	360	01-Feb-2006
4000450561 1	625,000.00	624,999.99	01-Nov-2008	7.125%	NY - 89.29%	360	01-Dec-2005
4000451538 1	271,890.00	265,790.77	01-Mar-2009	7.375%	NY - 90.00%	360	01-Oct-2005
4000453272 1	211,152.00	199,381.55	01-Aug-2007	6.500%	NY - 80.00%	360	01-Oct-2005
4000475295 1	131,400.00	131,175.23	01-Nov-2008	8.375%	FL - 89.97%	360	01-Jan-2006
4000478835 1	80,000.00	76,605.04	01-Feb-2009	7.625%	FL - 59.26%	360	01-Nov-2005
4000479245 1	220,000.00	220,000.00	01-Apr-2009	8.000%	MD - 80.00%	360	01-Nov-2005
4000482568 1	169,000.00	160,510.65	01-Dec-2008	6.875%	SC - 88.95%	360	01-Nov-2005
4000490184 1	427,500.00	427,443.89	01-Aug-2007	7.875%	NY - 90.00%	360	01-Jan-2006
4000491424 1	99,000.00	99,000.00	01-Jun-2008	7.000%	MO - 90.00%	360	01-Nov-2005
4000508615 1	202,350.00	202,215.12	01-Jan-2008	8.000%	FL - 79.98%	360	01-Feb-2006
4000514445 1	107,000.00	103,959.04	01-Feb-2008	8.999%	OH - 93.04%	360	01-Feb-2006
4000515404 1	179,900.00	179,900.00	01-Oct-2007	7.375%	FL - 79.99%	360	01-Nov-2005
4000515675 1	79,800.00	76,666.80	01-Jun-2009	8.125%	WI - 95.00%	360	01-Jan-2006
4000519730 1	117,000.00	118,706.25	01-Apr-2009	7.375%	OR - 66.86%	360	01-Dec-2005
4000521684 1	263,200.00	263,200.00	01-Dec-2007	6.875%	NY - 80.00%	360	01-Feb-2006
4000525230 1	104,000.00	99,051.14	01-May-2008	7.000%	NY - 80.00%	360	01-Dec-2005
4000526792 1	80,000.00	75,554.24	01-Dec-2008	6.875%	WY - 79.21%	360	01-Feb-2006
4000527096 1	40,000.00	38,417.33	01-Jul-2009	7.625%	IN - 80.00%	360	01-Dec-2005
4000527290 1	452,000.00	433,082.25	01-May-2008	6.875%	NJ - 80.00%	360	01-Feb-2006
4000527823 1	326,100.00	330,507.69	01-Oct-2008	6.625%	CA - 80.00%	360	01-Jan-2006
4000528163 1	625,600.00	625,358.88	01-Sep-2008	7.000%	CA - 80.00%	360	01-Dec-2005
4000532077 1	336,000.00	318,701.79	01-Jan-2009	6.750%	NY - 78.14%	360	01-Jan-2006
4000532186 1	360,000.00	366,375.00	01-Feb-2009	8.250%	CA - 80.00%	360	01-Jan-2006
4000533570 1	63,520.00	61,000.21	01-May-2009	7.875%	NY - 80.00%	360	01-Feb-2006
4000535314 1	60,000.00	59,845.02	01-May-2008	6.999%	IL - 75.00%	360	01-Jan-2006
4000540597 1	162,500.00	162,500.00	01-Jul-2009	7.250%	FL - 60.41%	360	01-Feb-2006
4000541544 1	109,120.00	105,652.58	01-Mar-2009	9.250%	TN - 80.00%	360	01-Feb-2006
4000542299 1	576,200.00	575,352.19	01-Apr-2009	6.375%	NJ - 80.00%	360	01-Feb-2006
4000543330 1	117,000.00	113,319.80	01-May-2007	9.125%	NY - 100.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000543799 1	126,400.00	126,397.75	01-Jun-2009	6.750%	UT - 80.00%	360	01-Jan-2006
4000544753 1	156,800.00	174,528.80	01-Jun-2009	6.900%	CT - 70.00%	360	01-Jan-2006
4000544771 1	179,600.00	170,376.53	01-Oct-2008	6.750%	NY - 80.00%	360	01-Jan-2006
4000545073 1	335,950.00	348,128.20	01-Jul-2008	6.750%	CA - 80.00%	360	01-Feb-2006
4000548182 1	940,000.00	893,420.43	01-Jun-2009	6.750%	FL - 80.00%	360	01-Jan-2006
4000550774 1	188,800.00	188,383.15	01-Oct-2008	6.999%	WA - 80.00%	360	01-Feb-2006
4000551424 1	111,000.00	106,596.80	01-Jul-2009	7.999%	ID - 92.50%	360	01-Jan-2006
4000552268 1	82,999.00	80,248.81	01-Apr-2009	8.750%	IL - 100.00%	360	01-Feb-2006
4000553181 1	125,000.00	119,627.36	01-Jul-2008	7.375%	FL - 59.52%	360	01-Feb-2006
4000553454 1	600,000.00	591,326.88	01-Aug-2007	7.875%	WA - 100.00%	360	01-Feb-2006
4000554104 1	148,800.00	148,557.82	01-Mar-2009	6.125%	NC - 80.00%	360	01-Jan-2006
4000554106 1	595,700.00	567,450.94	01-Jun-2009	6.875%	CA - 80.00%	360	01-Feb-2006
4000554760 1	152,000.00	146,370.29	01-Nov-2007	8.375%	OH - 88.37%	360	01-Jan-2006
4000555660 1	281,300.00	285,570.00	01-Oct-2008	8.875%	CA - 75.01%	360	01-Feb-2006
4000555675 1	175,000.00	200,160.52	01-Jul-2009	5.125%	ME - 84.99%	360	01-Jan-2006
4000555736 1	175,100.00	176,899.00	01-Feb-2009	8.875%	MA - 100.00%	360	01-Feb-2006
4000556396 1	201,650.00	201,589.08	01-Aug-2007	7.250%	CT - 79.99%	360	01-Feb-2006
4000556932 1	136,000.00	134,116.99	01-Jan-2009	7.750%	DE - 80.00%	360	01-Jan-2006
4000556980 1	57,500.00	55,967.66	01-Jul-2009	9.999%	IN - 100.00%	360	01-Feb-2006
4000557846 1	372,200.00	371,899.33	01-Dec-2006	8.000%	NJ - 100.00%	360	01-Feb-2006
4000558757 1	181,000.00	177,692.13	01-Jun-2007	7.625%	FL - 78.70%	360	01-Feb-2006
4000558967 1	163,500.00	163,471.38	01-May-2009	6.875%	OR - 79.99%	360	01-Feb-2006
4000559397 1	75,500.00	73,321.80	01-May-2009	9.375%	MI - 100.00%	360	01-Jan-2006
4000559951 1	324,720.00	343,594.80	01-Sep-2008	6.750%	MD - 80.00%	360	01-Feb-2006
4000560655 1	290,000.00	290,000.00	01-May-2008	6.999%	FL - 75.32%	360	01-Feb-2006
4000560789 1	81,000.00	66,160.40	01-Aug-2009	7.625%	FL - 65.32%	180	01-Jan-2006
4000560994 1	50,000.00	48,401.16	01-Jun-2009	8.500%	OH - 80.00%	360	01-Jan-2006
4000561204 1	188,000.00	179,816.13	01-Jun-2009	9.125%	PA - 96.41%	360	01-Feb-2006
4000561525 1	340,000.00	339,990.83	01-Jul-2009	6.750%	NY - 80.00%	360	01-Feb-2006
4000562178 1	115,000.00	110,936.00	01-Mar-2007	8.500%	IL - 78.77%	360	01-Feb-2006
4000562627 1	510,400.00	518,800.34	01-May-2009	7.250%	CA - 80.00%	360	01-Feb-2006
4000562650 1	512,000.00	511,999.93	01-Jul-2009	6.500%	CA - 80.00%	360	01-Feb-2006
4000562720 1	102,300.00	104,293.59	01-Nov-2008	7.875%	IN - 79.98%	360	01-Feb-2006
4000563360 1	321,300.00	321,300.00	01-Nov-2008	7.875%	NJ - 90.00%	360	01-Feb-2006
4000564924 1	567,000.00	565,078.49	01-Oct-2007	8.250%	MA - 88.59%	360	01-Feb-2006
4000565847 1	224,000.00	223,747.86	01-May-2009	6.750%	NV - 80.00%	360	01-Jan-2006
4000566733 1	136,000.00	110,933.81	01-Apr-2009	6.500%	FL - 62.39%	180	01-Feb-2006
4000566879 1	270,900.00	262,541.51	01-Mar-2008	8.999%	CA - 90.00%	360	01-Feb-2006
4000567532 1	125,500.00	125,468.71	01-Apr-2009	8.875%	FL - 76.52%	360	01-Feb-2006
4000567620 1	196,000.00	188,211.09	01-Mar-2009	7.990%	IL - 80.00%	360	01-Jan-2006
4000567930 1	157,500.00	152,341.79	01-Dec-2008	8.500%	PA - 90.00%	360	01-Jan-2006
4000568117 1	160,000.00	154,846.46	01-Jun-2008	8.375%	FL - 80.00%	360	01-Feb-2006
4000568224 1	396,000.00	402,352.32	01-Aug-2008	6.625%	CA - 80.00%	360	01-Jan-2006
4000568300 1	188,000.00	178,367.26	01-Oct-2008	7.250%	FL - 80.00%	360	01-Feb-2006
4000568555 1	67,500.00	65,764.84	01-Aug-2009	9.999%	IN - 90.00%	360	01-Feb-2006
4000568643 1	98,900.00	96,010.89	01-Mar-2009	9.500%	IL - 100.00%	360	01-Feb-2006
4000569212 1	136,800.00	138,068.17	01-Feb-2009	8.625%	OR - 90.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000569903 1	500,000.00	499,946.51	01-Jun-2008	7.750%	CA - 80.00%	360	01-Feb-2006
4000570763 1	168,000.00	161,033.65	01-Jan-2009	7.500%	WI - 80.00%	360	01-Feb-2006
4000570842 1	58,500.00	56,157.41	01-Aug-2009	7.750%	TX - 65.00%	360	01-Jan-2006
4000571046 1	109,180.00	105,803.16	01-Dec-2008	8.750%	NY - 100.00%	360	01-Feb-2006
4000571520 1	336,000.00	336,000.00	01-Apr-2006	8.125%	NY - 80.00%	360	01-Feb-2006
4000571558 1	161,000.00	160,482.79	01-Oct-2008	7.875%	NV - 79.70%	360	01-Feb-2006
4000571591 1	170,000.00	163,486.06	01-Aug-2008	7.500%	CA - 39.53%	360	01-Jan-2006
4000571701 1	60,000.00	57,636.52	01-Jan-2009	7.375%	UT - 80.00%	360	01-Feb-2006
4000571734 1	630,000.00	629,999.91	01-Jan-2008	7.500%	FL - 100.00%	360	01-Jan-2006
4000571887 1	208,000.00	211,423.34	01-Nov-2008	6.990%	CA - 80.00%	360	01-Jan-2006
4000572475 1	173,000.00	164,976.24	01-Jul-2009	6.999%	CA - 57.67%	360	01-Feb-2006
4000572487 1	896,000.00	896,000.00	01-Dec-2008	7.750%	CA - 80.00%	360	01-Feb-2006
4000573029 1	252,000.00	250,371.10	01-Sep-2007	7.625%	FL - 80.00%	360	01-Jan-2006
4000573257 1	63,000.00	60,350.01	01-Mar-2009	7.750%	CA - 38.65%	360	01-Jan-2006
4000573481 1	320,000.00	304,234.04	01-Feb-2009	6.500%	AZ - 78.62%	360	01-Feb-2006
4000573695 1	84,000.00	83,998.32	01-Feb-2009	7.999%	PA - 80.00%	360	01-Feb-2006
4000573746 1	233,750.00	225,612.89	01-May-2009	8.375%	FL - 87.55%	360	01-Jan-2006
4000574108 1	81,300.00	79,014.96	01-Mar-2009	8.990%	NY - 100.00%	360	01-Feb-2006
4000574288 1	160,000.00	153,803.02	01-Aug-2009	8.000%	CA - 53.33%	360	01-Feb-2006
4000574388 1	284,500.00	284,735.39	01-May-2008	8.250%	IL - 77.95%	360	01-Feb-2006
4000574398 1	79,600.00	83,468.31	01-Feb-2009	4.875%	IA - 80.00%	360	01-Feb-2006
4000574591 1	340,000.00	351,197.67	01-Sep-2008	10.125%	CA - 80.00%	360	01-Feb-2006
4000575008 1	250,000.00	249,925.83	01-Jun-2008	6.999%	FL - 56.18%	360	01-Jan-2006
4000575075 1	219,600.00	219,600.00	01-Apr-2007	10.500%	FL - 90.00%	360	01-Jan-2006
4000575145 1	132,000.00	133,666.55	01-Mar-2009	4.875%	IL - 80.00%	360	01-Feb-2006
4000575268 1	82,300.00	79,683.89	01-Sep-2008	9.375%	OH - 100.00%	360	01-Feb-2006
4000575638 1	268,000.00	268,000.00	01-Oct-2007	8.750%	FL - 80.00%	360	01-Feb-2006
4000575719 1	276,000.00	276,000.00	01-Dec-2007	8.750%	FL - 80.00%	360	01-Feb-2006
4000576130 1	212,350.00	217,546.27	01-Apr-2009	7.625%	CA - 80.00%	360	01-Feb-2006
4000576234 1	332,000.00	332,000.00	01-Jul-2006	7.750%	NY - 80.00%	360	01-Feb-2006
4000577078 1	464,000.00	468,375.14	01-Feb-2009	6.500%	CA - 80.00%	360	01-Jan-2006
4000577824 1	134,000.00	134,000.00	01-Jan-2009	8.000%	IL - 80.00%	360	01-Feb-2006
4000577863 1	119,500.00	114,656.88	01-Jan-2009	7.750%	GA - 79.67%	360	01-Feb-2006
4000578051 1	316,000.00	327,817.09	01-Feb-2009	6.375%	CA - 80.00%	360	01-Jan-2006
4000578165 1	193,000.00	192,999.30	01-Apr-2009	7.500%	OR - 74.23%	360	01-Feb-2006
4000578429 1	266,850.00	266,838.00	01-May-2009	9.875%	FL - 80.00%	360	01-Feb-2006
4000578458 1	92,800.00	89,657.63	01-Mar-2008	8.750%	OH - 80.00%	360	01-Feb-2006
4000578651 1	162,400.00	168,542.94	01-Aug-2009	6.625%	OR - 80.00%	360	01-Jan-2006
4000579079 1	445,200.00	445,111.72	01-Nov-2007	7.625%	NY - 80.00%	360	01-Feb-2006
4000579316 1	500,000.00	475,182.65	01-Apr-2008	6.625%	NY - 80.00%	360	01-Feb-2006
4000579475 1	188,200.00	188,200.00	01-Dec-2008	7.625%	FL - 86.33%	360	01-Feb-2006
4000579591 1	205,000.00	195,310.06	01-Sep-2008	6.125%	CA - 71.93%	360	01-Jan-2006
4000579711 1	124,200.00	124,200.00	01-Dec-2007	6.500%	FL - 79.97%	360	01-Feb-2006
4000579772 1	458,000.00	458,000.00	01-Apr-2009	6.375%	FL - 78.29%	360	01-Feb-2006
4000579893 1	180,000.00	180,000.00	01-Apr-2007	8.250%	FL - 80.00%	360	01-Feb-2006
4000579902 1	120,800.00	116,225.85	01-Sep-2007	7.500%	KY - 80.00%	360	01-Feb-2006
4000579957 1	209,000.00	199,071.68	01-May-2009	6.999%	NV - 76.00%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000579966 1	160,000.00	160,000.00	01-May-2009	6.875%	FL - 80.00%	360	01-Jan-2006
4000580056 1	110,700.00	120,915.50	01-Mar-2009	8.625%	IA - 100.00%	360	01-Feb-2006
4000580089 1	175,100.00	170,103.04	01-May-2007	9.750%	FL - 85.00%	360	01-Feb-2006
4000580121 1	118,750.00	117,097.39	01-Feb-2009	8.125%	OH - 95.00%	360	01-Jan-2006
4000580233 1	92,000.00	88,076.51	01-Dec-2008	7.375%	TX - 80.00%	360	01-Feb-2006
4000580295 1	69,600.00	69,959.34	01-May-2009	8.500%	IN - 80.00%	360	01-Jan-2006
4000580494 1	215,500.00	213,471.31	01-Jul-2008	7.625%	MN - 100.00%	360	01-Feb-2006
4000580559 1	448,000.00	447,867.00	01-Apr-2008	7.125%	CA - 80.00%	360	01-Feb-2006
4000580613 1	212,500.00	203,479.53	01-Nov-2007	6.875%	FL - 85.00%	360	01-Feb-2006
4000580692 1	62,400.00	60,202.00	01-May-2009	9.125%	TX - 80.00%	360	01-Feb-2006
4000580715 1	128,300.00	123,018.26	01-Dec-2008	7.000%	FL - 79.99%	360	01-Feb-2006
4000580782 1	235,000.00	227,293.44	01-Nov-2007	8.375%	FL - 87.04%	360	01-Feb-2006
4000581007 1	146,250.00	140,420.39	01-Jul-2009	7.750%	PA - 75.00%	360	01-Feb-2006
4000581049 1	46,500.00	43,292.09	01-Sep-2008	8.625%	IN - 100.00%	360	01-Feb-2006
4000581397 1	73,600.00	70,869.71	01-Jan-2009	8.250%	ND - 80.00%	360	01-Feb-2006
4000581546 1	183,996.00	177,492.38	01-Nov-2006	7.875%	IN - 80.00%	360	01-Feb-2006
4000581734 1	227,400.00	227,400.00	01-Jun-2009	7.000%	CA - 79.98%	360	01-Jan-2006
4000581827 1	140,000.00	140,000.00	01-Apr-2008	9.375%	IN - 100.00%	360	01-Feb-2006
4000582199 1	512,000.00	493,498.54	01-Nov-2007	7.875%	FL - 80.00%	360	01-Feb-2006
4000582493 1	156,800.00	156,800.00	01-Aug-2006	7.999%	FL - 80.00%	360	01-Feb-2006
4000582710 1	224,000.00	223,988.96	01-Jan-2009	8.000%	FL - 80.00%	360	01-Feb-2006
4000582843 1	91,920.00	90,383.19	01-May-2009	8.375%	IN - 80.00%	360	01-Feb-2006
4000582937 1	300,000.00	286,427.66	01-Apr-2009	7.375%	FL - 78.74%	360	01-Feb-2006
4000583828 1	224,000.00	223,994.52	01-Apr-2008	8.375%	FL - 80.00%	360	01-Jan-2006
4000583851 1	150,000.00	145,723.16	01-Jan-2009	9.500%	FL - 89.98%	360	01-Feb-2006
4000584031 1	175,950.00	175,897.76	01-Dec-2008	7.125%	FL - 79.98%	360	01-Jan-2006
4000584095 1	517,200.00	551,249.28	01-Nov-2008	6.250%	MA - 80.00%	360	01-Feb-2006
4000584155 1	95,000.00	91,928.14	01-Mar-2008	8.750%	WI - 100.00%	360	01-Jan-2006
4000584213 1	128,000.00	128,000.00	01-Jul-2008	7.500%	OR - 80.00%	360	01-Feb-2006
4000584316 1	366,680.00	366,680.00	01-Oct-2007	7.375%	NY - 80.00%	360	01-Feb-2006
4000584395 1	133,500.00	133,463.20	01-Sep-2008	8.000%	NC - 79.99%	360	01-Jan-2006
4000584469 1	189,000.00	202,081.87	01-Jul-2009	5.625%	CA - 90.00%	360	01-Jan-2006
4000584679 1	280,000.00	272,101.62	01-Apr-2007	8.999%	OH - 100.00%	360	01-Jan-2006
4000584698 1	567,000.00	542,819.00	01-Jul-2008	7.375%	CA - 90.00%	360	01-Feb-2006
4000584724 1	196,000.00	196,000.00	01-Mar-2009	8.125%	FL - 80.00%	360	01-Feb-2006
4000584778 1	143,100.00	143,100.00	01-Dec-2007	7.250%	FL - 79.99%	360	01-Feb-2006
4000584964 1	174,250.00	174,249.52	01-Dec-2008	7.875%	AZ - 85.00%	360	01-Feb-2006
4000584989 1	618,750.00	607,857.17	01-Sep-2008	7.250%	OR - 75.00%	360	01-Feb-2006
4000585115 1	525,000.00	508,869.83	01-Oct-2008	5.999%	MI - 68.18%	360	01-Feb-2006
4000585405 1	80,000.00	77,496.90	01-Jun-2008	8.750%	TN - 100.00%	360	01-Jan-2006
4000585439 1	500,000.00	482,130.21	01-Oct-2007	7.999%	FL - 84.75%	360	01-Feb-2006
4000585537 1	184,800.00	184,800.00	01-Jul-2009	6.625%	CA - 80.00%	360	01-Feb-2006
4000585587 1	360,000.00	360,000.00	01-Apr-2008	7.375%	NY - 80.00%	360	01-Jan-2006
4000585625 1	472,000.00	467,178.44	01-Apr-2009	6.999%	CA - 80.00%	360	01-Feb-2006
4000585630 1	153,000.00	147,510.72	01-Oct-2008	8.750%	FL - 85.00%	360	01-Feb-2006
4000585656 1	163,700.00	161,776.51	01-Apr-2008	9.250%	WI - 89.45%	360	01-Feb-2006
4000585831 1	400,000.00	400,000.00	01-Dec-2008	7.875%	NY - 80.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000586064 1	82,555.00	80,364.26	01-Feb-2008	9.500%	PA - 95.00%	360	01-Feb-2006
4000586160 1	216,000.00	216,000.00	01-Dec-2007	7.999%	FL - 80.00%	360	01-Feb-2006
4000586204 1	267,800.00	278,707.27	01-Jun-2009	4.500%	AZ - 65.00%	360	01-Feb-2006
4000586208 1	107,600.00	110,334.84	01-Dec-2008	7.999%	TN - 80.00%	360	01-Feb-2006
4000586392 1	518,100.00	533,829.00	01-Jan-2009	6.500%	CA - 80.00%	360	01-Feb-2006
4000586397 1	151,200.00	148,729.05	01-Mar-2008	7.625%	MA - 80.00%	360	01-Feb-2006
4000586416 1	188,000.00	189,327.38	01-Jul-2008	6.750%	FL - 80.00%	360	01-Feb-2006
4000586728 1	182,400.00	185,363.91	01-Mar-2009	6.750%	NV - 76.00%	360	01-Feb-2006
4000586733 1	508,000.00	507,999.50	01-Nov-2008	5.625%	CA - 80.00%	360	01-Feb-2006
4000586828 1	133,600.00	133,600.00	01-Aug-2009	7.875%	FL - 80.00%	360	01-Feb-2006
4000586854 1	41,300.00	40,032.05	01-Mar-2009	8.500%	PA - 100.00%	360	01-Feb-2006
4000586925 1	55,000.00	52,773.55	01-Nov-2007	7.250%	PA - 61.11%	360	01-Feb-2006
4000587060 1	335,400.00	335,400.00	01-Apr-2009	7.500%	NY - 80.00%	360	01-Feb-2006
4000587757 1	380,000.00	380,000.00	01-Oct-2008	6.750%	CA - 80.00%	360	01-Feb-2006
4000588167 1	374,850.00	362,491.07	01-Jul-2008	8.250%	CA - 85.00%	360	01-Feb-2006
4000588282 1	427,500.00	427,500.00	01-Feb-2009	9.250%	CA - 90.00%	360	01-Feb-2006
4000588453 1	444,000.00	444,000.00	01-Oct-2007	8.250%	CA - 80.00%	360	01-Feb-2006
4000588497 1	265,000.00	264,988.00	01-Oct-2008	9.625%	FL - 100.00%	360	01-Feb-2006
4000588713 1	136,000.00	138,079.68	01-Dec-2008	6.875%	OH - 80.00%	360	01-Feb-2006
4000588805 1	212,000.00	126,720.65	01-Jun-2009	7.125%	CA - 80.00%	360	01-Feb-2006
4000588840 1	107,500.00	104,250.14	01-Feb-2008	8.999%	OH - 100.00%	360	01-Feb-2006
4000589326 1	170,000.00	167,371.87	01-Jul-2008	8.250%	FL - 64.89%	360	01-Feb-2006
4000589597 1	363,000.00	357,305.89	01-Apr-2008	7.625%	NJ - 78.91%	360	01-Feb-2006
4000589625 1	322,200.00	319,984.87	01-Aug-2007	8.250%	FL - 90.00%	360	01-Feb-2006
4000589710 1	130,000.00	129,956.67	01-May-2008	8.000%	CO - 80.00%	360	01-Feb-2006
4000589779 1	64,000.00	61,267.19	01-Jun-2009	7.750%	SC - 80.00%	360	01-Feb-2006
4000589807 1	62,000.00	59,895.59	01-Oct-2008	8.625%	NC - 100.00%	360	01-Feb-2006
4000590020 1	488,000.00	488,000.00	01-May-2007	7.750%	FL - 80.00%	360	01-Feb-2006
4000590026 1	147,050.00	145,664.56	01-Jul-2009	5.999%	FL - 85.00%	360	01-Feb-2006
4000590031 1	620,350.00	610,683.40	01-Mar-2008	7.750%	NJ - 79.99%	360	01-Feb-2006
4000590057 1	190,000.00	183,732.36	01-Oct-2008	8.750%	NY - 100.00%	360	01-Feb-2006
4000590115 1	62,400.00	60,073.57	01-Oct-2008	7.625%	OH - 80.00%	360	01-Feb-2006
4000590144 1	119,000.00	115,299.69	01-Mar-2008	9.000%	NE - 100.00%	360	01-Feb-2006
4000590339 1	340,000.00	340,000.00	01-May-2008	6.999%	CA - 80.00%	360	01-Feb-2006
4000590418 1	423,000.00	423,000.00	01-Jul-2009	8.375%	CA - 90.00%	360	01-Feb-2006
4000590460 1	663,200.00	661,464.06	01-Mar-2009	7.375%	CA - 80.00%	360	01-Feb-2006
4000590647 1	296,000.00	296,000.00	01-Jun-2008	7.375%	FL - 80.00%	360	01-Feb-2006
4000590728 1	303,800.00	303,800.00	01-Nov-2008	6.375%	CA - 79.99%	360	01-Feb-2006
4000590825 1	59,200.00	60,519.03	01-Jul-2009	5.625%	TX - 80.00%	360	01-Feb-2006
4000590891 1	203,200.00	182,850.85	01-Aug-2008	4.500%	FL - 80.00%	360	01-Feb-2006
4000591216 1	300,000.00	299,700.00	01-Aug-2008	7.875%	FL - 75.00%	360	01-Feb-2006
4000591337 1	256,000.00	242,429.53	01-Jun-2009	5.999%	AZ - 80.00%	360	01-Feb-2006
4000591915 1	321,750.00	309,389.14	01-Nov-2008	7.500%	PA - 64.87%	360	01-Feb-2006
4000591922 1	523,200.00	531,706.21	01-Jun-2008	7.125%	CA - 80.00%	360	01-Feb-2006
4000591967 1	190,000.00	208,617.17	01-Sep-2008	7.750%	CA - 61.29%	360	01-Feb-2006
4000592164 1	160,000.00	153,780.99	01-Sep-2008	7.999%	FL - 62.75%	360	01-Feb-2006
4000592234 1	250,000.00	249,673.48	01-Aug-2008	7.375%	FL - 85.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000592284 1	49,600.00	41,464.90	01-Jul-2008	8.250%	NY - 80.00%	180	01-Feb-2006
4000592432 1	124,900.00	124,736.93	01-Jul-2009	9.500%	OH - 100.00%	360	01-Feb-2006
4000592434 1	197,500.00	188,937.85	01-Sep-2007	7.375%	IL - 82.29%	360	01-Feb-2006
4000592563 1	269,800.00	288,237.37	01-Aug-2009	7.125%	FL - 79.59%	360	01-Feb-2006
4000592633 1	137,600.00	137,600.00	01-Apr-2009	6.625%	IL - 80.00%	360	01-Feb-2006
4000592646 1	135,400.00	130,661.57	01-Oct-2008	8.625%	WI - 100.00%	360	01-Feb-2006
4000592647 1	176,700.00	173,543.79	01-Sep-2008	7.125%	OR - 79.99%	360	01-Feb-2006
4000592752 1	150,000.00	141,405.68	01-Feb-2009	6.250%	FL - 56.18%	360	01-Feb-2006
4000592838 1	800,000.00	764,535.64	01-Sep-2007	7.250%	FL - 74.77%	360	01-Feb-2006
4000592887 1	199,500.00	199,429.44	01-Nov-2007	8.375%	FL - 95.00%	360	01-Feb-2006
4000592975 1	151,000.00	144,135.26	01-Jul-2009	6.500%	FL - 78.65%	360	01-Feb-2006
4000593070 1	111,300.00	107,470.49	01-Mar-2009	9.125%	NY - 100.00%	360	01-Feb-2006
4000593201 1	214,000.00	210,177.40	01-Sep-2008	7.250%	FL - 80.00%	360	01-Feb-2006
4000593344 1	99,000.00	96,199.14	01-Apr-2009	9.375%	IL - 100.00%	360	01-Feb-2006
4000593511 1	624,000.00	624,000.00	01-Feb-2009	8.000%	CA - 80.00%	360	01-Feb-2006
4000593632 1	920,000.00	880,885.94	01-Jul-2008	7.000%	NJ - 80.00%	360	01-Feb-2006
4000593716 1	250,000.00	245,466.14	01-Oct-2008	7.125%	CA - 46.73%	360	01-Feb-2006
4000593766 1	141,450.00	135,716.85	01-May-2009	7.750%	WI - 95.00%	360	01-Feb-2006
4000593966 1	251,050.00	247,649.28	01-Apr-2007	8.375%	FL - 83.68%	360	01-Feb-2006
4000593974 1	207,200.00	207,200.00	01-Feb-2009	7.750%	FL - 80.00%	360	01-Feb-2006
4000594003 1	352,000.00	352,000.00	01-Oct-2007	7.250%	FL - 80.00%	360	01-Feb-2006
4000594042 1	60,000.00	58,089.20	01-Aug-2009	9.250%	IL - 100.00%	360	01-Feb-2006
4000594375 1	214,700.00	214,231.41	01-May-2008	7.625%	FL - 80.00%	360	01-Feb-2006
4000594377 1	228,800.00	232,613.34	01-Jun-2008	6.000%	CA - 80.00%	360	01-Feb-2006
4000594522 1	191,900.00	191,605.33	01-Jan-2008	7.375%	FL - 79.99%	360	01-Feb-2006
4000594566 1	224,000.00	224,000.00	01-Mar-2007	7.999%	FL - 80.00%	360	01-Feb-2006
4000594654 1	108,000.00	104,031.19	01-Sep-2008	7.625%	KY - 80.00%	360	01-Feb-2006
4000594679 1	64,000.00	60,305.52	01-Mar-2009	7.875%	OK - 80.00%	360	01-Feb-2006
4000594699 1	334,000.00	333,932.96	01-Sep-2008	7.875%	CA - 80.00%	360	01-Feb-2006
4000594793 1	644,000.00	654,196.66	01-Jun-2009	6.500%	CA - 80.00%	360	01-Feb-2006
4000594851 1	91,800.00	87,603.39	01-Oct-2008	7.500%	GA - 83.45%	360	01-Feb-2006
4000594992 1	600,000.00	612,388.37	01-Oct-2008	6.500%	NV - 80.00%	360	01-Feb-2006
4000595340 1	408,400.00	422,206.09	01-Jul-2008	7.375%	CA - 99.99%	360	01-Feb-2006
4000595448 1	256,000.00	239,609.92	01-May-2008	8.000%	NJ - 80.00%	360	01-Feb-2006
4000595818 1	301,200.00	300,432.51	01-Sep-2008	4.375%	CA - 80.00%	360	01-Feb-2006
4000595868 1	215,800.00	205,792.60	01-Aug-2009	7.750%	PA - 78.76%	360	01-Feb-2006
4000596186 1	144,000.00	144,000.00	01-Jan-2009	7.500%	FL - 57.60%	360	01-Feb-2006
4000596257 1	252,000.00	242,893.93	01-Jun-2009	7.875%	AZ - 90.00%	360	01-Feb-2006
4000596358 1	182,400.00	182,392.25	01-Apr-2007	7.375%	FL - 80.00%	360	01-Feb-2006
4000596432 1	172,000.00	204,070.80	01-Aug-2009	4.850%	WI - 80.00%	360	01-Feb-2006
4000596454 1	240,300.00	228,407.88	01-Mar-2009	6.625%	AZ - 91.18%	360	01-Feb-2006
4000596878 1	204,000.00	203,930.39	01-Jul-2009	7.750%	FL - 80.00%	360	01-Feb-2006
4000596924 1	196,000.00	210,840.36	01-Apr-2009	6.625%	OR - 80.00%	360	01-Feb-2006
4000597046 1	71,250.00	68,675.38	01-Dec-2008	8.000%	WI - 75.00%	360	01-Feb-2006
4000597308 1	212,000.00	208,891.35	01-Dec-2007	8.125%	FL - 80.00%	360	01-Feb-2006
4000597489 1	579,000.00	576,995.23	01-Apr-2009	8.000%	CA - 68.12%	360	01-Feb-2006
4000597502 1	191,000.00	183,623.38	01-Apr-2009	8.375%	VA - 68.21%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000597572 1	189,600.00	195,728.53	01-Apr-2009	5.375%	OR - 80.00%	360	01-Feb-2006
4000597628 1	108,000.00	104,065.44	01-May-2009	4.375%	OH - 100.00%	360	01-Feb-2006
4000597793 1	141,300.00	138,704.28	01-Apr-2009	8.625%	CT - 90.00%	360	01-Feb-2006
4000597813 1	101,700.00	98,083.50	01-Aug-2009	8.625%	SC - 84.96%	360	01-Feb-2006
4000598042 1	562,500.00	539,095.53	01-Feb-2009	6.875%	NY - 90.00%	360	01-Feb-2006
4000598046 1	120,000.00	115,245.48	01-Jun-2009	7.875%	FL - 80.00%	360	01-Feb-2006
4000598122 1	122,500.00	136,664.06	01-Jan-2009	9.250%	NY - 100.00%	360	01-Feb-2006
4000598299 1	167,900.00	167,900.00	01-Oct-2008	7.625%	AZ - 79.99%	360	01-Feb-2006
4000598394 1	252,000.00	251,733.98	01-May-2008	7.375%	NY - 80.00%	360	01-Feb-2006
4000598619 1	164,800.00	165,715.00	01-Feb-2009	5.500%	MI - 80.00%	360	01-Feb-2006
4000598642 1	270,000.00	269,752.37	01-May-2009	8.500%	WI - 100.00%	360	01-Feb-2006
4000598943 1	160,000.00	162,864.15	01-Oct-2008	7.625%	FL - 55.75%	360	01-Feb-2006
4000598997 1	344,000.00	337,944.06	01-May-2008	7.250%	CA - 80.00%	360	01-Feb-2006
4000599148 1	155,000.00	150,257.71	01-Apr-2009	8.750%	LA - 100.00%	360	01-Feb-2006
4000599353 1	308,000.00	298,193.16	01-Aug-2007	8.750%	FL - 90.00%	360	01-Feb-2006
4000599427 1	316,000.00	303,758.02	01-Sep-2007	7.999%	FL - 80.00%	360	01-Feb-2006
4000599474 1	110,400.00	106,152.96	01-Jun-2008	7.375%	KY - 80.00%	360	01-Feb-2006
4000599774 1	85,410.00	91,225.30	01-Sep-2008	9.250%	IN - 90.00%	360	01-Feb-2006
4000599980 1	85,000.00	85,000.00	01-Sep-2007	7.625%	FL - 36.17%	360	01-Feb-2006
4000600475 1	59,000.00	58,991.84	01-Aug-2009	7.875%	MI - 80.00%	360	01-Feb-2006
4000600530 1	265,000.00	256,540.36	01-Aug-2009	8.625%	FL - 100.00%	360	01-Feb-2006
4000600699 1	201,400.00	193,399.36	01-Jan-2009	8.625%	FL - 95.00%	360	01-Feb-2006
4000600755 1	92,250.00	88,204.73	01-Jul-2009	8.125%	IN - 61.50%	360	01-Feb-2006
4000600992 1	202,800.00	205,333.11	01-May-2009	6.750%	NV - 80.00%	360	01-Feb-2006
4000601062 1	139,200.00	141,549.00	01-Mar-2009	7.125%	MN - 80.00%	360	01-Feb-2006
4000601140 1	74,000.00	73,814.68	01-Mar-2009	9.625%	PA - 100.00%	360	01-Feb-2006
4000601219 1	328,000.00	327,554.69	01-Aug-2009	8.750%	GA - 100.00%	360	01-Feb-2006
4000601253 1	142,500.00	138,112.36	01-Aug-2008	8.625%	PA - 100.00%	360	01-Feb-2006
4000601326 1	216,000.00	216,000.00	01-Dec-2007	7.875%	FL - 80.00%	360	01-Feb-2006
4000601460 1	152,000.00	152,000.00	01-May-2009	8.375%	FL - 77.16%	360	01-Feb-2006
4000601529 1	294,000.00	294,000.00	01-Jul-2008	7.375%	NJ - 70.00%	360	01-Feb-2006
4000601686 1	122,000.00	118,593.57	01-Jul-2008	9.375%	LA - 100.00%	360	01-Feb-2006
4000601904 1	160,000.00	154,608.90	01-Jul-2007	8.500%	IL - 50.00%	360	01-Feb-2006
4000601921 1	252,000.00	252,000.00	01-Dec-2008	7.875%	FL - 80.00%	360	01-Feb-2006
4000602080 1	250,000.00	239,401.16	01-Mar-2009	7.500%	FL - 62.50%	360	01-Feb-2006
4000602225 1	389,450.00	394,741.60	01-Nov-2008	5.250%	CA - 80.00%	360	01-Feb-2006
4000602419 1	488,000.00	487,953.39	01-Sep-2008	6.999%	NY - 80.00%	360	01-Feb-2006
4000602658 1	177,600.00	177,600.00	01-Mar-2009	6.999%	NV - 80.00%	360	01-Feb-2006
4000602713 1	352,000.00	351,756.21	01-Jul-2008	6.250%	CA - 80.00%	360	01-Feb-2006
4000602803 1	92,500.00	92,467.65	01-Dec-2008	8.375%	SC - 79.97%	360	01-Feb-2006
4000602845 1	793,600.00	793,018.16	01-May-2009	7.375%	CA - 80.00%	360	01-Feb-2006
4000602851 1	263,900.00	263,884.90	01-Oct-2008	8.250%	NJ - 79.99%	360	01-Feb-2006
4000602878 1	660,000.00	659,630.11	01-Jan-2009	6.999%	CA - 80.00%	360	01-Feb-2006
4000602902 1	456,800.00	456,628.60	01-Nov-2006	8.375%	CA - 80.00%	360	01-Feb-2006
4000603062 1	135,100.00	130,880.32	01-Dec-2008	8.500%	MI - 100.00%	360	01-Feb-2006
4000603268 1	175,000.00	167,824.96	01-Sep-2008	7.625%	FL - 87.94%	360	01-Feb-2006
4000603433 1	295,200.00	300,060.57	01-Aug-2009	6.500%	MD - 80.00%	360	01-Feb-2006

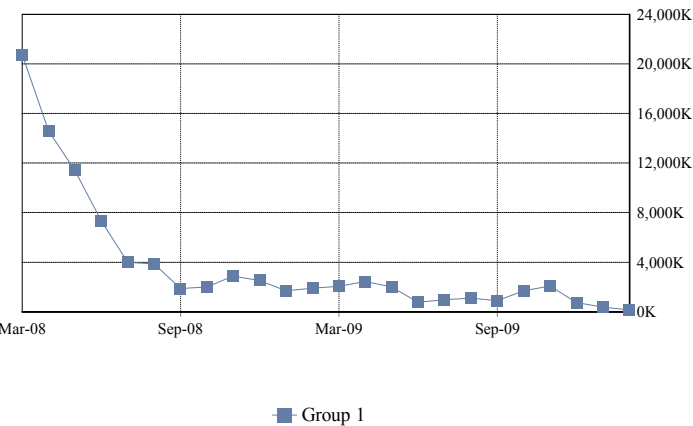
Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000603539 1	132,800.00	133,671.50	01-Sep-2008	7.875%	FL - 80.00%	360	01-Feb-2006
4000604666 1	105,600.00	104,083.25	01-Mar-2008	7.999%	KY - 79.95%	360	01-Feb-2006
4000604946 1	441,600.00	485,162.00	01-Jun-2009	3.875%	CA - 80.00%	360	01-Feb-2006
4000605188 1	325,000.00	314,430.63	01-Jun-2008	8.990%	NJ - 100.00%	360	01-Feb-2006
4000605921 1	262,350.00	263,089.97	01-Sep-2008	7.750%	AZ - 89.99%	360	01-Feb-2006
4000605979 1	125,100.00	123,396.06	01-Dec-2008	8.625%	PA - 89.36%	360	01-Mar-2006
4000606000 1	170,800.00	168,283.07	01-Jun-2008	7.875%	MA - 80.00%	360	01-Feb-2006
4000606115 1	88,000.00	85,231.40	01-Oct-2008	8.500%	IA - 80.00%	360	01-Feb-2006
4000606390 1	286,400.00	286,400.00	01-Dec-2007	7.375%	FL - 80.00%	360	01-Feb-2006
4000606616 1	120,000.00	115,954.32	01-Feb-2008	8.250%	IL - 80.00%	360	01-Feb-2006
4000606788 1	178,500.00	176,049.76	01-May-2008	7.999%	FL - 85.00%	360	01-Feb-2006
4000607177 1	344,000.00	343,999.98	01-Feb-2009	7.625%	CA - 80.00%	360	01-Feb-2006
4000607213 1	450,000.00	498,735.79	01-Jun-2009	7.750%	FL - 100.00%	360	01-Feb-2006
4000607225 1	159,900.00	159,599.65	01-Dec-2007	7.125%	FL - 79.99%	360	01-Feb-2006
4000607274 1	118,000.00	112,859.76	01-Dec-2008	7.750%	FL - 73.75%	360	01-Feb-2006
4000608337 1	168,800.00	168,799.63	01-Jun-2009	7.625%	WI - 80.00%	360	01-Feb-2006
4000608589 1	432,000.00	424,394.88	01-Jan-2007	7.250%	FL - 80.00%	360	01-Feb-2006
4000608697 1	86,000.00	82,984.29	01-Feb-2009	8.625%	NJ - 100.00%	360	01-Feb-2006
4000608975 1	380,000.00	374,303.59	01-Feb-2009	6.250%	CA - 69.09%	360	01-Feb-2006
4000609753 1	100,000.00	96,119.51	01-Oct-2008	7.990%	PA - 79.37%	360	01-Feb-2006
4000609836 1	80,000.00	76,901.49	01-Jul-2009	8.000%	IN - 80.00%	360	01-Feb-2006
4000609915 1	760,000.00	727,686.11	01-Nov-2008	7.500%	NY - 80.00%	360	01-Feb-2006
4000610182 1	267,200.00	263,119.52	01-Sep-2007	7.999%	FL - 80.00%	360	01-Feb-2006
4000610515 1	340,000.00	334,560.68	01-Jan-2008	7.500%	NJ - 80.00%	360	01-Feb-2006
4000610627 1	176,000.00	176,062.46	01-Sep-2008	7.500%	FL - 80.00%	360	01-Feb-2006
4000610782 1	180,455.00	180,356.96	01-Nov-2008	8.750%	FL - 85.00%	360	01-Feb-2006
4000611127 1	401,600.00	400,870.10	01-Sep-2008	6.999%	MA - 80.00%	360	01-Feb-2006
4000612083 1	200,000.00	203,457.49	01-Oct-2008	7.375%	CA - 80.00%	360	01-Feb-2006
4000612248 1	50,000.00	48,557.82	01-Jun-2009	9.500%	WV - 100.00%	360	01-Feb-2006
4000612624 1	172,000.00	164,732.59	01-Apr-2009	7.250%	CA - 80.00%	360	01-Feb-2006
4000612728 1	115,900.00	115,900.00	01-May-2008	7.990%	NC - 79.99%	360	01-Feb-2006
4000612764 1	107,000.00	99,631.22	01-Mar-2009	8.999%	NC - 100.00%	360	01-Feb-2006
4000613071 1	96,000.00	93,410.62	01-Jan-2009	7.125%	KY - 80.00%	360	01-Feb-2006
4000613277 1	230,000.00	229,927.65	01-Feb-2009	8.500%	CA - 58.97%	360	01-Feb-2006
4000613453 1	100,000.00	94,663.19	01-Sep-2008	7.000%	NY - 40.00%	360	01-Feb-2006
4000613909 1	44,000.00	42,974.55	01-Apr-2009	10.500%	KY - 100.00%	360	01-Feb-2006
4000614101 1	143,600.00	137,090.13	01-Jan-2009	7.125%	FL - 77.62%	360	01-Feb-2006
4000614563 1	469,600.00	469,600.00	01-Oct-2008	6.125%	CA - 80.00%	360	01-Feb-2006
4000614861 1	62,150.00	62,150.00	01-Jun-2009	8.250%	CO - 79.99%	360	01-Feb-2006
4000615363 1	84,000.00	81,026.93	01-Jun-2009	8.500%	IN - 100.00%	360	01-Feb-2006
4000615436 1	141,600.00	143,078.16	01-Jul-2009	7.500%	NV - 80.00%	360	01-Feb-2006
4000616367 1	129,900.00	129,900.00	01-Mar-2008	6.625%	OH - 79.98%	360	01-Feb-2006
4000616855 1	432,000.00	468,208.79	01-Nov-2008	7.750%	CA - 80.00%	360	01-Feb-2006
4000617066 1	224,000.00	219,175.47	01-Dec-2008	7.000%	CA - 80.00%	360	01-Feb-2006
4000617585 1	128,000.00	125,554.33	01-Jun-2009	7.500%	NC - 80.00%	360	01-Feb-2006
4000618366 1	378,000.00	373,131.81	01-Apr-2008	8.625%	FL - 90.00%	360	01-Feb-2006
4000618393 1	180,000.00	173,958.97	01-May-2009	9.000%	IN - 100.00%	360	01-Feb-2006

Prepayment Report

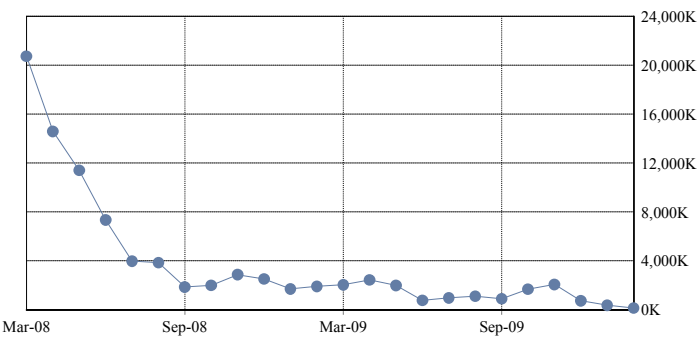
VOLUNTARY PREPAYMENTS

	Total
<u>Current</u>	
Number of Paid in Full Loans	2
Number of Repurchased Loans	0
Total Number of Loans Prepaid in Full	2
Curtailments Amount	(77,164.75)
Paid in Full Balance	225,313.79
Repurchased Loans Balance	0.00
Total Prepayment Amount	148,149.04
<u>Cumulative</u>	
Number of Paid in Full Loans	2,916
Number of Repurchased Loans	60
Total Number of Loans Prepaid in Full	2,976
Paid in Full Balance	580,963,903.30
Repurchased Loans Balance	10,681,556.22
Curtailments Amount	(2,215,296.83)
Total Prepayment Amount	589,430,162.69

Total Prepayments by Groups



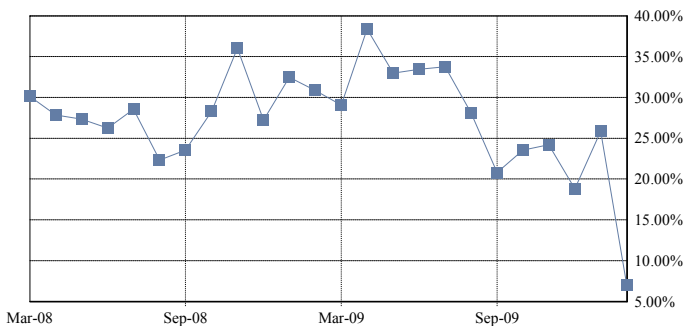
Total Prepayments



PREPAYMENTS RATES

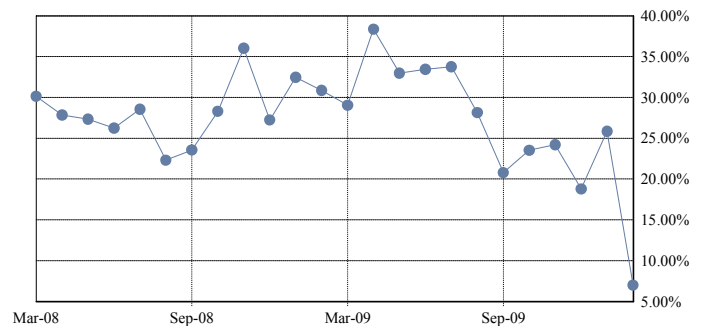
	Total
SMM	0.60%
3 Months Avg SMM	1.60%
12 Months Avg SMM	2.56%
Avg SMM Since Cut-off	2.33%
CPR	7.00%
3 Months Avg CPR	17.57%
12 Months Avg CPR	26.75%
Avg CPR Since Cut-off	24.60%
PSA	116.58%
3 Months Avg PSA Approximation	292.83%
12 Months Avg PSA Approximation	445.76%
Avg PSA Since Cut-off Approximation	557.05%

CPR by Groups

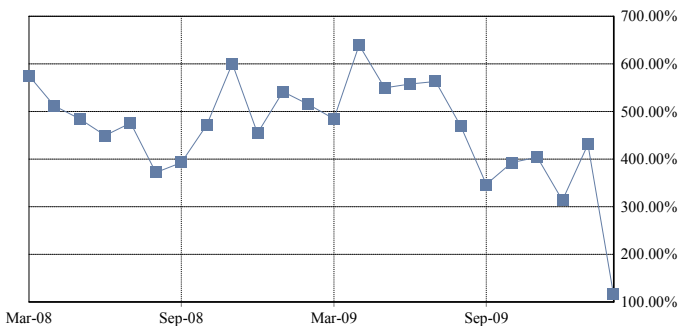


■ Group 1

Total CPR

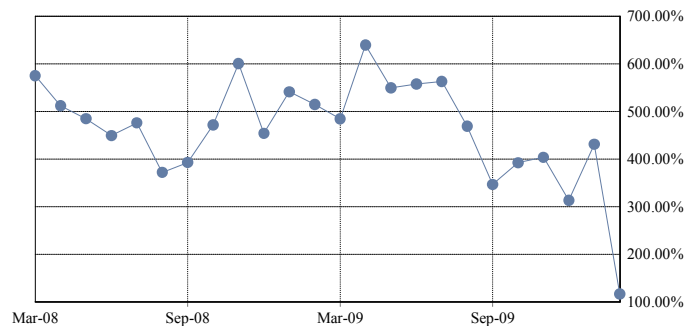


PSA by Groups

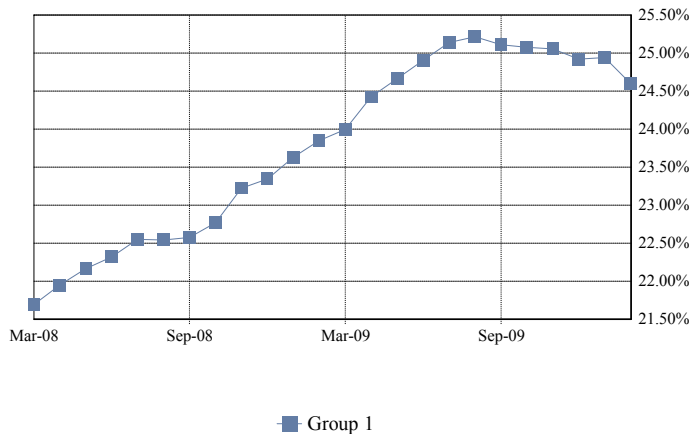


■ Group 1

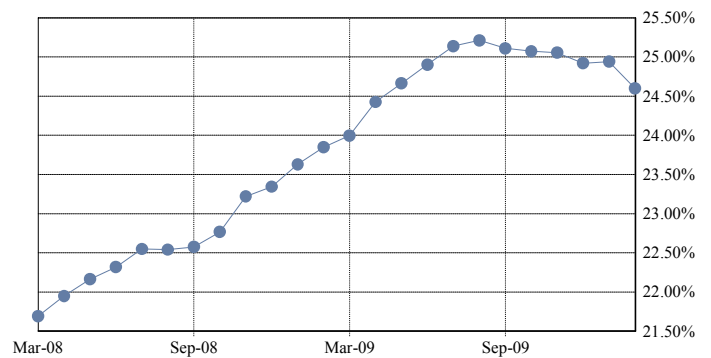
Total PSA



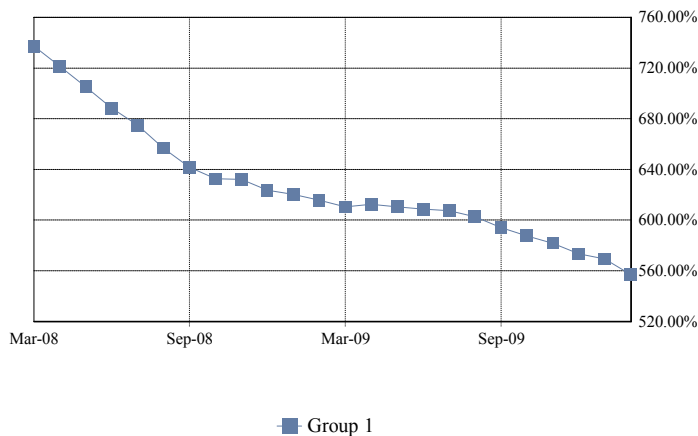
CPR Avg since Cut-Off by Groups



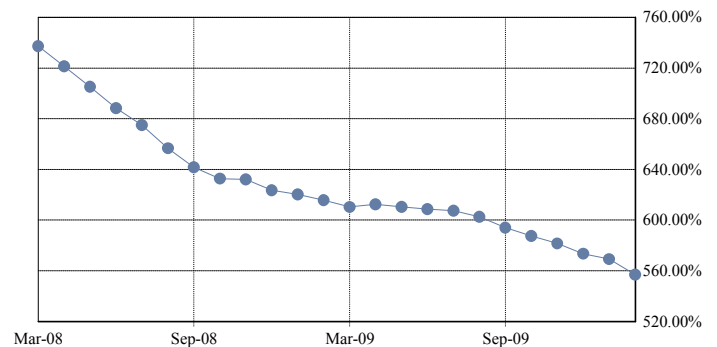
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

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

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

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

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

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

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

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

Weighted Average Seasoning (WAS)

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

Dates correspond to distribution dates.

Prepayment Detail Report

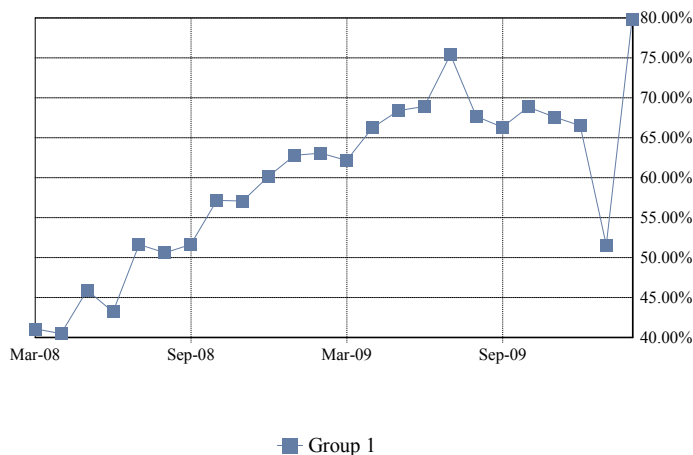
Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution									
Loan Number & Loan Group		Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
4000585565	1		120,000.00	116,462.64	15-Jan-2010	8.625%	NY - 100.00%	Paid Off - 360	01-Feb-2006
4000596622	1		112,800.00	108,851.15	21-Jan-2010	8.500%	TX - 80.00%	Paid Off - 360	01-Feb-2006
TOTAL			232,800.00	225,313.79					

Realized Loss Report

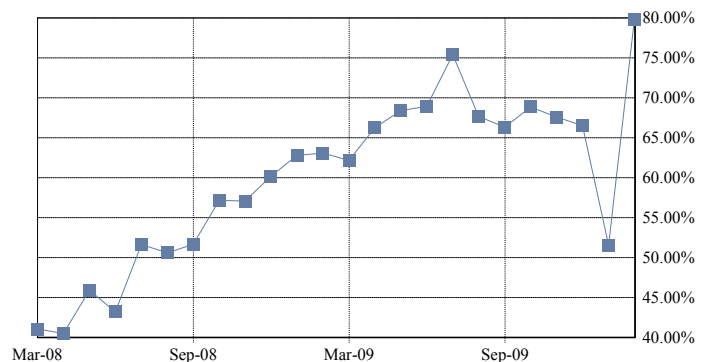
COLLATERAL REALIZED LOSSES

	Total
<u>Current</u>	
Subsequent Recoveries	44,822.39
Number of Loans Liquidated	17
Collateral Principal Realized Loss/(Gain) Amount	2,283,797.92
Collateral Interest Realized Loss/(Gain) Amount	(17,626.35)
Net Liquidation Proceeds	594,884.25
<u>Cumulative</u>	
Number of Loans Liquidated	1,714
Collateral Realized Loss/(Gain) Amount	237,410,806.44
Net Liquidation Proceeds	186,461,515.23
Cumulative Subsequent Recoveries	5,409,408.97
Current Applied Realized Loss X	34,327,950.62
Current Applied Realized Loss M-8	18,298,000.00
Current Applied Realized Loss M-7	21,348,000.00
Current Applied Realized Loss M-6	22,872,000.00
Current Applied Realized Loss M-5	24,397,000.00
Current Applied Realized Loss M-4	7,610,380.79
Current Applied Realized Loss M-3	0.00
Current Applied Realized Loss M-2	0.00
Current Applied Realized Loss M-1	0.00
Current Applied Realized Loss B-1	12,961,000.00
Current Applied Realized Loss B-2	15,248,000.00

Collateral Loss Severity Approximation by Groups



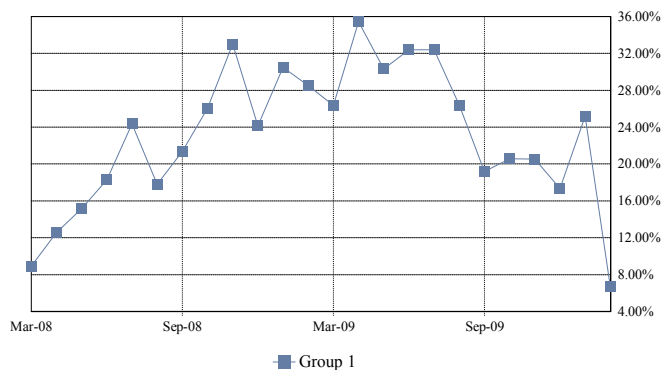
Collateral Loss Severity Approximation



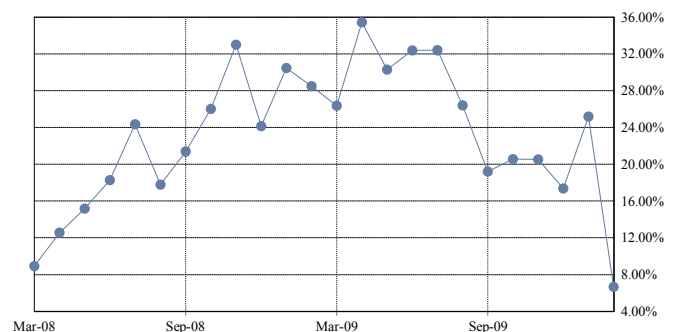
DEFAULT SPEEDS

	Total
MDR	0.57%
3 Months Avg MDR	1.52%
12 Months Avg MDR	2.34%
Avg MDR Since Cut-off	1.24%
CDR	6.66%
3 Months Avg CDR	16.74%
12 Months Avg CDR	24.78%
Avg CDR Since Cut-off	13.92%
SDA	1,109.69%
3 Months Avg SDA Approximation	2,790.04%
12 Months Avg SDA Approximation	4,129.89%
Avg SDA Since Cut-off Approximation	2,654.38%
Loss Severity Approximation for Current Period	79.82%
3 Months Avg Loss Severity Approximation	60.30%
12 Months Avg Loss Severity Approximation	66.98%
Avg Loss Severity Approximation Since Cut-off	56.22%

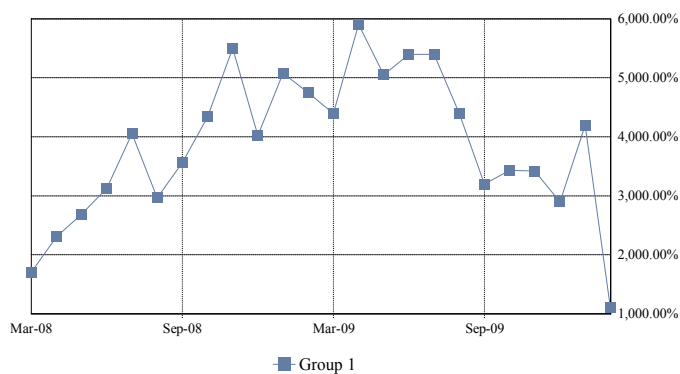
CDR by Groups



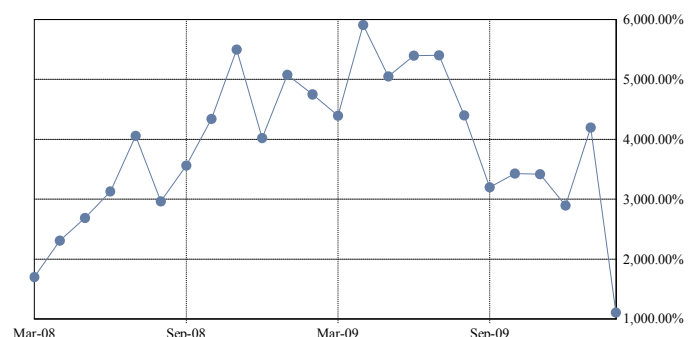
Total CDR



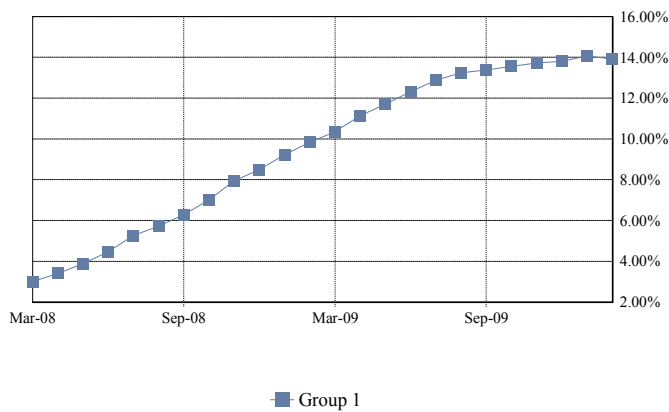
SDA by Groups



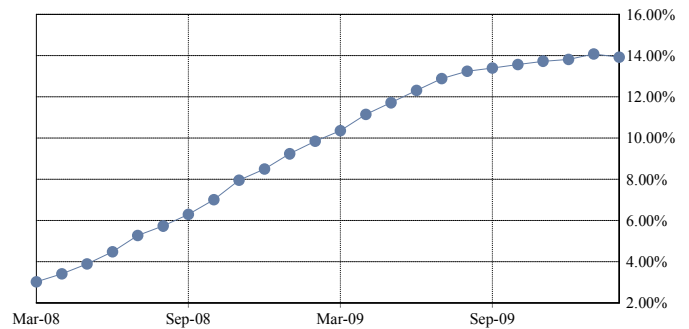
Total SDA



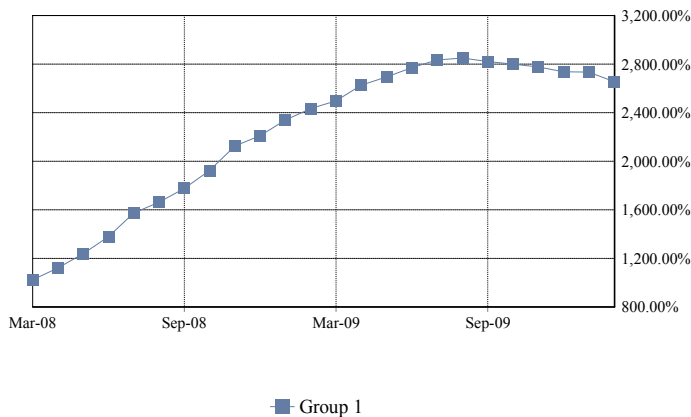
CDR Avg since Cut-Off by Groups



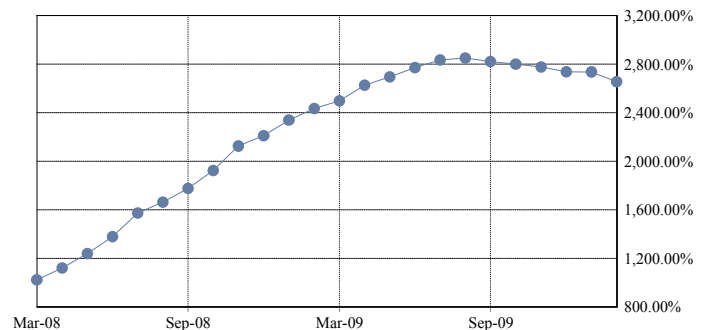
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

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

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

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

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

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

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

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

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

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

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

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

Dates correspond to distribution dates.

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

Realized Loss Detail Report

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
4000484539	1	6.125%	IL - 80.00%	360	420,000.00		406,644.08
4000543627	1	8.500%	IN - 80.00%	360	50,300.39		53,498.36
4000544043	1	8.500%	OH - 95.00%	360	178,084.69		56,240.58
4000560459	1	8.250%	TX - 94.84%	180	73,955.60		47,403.70
4000560962	1	5.700%	MI - 95.00%	360	205,302.15		155,605.60
4000567085	1	6.750%	CA - 95.00%	360	198,211.71		121,265.40
4000576892	1	6.750%	NY - 80.00%	360	492,165.88		439,369.12
4000579431	1	7.500%	NV - 80.00%	360	99,936.37		81,286.19
4000583228	1	6.875%	NV - 69.43%	360	108,957.66		113,497.98
4000583264	1	7.500%	CA - 80.00%	360	268,000.00		234,959.81
4000584103	1	9.375%	IA - 80.00%	360	37,748.19		40,781.50
4000590885	1	8.375%	UT - 95.00%	360	96,648.65		70,586.22
4000595970	1	8.750%	GA - 100.00%	360	183,704.49		94,310.14
4000598814	1	7.250%	RI - 80.00%	360	150,917.73		96,768.09
4000599714	1	7.875%	OH - 94.90%	360	89,746.00		92,375.84
4000617418	1	8.125%	MN - 95.00%	360	143,353.99		136,720.63
4000618842	1	9.625%	SC - 100.00%	360	64,022.32		55,886.12
4000345967	1		CA - 100.00%	360		Revision	(13.97)
4000493298	1		PA - 100.00%	360		Revision	(100.00)
4000503386	1		WI - 90.00%	360		Revision	1,118.49
4000517430	1		FL - 80.00%	360		Revision	11.95
4000536357	1		CA - 70.00%	360		Revision	8,407.59
4000537120	1		FL - 95.00%	360		Revision	68.64
4000549646	1		CA - 80.00%	360		Revision	(250.00)
4000554170	1		NY - 85.00%	360		Revision	(414.00)
4000556858	1		CA - 80.00%	360		Revision	22.38
4000558212	1		PA - 80.00%	360		Revision	(79.44)
4000563764	1		MI - 100.00%	360		Revision	(800.00)
4000563991	1		TN - 80.00%	360		Revision	(2,066.24)
4000569090	1		MN - 75.00%	360		Revision	103.67
4000569652	1		CA - 80.00%	360		Revision	4.00
4000570344	1		OR - 72.61%	360		Revision	682.78
4000570391	1		ND - 100.00%	360		Revision	(50.00)
4000570758	1		CA - 72.60%	360		Revision	(24.12)
4000570776	1		OH - 95.00%	360		Revision	(70.00)
4000571626	1		CA - 80.00%	360		Revision	(186.62)
4000572518	1		MI - 100.00%	360		Revision	420.00
4000573878	1		WI - 78.95%	360		Revision	(1,270.00)
4000574312	1		FL - 80.00%	360		Revision	(2,468.43)
4000574535	1		FL - 79.99%	360		Revision	(1,870.85)
4000575373	1		MI - 84.28%	360		Revision	(138.00)
4000575441	1		IA - 89.43%	360		Revision	94.87
4000575543	1		MI - 74.79%	360		Revision	(1,136.40)
4000577093	1		WA - 86.84%	360		Revision	(615.71)
4000578002	1		MI - 80.00%	360		Revision	(78.00)
4000578315	1		FL - 80.00%	360		Revision	180.00
4000579333	1		OH - 90.00%	360		Revision	(44.93)
4000581791	1		FL - 80.00%	360		Revision	(2,349.54)
4000583176	1		FL - 72.64%	360		Revision	(800.00)
4000584057	1		PA - 71.43%	360		Revision	(547.70)

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)
4000584281	1		OH - 100.00%	360		Revision	(400.00)
4000584696	1		AZ - 89.60%	360		Revision	(630.11)
4000584861	1		CA - 80.00%	360		Revision	150.00
4000586254	1		OH - 85.00%	360		Revision	(200.00)
4000586637	1		CO - 90.00%	360		Revision	250.00
4000587452	1		FL - 80.00%	360		Revision	11.95
4000589046	1		CA - 80.00%	360		Revision	(518.00)
4000590202	1		OR - 80.00%	360		Revision	(713.00)
4000590730	1		MI - 80.00%	360		Revision	(493.00)
4000593506	1		MD - 80.00%	360		Revision	(1,701.00)
4000594204	1		IA - 100.00%	360		Revision	(150.00)
4000594607	1		MA - 80.00%	360		Revision	(155.00)
4000594688	1		UT - 80.00%	360		Revision	700.00
4000595316	1		CA - 80.00%	360		Revision	178.31
4000596081	1		MD - 90.00%	360		Revision	(1,173.19)
4000596148	1		KY - 100.00%	360		Revision	(536.77)
4000596515	1		CA - 90.00%	360		Revision	777.98
4000597872	1		WA - 79.67%	360		Revision	15.00
4000598331	1		MN - 80.00%	360		Revision	(1,070.00)
4000601374	1		FL - 79.99%	360		Revision	(195.00)
4000601804	1		NV - 80.00%	360		Revision	(30.00)
4000601901	1		NV - 79.99%	360		Revision	(1,104.00)
4000602625	1		CA - 85.00%	360		Revision	(260.56)
4000603302	1		CA - 80.00%	360		Revision	(4.10)
4000603335	1		MN - 100.00%	360		Revision	(72.00)
4000604261	1		OH - 100.00%	360		Revision	(200.00)
4000604391	1		CA - 79.99%	360		Revision	(1,038.00)
4000605340	1		MI - 100.00%	360		Revision	(8,730.00)
4000606693	1		MI - 75.00%	360		Revision	150.00
4000607074	1		MI - 80.00%	360		Revision	(935.00)
4000607589	1		MI - 96.98%	360		Revision	(1,120.00)
4000607624	1		FL - 80.00%	360		Revision	(187.48)
4000608888	1		TN - 80.00%	360		Revision	224.99
4000609567	1		FL - 80.00%	360		Revision	(1,100.09)
4000609626	1		CA - 80.00%	360		Revision	(216.20)
4000609667	1		CA - 80.00%	360		Revision	207.00
4000613805	1		MI - 100.00%	360		Revision	(550.00)
4000614220	1		TN - 90.00%	360		Revision	(320.00)
4000614821	1		MD - 79.99%	360		Revision	15.00
4000614866	1		CA - 80.00%	360		Revision	(403.00)
4000615485	1		CO - 80.00%	360		Revision	(1,502.50)
4000621777	1		MI - 80.00%	360		Revision	(137.02)
4000624150	1		OH - 99.99%	360		Revision	(3,603.42)
TOTAL					2,861,055.82		2,266,171.57

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

	Total
Has the Stepdown Date occurred?	No
Does the Trigger Event exist? (A Trigger Event exists if either (i) or (ii) are true)	Yes
(i) If (A)>(B)	
(A) 60+ Day Delq % (1)/(2)	44.342300%
(1) 60+ day Rolling Delq Loans	220,138,854.57
(2) Stated Principal Balance	496,452,995.87
(B) 39% OF Sr. Enhancement Percentage	11.937637%
(ii) If (A)>(B)	
(Into Effect after March 2008)	
(A) Trigger Event Loss % (1)/(2)	15.569793%
(1) Aggregate Realized Losses Since Cutoff Date	237,410,806.44
(2) Cutoff Date Pool Principal Balance	1,524,816,744.28
(B) Applicable Loss Percentage	4.025000%
Servicer Event of Default?	No

ADJUSTABLE RATE CERTIFICATE INFORMATION

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ADDITIONAL INFORMATION

	Total
Current LIBOR Rate	0.230630%
Current LIBOR Determination Date	01/21/2010
Next LIBOR Rate	0.228750%
Next LIBOR Determination Date	02/23/2010
Current Swap LIBOR Rate	0.230630%

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Int on Prior SF (2)	Curr NET WAC SF (3)	Total NET WAC SF (1+2+3)	NET WAC Shortfall Paid	NET WAC Shortfall UnPaid
A-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-3	\$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
B-1	\$44,383.22	\$115.83	\$0.00	\$44,499.05	\$0.00	\$44,499.05
B-2	\$14,058.19	\$30.03	\$0.00	\$14,088.22	\$0.00	\$14,088.22

ADDITIONAL CERTIFICATE REPORT						
CLASS	Next Pass Through Rate					
PT1-REMIC	0.2987000%					
A-2	0.4187000%					
A-3	0.5087000%					
M-1	0.5887000%					
M-2	0.6087000%					
M-3	0.6187000%					
M-4	0.7087000%					
M-5	0.7387000%					
M-6	0.8287000%					
M-7	1.3287000%					
M-8	1.5787000%					
B-1	3.0287000%					
B-2	2.4787000%					
X	0.0000000%					
P	0.0000000%					
R	0.0000000%					
RC	0.0000000%					
RX	0.0000000%					
C	0.0000000%					

Other Related Information

ADDITIONAL INFORMATION

	Total
Scheduled Payments for all Mortgage Loans	3,256,819.56
Current Scheduled Payments 1 Month Prior	3,293,772.80
Current Scheduled Payments 2 Month Prior	3,380,769.25
Current Scheduled Payments 3 Month Prior	3,468,071.22
Current Scheduled Payments 4 Month Prior	3,554,268.33
Current Scheduled Payments 5 Month Prior	3,654,037.73
Current Scheduled Payments 6 Month Prior	3,730,589.17
Current Scheduled Payments 7 Month Prior	3,953,507.86
Current Scheduled Payments 8 Month Prior	4,187,258.75
Current Scheduled Payments 9 Month Prior	4,315,565.31
Current Scheduled Payments 10 Month Prior	4,484,406.40
Current Scheduled Payments 11 Month Prior	4,671,340.86
Sched. Payments for 60+Day Delinquent Loans	1,479,580.00
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	1,431,661.59
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	1,464,163.55
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	1,471,986.57
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	1,527,855.68
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	1,560,848.33
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	1,579,413.47
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	1,683,106.02
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	1,756,624.05
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	1,837,165.72
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	1,936,695.38
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	2,044,091.31

Investor Supplemental Notice

DEAL CALENDAR			
Rolling Payment Schedule			
March 25, 2010	June 25, 2010	September 27, 2010	December 27, 2010
April 26, 2010	July 26, 2010	October 25, 2010	January 25, 2011
May 25, 2010	August 25, 2010	November 26, 2010	February 25, 2011