

External Parties

Seller

Option One Mortgage Corporation

Servicer(s)

Option One

Underwriter(s)

Greenwich Capital Markets

Swap Counterparty

Royal Bank of Scotland

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Dates

Cut-Off Date:	June 01, 2006
Close Date:	June 19, 2006
First Distribution Date:	July 25, 2006
Distribution Date:	July 27, 2009
Record Date:	July 24, 2009 June 30, 2009
Determination Date	July 15, 2009

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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)
I-A-1	FLT,STEP	1,233,308,000.00	421,950,519.49	170,186.71	4,090,843.79	4,261,030.50	0.00	0.00	417,859,675.70
II-A-1	FLT,STEP	443,267,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
II-A-2	FLT,STEP	261,688,000.00	17,900,417.78	6,424.26	5,317,774.74	5,324,199.00	0.00	0.00	12,582,643.04
II-A-3	FLT,STEP	350,779,000.00	350,779,000.00	144,598.90	0.00	144,598.90	0.00	0.00	350,779,000.00
II-A-4	FLT,STEP	125,858,000.00	125,858,000.00	61,950.10	0.00	61,950.10	0.00	0.00	125,858,000.00
M-1	MEZ,STEP,FL	122,450,000.00	122,450,000.00	61,361.06	0.00	61,361.06	0.00	0.00	122,450,000.00
M-2	MEZ,STEP,FL	93,500,000.00	93,500,000.00	49,347.22	0.00	49,347.22	0.00	0.00	93,500,000.00
M-3	MEZ,STEP,FL	77,000,000.00	77,000,000.00	43,376.67	0.00	43,376.67	0.00	0.00	77,000,000.00
M-4	MEZ,STEP,FL	55,800,000.00	55,800,000.00	33,418.00	0.00	33,418.00	0.00	0.00	55,800,000.00
M-5	MEZ,STEP,FL	54,250,000.00	54,250,000.00	33,454.17	0.00	33,454.17	0.00	0.00	54,250,000.00
M-6	MEZ,STEP,FL	49,600,000.00	49,600,000.00	34,113.78	0.00	34,113.78	0.00	0.00	49,600,000.00
M-7	MEZ,STEP,FL	46,500,000.00	20,382,920.55	21,628.54	0.00	21,628.54	12,411,848.99	0.00	7,971,071.56
M-8	MEZ,STEP,FL	38,750,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	MEZ,STEP,FL	34,100,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	MEZ,STEP,FL	27,900,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11	MEZ,STEP,FL	23,250,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12	MEZ,STEP,FL	23,250,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C		38,749,634.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P		100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
R		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
Total		3,099,999,734.48	1,389,470,957.82	659,859.41	9,408,618.53	10,068,477.94	12,411,848.99	0.00	1,367,650,490.30

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-A-1	06/25/09	07/26/09	A-Act/360	83612CAA7	1,233,308,000.00	342.129070	0.137992	3.316969	3.454961	338.812102
II-A-1	06/25/09	07/26/09	A-Act/360	83612CAB5	443,267,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
II-A-2	06/25/09	07/26/09	A-Act/360	83612CAC3	261,688,000.00	68.403663	0.024549	20.321049	20.345599	48.082614
II-A-3	06/25/09	07/26/09	A-Act/360	83612CAD1	350,779,000.00	1,000.000000	0.412222	0.000000	0.412222	1,000.000000
II-A-4	06/25/09	07/26/09	A-Act/360	83612CAE9	125,858,000.00	1,000.000000	0.492222	0.000000	0.492222	1,000.000000
M-1	06/25/09	07/26/09	A-Act/360	83612CAF6	122,450,000.00	1,000.000000	0.501111	0.000000	0.501111	1,000.000000
M-2	06/25/09	07/26/09	A-Act/360	83612CAG4	93,500,000.00	1,000.000000	0.527778	0.000000	0.527778	1,000.000000
M-3	06/25/09	07/26/09	A-Act/360	83612CAH2	77,000,000.00	1,000.000000	0.563333	0.000000	0.563333	1,000.000000
M-4	06/25/09	07/26/09	A-Act/360	83612CAJ8	55,800,000.00	1,000.000000	0.598889	0.000000	0.598889	1,000.000000
M-5	06/25/09	07/26/09	A-Act/360	83612CAK5	54,250,000.00	1,000.000000	0.616667	0.000000	0.616667	1,000.000000
M-6	06/25/09	07/26/09	A-Act/360	83612CAL3	49,600,000.00	1,000.000000	0.687778	0.000000	0.687778	1,000.000000
M-7	06/25/09	07/26/09	A-Act/360	83612CAM1	46,500,000.00	438.342377	0.465130	0.000000	0.465130	171.420894
M-8	06/25/09	07/26/09	A-Act/360	83612CAN9	38,750,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-9	06/25/09	07/26/09	A-Act/360	83612CAP4	34,100,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-10	06/25/09	07/26/09	A-Act/360	83612CAQ2	27,900,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-11	06/25/09	07/26/09	A-Act/360	83612CAR0	23,250,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-12	06/25/09	07/26/09	A-Act/360	83612CAS8	23,250,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
C	06/25/09	07/24/09	F-30/360	83612CC56	3,138,749,368.96	0.000000	0.000000	0.000000	0.000000	0.000000
P	06/25/09	07/24/09	F-30/360	83612PP56	100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000
R	06/25/09	07/24/09	F-30/360	83612CAT6	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R-X	06/25/09	07/24/09	F-30/360	83612CAU3	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)
I-A-1	1,233,308,000.00	97,327,244.00	795,270,645.02	20,177,441.46	815,448,562.03	912,775,806.03	0.00	0.00	417,859,675.70
II-A-1	443,267,000.00	15,848,414.49	434,804,314.93	8,462,685.07	443,267,000.00	459,115,414.49	0.00	0.00	0.00
II-A-2	261,688,000.00	26,745,182.92	239,972,475.23	9,133,119.45	249,105,119.14	275,850,302.06	0.00	0.00	12,582,643.04
II-A-3	350,779,000.00	41,256,538.96	0.00	0.00	0.00	41,256,538.96	0.00	0.00	350,779,000.00
II-A-4	125,858,000.00	15,159,476.58	0.00	0.00	0.00	15,159,476.58	0.00	0.00	125,858,000.00
M-1	122,450,000.00	14,787,557.93	0.00	0.00	0.00	14,787,557.93	0.00	0.00	122,450,000.00
M-2	93,500,000.00	11,379,796.20	0.00	0.00	0.00	11,379,796.20	0.00	0.00	93,500,000.00
M-3	77,000,000.00	9,468,616.88	0.00	0.00	0.00	9,468,616.88	0.00	0.00	77,000,000.00
M-4	55,800,000.00	6,931,981.02	0.00	0.00	0.00	6,931,981.02	0.00	0.00	55,800,000.00
M-5	54,250,000.00	6,773,603.48	0.00	0.00	0.00	6,773,603.48	0.00	0.00	54,250,000.00
M-6	49,600,000.00	6,318,000.88	0.00	0.00	0.00	6,318,000.88	0.00	0.00	49,600,000.00
M-7	46,500,000.00	6,500,612.40	0.00	0.00	0.00	6,500,612.40	38,528,928.44	0.00	7,971,071.56
M-8	38,750,000.00	5,542,704.70	0.00	0.00	0.00	5,542,704.70	38,750,000.00	0.00	0.00
M-9	34,100,000.00	5,569,792.27	0.00	0.00	0.00	5,569,792.27	34,100,000.00	0.00	0.00
M-10	27,900,000.00	4,738,053.99	0.00	0.00	0.00	4,738,053.99	27,900,000.00	0.00	0.00
M-11	23,250,000.00	3,739,426.28	0.00	0.00	0.00	3,739,426.28	23,250,000.00	0.00	0.00
M-12	23,250,000.00	3,529,670.80	0.00	0.00	0.00	3,529,670.80	23,250,000.00	0.00	0.00
C	38,749,634.48	72,073,268.23	0.00	0.00	0.01	72,073,268.24	39,218,090.33	468,455.86	0.00
P	100.00	12,376,162.59	0.00	0.00	0.00	12,376,162.59	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	3,099,999,734.48	366,066,104.60	1,470,047,435.18	37,773,245.98	1,507,820,681.18	1,873,886,785.78	224,997,018.77	468,455.86	1,367,650,490.30

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)
I-A-1	0.45375%	421,950,519.49	170,186.71	0.00	0.00	0.00	170,186.71	170,186.71	0.00
II-A-1	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
II-A-2	0.40375%	17,900,417.78	6,424.26	0.00	0.00	0.00	6,424.26	6,424.26	0.00
II-A-3	0.46375%	350,779,000.00	144,598.90	0.00	0.00	0.00	144,598.90	144,598.90	0.00
II-A-4	0.55375%	125,858,000.00	61,950.10	0.00	0.00	0.00	61,950.10	61,950.10	0.00
M-1	0.56375%	122,450,000.00	61,361.06	0.00	0.00	0.00	61,361.06	61,361.06	0.00
M-2	0.59375%	93,500,000.00	49,347.22	0.00	0.00	0.00	49,347.22	49,347.22	0.00
M-3	0.63375%	77,000,000.00	43,376.67	0.00	0.00	0.00	43,376.67	43,376.67	0.00
M-4	0.67375%	55,800,000.00	33,418.00	0.00	0.00	0.00	33,418.00	33,418.00	0.00
M-5	0.69375%	54,250,000.00	33,454.17	0.00	0.00	0.00	33,454.17	33,454.17	0.00
M-6	0.77375%	49,600,000.00	34,113.78	0.00	0.00	0.00	34,113.78	34,113.78	0.00
M-7	1.19375%	20,382,920.55	21,628.54	0.00	0.00	0.00	21,628.54	21,628.54	0.00
M-8	1.41375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	2.31375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	2.81375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11	2.81375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12	2.81375%	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
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		1,389,470,957.82	659,859.41	0.00	0.00	0.00	659,859.41	659,859.41	0.00



Collection Account Report

SUMMARY

	Group 2	Group 1	Total
Principal Collections	3,648,092.26	2,806,394.84	6,454,487.10
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	3,648,092.26	2,806,394.84	6,454,487.10
Interest Collections	3,297,099.07	3,383,733.13	6,680,832.20
Interest Withdrawals	-7,862.74	2,217.31	-5,645.43
Interest Other Accounts	(1,489,047.03)	(1,499,886.99)	(2,988,934.02)
Interest Fees	(36,888.01)	(35,373.90)	(72,261.91)
TOTAL NET INTEREST	1,763,301.29	1,850,689.55	3,613,990.84
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	5,411,393.55	4,657,084.39	10,068,477.94

PRINCIPAL - COLLECTIONS

	Group 2	Group 1	Total
Scheduled Principal Received	449,339.19	503,652.17	952,991.36
Curtailments	(1,230,429.62)	(1,663,168.05)	(2,893,597.67)
Prepayments In Full	1,289,954.46	1,896,810.02	3,186,764.48
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	11,458,723.65	9,115,585.70	20,574,309.35
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(409,767.22)	(465,206.41)	(874,973.63)
Realized Losses	(8,319,495.42)	(7,046,485.00)	(15,365,980.42)
Advanced Principal	409,767.22	465,206.41	874,973.63
TOTAL PRINCIPAL COLLECTED	3,648,092.26	2,806,394.84	6,454,487.10

PRINCIPAL - WITHDRAWALS

	Group 2	Group 1	Total
Modification Loss allocated to Principal	0.00	0.00	0.00
Principal Withdrawals	0.00	0.00	0.00

PRINCIPAL - OTHER ACCOUNTS

SPACE INTENTIONALLY LEFT BLANK

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	4,090,407.28	4,190,434.99	8,280,842.27
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	78,400.81	67,012.53	145,413.34
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	(1,577.45)	(812.81)	(2,390.26)
Delinquent Interest	(3,884,386.07)	(3,993,210.59)	(7,877,596.66)
Interest Realized Loss	(180,599.93)	(173,640.65)	(354,240.58)
Compensating Interest	1,577.45	812.80	2,390.25
Civil Relief Act Shortfalls	0.00	0.00	0.00
Interest Advanced	3,193,276.97	3,293,136.86	6,486,413.83
TOTAL INTEREST COLLECTED	3,297,099.07	3,383,733.13	6,680,832.20

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Modification Loss	0.00	0.00	0.00
Non Recoverable Advances	7,862.74	(2,217.31)	5,645.43
TOTAL INTEREST WITHDRAWALS	7,862.74	-2,217.31	5,645.43

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
a) Interest Swap Payment	(1,588,211.48)	(1,599,773.33)	(3,187,984.81)
b) Interest Swap Receipt	99,164.45	99,886.34	199,050.79
c) Swap Termination Payment	0.00	0.00	0.00
Additional Interest on Reinstated Stop advance loans			
TOTAL INTEREST OTHER ACCOUNTS	(1,489,047.03)	(1,499,886.99)	(2,988,934.02)
Net SWAP Payment (to)/from SWAP Provider			(2,988,934.02)

INTEREST FEES			
	Group 2	Group 1	Total
Current Custodian Fees	3,172.66	3,195.75	6,368.41
Current Credit Risk Manager Fees	7,210.58	7,263.07	14,473.66
Extraordinary Expenses	83.39	83.99	167.38
Current Servicing Fees	26,334.20	24,743.27	51,077.47
Extraordinary Expense Recovery Charge**	87.18	87.82	175.00
TOTAL INTEREST FEES	36,888.01	35,373.90	72,261.91
<p>**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.</p>			

Credit Enhancement Report

ACCOUNTS			
Net WAC Rate Carryover Reserve Account			
Beginning Account Balance			0.00
Account Deposit			0.00
Account Withdrawals			0.00
Ending Account Balance			0.00
SWAP ACCOUNT			
Beginning Account Balance			0.00
Account Deposit		(2,988,934.02)	
Account Withdrawals		2,988,934.02	
Ending Account Balance			0.00

INSURANCE			
SPACE INTENTIONALLY LEFT BLANK			

STRUCTURAL FEATURES			
	Group 2	Group 1	Total
Overcollateralization Target Amount			38,749,996.68
Overcollateralization Amount (Beginning)			0.00
Overcollateralization Deficiency Amount			38,749,996.68
Overcollateralization Release Amount			0.00
Overcollateralization Amount (Ending)			0.00
Overcollateralization Deficiency (Ending)			38,749,996.68
Excess Overcollateralization (Ending)			0.00
Net Monthly Excess Cashflow			2,954,131.43

Collateral Report

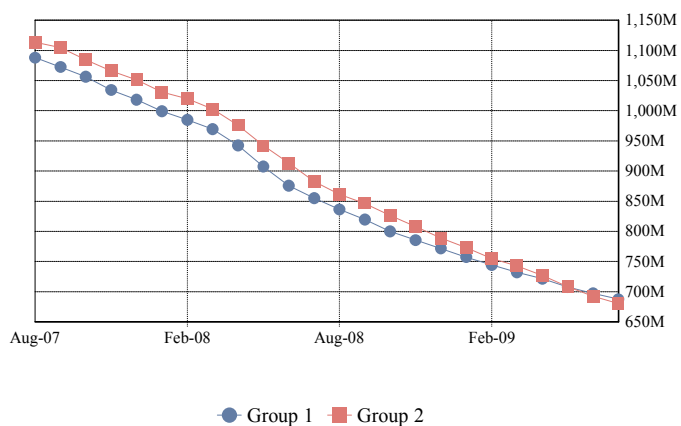
COLLATERAL

	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	6,764	9,082	15,846
Prior	2,843	3,911	6,754
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(8)	(12)	(20)
Repurchases	0	0	0
Liquidations	(51)	(52)	(103)
Current	2,784	3,847	6,631
<u>Principal Balance:</u>			
Original	1,516,805,245.32	1,583,194,489.16	3,099,999,734.48
Prior	692,215,884.23	697,255,073.59	1,389,470,957.82
Prefunding	0.00	0.00	0.00
Scheduled Principal	(449,339.19)	(503,652.17)	(952,991.36)
Partial Prepayments	1,230,429.62	1,663,168.05	2,893,597.67
Full Voluntary Prepayments	(1,289,954.46)	(1,896,810.02)	(3,186,764.48)
Repurchases	0.00	0.00	0.00
Liquidations	(11,458,723.65)	(9,115,585.70)	(20,574,309.35)
Current	680,248,296.55	687,402,193.75	1,367,650,490.30
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

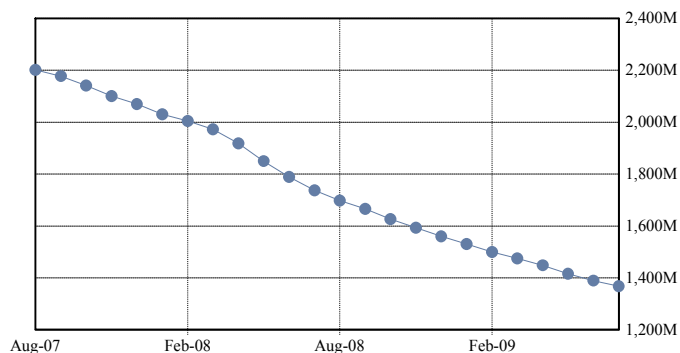
PREFUNDING

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Current Principal Balance by Groups



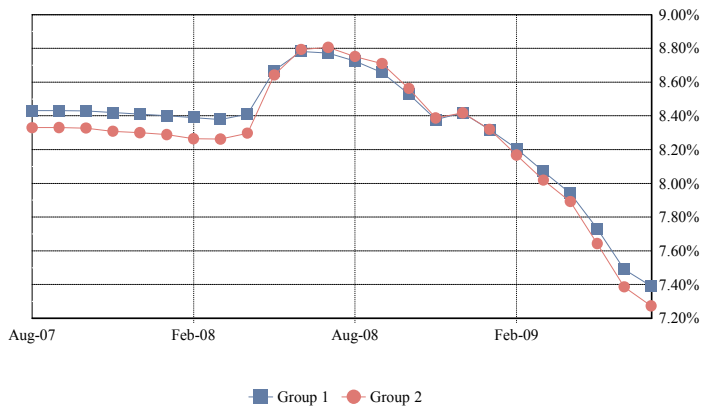
Total Current Principal Balance



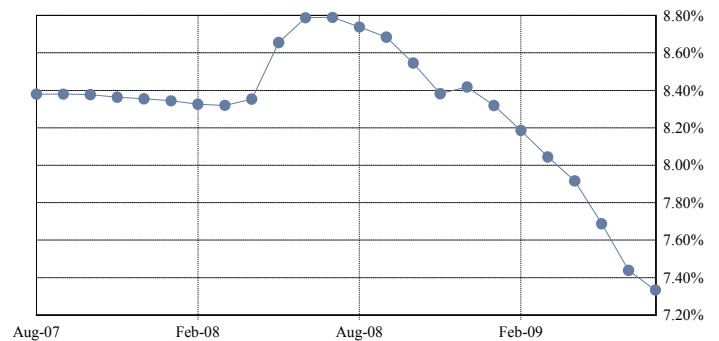
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	8.40160%	8.50616%	8.45500%
Weighted Average Coupon Prior	7.38644%	7.49055%	7.43848%
Weighted Average Coupon Current	7.27432%	7.39202%	7.33338%
Weighted Average Months to Maturity Original	356	356	356
Weighted Average Months to Maturity Prior	321	320	321
Weighted Average Months to Maturity Current	320	319	320
Weighted Avg Remaining Amortization Term Original	402	405	404
Weighted Avg Remaining Amortization Term Prior	371	373	372
Weighted Avg Remaining Amortization Term Current	369	372	371
Weighted Average Seasoning Original	2.85	2.64	2.74
Weighted Average Seasoning Prior	37.68	37.59	37.63
Weighted Average Seasoning Current	38.68	38.58	38.63

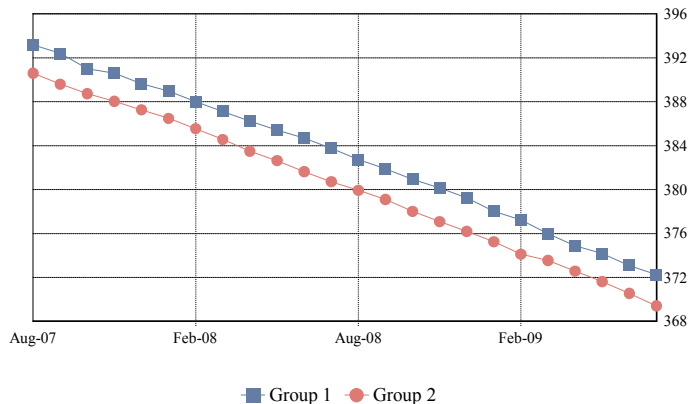
Weighted Average Coupon by Groups



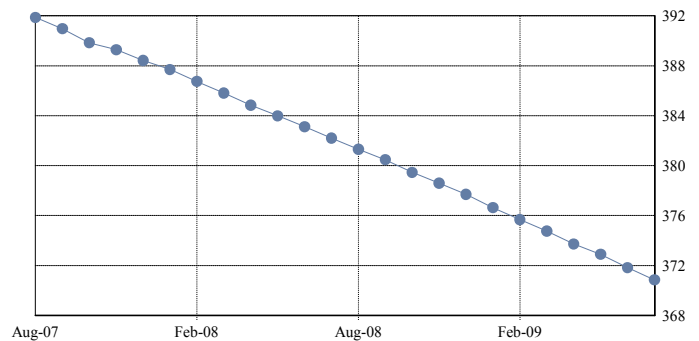
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	6.21137%	6.23862%	6.22517%
Weighted Average Margin Prior	6.17813%	6.22324%	6.19977%
Weighted Average Margin Current	6.17761%	6.22401%	6.19994%
Weighted Average Max Rate Original	14.15297%	14.48608%	14.32162%
Weighted Average Max Rate Prior	14.01358%	14.36131%	14.18041%
Weighted Average Max Rate Current	14.01207%	14.35945%	14.17925%
Weighted Average Min Rate Original	8.14902%	8.49083%	8.32209%
Weighted Average Min Rate Prior	8.01226%	8.36493%	8.18146%
Weighted Average Min Rate Current	8.00954%	8.36313%	8.17971%
Weighted Average Cap Up Original	1.00034%	1.00000%	1.00017%
Weighted Average Cap Up Prior	1.00014%	1.00000%	1.00007%
Weighted Average Cap Up Current	1.00014%	1.00000%	1.00008%
Weighted Average Cap Down Original	1.00034%	1.00000%	1.00017%
Weighted Average Cap Down Prior	1.00014%	1.00000%	1.00007%
Weighted Average Cap Down Current	1.00014%	1.00000%	1.00008%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	26,334.20	24,743.27	51,077.47
Delinquent Servicing Fees	320,038.41	322,803.70	642,842.11
TOTAL SERVICING FEES	346,372.61	347,546.97	693,919.58
Total Servicing Fees	346,372.61	347,546.97	693,919.58
Compensating Interest	(1,577.45)	(812.80)	(2,390.25)
Delinquent Servicing Fees	(320,038.41)	(322,803.70)	(642,842.11)
COLLECTED SERVICING FEES	-1,795.02	-3,268.96	-5,063.98
Total Advanced Interest	3,193,276.97	3,293,136.86	6,486,413.83
Total Advanced Principal	409,767.22	465,206.41	874,973.63
Aggregate Advances with respect to this Distribution	3,603,044.20	3,758,343.27	7,361,387.47

ADDITIONAL COLLATERAL INFORMATION

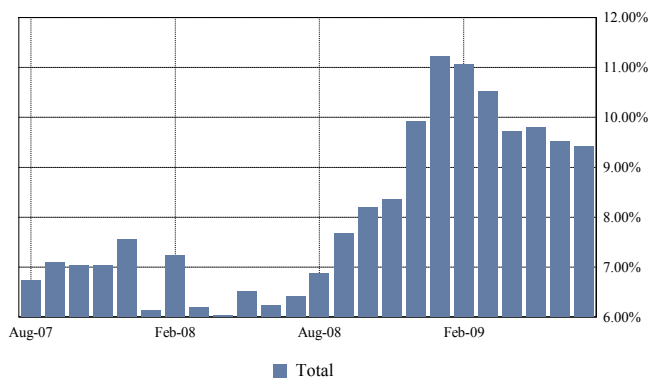
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	1,577.45	812.81	2,390.26
Compensating Interest	(1,577.45)	(812.80)	(2,390.25)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Weighted Average Net Mortgage Rate	3.056794%	3.185100%	3.121180%

Delinquency Report

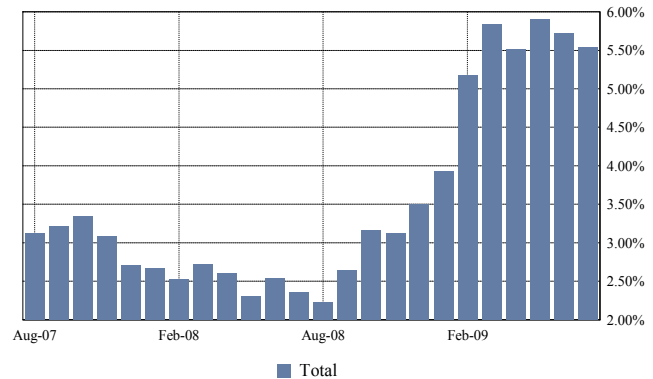
TOTAL

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		81,301,825.49	47,538,465.26	75,811,035.94	204,651,326.69
	% Balance		5.94%	3.48%	5.54%	14.96%
	# Loans		421	217	366	1,004
	% # Loans		6.35%	3.27%	5.52%	15.14%
FORECLOSURE	Balance	1,478,720.43	183,664.82	7,463,035.35	249,860,844.84	258,986,265.44
	% Balance	0.11%	0.01%	0.55%	18.27%	18.94%
	# Loans	4	1	36	966	1,007
	% # Loans	0.06%	0.02%	0.54%	14.57%	15.19%
BANKRUPTCY	Balance	7,053,711.94	2,496,494.96	2,270,244.23	43,512,002.84	55,332,453.97
	% Balance	0.52%	0.18%	0.17%	3.18%	4.05%
	# Loans	46	14	21	235	316
	% # Loans	0.69%	0.21%	0.32%	3.54%	4.77%
REO	Balance	0.00	0.00	0.00	81,086,192.57	81,086,192.57
	% Balance	0.00%	0.00%	0.00%	5.93%	5.93%
	# Loans	0	0	0	313	313
	% # Loans	0.00%	0.00%	0.00%	4.72%	4.72%
TOTAL	Balance	8,532,432.37	83,981,985.27	57,271,744.84	450,270,076.19	600,056,238.67
	% Balance	0.62%	6.14%	4.19%	32.92%	43.87%
	# Loans	50	436	274	1,880	2,640
	% # Loans	0.75%	6.58%	4.13%	28.35%	39.81%

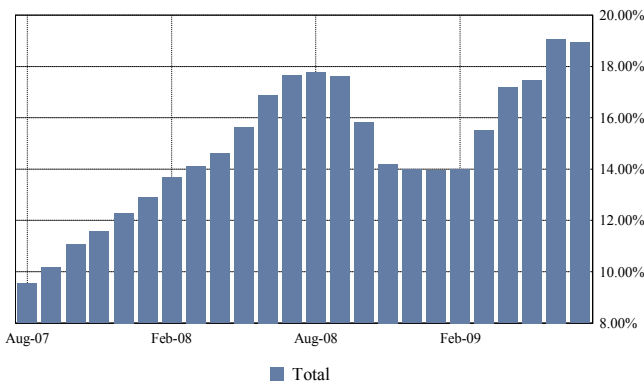
1 or 2 Payments Delinquent



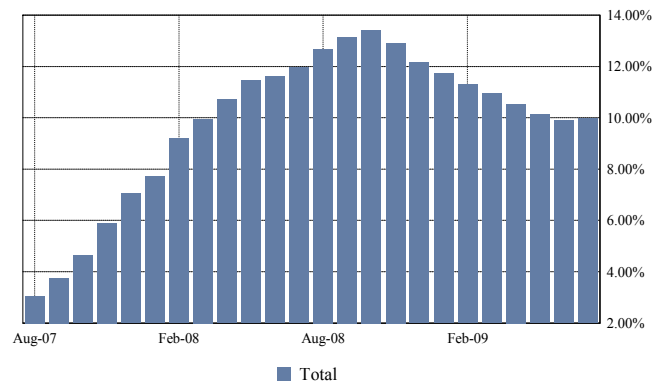
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		81,301,825.49	47,538,465.26	24,680,074.19	15,014,936.35	10,066,421.89	4,825,593.49
% Balance		5.94%	3.48%	1.80%	1.10%	0.74%	0.35%
# Loans		421	217	131	66	63	23
% # Loans		6.35%	3.27%	1.98%	1.00%	0.95%	0.35%
FORECLOSURE							
Balance	1,478,720.43	183,664.82	7,463,035.35	18,786,143.00	19,956,440.87	23,339,429.81	26,210,191.97
% Balance	0.11%	0.01%	0.55%	1.37%	1.46%	1.71%	1.92%
# Loans	4	1	36	85	72	93	106
% # Loans	0.06%	0.02%	0.54%	1.28%	1.09%	1.40%	1.60%
BANKRUPTCY							
Balance	7,053,711.94	2,496,494.96	2,270,244.23	3,099,459.32	3,202,704.09	5,130,243.71	3,320,745.95
% Balance	0.52%	0.18%	0.17%	0.23%	0.23%	0.38%	0.24%
# Loans	46	14	21	18	19	31	21
% # Loans	0.69%	0.21%	0.32%	0.27%	0.29%	0.47%	0.32%
REO							
Balance	0.00	0.00	0.00	63,563.25	698,389.06	505,707.77	1,508,173.45
% Balance	0.00%	0.00%	0.00%	0.00%	0.05%	0.04%	0.11%
# Loans	0	0	0	1	3	3	10
% # Loans	0.00%	0.00%	0.00%	0.02%	0.05%	0.05%	0.15%
TOTAL							
Balance	8,532,432.37	83,981,985.27	57,271,744.84	46,629,239.76	38,872,470.37	39,041,803.18	35,864,704.86
% Balance	0.62%	6.14%	4.19%	3.41%	2.84%	2.85%	2.62%
# Loans	50	436	274	235	160	190	160
% # Loans	0.75%	6.58%	4.13%	3.54%	2.41%	2.87%	2.41%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	5,618,683.82	6,596,743.28	2,231,443.03	1,385,188.56	80,221.72	1,398,434.26	1,011,137.63
% Balance	0.41%	0.48%	0.16%	0.10%	0.01%	0.10%	0.07%
# Loans	20	19	11	6	3	4	5
% # Loans	0.30%	0.29%	0.17%	0.09%	0.05%	0.06%	0.08%
FORECLOSURE							
Balance	22,212,532.19	16,459,979.41	12,948,642.57	10,003,703.54	11,456,193.38	6,867,028.17	11,349,359.11
% Balance	1.62%	1.20%	0.95%	0.73%	0.84%	0.50%	0.83%
# Loans	74	64	49	40	43	31	44
% # Loans	1.12%	0.97%	0.74%	0.60%	0.65%	0.47%	0.66%
BANKRUPTCY							
Balance	2,944,751.95	3,501,421.06	3,556,758.85	1,281,807.92	1,757,236.52	1,634,005.09	1,414,564.49
% Balance	0.22%	0.26%	0.26%	0.09%	0.13%	0.12%	0.10%
# Loans	18	17	16	13	13	6	9
% # Loans	0.27%	0.26%	0.24%	0.20%	0.20%	0.09%	0.14%
REO							
Balance	1,037,535.28	3,349,220.12	1,845,400.39	4,709,410.93	4,617,384.08	1,507,969.14	3,739,926.72
% Balance	0.08%	0.24%	0.13%	0.34%	0.34%	0.11%	0.27%
# Loans	6	9	10	18	17	10	12
% # Loans	0.09%	0.14%	0.15%	0.27%	0.26%	0.15%	0.18%
TOTAL							
Balance	31,813,503.24	29,907,363.87	20,582,244.84	17,380,110.95	17,911,035.70	11,407,436.66	17,514,987.95
% Balance	2.33%	2.19%	1.50%	1.27%	1.31%	0.83%	1.28%
# Loans	118	109	86	77	76	51	70
% # Loans	1.78%	1.64%	1.30%	1.16%	1.15%	0.77%	1.06%

July 27, 2009 Distribution

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	1,560,444.49	266,636.02	597,768.68	0.00	285,433.05	28,151.24	0.00
% Balance	0.11%	0.02%	0.04%	0.00%	0.02%	0.00%	0.00%
# Loans	5	1	3	0	3	1	0
% # Loans	0.08%	0.02%	0.05%	0.00%	0.05%	0.02%	0.00%
FORECLOSURE							
Balance	6,969,586.47	5,636,547.06	5,938,090.80	5,897,410.50	4,580,468.93	4,214,931.52	4,540,874.81
% Balance	0.51%	0.41%	0.43%	0.43%	0.33%	0.31%	0.33%
# Loans	26	26	23	24	19	18	16
% # Loans	0.39%	0.39%	0.35%	0.36%	0.29%	0.27%	0.24%
BANKRUPTCY							
Balance	2,604,512.64	863,411.86	658,296.73	254,885.31	1,364,331.20	1,015,056.36	917,538.75
% Balance	0.19%	0.06%	0.05%	0.02%	0.10%	0.07%	0.07%
# Loans	11	5	3	1	8	3	4
% # Loans	0.17%	0.08%	0.05%	0.02%	0.12%	0.05%	0.06%
REO							
Balance	7,854,205.55	3,937,628.81	5,445,820.69	4,501,542.30	4,781,980.40	3,346,755.36	2,302,819.88
% Balance	0.57%	0.29%	0.40%	0.33%	0.35%	0.24%	0.17%
# Loans	23	21	18	16	22	15	6
% # Loans	0.35%	0.32%	0.27%	0.24%	0.33%	0.23%	0.09%
TOTAL							
Balance	18,988,749.15	10,704,223.75	12,639,976.90	10,653,838.11	11,012,213.58	8,604,894.48	7,761,233.44
% Balance	1.39%	0.78%	0.92%	0.78%	0.81%	0.63%	0.57%
# Loans	65	53	47	41	52	37	26
% # Loans	0.98%	0.80%	0.71%	0.62%	0.78%	0.56%	0.39%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	52,173.73
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%
FORECLOSURE							
Balance	4,305,333.29	1,543,057.16	4,019,836.26	2,428,147.78	2,233,734.16	4,653,983.22	3,631,929.65
% Balance	0.31%	0.11%	0.29%	0.18%	0.16%	0.34%	0.27%
# Loans	20	10	11	9	8	15	10
% # Loans	0.30%	0.15%	0.17%	0.14%	0.12%	0.23%	0.15%
BANKRUPTCY							
Balance	284,470.92	423,461.69	1,444,957.61	116,068.02	210,224.99	998,869.22	0.00
% Balance	0.02%	0.03%	0.11%	0.01%	0.02%	0.07%	0.00%
# Loans	3	2	3	1	3	2	0
% # Loans	0.05%	0.03%	0.05%	0.02%	0.05%	0.03%	0.00%
REO							
Balance	3,176,777.97	1,610,266.16	1,134,792.42	2,591,985.98	2,725,296.46	3,204,167.91	3,353,773.90
% Balance	0.23%	0.12%	0.08%	0.19%	0.20%	0.23%	0.25%
# Loans	11	6	6	10	8	11	11
% # Loans	0.17%	0.09%	0.09%	0.15%	0.12%	0.17%	0.17%
TOTAL							
Balance	7,766,582.18	3,576,785.01	6,599,586.29	5,136,201.78	5,169,255.61	8,857,020.35	7,037,877.28
% Balance	0.57%	0.26%	0.48%	0.38%	0.38%	0.65%	0.51%
# Loans	34	18	20	20	19	28	22
% # Loans	0.51%	0.27%	0.30%	0.30%	0.29%	0.42%	0.33%

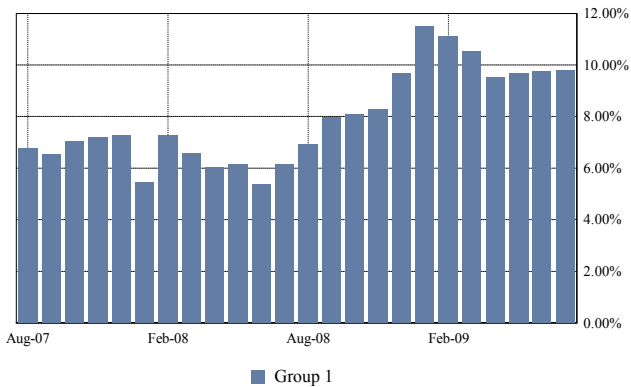
TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	111,550.51	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.01%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%	0.00%
FORECLOSURE							
Balance	3,479,637.08	1,480,239.80	1,479,896.28	659,730.72	424,502.92	1,755,579.62	397,682.79
% Balance	0.25%	0.11%	0.11%	0.05%	0.03%	0.13%	0.03%
# Loans	9	4	5	3	2	5	2
% # Loans	0.14%	0.06%	0.08%	0.05%	0.03%	0.08%	0.03%
BANKRUPTCY							
Balance	171,855.91	0.00	0.00	486,059.49	0.00	88,232.90	766,070.29
% Balance	0.01%	0.00%	0.00%	0.04%	0.00%	0.01%	0.06%
# Loans	1	0	0	1	0	1	2
% # Loans	0.02%	0.00%	0.00%	0.02%	0.00%	0.02%	0.03%
REO							
Balance	1,652,621.32	1,600,553.27	1,062,302.26	1,287,188.53	769,227.98	483,581.59	234,753.27
% Balance	0.12%	0.12%	0.08%	0.09%	0.06%	0.04%	0.02%
# Loans	4	7	3	5	5	2	2
% # Loans	0.06%	0.11%	0.05%	0.08%	0.08%	0.03%	0.03%
TOTAL							
Balance	5,304,114.31	3,080,793.07	2,542,198.54	2,432,978.74	1,193,730.90	2,438,944.62	1,398,506.35
% Balance	0.39%	0.23%	0.19%	0.18%	0.09%	0.18%	0.10%
# Loans	14	11	8	9	7	9	6
% # Loans	0.21%	0.17%	0.12%	0.14%	0.11%	0.14%	0.09%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	204,651,326.69
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	14.96%
# Loans	0	0	0	0	0	0	1,004
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.14%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	258,986,265.44
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	18.94%
# Loans	0	0	0	0	0	0	1,007
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.19%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	55,332,453.97
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.05%
# Loans	0	0	0	0	0	0	316
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.77%
REO							
Balance	106,970.97	0.00	338,499.40	0.00	0.00	0.00	81,086,192.57
% Balance	0.01%	0.00%	0.02%	0.00%	0.00%	0.00%	5.93%
# Loans	1	0	1	0	0	0	313
% # Loans	0.02%	0.00%	0.02%	0.00%	0.00%	0.00%	4.72%
TOTAL							
Balance	106,970.97	0.00	338,499.40	0.00	0.00	0.00	600,056,238.67
% Balance	0.01%	0.00%	0.02%	0.00%	0.00%	0.00%	43.87%
# Loans	1	0	1	0	0	0	2,640
% # Loans	0.02%	0.00%	0.02%	0.00%	0.00%	0.00%	39.81%

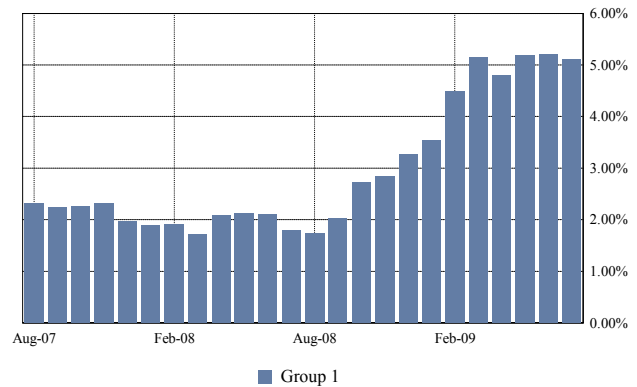
GROUP 1

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		44,707,865.54	22,496,200.97	35,137,505.23	102,341,571.74
	% Balance		6.50%	3.27%	5.11%	14.89%
	# Loans		264	122	190	576
	% # Loans		6.86%	3.17%	4.94%	14.97%
FORECLOSURE	Balance	543,520.04	183,664.82	3,542,435.57	119,020,530.23	123,290,150.66
	% Balance	0.08%	0.03%	0.52%	17.31%	17.94%
	# Loans	2	1	23	570	596
	% # Loans	0.05%	0.03%	0.60%	14.82%	15.49%
BANKRUPTCY	Balance	3,813,704.55	1,465,205.06	1,550,413.32	19,699,269.58	26,528,592.51
	% Balance	0.55%	0.21%	0.23%	2.87%	3.86%
	# Loans	25	9	14	132	180
	% # Loans	0.65%	0.23%	0.36%	3.43%	4.68%
REO	Balance	0.00	0.00	0.00	34,613,121.65	34,613,121.65
	% Balance	0.00%	0.00%	0.00%	5.04%	5.04%
	# Loans	0	0	0	175	175
	% # Loans	0.00%	0.00%	0.00%	4.55%	4.55%
TOTAL	Balance	4,357,224.59	46,356,735.42	27,589,049.86	208,470,426.69	286,773,436.56
	% Balance	0.63%	6.74%	4.01%	30.33%	41.72%
	# Loans	27	274	159	1,067	1,527
	% # Loans	0.70%	7.12%	4.13%	27.74%	39.69%

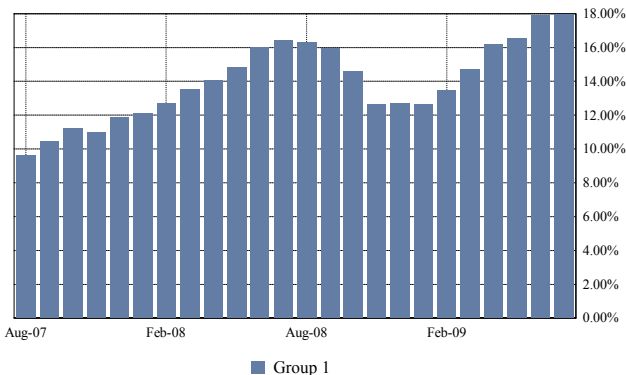
1 or 2 Payments Delinquent



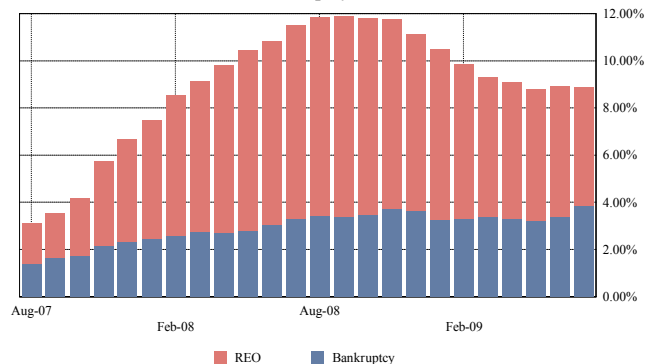
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		44,707,865.54	22,496,200.97	12,469,413.36	5,083,263.08	5,337,949.31	2,382,472.36
% Balance		6.50%	3.27%	1.81%	0.74%	0.78%	0.35%
# Loans		264	122	72	32	31	9
% # Loans		6.86%	3.17%	1.87%	0.83%	0.81%	0.23%
FORECLOSURE							
Balance	543,520.04	183,664.82	3,542,435.57	12,361,480.33	9,456,770.80	10,131,546.92	11,534,203.26
% Balance	0.08%	0.03%	0.52%	1.80%	1.38%	1.47%	1.68%
# Loans	2	1	23	59	44	53	59
% # Loans	0.05%	0.03%	0.60%	1.53%	1.14%	1.38%	1.53%
BANKRUPTCY							
Balance	3,813,704.55	1,465,205.06	1,550,413.32	969,062.06	2,032,501.05	2,402,354.73	1,386,553.31
% Balance	0.55%	0.21%	0.23%	0.14%	0.30%	0.35%	0.20%
# Loans	25	9	14	8	12	19	11
% # Loans	0.65%	0.23%	0.36%	0.21%	0.31%	0.49%	0.29%
REO							
Balance	0.00	0.00	0.00	0.00	308,707.04	214,595.73	1,457,502.17
% Balance	0.00%	0.00%	0.00%	0.00%	0.04%	0.03%	0.21%
# Loans	0	0	0	0	2	2	9
% # Loans	0.00%	0.00%	0.00%	0.00%	0.05%	0.05%	0.23%
TOTAL							
Balance	4,357,224.59	46,356,735.42	27,589,049.86	25,799,955.75	16,881,241.97	18,086,446.69	16,760,731.10
% Balance	0.63%	6.74%	4.01%	3.75%	2.46%	2.63%	2.44%
# Loans	27	274	159	139	90	105	88
% # Loans	0.70%	7.12%	4.13%	3.61%	2.34%	2.73%	2.29%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	2,144,776.72	2,641,971.75	1,387,745.79	568,884.79	0.00	1,077,434.26	1,011,137.63
% Balance	0.31%	0.38%	0.20%	0.08%	0.00%	0.16%	0.15%
# Loans	12	12	6	3	0	3	5
% # Loans	0.31%	0.31%	0.16%	0.08%	0.00%	0.08%	0.13%
FORECLOSURE							
Balance	8,970,857.82	8,843,023.82	6,276,166.06	4,475,126.81	5,498,270.93	3,898,284.00	4,863,183.01
% Balance	1.31%	1.29%	0.91%	0.65%	0.80%	0.57%	0.71%
# Loans	39	42	30	21	25	18	24
% # Loans	1.01%	1.09%	0.78%	0.55%	0.65%	0.47%	0.62%
BANKRUPTCY							
Balance	1,818,163.26	1,702,511.99	1,790,636.33	1,114,277.07	1,279,156.66	818,636.98	558,644.97
% Balance	0.26%	0.25%	0.26%	0.16%	0.19%	0.12%	0.08%
# Loans	12	11	11	10	6	3	5
% # Loans	0.31%	0.29%	0.29%	0.26%	0.16%	0.08%	0.13%
REO							
Balance	1,037,535.28	844,673.06	819,650.50	2,416,416.46	1,817,630.58	885,314.85	1,324,218.04
% Balance	0.15%	0.12%	0.12%	0.35%	0.26%	0.13%	0.19%
# Loans	6	4	6	12	9	7	5
% # Loans	0.16%	0.10%	0.16%	0.31%	0.23%	0.18%	0.13%
TOTAL							
Balance	13,971,333.08	14,032,180.62	10,274,198.68	8,574,705.13	8,595,058.17	6,679,670.09	7,757,183.65
% Balance	2.03%	2.04%	1.49%	1.25%	1.25%	0.97%	1.13%
# Loans	69	69	53	46	40	31	39
% # Loans	1.79%	1.79%	1.38%	1.20%	1.04%	0.81%	1.01%

Mortgage Pass-Through Certificates

July 27, 2009 Distribution

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	313,500.00	266,636.02	340,769.65	0.00	0.00	0.00	0.00
% Balance	0.05%	0.04%	0.05%	0.00%	0.00%	0.00%	0.00%
# Loans	1	1	2	0	0	0	0
% # Loans	0.03%	0.03%	0.05%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	2,632,318.09	3,030,413.69	2,601,004.87	3,671,406.22	2,679,772.36	1,940,362.06	2,397,198.05
% Balance	0.38%	0.44%	0.38%	0.53%	0.39%	0.28%	0.35%
# Loans	13	17	12	16	13	10	11
% # Loans	0.34%	0.44%	0.31%	0.42%	0.34%	0.26%	0.29%
BANKRUPTCY							
Balance	1,039,157.73	105,759.64	353,374.07	0.00	1,091,299.76	0.00	55,591.39
% Balance	0.15%	0.02%	0.05%	0.00%	0.16%	0.00%	0.01%
# Loans	4	1	2	0	6	0	1
% # Loans	0.10%	0.03%	0.05%	0.00%	0.16%	0.00%	0.03%
REO							
Balance	1,929,577.35	2,106,695.39	2,287,795.43	1,684,454.44	2,132,815.09	1,443,324.41	452,543.59
% Balance	0.28%	0.31%	0.33%	0.25%	0.31%	0.21%	0.07%
# Loans	9	13	11	7	10	9	3
% # Loans	0.23%	0.34%	0.29%	0.18%	0.26%	0.23%	0.08%
TOTAL							
Balance	5,914,553.17	5,509,504.74	5,582,944.02	5,355,860.66	5,903,887.21	3,383,686.47	2,905,333.03
% Balance	0.86%	0.80%	0.81%	0.78%	0.86%	0.49%	0.42%
# Loans	27	32	27	23	29	19	15
% # Loans	0.70%	0.83%	0.70%	0.60%	0.75%	0.49%	0.39%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	2,308,446.63	1,110,559.27	1,026,735.06	1,077,370.61	719,801.02	1,415,814.76	1,119,508.98
% Balance	0.34%	0.16%	0.15%	0.16%	0.10%	0.21%	0.16%
# Loans	11	8	5	5	4	7	4
% # Loans	0.29%	0.21%	0.13%	0.13%	0.10%	0.18%	0.10%
BANKRUPTCY							
Balance	97,474.79	423,461.69	0.00	116,068.02	210,224.99	74,270.28	0.00
% Balance	0.01%	0.06%	0.00%	0.02%	0.03%	0.01%	0.00%
# Loans	1	2	0	1	3	1	0
% # Loans	0.03%	0.05%	0.00%	0.03%	0.08%	0.03%	0.00%
REO							
Balance	1,080,743.42	850,403.11	868,570.10	1,491,566.35	1,227,925.67	908,977.18	455,117.43
% Balance	0.16%	0.12%	0.13%	0.22%	0.18%	0.13%	0.07%
# Loans	5	4	4	7	4	4	3
% # Loans	0.13%	0.10%	0.10%	0.18%	0.10%	0.10%	0.08%
TOTAL							
Balance	3,486,664.84	2,384,424.07	1,895,305.16	2,685,004.98	2,157,951.68	2,399,062.22	1,574,626.41
% Balance	0.51%	0.35%	0.28%	0.39%	0.31%	0.35%	0.23%
# Loans	17	14	9	13	11	12	7
% # Loans	0.44%	0.36%	0.23%	0.34%	0.29%	0.31%	0.18%

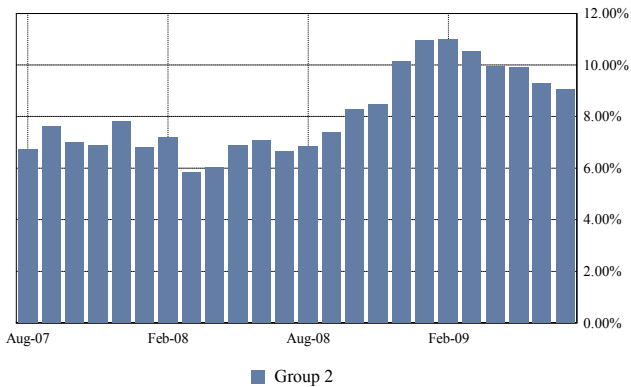
GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	111,550.51	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%	0.00%
FORECLOSURE							
Balance	1,016,602.69	550,612.11	1,479,896.28	223,059.16	424,502.92	888,548.85	397,682.79
% Balance	0.15%	0.08%	0.22%	0.03%	0.06%	0.13%	0.06%
# Loans	5	2	5	1	2	3	2
% # Loans	0.13%	0.05%	0.13%	0.03%	0.05%	0.08%	0.05%
BANKRUPTCY							
Balance	171,855.91	0.00	0.00	0.00	0.00	88,232.90	0.00
% Balance	0.03%	0.00%	0.00%	0.00%	0.00%	0.01%	0.00%
# Loans	1	0	0	0	0	1	0
% # Loans	0.03%	0.00%	0.00%	0.00%	0.00%	0.03%	0.00%
REO							
Balance	694,670.92	524,734.22	1,062,302.26	835,209.96	769,227.98	0.00	234,753.27
% Balance	0.10%	0.08%	0.15%	0.12%	0.11%	0.00%	0.03%
# Loans	2	3	3	3	5	0	2
% # Loans	0.05%	0.08%	0.08%	0.08%	0.13%	0.00%	0.05%
TOTAL							
Balance	1,883,129.52	1,075,346.33	2,542,198.54	1,058,269.12	1,193,730.90	1,088,332.26	632,436.06
% Balance	0.27%	0.16%	0.37%	0.15%	0.17%	0.16%	0.09%
# Loans	8	5	8	4	7	5	4
% # Loans	0.21%	0.13%	0.21%	0.10%	0.18%	0.13%	0.10%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	102,341,571.74
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	14.89%
# Loans	0	0	0	0	0	0	576
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	14.97%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	123,290,150.66
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	17.94%
# Loans	0	0	0	0	0	0	596
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.49%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	26,528,592.51
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.86%
# Loans	0	0	0	0	0	0	180
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.68%
REO							
Balance	106,970.97	0.00	338,499.40	0.00	0.00	0.00	34,613,121.65
% Balance	0.02%	0.00%	0.05%	0.00%	0.00%	0.00%	5.04%
# Loans	1	0	1	0	0	0	175
% # Loans	0.03%	0.00%	0.03%	0.00%	0.00%	0.00%	4.55%
TOTAL							
Balance	106,970.97	0.00	338,499.40	0.00	0.00	0.00	286,773,436.56
% Balance	0.02%	0.00%	0.05%	0.00%	0.00%	0.00%	41.72%
# Loans	1	0	1	0	0	0	1,527
% # Loans	0.03%	0.00%	0.03%	0.00%	0.00%	0.00%	39.69%

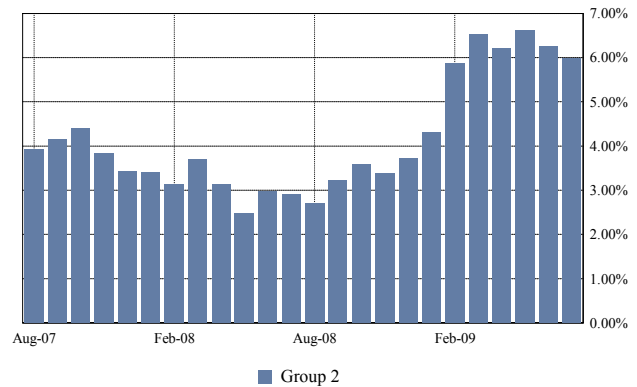
GROUP 2

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		36,593,959.95	25,042,264.29	40,673,530.71	102,309,754.95
	% Balance		5.38%	3.68%	5.98%	15.04%
	# Loans		157	95	176	428
	% # Loans		5.64%	3.41%	6.32%	15.37%
FORECLOSURE	Balance	935,200.39	0.00	3,920,599.78	130,840,314.61	135,696,114.78
	% Balance	0.14%	0.00%	0.58%	19.23%	19.95%
	# Loans	2	0	13	396	411
	% # Loans	0.07%	0.00%	0.47%	14.22%	14.76%
BANKRUPTCY	Balance	3,240,007.39	1,031,289.90	719,830.91	23,812,733.26	28,803,861.46
	% Balance	0.48%	0.15%	0.11%	3.50%	4.23%
	# Loans	21	5	7	103	136
	% # Loans	0.75%	0.18%	0.25%	3.70%	4.89%
REO	Balance	0.00	0.00	0.00	46,473,070.92	46,473,070.92
	% Balance	0.00%	0.00%	0.00%	6.83%	6.83%
	# Loans	0	0	0	138	138
	% # Loans	0.00%	0.00%	0.00%	4.96%	4.96%
TOTAL	Balance	4,175,207.78	37,625,249.85	29,682,694.98	241,799,649.50	313,282,802.11
	% Balance	0.61%	5.53%	4.36%	35.55%	46.05%
	# Loans	23	162	115	813	1,113
	% # Loans	0.83%	5.82%	4.13%	29.20%	39.98%

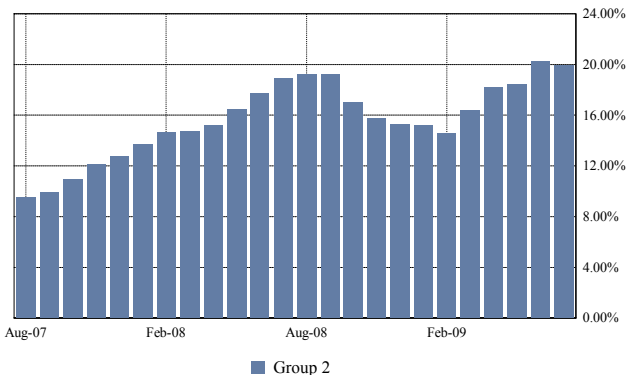
1 or 2 Payments Delinquent



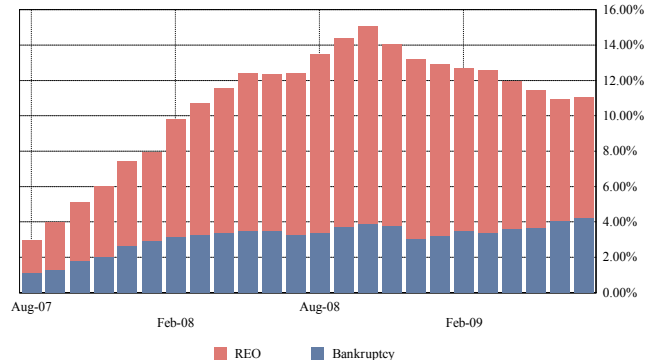
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		36,593,959.95	25,042,264.29	12,210,660.83	9,931,673.27	4,728,472.58	2,443,121.13
% Balance		5.38%	3.68%	1.80%	1.46%	0.70%	0.36%
# Loans		157	95	59	34	32	14
% # Loans		5.64%	3.41%	2.12%	1.22%	1.15%	0.50%
FORECLOSURE							
Balance	935,200.39	0.00	3,920,599.78	6,424,662.67	10,499,670.07	13,207,882.89	14,675,988.71
% Balance	0.14%	0.00%	0.58%	0.94%	1.54%	1.94%	2.16%
# Loans	2	0	13	26	28	40	47
% # Loans	0.07%	0.00%	0.47%	0.93%	1.01%	1.44%	1.69%
BANKRUPTCY							
Balance	3,240,007.39	1,031,289.90	719,830.91	2,130,397.26	1,170,203.04	2,727,888.98	1,934,192.64
% Balance	0.48%	0.15%	0.11%	0.31%	0.17%	0.40%	0.28%
# Loans	21	5	7	10	7	12	10
% # Loans	0.75%	0.18%	0.25%	0.36%	0.25%	0.43%	0.36%
REO							
Balance	0.00	0.00	0.00	63,563.25	389,682.02	291,112.04	50,671.28
% Balance	0.00%	0.00%	0.00%	0.01%	0.06%	0.04%	0.01%
# Loans	0	0	0	1	1	1	1
% # Loans	0.00%	0.00%	0.00%	0.04%	0.04%	0.04%	0.04%
TOTAL							
Balance	4,175,207.78	37,625,249.85	29,682,694.98	20,829,284.01	21,991,228.40	20,955,356.49	19,103,973.76
% Balance	0.61%	5.53%	4.36%	3.06%	3.23%	3.08%	2.81%
# Loans	23	162	115	96	70	85	72
% # Loans	0.83%	5.82%	4.13%	3.45%	2.51%	3.05%	2.59%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	3,473,907.10	3,954,771.53	843,697.24	816,303.77	80,221.72	321,000.00	0.00
% Balance	0.51%	0.58%	0.12%	0.12%	0.01%	0.05%	0.00%
# Loans	8	7	5	3	3	1	0
% # Loans	0.29%	0.25%	0.18%	0.11%	0.11%	0.04%	0.00%
FORECLOSURE							
Balance	13,241,674.37	7,616,955.59	6,672,476.51	5,528,576.73	5,957,922.45	2,968,744.17	6,486,176.10
% Balance	1.95%	1.12%	0.98%	0.81%	0.88%	0.44%	0.95%
# Loans	35	22	19	19	18	13	20
% # Loans	1.26%	0.79%	0.68%	0.68%	0.65%	0.47%	0.72%
BANKRUPTCY							
Balance	1,126,588.69	1,798,909.07	1,766,122.52	167,530.85	478,079.86	815,368.11	855,919.52
% Balance	0.17%	0.26%	0.26%	0.02%	0.07%	0.12%	0.13%
# Loans	6	6	5	3	7	3	4
% # Loans	0.22%	0.22%	0.18%	0.11%	0.25%	0.11%	0.14%
REO							
Balance	0.00	2,504,547.06	1,025,749.89	2,292,994.47	2,799,753.50	622,654.29	2,415,708.68
% Balance	0.00%	0.37%	0.15%	0.34%	0.41%	0.09%	0.36%
# Loans	0	5	4	6	8	3	7
% # Loans	0.00%	0.18%	0.14%	0.22%	0.29%	0.11%	0.25%
TOTAL							
Balance	17,842,170.16	15,875,183.25	10,308,046.16	8,805,405.82	9,315,977.53	4,727,766.57	9,757,804.30
% Balance	2.62%	2.33%	1.52%	1.29%	1.37%	0.70%	1.43%
# Loans	49	40	33	31	36	20	31
% # Loans	1.76%	1.44%	1.19%	1.11%	1.29%	0.72%	1.11%

Mortgage Pass-Through Certificates

July 27, 2009 Distribution

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	1,246,944.49	0.00	256,999.03	0.00	285,433.05	28,151.24	0.00
% Balance	0.18%	0.00%	0.04%	0.00%	0.04%	0.00%	0.00%
# Loans	4	0	1	0	3	1	0
% # Loans	0.14%	0.00%	0.04%	0.00%	0.11%	0.04%	0.00%
FORECLOSURE							
Balance	4,337,268.38	2,606,133.37	3,337,085.93	2,226,004.28	1,900,696.57	2,274,569.46	2,143,676.76
% Balance	0.64%	0.38%	0.49%	0.33%	0.28%	0.33%	0.32%
# Loans	13	9	11	8	6	8	5
% # Loans	0.47%	0.32%	0.40%	0.29%	0.22%	0.29%	0.18%
BANKRUPTCY							
Balance	1,565,354.91	757,652.22	304,922.66	254,885.31	273,031.44	1,015,056.36	861,947.36
% Balance	0.23%	0.11%	0.04%	0.04%	0.04%	0.15%	0.13%
# Loans	7	4	1	1	2	3	3
% # Loans	0.25%	0.14%	0.04%	0.04%	0.07%	0.11%	0.11%
REO							
Balance	5,924,628.20	1,830,933.42	3,158,025.26	2,817,087.86	2,649,165.31	1,903,430.95	1,850,276.29
% Balance	0.87%	0.27%	0.46%	0.41%	0.39%	0.28%	0.27%
# Loans	14	8	7	9	12	6	3
% # Loans	0.50%	0.29%	0.25%	0.32%	0.43%	0.22%	0.11%
TOTAL							
Balance	13,074,195.98	5,194,719.01	7,057,032.88	5,297,977.45	5,108,326.37	5,221,208.01	4,855,900.41
% Balance	1.92%	0.76%	1.04%	0.78%	0.75%	0.77%	0.71%
# Loans	38	21	20	18	23	18	11
% # Loans	1.36%	0.75%	0.72%	0.65%	0.83%	0.65%	0.40%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	52,173.73
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.01%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%
FORECLOSURE							
Balance	1,996,886.66	432,497.89	2,993,101.20	1,350,777.17	1,513,933.14	3,238,168.46	2,512,420.67
% Balance	0.29%	0.06%	0.44%	0.20%	0.22%	0.48%	0.37%
# Loans	9	2	6	4	4	8	6
% # Loans	0.32%	0.07%	0.22%	0.14%	0.14%	0.29%	0.22%
BANKRUPTCY							
Balance	186,996.13	0.00	1,444,957.61	0.00	0.00	924,598.94	0.00
% Balance	0.03%	0.00%	0.21%	0.00%	0.00%	0.14%	0.00%
# Loans	2	0	3	0	0	1	0
% # Loans	0.07%	0.00%	0.11%	0.00%	0.00%	0.04%	0.00%
REO							
Balance	2,096,034.55	759,863.05	266,222.32	1,100,419.63	1,497,370.79	2,295,190.73	2,898,656.47
% Balance	0.31%	0.11%	0.04%	0.16%	0.22%	0.34%	0.43%
# Loans	6	2	2	3	4	7	8
% # Loans	0.22%	0.07%	0.07%	0.11%	0.14%	0.25%	0.29%
TOTAL							
Balance	4,279,917.34	1,192,360.94	4,704,281.13	2,451,196.80	3,011,303.93	6,457,958.13	5,463,250.87
% Balance	0.63%	0.18%	0.69%	0.36%	0.44%	0.95%	0.80%
# Loans	17	4	11	7	8	16	15
% # Loans	0.61%	0.14%	0.40%	0.25%	0.29%	0.57%	0.54%

GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	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	2,463,034.39	929,627.69	0.00	436,671.56	0.00	867,030.77	0.00
% Balance	0.36%	0.14%	0.00%	0.06%	0.00%	0.13%	0.00%
# Loans	4	2	0	2	0	2	0
% # Loans	0.14%	0.07%	0.00%	0.07%	0.00%	0.07%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	486,059.49	0.00	0.00	766,070.29
% Balance	0.00%	0.00%	0.00%	0.07%	0.00%	0.00%	0.11%
# Loans	0	0	0	1	0	0	2
% # Loans	0.00%	0.00%	0.00%	0.04%	0.00%	0.00%	0.07%
REO							
Balance	957,950.40	1,075,819.05	0.00	451,978.57	0.00	483,581.59	0.00
% Balance	0.14%	0.16%	0.00%	0.07%	0.00%	0.07%	0.00%
# Loans	2	4	0	2	0	2	0
% # Loans	0.07%	0.14%	0.00%	0.07%	0.00%	0.07%	0.00%
TOTAL							
Balance	3,420,984.79	2,005,446.74	0.00	1,374,709.62	0.00	1,350,612.36	766,070.29
% Balance	0.50%	0.29%	0.00%	0.20%	0.00%	0.20%	0.11%
# Loans	6	6	0	5	0	4	2
% # Loans	0.22%	0.22%	0.00%	0.18%	0.00%	0.14%	0.07%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	102,309,754.95
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.04%
# Loans	0	0	0	0	0	0	428
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.37%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	135,696,114.78
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	19.95%
# Loans	0	0	0	0	0	0	411
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	14.76%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	28,803,861.46
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.23%
# Loans	0	0	0	0	0	0	136
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.89%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	46,473,070.92
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.83%
# Loans	0	0	0	0	0	0	138
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.96%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	313,282,802.11
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	46.05%
# Loans	0	0	0	0	0	0	1,113
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	39.98%

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:							
831060397 1	260,000.00	250,581.04	01-Aug-2008	7.125%	CA - 51.44%	360	01-Apr-2006
831062543 2	116,900.00	114,779.08	01-Oct-2007	10.750%	PA - 89.91%	360	01-May-2006
191027860 2	144,500.00	141,440.17	01-Feb-2008	9.875%	WA - 84.80%	360	01-Feb-2006
581007007 2	1,200,000.00	1,238,078.39	01-Sep-2008	6.000%	CA - 79.82%	360	01-Apr-2006
131038564 1	134,000.00	130,692.79	01-Jun-2008	8.900%	OH - 99.89%	360	01-May-2006
211042059 2	96,900.00	95,154.56	01-Dec-2007	10.600%	AL - 94.93%	360	01-May-2006
741015746 1	156,800.00	154,518.09	01-Oct-2008	7.500%	FL - 79.95%	360	01-May-2006
641016609 2	113,280.00	110,475.41	01-Oct-2007	8.975%	TX - 79.91%	360	01-May-2006
511045521 1	184,000.00	195,172.15	01-Oct-2008	5.400%	WA - 79.95%	360	01-May-2006
211041381 1	83,600.00	82,126.57	01-Oct-2007	10.600%	DE - 94.93%	360	01-May-2006
631012724 1	385,000.00	379,122.68	01-Jun-2008	8.250%	CA - 69.94%	360	01-May-2006
331045897 2	585,120.00	577,955.12	01-Apr-2007	8.250%	NY - 79.95%	360	01-May-2006
231080197 2	296,766.00	289,244.93	01-May-2008	8.700%	DE - 89.89%	360	01-May-2006
361030834 2	112,800.00	111,793.00	01-Jul-2008	8.550%	MI - 79.96%	360	01-May-2006
61065542 1	115,000.00	112,361.38	01-Oct-2007	9.500%	KY - 89.06%	360	01-May-2006
341031971 2	51,300.00	50,671.28	01-Nov-2008	11.700%	VA - 94.97%	360	01-Jun-2006
381027516 1	148,000.00	160,890.51	01-Jan-2009	3.000%	RI - 62.97%	360	01-Jun-2006
51064159 2	400,000.00	389,682.02	01-Jan-2009	8.875%	AL - 99.88%	360	01-May-2006
371032749 1	107,992.00	104,896.06	01-Jun-2008	7.550%	FL - 79.94%	360	01-Jun-2006
521037387 2	64,000.00	63,563.25	01-Feb-2009	10.100%	MO - 71.10%	360	01-Jun-2006
581008324 2	1,345,593.00	1,323,649.92	01-Jan-2008	8.625%	CA - 74.72%	360	01-Jun-2006
311030371 2	242,000.00	236,719.77	01-Dec-2007	9.350%	NJ - 99.95%	360	01-Jun-2006
351034726 1	82,320.00	81,668.99	01-Oct-2008	9.500%	TX - 79.99%	360	01-Jun-2006
171032147 2	248,400.00	254,178.75	01-Nov-2007	7.350%	AZ - 79.94%	360	01-Jun-2006
51064139 1	103,920.00	102,773.84	01-Dec-2008	8.750%	GA - 79.97%	360	01-Jun-2006
511044999 2	675,000.00	697,860.50	01-Sep-2008	6.800%	AZ - 90.00%	360	01-Apr-2006
141054380 1	83,920.00	82,099.71	01-Aug-2008	10.000%	CT - 79.96%	360	01-Jun-2006
101056173 1	151,999.00	147,816.53	01-Jan-2009	8.470%	VA - 79.95%	360	01-Jun-2006
371033534 1	415,000.00	407,995.18	01-Apr-2007	8.000%	FL - 76.85%	360	01-Jul-2006
701003770 1	220,000.00	216,942.51	01-Nov-2007	8.250%	CA - 67.28%	360	01-Jul-2006
621016625 2	348,500.00	345,814.98	01-Oct-2006	8.500%	FL - 85.00%	360	01-Jul-2006
TOTAL	8,672,610.00	8,650,719.16					
Became REO Property in a Prior Period:							
831060699 2	324,000.00	318,636.63	01-Dec-2006	10.250%	FL - 79.88%	360	01-Apr-2006
831060400 2	515,000.00	515,000.00	01-Jun-2008	7.375%	CA - 83.74%	360	01-Apr-2006
831060429 1	240,000.00	238,030.51	01-Mar-2007	8.650%	CA - 79.94%	360	01-Apr-2006
831060580 1	240,800.00	236,657.92	01-Mar-2007	10.000%	CA - 79.87%	360	01-Apr-2006
831060600 1	172,000.00	171,680.06	01-Feb-2008	9.125%	CA - 80.00%	360	01-Apr-2006
831060673 2	180,000.00	179,996.99	01-Feb-2008	8.875%	RI - 73.42%	360	01-Apr-2006
831061327 1	276,000.00	275,997.16	01-Sep-2008	10.125%	NH - 80.00%	360	01-May-2006
831061895 2	945,000.00	945,000.00	01-Aug-2007	9.125%	CA - 70.00%	360	01-May-2006
831061977 1	300,000.00	295,604.85	01-Nov-2006	9.860%	CA - 79.71%	360	01-May-2006

Mortgage Pass-Through Certificates

July 27, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
831062161 2	135,920.00	132,593.41	01-Dec-2007	9.375%	GA - 79.90%	360	01-May-2006
831062930 1	200,000.00	195,867.68	01-Feb-2008	8.990%	CA - 78.96%	360	01-May-2006
831062558 2	540,000.00	540,000.00	01-Jan-2008	7.625%	CA - 94.74%	360	01-May-2006
831062568 1	149,000.00	146,498.85	01-Dec-2007	9.940%	CA - 49.62%	360	01-May-2006
831062573 2	432,000.00	421,179.04	01-Jan-2007	8.750%	CA - 89.88%	360	01-May-2006
831062540 2	260,000.00	253,939.64	01-Nov-2007	8.875%	FL - 79.89%	360	01-May-2006
31040717 2	620,000.00	609,786.45	01-Jul-2008	7.350%	CA - 79.86%	360	01-Feb-2006
391016763 2	124,000.00	120,891.95	01-Nov-2007	9.125%	LA - 79.78%	360	01-Mar-2006
61064661 1	211,500.00	205,525.58	01-Nov-2008	8.500%	VA - 61.18%	360	01-Apr-2006
511044121 1	304,000.00	300,171.49	01-Mar-2008	8.625%	CA - 94.91%	360	01-Apr-2006
871004020 1	130,000.00	127,044.94	01-Jul-2006	8.500%	CT - 58.97%	360	01-Apr-2006
561005277 1	254,600.00	252,945.38	01-Jun-2007	9.625%	FL - 94.94%	360	01-Apr-2006
671010994 1	292,500.00	288,960.35	01-Oct-2007	8.250%	CA - 74.93%	360	01-Apr-2006
841011522 1	103,500.00	102,342.33	01-Feb-2007	11.800%	MI - 89.95%	360	01-May-2006
111001265 1	340,000.00	338,499.40	01-Apr-2006	11.150%	HI - 64.13%	360	01-Apr-2006
351033640 2	319,500.00	313,589.15	01-Sep-2008	10.400%	TX - 89.89%	360	01-Apr-2006
661014530 1	585,000.00	580,231.11	01-Nov-2006	8.540%	CA - 88.57%	360	01-Apr-2006
131038159 2	621,000.00	621,000.00	01-Jul-2007	6.850%	OH - 90.00%	360	01-Apr-2006
321032553 2	85,000.00	84,070.05	01-Sep-2008	8.650%	NE - 99.93%	360	01-Apr-2006
861001040 2	161,415.00	158,408.20	01-Nov-2007	9.875%	FL - 84.87%	360	01-Apr-2006
651016585 2	158,440.00	157,449.52	01-Aug-2007	10.400%	MI - 67.97%	360	01-Apr-2006
211041560 1	208,000.00	202,050.92	01-Nov-2007	8.250%	VA - 79.89%	360	01-May-2006
381027070 1	216,750.00	214,460.52	01-Jun-2008	8.250%	RI - 84.95%	360	01-May-2006
861001054 1	213,600.00	209,851.58	01-Oct-2007	9.400%	FL - 79.92%	360	01-May-2006
671011136 2	764,100.00	763,952.49	01-Jul-2008	8.250%	CA - 90.00%	360	01-May-2006
521035974 1	94,500.00	92,990.38	01-Jan-2008	10.400%	IL - 89.93%	360	01-May-2006
661014537 2	475,000.00	474,805.25	01-Apr-2008	8.250%	CA - 95.00%	360	01-May-2006
721010273 2	229,500.00	229,480.96	01-Nov-2007	9.750%	AZ - 90.00%	360	01-May-2006
861001343 1	115,919.00	113,446.82	01-May-2007	9.625%	FL - 77.19%	360	01-May-2006
611021799 2	225,000.00	219,383.02	01-Dec-2006	8.500%	NY - 77.49%	360	01-May-2006
631012062 2	450,000.00	439,142.50	01-Feb-2008	9.000%	CA - 84.78%	360	01-May-2006
691007984 2	487,952.00	487,952.00	01-Dec-2006	8.250%	VA - 80.00%	360	01-May-2006
581007464 2	325,719.75	317,298.18	01-Mar-2008	8.550%	CA - 74.91%	360	01-May-2006
351033874 1	100,720.00	98,595.92	01-Nov-2008	9.600%	TX - 79.92%	360	01-May-2006
371032592 1	328,500.00	322,989.36	01-Oct-2006	9.250%	FL - 89.91%	360	01-May-2006
661014407 2	427,500.00	421,268.24	01-Jun-2008	9.990%	CA - 94.97%	360	01-May-2006
371032482 1	126,000.00	124,781.46	01-Mar-2008	8.400%	FL - 99.95%	360	01-May-2006
361030529 1	200,000.00	196,678.85	01-Sep-2006	9.100%	MI - 79.91%	360	01-May-2006
841012196 2	128,260.00	124,073.38	01-Aug-2007	9.500%	MI - 79.86%	360	01-May-2006
671011400 2	500,000.00	493,763.24	01-Oct-2007	8.250%	CA - 79.95%	360	01-May-2006
511044908 1	300,000.00	296,022.02	01-Apr-2008	8.250%	CA - 68.14%	360	01-May-2006
611022674 2	395,000.00	395,000.00	01-Feb-2007	8.250%	NY - 94.05%	360	01-May-2006
291004808 2	424,000.00	418,459.28	01-Aug-2007	8.250%	FL - 79.94%	360	01-May-2006
661014751 2	192,000.00	189,648.93	01-Feb-2008	8.250%	CA - 79.95%	360	01-May-2006
661014958 2	247,200.00	240,041.63	01-Nov-2007	8.250%	CA - 79.86%	360	01-May-2006
511045384 1	229,500.00	227,409.84	01-Mar-2008	8.550%	CA - 90.00%	360	01-May-2006
671011253 1	266,000.00	258,613.05	01-Jul-2008	8.425%	CA - 69.91%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
341030894 1	172,000.00	168,938.44	01-Jul-2007	10.350%	NC - 79.93%	360	01-May-2006
661014735 1	260,800.00	287,163.42	01-Oct-2008	5.000%	NV - 79.90%	360	01-May-2006
621015267 2	153,000.00	149,001.93	01-Mar-2008	8.125%	FL - 89.87%	360	01-May-2006
631012637 1	288,000.00	283,236.88	01-Apr-2008	8.250%	CA - 79.95%	360	01-May-2006
401006850 1	138,750.00	154,038.26	01-Aug-2008	9.690%	TX - 74.93%	360	01-May-2006
511044642 1	318,500.00	322,587.82	01-Mar-2008	3.500%	CA - 84.89%	360	01-May-2006
741015888 1	100,100.00	97,442.97	01-Mar-2008	8.625%	NC - 68.61%	360	01-May-2006
741015840 1	79,800.00	79,370.11	01-Mar-2008	10.700%	OH - 94.98%	360	01-May-2006
671011374 1	391,500.00	391,500.00	01-Dec-2007	8.450%	CA - 88.98%	360	01-May-2006
661015019 2	503,500.00	498,757.47	01-Apr-2008	8.950%	CA - 94.96%	360	01-May-2006
211042309 1	139,500.00	138,945.78	01-Sep-2006	9.850%	MO - 89.97%	360	01-May-2006
521034979 1	88,000.00	86,382.91	01-Oct-2007	10.500%	IL - 79.94%	360	01-May-2006
561005530 2	178,800.00	176,594.95	01-Nov-2007	8.250%	FL - 79.94%	360	01-May-2006
211042353 1	247,500.00	249,552.21	01-Nov-2008	7.700%	VA - 89.94%	360	01-May-2006
61065443 2	50,400.00	49,847.40	01-Dec-2006	11.350%	PA - 89.94%	360	01-May-2006
551012050 2	80,000.00	77,945.10	01-Aug-2008	8.600%	TX - 79.90%	360	01-May-2006
521036112 1	124,000.00	121,223.54	01-May-2007	9.350%	MO - 79.92%	360	01-May-2006
231079296 1	276,000.00	270,251.05	01-Dec-2007	8.900%	RI - 84.83%	360	01-May-2006
71071710 2	70,550.00	69,183.94	01-Jun-2008	11.650%	FL - 84.95%	360	01-May-2006
321033128 1	183,200.00	178,237.12	01-May-2007	8.250%	UT - 79.90%	360	01-May-2006
141054177 2	270,000.00	262,277.74	01-Mar-2008	8.500%	CT - 89.85%	360	01-May-2006
211041739 1	188,000.00	186,054.55	01-Jul-2008	8.550%	VA - 79.96%	360	01-May-2006
651017606 1	92,000.00	90,054.21	01-Aug-2008	9.900%	VA - 76.60%	360	01-May-2006
681011679 1	108,800.00	106,970.97	01-Jun-2006	8.800%	VT - 79.91%	360	01-May-2006
641016663 2	167,310.00	163,067.31	01-Aug-2008	8.850%	TX - 89.90%	360	01-May-2006
581007977 1	148,500.00	145,499.10	01-May-2008	10.100%	AZ - 89.92%	360	01-May-2006
211042466 2	230,319.00	224,749.83	01-Dec-2007	9.100%	SC - 94.90%	360	01-May-2006
401007254 1	144,000.00	142,926.95	01-Oct-2007	9.800%	WI - 89.97%	360	01-May-2006
211041909 1	73,600.00	71,948.83	01-Oct-2007	9.600%	VA - 79.92%	360	01-May-2006
291005071 1	102,700.00	99,828.10	01-Sep-2007	8.250%	GA - 64.91%	360	01-May-2006
651017562 2	536,000.00	517,673.77	01-Aug-2008	7.250%	OR - 64.87%	360	01-May-2006
111001557 1	323,000.00	314,410.18	01-Oct-2007	8.600%	HI - 94.89%	360	01-May-2006
581007960 2	508,500.00	503,691.81	01-Feb-2007	8.250%	CA - 89.95%	360	01-May-2006
371032836 1	68,000.00	67,321.20	01-Sep-2006	11.800%	OH - 79.95%	360	01-May-2006
871004241 2	280,000.00	278,395.27	01-Mar-2007	9.900%	NJ - 99.97%	360	01-May-2006
391017606 1	400,000.00	447,138.84	01-Jul-2008	11.750%	TN - 49.97%	360	01-May-2006
621015645 2	200,000.00	195,589.77	01-Mar-2007	8.250%	FL - 79.88%	360	01-May-2006
861001541 2	108,000.00	107,110.09	01-Mar-2007	8.350%	FL - 79.96%	360	01-May-2006
51064024 1	103,600.00	102,391.89	01-Nov-2007	8.375%	GA - 79.95%	360	01-May-2006
561005698 1	130,000.00	128,315.39	01-Jul-2008	8.000%	FL - 60.43%	360	01-May-2006
311030177 1	328,000.00	319,821.07	01-Mar-2007	8.350%	NJ - 79.90%	360	01-May-2006
631012784 1	400,000.00	394,177.70	01-Jan-2008	7.500%	CA - 63.96%	360	01-May-2006
611022810 1	292,000.00	289,095.33	01-Jan-2007	8.750%	NY - 79.96%	360	01-May-2006
581007975 1	305,500.00	296,976.40	01-Jun-2008	8.250%	CA - 64.91%	360	01-May-2006
621015528 2	127,920.00	124,892.92	01-Apr-2008	8.750%	FL - 79.91%	360	01-May-2006
621015476 2	180,000.00	175,216.30	01-Jun-2007	8.250%	FL - 79.89%	360	01-May-2006
291004762 1	143,100.00	140,208.66	01-Nov-2008	10.050%	GA - 90.49%	360	01-May-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
661015093 1	228,000.00	222,430.16	01-Jul-2008	8.400%	CA - 79.90%	360	01-May-2006
381027468 1	327,000.00	324,494.55	01-May-2007	8.500%	RI - 94.74%	360	01-May-2006
211042307 1	81,600.00	79,652.60	01-Jun-2008	9.150%	VA - 79.91%	360	01-May-2006
171031318 1	212,000.00	206,767.71	01-Jul-2008	8.900%	AZ - 79.91%	360	01-May-2006
341031593 1	145,350.00	152,345.52	01-Sep-2008	5.000%	SC - 94.94%	360	01-May-2006
741015739 1	90,400.00	88,573.92	01-Feb-2008	9.550%	OH - 79.92%	360	01-May-2006
331045942 2	579,025.00	565,105.49	01-Feb-2007	9.100%	NY - 94.90%	360	01-May-2006
671011774 1	214,200.00	211,889.21	01-Jul-2007	8.750%	CA - 84.97%	360	01-Jun-2006
521036786 2	157,600.00	156,214.26	01-Aug-2006	8.900%	IL - 79.96%	360	01-May-2006
521037169 2	276,000.00	267,063.71	01-Aug-2008	7.850%	MO - 79.89%	360	01-May-2006
671011744 1	370,500.00	364,733.64	01-Apr-2008	7.250%	CA - 94.93%	360	01-May-2006
31042482 1	190,000.00	187,672.02	01-Aug-2007	8.250%	CA - 94.92%	360	01-May-2006
661015201 1	296,000.00	292,637.16	01-Dec-2007	8.500%	CA - 79.96%	360	01-May-2006
211042515 2	121,410.00	118,193.19	01-Jul-2008	8.550%	VA - 89.89%	360	01-May-2006
71072009 1	116,000.00	112,934.80	01-May-2008	8.400%	FL - 79.95%	360	01-Jun-2006
111001546 2	712,000.00	712,000.00	01-Mar-2008	8.250%	HI - 74.95%	360	01-May-2006
291004840 1	143,925.00	141,433.94	01-Aug-2008	10.800%	GA - 94.93%	360	01-May-2006
351034625 2	230,400.00	291,112.04	01-Dec-2008	8.300%	TX - 79.91%	360	01-May-2006
151032036 1	119,600.00	118,297.40	01-Dec-2006	12.100%	PA - 64.96%	360	01-May-2006
141054071 1	220,500.00	214,377.44	01-Jul-2008	8.250%	CT - 89.88%	360	01-May-2006
361030784 2	57,731.50	56,917.25	01-Apr-2008	11.700%	MI - 94.94%	360	01-May-2006
51063857 1	208,000.00	203,447.68	01-May-2008	9.300%	GA - 79.92%	360	01-May-2006
141053987 1	60,720.00	59,501.69	01-Dec-2007	9.250%	NY - 79.92%	360	01-May-2006
31042238 2	336,000.00	335,883.24	01-Jan-2008	8.250%	CA - 80.00%	360	01-May-2006
211042845 1	72,000.00	70,234.67	01-May-2008	8.950%	TN - 79.91%	360	01-May-2006
551012001 2	117,000.00	114,480.32	01-Oct-2007	9.850%	OK - 89.92%	360	01-May-2006
211042740 1	110,075.00	107,708.33	01-Jul-2006	8.550%	WI - 84.90%	360	01-May-2006
351034838 2	174,795.00	170,948.97	01-Sep-2008	9.600%	TX - 99.90%	360	01-May-2006
101055765 1	123,100.00	120,984.45	01-Feb-2007	11.350%	TX - 83.08%	360	01-Jun-2006
691007888 1	192,000.00	186,466.30	01-Nov-2006	8.250%	MD - 79.88%	360	01-May-2006
651017209 2	279,200.00	273,747.18	01-Feb-2007	8.550%	IL - 79.90%	360	01-May-2006
171031897 2	160,000.00	158,356.04	01-May-2008	8.250%	NV - 79.96%	360	01-May-2006
341031864 1	112,000.00	133,073.08	01-Jan-2008	8.000%	SC - 79.96%	360	01-May-2006
171032025 2	188,000.00	185,834.03	01-Nov-2007	8.250%	AZ - 79.94%	360	01-May-2006
331045977 2	91,500.00	91,006.02	01-Jun-2007	10.350%	FL - 74.97%	360	01-May-2006
581008201 2	748,000.00	726,967.86	01-Mar-2008	8.750%	CA - 84.94%	360	01-Jun-2006
351034257 1	60,160.00	58,865.54	01-Nov-2008	9.700%	TX - 79.92%	360	01-May-2006
871004491 1	380,998.80	377,236.97	01-Jul-2007	8.750%	NJ - 83.72%	360	01-Jun-2006
211042661 1	172,000.00	168,996.58	01-Sep-2008	6.900%	VA - 79.91%	360	01-May-2006
511045754 2	480,000.00	479,999.64	01-Jan-2008	8.250%	CA - 80.00%	360	01-May-2006
301004467 1	117,000.00	114,467.68	01-Mar-2007	9.100%	OR - 89.90%	360	01-May-2006
621015571 2	107,200.00	106,163.59	01-Oct-2006	8.250%	FL - 79.95%	360	01-May-2006
331044995 2	646,000.00	629,512.40	01-Mar-2007	8.650%	NY - 84.90%	360	01-May-2006
651017529 2	854,000.00	843,729.75	01-Apr-2008	8.250%	CA - 69.96%	360	01-May-2006
511045691 2	272,000.00	269,219.62	01-Mar-2008	8.750%	CA - 79.98%	360	01-Jun-2006
171031898 1	225,400.00	222,088.93	01-Jun-2008	7.590%	AZ - 79.95%	360	01-May-2006
551012371 1	104,000.00	101,443.34	01-Aug-2008	9.100%	TX - 79.91%	360	01-May-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
841012553 1	121,600.00	118,524.70	01-Feb-2008	8.750%	MI - 79.91%	360	01-May-2006
611022459 1	297,500.00	290,359.57	01-Dec-2006	8.750%	FL - 84.93%	360	01-Jun-2006
661015010 1	130,000.00	127,573.78	01-Sep-2007	10.450%	WA - 64.91%	360	01-May-2006
551012072 1	55,500.00	54,480.69	01-Mar-2008	10.350%	OK - 78.66%	360	01-May-2006
581008107 2	608,000.00	607,793.28	01-Mar-2008	8.750%	CA - 80.00%	360	01-Jun-2006
351034863 1	57,600.00	56,766.09	01-Jul-2008	11.800%	TX - 79.95%	360	01-May-2006
61065692 2	50,720.00	50,390.43	01-Dec-2007	9.850%	OH - 77.15%	360	01-May-2006
631012775 2	512,000.00	498,803.13	01-Mar-2008	9.000%	CA - 79.95%	360	01-Jun-2006
631012765 2	450,000.00	444,645.72	01-Mar-2008	8.750%	CA - 78.92%	360	01-Jun-2006
841012587 1	235,800.00	231,790.65	01-Feb-2007	8.990%	MI - 89.95%	360	01-Jun-2006
321032744 1	70,400.00	69,177.54	01-May-2008	8.950%	CO - 79.97%	360	01-May-2006
301004617 1	139,920.00	135,875.18	01-May-2008	8.750%	ID - 79.94%	360	01-Jun-2006
651018020 2	136,400.00	133,378.26	01-Mar-2007	9.550%	SC - 79.92%	360	01-May-2006
671011875 1	381,901.00	375,972.96	01-Mar-2008	7.050%	CA - 94.96%	360	01-Jun-2006
581007412 2	337,250.00	336,717.42	01-Aug-2007	8.750%	CA - 95.00%	360	01-Jun-2006
581008311 2	206,150.00	201,512.60	01-Dec-2007	9.450%	CA - 94.95%	360	01-Jun-2006
651017560 1	401,250.00	395,436.12	01-Oct-2006	11.050%	MD - 74.97%	360	01-Jun-2006
191030015 1	184,000.00	181,827.86	01-Jun-2007	8.250%	WA - 79.95%	360	01-May-2006
581007749 2	498,750.00	498,748.00	01-Apr-2007	8.750%	CA - 95.00%	360	01-Jun-2006
521035644 1	247,000.00	245,584.42	01-May-2007	9.900%	IL - 94.97%	360	01-May-2006
581008368 1	228,750.00	225,141.71	01-Sep-2007	8.375%	CA - 74.96%	360	01-Jun-2006
681011677 1	189,550.00	186,979.55	01-Oct-2008	11.850%	NH - 84.97%	360	01-Jun-2006
581008118 1	271,200.00	288,822.94	01-Nov-2007	6.000%	CA - 79.97%	360	01-Jun-2006
631012811 1	250,750.00	248,063.77	01-Feb-2008	8.750%	CA - 84.97%	360	01-Jun-2006
191029985 1	214,200.00	208,818.11	01-Jul-2008	8.750%	WA - 89.95%	360	01-Jun-2006
661015421 2	304,000.00	303,435.85	01-Jun-2008	6.500%	CA - 80.00%	360	01-Jun-2006
521036941 1	184,050.00	179,434.47	01-Aug-2007	8.840%	IL - 89.95%	360	01-Jun-2006
521037633 1	187,150.00	185,475.43	01-Nov-2007	8.500%	IL - 94.98%	360	01-Jun-2006
111001571 2	640,000.00	627,636.22	01-Mar-2007	10.150%	HI - 79.95%	360	01-Jun-2006
511045510 1	308,750.00	305,866.83	01-Aug-2007	8.350%	CA - 92.12%	360	01-May-2006
641016884 2	136,800.00	133,930.37	01-Nov-2007	9.700%	TX - 94.91%	360	01-May-2006
581008537 1	409,002.00	403,954.54	01-Jan-2008	8.750%	CA - 73.67%	360	01-Jun-2006
631012904 1	120,000.00	118,611.28	01-Dec-2007	8.750%	AZ - 74.97%	360	01-Jun-2006
661015438 2	434,000.00	428,830.30	01-Oct-2007	8.750%	CA - 77.47%	360	01-Jun-2006
101056034 2	143,687.00	140,991.95	01-Feb-2008	11.800%	TX - 94.97%	360	01-Jun-2006
101055731 2	348,800.00	335,438.38	01-Jun-2008	6.750%	TX - 79.86%	360	01-May-2006
61066204 2	50,000.00	49,219.33	01-Apr-2007	11.500%	KY - 71.41%	360	01-Jun-2006
271027842 1	412,000.00	405,575.59	01-Jan-2007	10.850%	MD - 79.97%	360	01-Jun-2006
521035986 2	51,750.00	51,079.96	01-Jan-2008	11.600%	IN - 49.98%	360	01-Jun-2006
171032116 1	250,200.00	247,333.80	01-Sep-2008	8.750%	AZ - 89.97%	360	01-Jun-2006
361030943 2	161,600.00	161,600.00	01-Jan-2008	8.700%	MI - 80.00%	360	01-May-2006
101056057 1	57,400.00	62,806.66	01-Feb-2008	9.000%	TX - 69.97%	360	01-Jun-2006
691008158 2	336,000.00	334,273.52	01-Feb-2007	8.375%	DC - 79.98%	360	01-Jun-2006
861001510 1	100,000.00	98,487.10	01-Feb-2008	8.750%	FL - 74.01%	360	01-Jun-2006
581008506 2	372,250.00	372,247.66	01-May-2007	8.750%	CA - 94.24%	360	01-Jun-2006
271027732 1	131,100.00	128,845.85	01-Sep-2006	10.200%	MD - 94.96%	360	01-Jun-2006
31042358 2	259,251.00	255,268.98	01-Mar-2008	7.300%	CA - 79.94%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
621015705 1	410,000.00	405,454.41	01-Dec-2007	8.750%	FL - 99.97%	360	01-Jun-2006
511046098 1	215,200.00	215,119.82	01-Jan-2008	8.750%	CA - 74.98%	360	01-Jun-2006
101056052 2	181,026.00	175,053.32	01-May-2008	8.500%	TX - 79.93%	360	01-Jun-2006
361031127 1	76,500.00	75,261.64	01-Jul-2008	9.800%	MI - 89.96%	360	01-Jun-2006
511046389 2	222,300.00	220,097.69	01-Dec-2007	9.125%	OR - 89.98%	360	01-Jun-2006
631012982 2	467,500.00	460,856.63	01-Nov-2007	8.750%	CA - 84.96%	360	01-Jun-2006
651017615 1	234,000.00	227,386.57	01-Feb-2008	8.450%	CT - 89.85%	360	01-May-2006
511046367 2	620,000.00	610,813.24	01-Jul-2008	7.450%	AZ - 79.97%	360	01-Jun-2006
631012915 1	187,000.00	185,771.75	01-Aug-2007	9.500%	CA - 79.90%	360	01-Jun-2006
341032127 2	65,700.00	64,873.53	01-Jun-2008	11.740%	NC - 89.97%	360	01-Jun-2006
521037624 1	126,000.00	123,138.29	01-Jan-2008	8.700%	IL - 89.95%	360	01-Jun-2006
401007530 1	103,200.00	100,817.59	01-Nov-2007	9.000%	TX - 79.96%	360	01-Jun-2006
511045792 1	391,500.00	382,032.90	01-Nov-2007	8.250%	CA - 89.88%	360	01-May-2006
511045524 1	320,000.00	347,360.01	01-Mar-2008	6.950%	CA - 79.87%	360	01-May-2006
231080898 1	152,000.00	148,145.88	01-May-2008	9.250%	MD - 62.52%	360	01-Jun-2006
581008356 1	242,250.00	239,532.71	01-Jan-2008	8.750%	AZ - 84.97%	360	01-Jun-2006
521037324 1	72,560.00	71,665.74	01-Jul-2008	12.000%	MO - 79.98%	360	01-Jun-2006
161048854 1	423,700.00	415,504.39	01-May-2007	8.750%	MA - 94.94%	360	01-Jun-2006
861001743 2	324,000.00	319,803.12	01-May-2007	8.750%	FL - 79.97%	360	01-Jun-2006
31042156 2	418,500.00	408,368.85	01-May-2007	8.500%	CA - 89.86%	360	01-May-2006
871004574 2	539,600.00	536,771.36	01-Jan-2007	10.200%	NJ - 94.99%	360	01-Jun-2006
171032160 1	183,400.00	179,664.95	01-Jan-2008	9.200%	AZ - 69.96%	360	01-Jun-2006
361030365 1	104,000.00	101,971.52	01-Apr-2008	10.400%	MI - 79.97%	360	01-Jun-2006
211042556 1	382,500.00	373,995.17	01-Apr-2007	8.250%	MD - 89.91%	360	01-May-2006
51064172 1	124,000.00	121,505.79	01-Nov-2008	9.250%	GA - 79.96%	360	01-Jun-2006
211042240 2	218,400.00	215,796.94	01-Mar-2008	8.750%	VA - 79.97%	360	01-Jun-2006
621015627 1	93,600.00	93,075.51	01-May-2007	9.850%	FL - 79.99%	360	01-Jun-2006
791006293 1	93,500.00	92,338.49	01-Jul-2007	11.800%	IA - 89.02%	360	01-Jun-2006
581008313 1	225,000.00	221,998.35	01-Aug-2007	8.750%	CA - 89.96%	360	01-Jun-2006
581008631 2	437,000.00	430,774.40	01-Feb-2008	7.030%	CA - 94.96%	360	01-Jun-2006
661014946 2	569,925.00	563,795.81	01-Jun-2008	8.375%	CA - 84.96%	360	01-May-2006
191029857 1	168,000.00	165,861.11	01-Feb-2008	8.750%	WA - 79.97%	360	01-Jun-2006
671011866 2	1,120,000.00	1,119,613.60	01-Sep-2007	6.900%	CA - 87.16%	360	01-Jun-2006
581008839 2	380,000.00	371,448.34	01-Apr-2007	8.750%	CA - 79.95%	360	01-Jun-2006
141054361 1	119,000.00	116,784.48	01-Oct-2006	8.100%	NY - 84.94%	360	01-Jun-2006
841012836 1	79,920.00	85,318.44	01-Jan-2008	12.150%	MI - 79.98%	360	01-Jun-2006
171032142 1	210,900.00	208,556.50	01-Feb-2008	8.750%	AZ - 94.97%	360	01-Jun-2006
51064767 2	128,250.00	126,646.47	01-Feb-2007	10.900%	GA - 94.97%	360	01-Jun-2006
651017631 1	318,750.00	363,123.35	01-Nov-2008	9.450%	GA - 84.96%	360	01-Jun-2006
511046202 1	78,000.00	75,773.73	01-Jun-2008	8.750%	MT - 79.94%	360	01-Jun-2006
51063761 1	178,400.00	176,115.61	01-Jun-2007	10.400%	GA - 79.97%	360	01-Jun-2006
321033293 1	124,720.00	130,773.19	01-Nov-2008	5.000%	UT - 79.98%	360	01-Jun-2006
121046956 1	117,520.00	116,077.25	01-Dec-2006	10.800%	IA - 79.97%	360	01-Jun-2006
171031915 2	331,192.00	331,192.00	01-Feb-2007	8.250%	CA - 80.00%	360	01-May-2006
551012718 2	62,320.00	60,746.43	01-Feb-2008	8.750%	OK - 79.95%	360	01-Jun-2006
401007656 1	131,200.00	132,033.08	01-Oct-2008	5.000%	AZ - 79.98%	360	01-Jun-2006
121047040 1	135,716.00	134,355.66	01-Oct-2007	8.750%	MN - 79.98%	360	01-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
671012281 1	318,000.00	313,966.87	01-Jun-2008	7.900%	CA - 94.90%	360	01-Jun-2006
581008247 1	135,100.00	133,523.18	01-Feb-2008	8.750%	CA - 69.98%	360	01-Jun-2006
271028164 1	130,000.00	128,023.42	01-Apr-2007	10.300%	NJ - 89.62%	360	01-Jun-2006
301004656 1	130,000.00	143,798.13	01-Feb-2008	10.650%	OR - 64.65%	360	01-Jun-2006
171032380 2	200,000.00	209,019.94	01-Nov-2007	9.150%	AZ - 79.96%	360	01-Jun-2006
631012958 1	345,000.00	340,207.74	01-Jul-2008	8.750%	CA - 84.11%	360	01-Jun-2006
71072253 1	329,000.00	314,396.85	01-Jan-2008	6.500%	FL - 69.94%	360	01-Jun-2006
171031478 2	369,000.00	369,000.00	01-Feb-2007	8.250%	CA - 90.00%	360	01-May-2006
651017833 1	260,001.00	257,681.25	01-Jun-2007	8.375%	DC - 74.27%	360	01-Jun-2006
521038082 2	117,360.00	114,334.95	01-Aug-2007	8.750%	IL - 79.95%	360	01-Jun-2006
71072327 2	140,000.00	138,863.05	01-Jul-2007	8.750%	FL - 79.98%	360	01-Jun-2006
511045587 2	1,080,000.00	1,065,121.79	01-Dec-2007	8.750%	CA - 86.37%	360	01-Jun-2006
101056103 2	80,000.00	78,456.10	01-Jul-2008	10.100%	TX - 79.97%	360	01-Jun-2006
51065170 1	114,000.00	111,821.89	01-Dec-2008	10.150%	TN - 94.96%	360	01-Jun-2006
101055312 2	154,000.00	149,542.50	01-Mar-2008	8.300%	LA - 79.64%	360	01-May-2006
211043371 2	364,000.00	359,961.13	01-Mar-2008	8.750%	VA - 79.97%	360	01-Jun-2006
841013720 1	107,200.00	106,428.67	01-Jan-2008	9.475%	MI - 100.00%	360	01-Jul-2006
31042667 2	984,000.00	956,051.19	01-Mar-2008	8.750%	CA - 79.95%	360	01-Jun-2006
651018696 2	495,000.00	526,757.75	01-Jun-2008	5.250%	MD - 90.00%	360	01-Jun-2006
101056205 2	270,000.00	265,812.50	01-Jan-2008	10.600%	NV - 89.96%	360	01-Jun-2006
31043039 2	228,800.00	225,988.26	01-Nov-2007	8.250%	CA - 79.97%	360	01-Jun-2006
581008428 1	240,000.00	237,436.30	01-Sep-2006	8.250%	CA - 80.00%	360	01-Jul-2006
331046797 1	322,000.00	317,911.90	01-Apr-2007	8.250%	NY - 83.64%	360	01-Jul-2006
841012796 1	204,850.00	220,493.51	01-Nov-2007	9.500%	MI - 85.00%	360	01-Jul-2006
351035811 1	91,752.00	89,351.93	01-Nov-2008	8.500%	TX - 80.00%	360	01-Jul-2006
671012625 2	650,000.00	641,102.60	01-Oct-2007	8.250%	CA - 100.00%	360	01-Jul-2006
841013949 1	124,000.00	121,794.91	01-Nov-2007	10.250%	MI - 72.94%	360	01-Jul-2006
171032838 2	177,200.00	175,666.81	01-Apr-2008	9.150%	AZ - 80.00%	360	01-Jul-2006
841014069 2	540,000.00	590,747.78	01-Dec-2007	6.650%	MI - 68.79%	360	01-Jul-2006
611023367 2	326,480.00	323,568.72	01-Mar-2007	8.350%	NY - 80.00%	360	01-Jul-2006
661016574 1	315,350.00	311,992.49	01-Nov-2007	8.250%	CA - 85.00%	360	01-Jul-2006
171033062 2	252,000.00	248,192.05	01-Feb-2008	7.200%	NV - 80.00%	360	01-Jul-2006
721010959 1	246,500.00	243,566.01	01-Feb-2008	8.250%	AZ - 85.00%	360	01-Jul-2006
661015359 1	286,000.00	278,253.98	01-Apr-2008	8.500%	AZ - 86.67%	360	01-Jul-2006
171032786 2	249,638.40	240,939.23	01-Apr-2008	7.875%	NV - 80.00%	360	01-Jul-2006
321034422 2	291,870.90	288,470.44	01-Sep-2007	8.250%	NV - 90.00%	360	01-Jul-2006
621016386 2	446,800.00	442,192.25	01-Sep-2007	8.250%	FL - 80.00%	360	01-Jul-2006
231081797 2	331,120.00	327,367.33	01-Aug-2006	8.250%	NY - 80.00%	360	01-Jul-2006
TOTAL	73,001,787.35	72,435,473.41					
TOTAL	81,674,397.35	81,086,192.57					

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:							
831060276 1	140,250.00	137,179.12	01-Jan-2008	9.875%	PA - 74.88%	360	01-Apr-2006
831060420 1	192,000.00	188,158.47	01-Feb-2009	10.000%	WA - 79.89%	360	01-Apr-2006
831062297 1	350,000.00	356,028.30	01-Feb-2009	5.000%	CA - 69.23%	360	01-May-2006
831062562 2	286,400.00	286,400.00	01-May-2008	6.500%	CA - 80.00%	360	01-May-2006
171030869 1	147,000.00	145,661.63	01-Mar-2009	9.650%	AZ - 69.96%	360	01-Apr-2006
141053571 1	364,000.00	359,424.62	01-Nov-2008	8.500%	CT - 79.92%	360	01-Apr-2006
131038288 1	146,700.00	163,531.06	01-Dec-2008	3.000%	PA - 89.83%	360	01-Apr-2006
101054670 2	139,175.00	144,496.29	01-Mar-2009	5.000%	TX - 94.84%	360	01-Apr-2006
171030809 2	420,000.00	458,274.00	01-Jan-2009	5.000%	AZ - 79.88%	360	01-Apr-2006
171031278 1	221,600.00	217,755.29	01-Mar-2009	7.100%	AZ - 79.91%	360	01-Apr-2006
331045017 1	271,000.00	266,907.19	01-Jan-2008	7.500%	NJ - 66.02%	360	01-Apr-2006
231079081 1	370,000.00	360,707.12	01-Jan-2009	8.900%	NY - 64.28%	360	01-May-2006
581007331 2	503,500.00	512,737.21	01-Jan-2009	5.000%	CA - 94.94%	360	01-May-2006
661014787 2	308,800.00	304,976.76	01-Feb-2008	8.250%	CA - 79.94%	360	01-May-2006
121046243 2	800,000.00	844,415.29	01-Mar-2009	5.000%	MN - 71.11%	360	01-May-2006
101054888 1	315,000.00	332,321.91	01-Feb-2009	5.000%	TX - 77.40%	360	01-Apr-2006
841011466 1	267,750.00	264,179.97	01-Feb-2009	8.300%	MI - 84.96%	360	01-May-2006
621015240 1	279,500.00	270,403.74	01-Jan-2009	8.250%	FL - 64.89%	360	01-May-2006
361029972 1	120,000.00	119,248.75	01-Feb-2009	10.450%	MI - 99.97%	360	01-May-2006
661014714 2	840,000.00	840,000.00	01-Oct-2008	8.250%	CA - 80.00%	360	01-May-2006
581007742 1	350,000.00	346,518.39	01-Jan-2009	8.750%	CA - 69.97%	360	01-May-2006
521036453 2	273,000.00	270,878.79	01-Feb-2009	9.050%	KS - 99.89%	360	01-May-2006
621015339 2	148,730.00	146,759.58	01-Mar-2007	10.800%	FL - 94.93%	360	01-May-2006
581007160 1	325,000.00	330,699.26	01-Dec-2008	5.000%	CA - 64.31%	360	01-May-2006
681010978 1	224,000.00	217,589.11	01-Nov-2008	9.100%	NH - 79.91%	360	01-May-2006
31042336 1	367,000.00	374,507.56	01-Jan-2009	5.000%	CA - 77.26%	360	01-May-2006
511041513 1	408,000.00	408,000.00	01-Jan-2009	8.250%	OR - 79.22%	360	01-May-2006
661014772 1	390,000.00	416,397.56	01-Mar-2009	4.000%	CA - 67.19%	360	01-May-2006
661014780 2	210,000.00	202,144.23	01-Dec-2008	6.950%	CA - 59.05%	360	01-May-2006
131038868 1	76,000.00	74,172.98	01-Aug-2008	9.100%	KY - 79.91%	360	01-May-2006
31042374 2	734,400.00	734,400.00	01-Feb-2008	8.250%	CA - 80.00%	360	01-May-2006
761015735 1	75,000.00	77,911.27	01-Mar-2009	5.000%	WI - 53.53%	360	01-May-2006
861001319 2	102,000.00	116,800.50	01-Mar-2009	5.000%	FL - 74.94%	360	01-May-2006
101055233 2	90,742.00	93,425.42	01-Mar-2009	6.000%	TX - 74.94%	360	01-May-2006
521036603 1	100,000.00	104,549.52	01-Nov-2008	5.000%	MO - 99.89%	360	01-May-2006
321032720 2	123,600.00	122,043.75	01-Jun-2008	8.250%	UT - 79.95%	360	01-May-2006
511045013 2	935,000.00	1,005,579.30	01-Jan-2009	6.000%	CA - 84.95%	360	01-May-2006
581008091 2	486,000.00	477,138.60	01-Sep-2008	6.750%	CA - 89.89%	360	01-May-2006
161048293 1	166,400.00	163,945.24	01-Jan-2009	7.450%	MA - 79.95%	360	01-May-2006
611022344 2	672,000.00	662,509.94	01-Jan-2009	8.500%	NY - 79.96%	360	01-May-2006
551012033 2	203,000.00	197,339.15	01-Sep-2007	8.650%	AR - 99.88%	360	01-May-2006
581008128 1	175,000.00	178,284.99	01-Feb-2009	5.000%	CA - 59.27%	360	01-May-2006
131038858 1	108,225.00	106,438.85	01-Jan-2009	11.700%	OH - 64.96%	360	01-May-2006

Mortgage Pass-Through Certificates

July 27, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
211042269 1	232,400.00	229,306.96	01-Nov-2008	8.250%	MD - 79.93%	360	01-May-2006
141053984 1	114,750.00	112,093.73	01-Jun-2008	8.550%	NY - 84.90%	360	01-May-2006
31042419 2	1,269,450.00	1,250,385.49	01-Dec-2008	8.250%	CA - 64.95%	360	01-May-2006
141054212 1	305,000.00	354,424.82	01-Mar-2009	5.000%	NJ - 88.41%	360	01-May-2006
671010858 1	305,500.00	301,147.20	01-Dec-2008	11.550%	CA - 64.96%	360	01-May-2006
641016106 1	97,600.00	96,657.26	01-Feb-2009	8.900%	TX - 79.96%	360	01-May-2006
681011154 1	220,000.00	217,494.78	01-Feb-2009	8.400%	NH - 61.94%	360	01-May-2006
351034409 2	108,000.00	126,681.88	01-Nov-2008	8.500%	TX - 79.90%	360	01-May-2006
721010453 1	184,000.00	179,772.53	01-Dec-2008	5.750%	AZ - 79.91%	360	01-May-2006
231080739 2	175,750.00	165,191.33	01-Mar-2009	8.950%	ME - 94.89%	360	01-May-2006
521036313 1	100,100.00	118,578.79	01-Mar-2009	9.750%	MO - 64.96%	360	01-May-2006
651017700 1	109,650.00	108,472.29	01-Feb-2009	8.850%	MI - 84.93%	360	01-May-2006
611022839 2	418,500.00	423,202.24	01-Jan-2009	6.000%	NY - 89.87%	360	01-May-2006
311030174 2	102,000.00	99,188.93	01-Mar-2009	8.250%	FL - 79.90%	360	01-May-2006
121046511 1	132,800.00	134,904.63	01-Mar-2009	5.000%	MN - 79.95%	360	01-Jun-2006
141054309 1	84,000.00	84,746.09	01-Mar-2009	5.000%	VT - 79.92%	360	01-May-2006
551012030 1	132,000.00	148,369.75	01-Nov-2008	6.000%	OK - 79.91%	360	01-May-2006
791006182 1	223,000.00	217,868.96	01-Feb-2009	9.190%	MN - 99.89%	360	01-May-2006
361030730 1	52,800.00	51,913.94	01-Mar-2009	10.800%	MI - 79.37%	360	01-Jun-2006
351034546 1	80,218.00	91,262.85	01-Aug-2008	5.000%	TX - 94.97%	360	01-Jun-2006
121046847 1	153,000.00	168,294.09	01-Jul-2008	8.000%	WI - 89.98%	360	01-Jun-2006
641016752 1	59,310.00	58,301.76	01-Mar-2009	10.890%	TX - 89.93%	360	01-May-2006
631012372 2	452,000.00	445,785.39	01-Jan-2009	9.000%	CA - 77.91%	360	01-Jun-2006
341031576 1	100,000.00	97,008.93	01-Mar-2009	7.975%	NC - 67.02%	360	01-May-2006
211042181 1	200,250.00	195,687.67	01-Feb-2009	9.500%	FL - 74.96%	360	01-Jun-2006
211042078 2	275,500.00	280,337.78	01-Mar-2009	5.000%	SC - 94.95%	360	01-Jun-2006
51064457 1	76,500.00	75,368.79	01-Dec-2008	10.950%	TN - 84.97%	360	01-Jun-2006
231080527 2	115,920.00	114,554.94	01-Jan-2009	8.750%	CT - 79.97%	360	01-Jun-2006
581007994 1	321,300.00	317,146.35	01-Feb-2009	3.200%	CA - 89.97%	360	01-Jun-2006
521036515 1	111,700.00	114,459.43	01-Mar-2009	5.000%	IN - 89.30%	360	01-Jun-2006
211042837 2	107,910.00	109,637.79	01-Feb-2009	5.000%	SC - 89.97%	360	01-May-2006
211042251 1	350,000.00	347,046.15	01-Nov-2008	8.990%	CA - 99.96%	360	01-May-2006
581008018 1	263,000.00	255,171.75	01-Feb-2009	9.125%	CA - 79.63%	360	01-Jun-2006
581008394 1	353,500.00	363,100.08	01-Feb-2009	5.000%	CA - 84.95%	360	01-Jun-2006
581008433 1	331,999.00	337,039.26	01-Apr-2008	5.600%	CA - 79.97%	360	01-Jun-2006
871004586 1	183,350.00	178,842.07	01-Jan-2009	8.900%	NY - 94.95%	360	01-Jun-2006
511045688 1	200,000.00	194,034.15	01-Feb-2009	7.990%	FL - 79.89%	360	01-May-2006
321033193 2	252,909.60	248,238.29	01-Mar-2009	6.490%	CO - 79.96%	360	01-Jun-2006
231080760 1	382,500.00	399,113.98	01-Feb-2009	5.000%	NY - 89.95%	360	01-Jun-2006
61066493 2	92,700.00	91,487.96	01-Jun-2007	10.700%	OH - 89.97%	360	01-Jun-2006
681012019 1	126,000.00	123,489.43	01-Mar-2009	9.900%	VT - 89.96%	360	01-Jun-2006
561005635 2	557,100.00	551,499.08	01-Dec-2008	8.750%	FL - 89.98%	360	01-Jun-2006
611022943 1	117,000.00	119,754.00	01-Jan-2009	5.000%	NJ - 21.85%	360	01-Jun-2006
211042790 1	327,750.00	324,275.97	01-Mar-2008	8.750%	VA - 94.98%	360	01-Jun-2006
641017260 1	125,000.00	122,709.69	01-Jan-2009	10.450%	TX - 61.55%	360	01-Jun-2006
171031360 2	101,672.00	113,822.78	01-Mar-2009	5.000%	TX - 80.00%	360	01-May-2006
561005645 2	144,000.00	147,490.49	01-Feb-2009	5.000%	FL - 79.95%	360	01-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
351035216 2	214,628.00	209,339.20	01-Dec-2008	8.750%	TX - 89.95%	360	01-Jun-2006
551012067 1	71,600.00	82,878.87	01-Feb-2009	8.250%	OK - 79.92%	360	01-May-2006
631012933 2	582,250.00	599,706.19	01-Jan-2009	5.000%	CA - 85.00%	360	01-Jun-2006
361031456 1	202,350.00	213,350.54	01-Feb-2009	7.000%	MI - 94.98%	360	01-Jun-2006
211041934 1	476,000.00	526,486.93	01-Jan-2009	7.000%	NY - 84.96%	360	01-Jun-2006
51064866 1	151,000.00	147,332.65	01-Jan-2009	9.950%	TN - 69.55%	360	01-Jun-2006
71072224 1	147,250.00	154,297.98	01-Jan-2009	5.000%	FL - 94.96%	360	01-Jun-2006
321033977 1	111,120.00	112,437.24	01-Mar-2009	5.000%	UT - 79.95%	360	01-Jun-2006
61066170 1	129,500.00	135,982.82	01-Mar-2009	5.000%	OH - 99.98%	360	01-Jun-2006
171032079 1	101,973.00	102,790.25	01-Mar-2009	5.000%	TX - 79.90%	360	01-May-2006
31043045 1	314,500.00	318,851.38	01-Dec-2008	5.000%	CA - 84.97%	360	01-Jun-2006
31042476 2	990,000.00	966,986.73	01-Mar-2009	8.990%	CA - 53.48%	360	01-Jun-2006
661015723 1	319,500.00	325,342.95	01-Mar-2009	5.000%	NV - 90.00%	360	01-Jun-2006
31042413 1	170,000.00	163,806.22	01-Jan-2009	6.800%	CA - 31.75%	360	01-Jun-2006
401008162 2	1,000,000.00	985,484.73	01-Dec-2008	7.290%	NY - 80.00%	360	01-Jul-2006
401007914 2	600,000.00	626,704.58	01-Mar-2009	5.000%	NV - 75.00%	360	01-Jul-2006
521039506 2	111,514.40	115,666.62	01-Jan-2009	5.000%	IN - 80.00%	360	01-Jul-2006
191030970 1	201,652.00	199,802.01	01-Mar-2009	8.850%	WA - 95.00%	360	01-Jul-2006
TOTAL	29,449,998.00	29,793,451.10					
Became Foreclosure Property in a Prior Period:							
831057888 2	541,800.00	527,328.07	01-May-2007	9.625%	NJ - 89.56%	360	01-Dec-2005
831056772 2	215,920.00	211,220.41	01-Aug-2007	10.250%	FL - 79.75%	360	01-Feb-2006
831059713 1	408,000.00	401,716.70	01-Sep-2008	7.500%	CA - 79.89%	360	01-Mar-2006
831060329 2	211,920.00	205,461.84	01-Mar-2008	7.875%	FL - 79.78%	360	01-Mar-2006
831060339 2	207,920.00	214,196.97	01-Oct-2008	5.000%	FL - 79.86%	360	01-Apr-2006
831060695 1	157,700.00	160,865.05	01-Dec-2008	5.000%	FL - 94.66%	360	01-Feb-2006
831060698 2	229,500.00	223,217.27	01-Nov-2008	8.875%	FL - 84.83%	360	01-Apr-2006
831060279 2	472,500.00	464,120.78	01-Mar-2007	10.625%	NY - 89.89%	360	01-Apr-2006
831060632 1	361,250.00	357,270.48	01-Aug-2008	8.625%	NJ - 84.94%	360	01-Apr-2006
831060642 1	85,000.00	92,940.30	01-Jun-2008	7.000%	FL - 43.76%	360	01-Apr-2006
831060403 1	360,000.00	349,183.99	01-Oct-2008	8.375%	CA - 89.80%	360	01-Apr-2006
831060598 2	360,000.00	360,000.00	01-Apr-2008	6.900%	CA - 80.00%	360	01-Apr-2006
831060456 1	395,000.00	397,233.05	01-Feb-2009	5.000%	NY - 86.66%	360	01-Apr-2006
831060670 1	315,000.00	314,974.78	01-May-2008	8.375%	NJ - 89.93%	360	01-Apr-2006
831060728 2	472,500.00	506,086.25	01-Nov-2008	5.000%	CA - 74.83%	360	01-Apr-2006
831060249 1	374,000.00	377,904.36	01-Feb-2009	5.500%	FL - 84.80%	360	01-Apr-2006
831062289 1	280,500.00	280,500.00	01-Nov-2008	8.875%	CA - 85.00%	360	01-Apr-2006
831062108 2	297,900.00	297,900.00	01-Feb-2007	9.125%	RI - 90.00%	360	01-May-2006
831061996 2	80,000.00	77,676.14	01-Jul-2008	10.375%	FL - 39.18%	360	01-May-2006
831062005 2	296,800.00	289,142.53	01-Nov-2008	8.850%	NJ - 79.91%	360	01-May-2006
831062041 1	292,000.00	329,893.44	01-Jun-2008	5.000%	NJ - 79.91%	360	01-May-2006
831062181 1	160,000.00	167,544.74	01-Sep-2008	9.250%	FL - 79.84%	360	01-May-2006
831061475 1	360,000.00	362,377.20	01-Sep-2008	5.000%	FL - 79.89%	360	01-May-2006
831061481 2	218,500.00	218,500.00	01-Aug-2007	11.000%	FL - 95.00%	360	01-May-2006
831062581 1	149,500.00	146,886.90	01-Jan-2009	10.760%	AZ - 64.95%	360	01-May-2006
831063038 2	786,400.00	786,400.00	01-Dec-2008	9.125%	CA - 80.00%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
831062544 2	156,000.00	155,182.72	01-Nov-2008	10.125%	NJ - 79.94%	360	01-May-2006
831062243 1	76,000.00	74,710.02	01-Feb-2008	9.750%	FL - 79.09%	360	01-May-2006
831062538 2	198,400.00	194,158.81	01-Mar-2008	8.750%	FL - 79.91%	360	01-May-2006
831063522 2	432,000.00	428,868.09	01-Mar-2007	10.500%	NJ - 79.94%	360	01-May-2006
831063827 2	375,000.00	375,000.00	01-Apr-2008	8.750%	NY - 62.50%	360	01-May-2006
171028898 2	243,094.00	243,094.00	01-Jan-2009	8.750%	AZ - 80.00%	360	01-Dec-2005
71070914 1	141,000.00	137,388.43	01-Sep-2008	8.650%	FL - 62.63%	360	01-Jun-2006
331044134 2	426,000.00	414,210.09	01-Feb-2008	8.875%	NY - 89.63%	360	01-Mar-2006
101053389 1	88,000.00	86,302.82	01-Feb-2009	10.400%	TX - 79.83%	360	01-Feb-2006
331044082 1	348,000.00	363,195.08	01-Sep-2008	5.000%	NY - 79.75%	360	01-Mar-2006
231078181 1	416,000.00	401,950.05	01-Jan-2008	7.840%	MA - 77.49%	360	01-Mar-2006
671010306 2	450,000.00	435,979.74	01-Nov-2008	8.350%	CA - 89.75%	360	01-Mar-2006
371031390 1	200,000.00	195,848.14	01-Jun-2008	9.125%	FL - 78.57%	360	01-Mar-2006
101054308 1	110,000.00	126,030.35	01-Nov-2008	5.000%	TX - 79.80%	360	01-Mar-2006
371032100 1	92,000.00	90,857.96	01-Jul-2008	9.250%	IN - 79.95%	360	01-Apr-2006
561005254 2	430,000.00	415,372.28	01-Nov-2008	7.670%	FL - 66.01%	360	01-Apr-2006
511044017 1	111,350.00	108,378.17	01-Aug-2007	8.500%	TN - 84.84%	360	01-Apr-2006
521035209 1	95,000.00	97,600.86	01-Feb-2009	5.000%	IN - 94.89%	360	01-Apr-2006
161047207 1	405,000.00	393,485.53	01-Jan-2007	8.400%	CT - 52.84%	360	01-Apr-2006
381026986 1	370,000.00	365,478.34	01-Jan-2009	8.250%	NH - 99.92%	360	01-Apr-2006
871004102 1	320,000.00	313,030.48	01-Dec-2008	9.750%	FL - 65.21%	360	01-Apr-2006
561005413 2	229,500.00	223,484.59	01-Feb-2008	8.625%	FL - 89.82%	360	01-Apr-2006
381026571 1	220,000.00	215,593.53	01-Nov-2006	8.625%	MA - 66.34%	360	01-Apr-2006
321032327 1	375,250.00	371,101.29	01-Dec-2008	8.750%	CO - 94.80%	360	01-Apr-2006
401006846 2	480,000.00	464,735.64	01-Oct-2008	7.800%	NV - 91.15%	360	01-Apr-2006
331044990 2	952,000.00	939,310.82	01-Jun-2007	8.250%	NY - 79.86%	360	01-Apr-2006
511044716 2	184,000.00	179,574.48	01-Jan-2008	8.250%	NV - 79.83%	360	01-Apr-2006
661014354 2	494,000.00	480,202.85	01-May-2007	8.500%	CA - 61.63%	360	01-Apr-2006
131037972 1	129,200.00	126,903.17	01-May-2007	10.250%	OH - 94.88%	360	01-Apr-2006
561005378 1	216,000.00	236,701.29	01-Dec-2008	6.890%	FL - 89.94%	360	01-Apr-2006
611022124 1	301,600.00	295,718.77	01-Nov-2007	6.500%	NY - 79.89%	360	01-Apr-2006
331045082 1	150,000.00	199,173.44	01-Oct-2008	10.300%	NY - 31.87%	360	01-Apr-2006
151031902 2	123,920.00	120,964.54	01-Feb-2008	9.125%	PA - 79.87%	360	01-Apr-2006
401006580 1	182,000.00	178,084.08	01-Mar-2007	9.700%	MA - 57.72%	360	01-May-2006
561005442 2	130,150.00	128,726.30	01-Dec-2008	8.650%	FL - 94.93%	360	01-Apr-2006
371032389 1	286,000.00	279,098.70	01-Jun-2008	9.300%	FL - 34.82%	360	01-Apr-2006
511044576 1	346,000.00	342,374.39	01-Jan-2008	9.250%	NV - 99.90%	360	01-Apr-2006
331045318 1	595,000.00	588,682.33	01-Aug-2008	8.550%	NY - 84.94%	360	01-Apr-2006
311029977 2	558,000.00	546,110.53	01-Sep-2007	9.750%	FL - 89.92%	360	01-May-2006
561005517 2	382,500.00	372,431.96	01-Dec-2007	8.250%	FL - 89.82%	360	01-Apr-2006
141053813 2	520,000.00	510,499.43	01-Aug-2008	6.750%	CT - 79.90%	360	01-Apr-2006
361030355 2	342,000.00	338,436.59	01-Apr-2008	8.550%	FL - 94.93%	360	01-Apr-2006
101055056 2	167,200.00	187,871.55	01-Nov-2008	7.000%	TX - 94.91%	360	01-Apr-2006
561005441 1	95,000.00	93,024.12	01-Nov-2008	9.400%	FL - 99.85%	360	01-Apr-2006
611022249 1	210,000.00	251,709.11	01-Aug-2008	7.500%	NY - 74.88%	360	01-May-2006
381027152 1	180,500.00	180,774.44	01-Jan-2009	5.000%	RI - 94.76%	360	01-Apr-2006
631012002 2	265,000.00	264,906.87	01-Sep-2008	6.950%	CA - 82.30%	360	01-May-2006

Mortgage Pass-Through Certificates

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
61065041 1	305,000.00	294,757.75	01-May-2008	8.250%	VA - 91.37%	360	01-Apr-2006
621014669 2	496,000.00	496,000.00	01-Apr-2008	7.800%	FL - 76.31%	360	01-Apr-2006
61065037 2	258,400.00	258,400.00	01-Apr-2008	8.900%	OH - 95.00%	360	01-May-2006
151032144 2	210,900.00	206,204.94	01-Jul-2008	8.850%	FL - 79.85%	360	01-Apr-2006
661014483 2	265,500.00	265,500.00	01-Jan-2009	8.250%	CA - 90.00%	360	01-May-2006
631012307 1	185,000.00	179,846.54	01-Dec-2008	8.500%	AZ - 99.87%	360	01-May-2006
371032388 1	171,000.00	163,712.37	01-Jul-2008	7.600%	FL - 94.79%	360	01-May-2006
631012268 1	389,500.00	389,315.86	01-Jun-2008	7.350%	CA - 95.00%	360	01-Apr-2006
581007273 1	286,450.00	280,907.97	01-Dec-2008	6.320%	CA - 84.92%	360	01-May-2006
741015590 1	76,000.00	75,344.86	01-Apr-2008	9.100%	OH - 79.95%	360	01-Apr-2006
331045480 1	134,500.00	130,922.96	01-Dec-2007	8.600%	NY - 72.62%	360	01-May-2006
631012354 2	512,000.00	503,485.39	01-Jan-2009	7.000%	CA - 79.94%	360	01-May-2006
131037924 1	50,400.00	49,654.75	01-Jul-2007	10.950%	OH - 79.94%	360	01-May-2006
621014760 2	284,000.00	283,999.33	01-Dec-2008	7.400%	FL - 80.00%	360	01-Apr-2006
61065119 2	88,720.00	88,868.27	01-Dec-2008	5.000%	OH - 79.91%	360	01-May-2006
561005537 1	100,800.00	98,137.21	01-Nov-2008	8.750%	FL - 79.91%	360	01-May-2006
261056635 1	156,750.00	153,097.87	01-Mar-2008	9.250%	OH - 94.90%	360	01-May-2006
651016246 2	77,400.00	76,235.96	01-Nov-2007	10.700%	MI - 90.99%	360	01-May-2006
381027187 1	105,800.00	103,234.97	01-Sep-2007	8.500%	MA - 72.88%	360	01-May-2006
131038593 1	117,500.00	139,058.45	01-Feb-2009	8.000%	OH - 74.78%	360	01-May-2006
661014159 1	354,000.00	349,443.50	01-Aug-2008	8.625%	FL - 82.20%	360	01-May-2006
561005484 1	324,000.00	320,671.24	01-Oct-2007	8.250%	FL - 89.95%	360	01-May-2006
361030581 1	207,000.00	203,946.72	01-Jul-2008	7.450%	MI - 89.94%	360	01-May-2006
611022117 2	290,400.00	280,622.69	01-Aug-2008	8.125%	NY - 79.87%	360	01-May-2006
101055292 2	169,100.00	175,382.40	01-Nov-2008	5.000%	TX - 94.94%	360	01-May-2006
101055176 2	114,320.00	137,428.82	01-Feb-2009	5.000%	TX - 80.00%	360	01-May-2006
381026910 1	156,000.00	153,728.64	01-Sep-2006	10.150%	MA - 64.67%	360	01-May-2006
661014668 2	228,000.00	228,000.00	01-Sep-2008	8.250%	CA - 80.00%	360	01-May-2006
611022416 1	260,000.00	254,126.75	01-Oct-2008	9.450%	NY - 89.88%	360	01-May-2006
661014590 1	318,500.00	305,914.17	01-Feb-2009	7.050%	CA - 47.46%	360	01-May-2006
131038277 1	101,600.00	99,026.77	01-Sep-2008	8.870%	OH - 79.91%	360	01-May-2006
371032668 2	167,920.00	164,757.36	01-Sep-2008	9.400%	FL - 79.92%	360	01-May-2006
121045966 1	151,050.00	149,279.47	01-Jun-2008	8.250%	WI - 94.94%	360	01-May-2006
101054833 2	122,960.00	119,529.23	01-Dec-2008	8.500%	TX - 79.85%	360	01-Apr-2006
681011307 2	319,500.00	315,286.54	01-Feb-2007	10.450%	MA - 89.93%	360	01-May-2006
231079871 1	125,000.00	123,296.74	01-Jun-2008	8.900%	PA - 73.28%	360	01-May-2006
621014619 2	229,000.00	228,999.90	01-Aug-2008	8.800%	FL - 81.21%	360	01-May-2006
851003051 1	369,693.00	366,336.85	01-Jun-2008	9.125%	NJ - 77.80%	360	01-May-2006
331045634 1	436,000.00	431,123.74	01-Jul-2008	8.250%	NY - 79.96%	360	01-May-2006
511044951 1	372,000.00	367,445.20	01-Apr-2008	8.350%	HI - 79.96%	360	01-May-2006
321032796 1	159,840.00	165,183.41	01-Sep-2008	5.000%	UT - 89.93%	360	01-May-2006
191029565 1	190,022.40	187,472.13	01-Sep-2008	7.800%	WA - 79.85%	360	01-May-2006
511045078 1	278,400.00	300,146.33	01-Dec-2008	5.800%	WA - 79.95%	360	01-May-2006
681011287 1	122,500.00	119,268.07	01-Nov-2008	8.625%	ME - 69.91%	360	01-May-2006
211040925 1	187,000.00	183,664.82	01-Apr-2009	10.650%	VA - 77.86%	360	01-May-2006
381026839 1	234,000.00	230,794.24	01-Feb-2007	8.375%	MA - 64.96%	360	01-May-2006
621014979 2	316,000.00	316,000.00	01-Jul-2008	8.400%	FL - 80.00%	360	01-May-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
231079456 1	88,000.00	90,989.93	01-May-2008	3.000%	PA - 79.89%	360	01-May-2006
671011370 2	636,000.00	674,542.37	01-Oct-2008	5.000%	CA - 79.94%	360	01-May-2006
521035306 1	162,000.00	160,902.34	01-Nov-2007	9.800%	OH - 89.95%	360	01-Apr-2006
331044824 1	320,000.00	309,299.59	01-Nov-2008	7.800%	NY - 79.88%	360	01-May-2006
651017322 2	79,500.00	88,239.50	01-Jan-2009	5.000%	KY - 74.94%	360	01-May-2006
291004700 2	192,000.00	189,010.59	01-Aug-2007	6.550%	FL - 72.70%	360	01-Jun-2006
341031373 1	75,000.00	73,959.95	01-Jun-2008	11.900%	SC - 74.96%	360	01-May-2006
71071798 2	228,302.00	226,017.88	01-Dec-2006	8.250%	FL - 79.95%	360	01-May-2006
371032682 1	143,000.00	134,723.97	01-Apr-2008	8.250%	FL - 73.74%	360	01-May-2006
611022371 1	238,400.00	245,261.76	01-Nov-2008	6.000%	NY - 79.95%	360	01-May-2006
351034374 2	277,200.00	268,713.75	01-Jan-2009	7.950%	TX - 79.86%	360	01-May-2006
581007543 1	287,000.00	279,264.03	01-Aug-2008	8.250%	FL - 88.23%	360	01-May-2006
681011393 1	184,000.00	201,680.38	01-Feb-2009	5.850%	NH - 79.89%	360	01-May-2006
631012275 1	325,000.00	318,190.46	01-Dec-2008	8.000%	CA - 79.67%	360	01-May-2006
681011490 2	200,000.00	200,000.00	01-Dec-2007	8.250%	ME - 80.00%	360	01-May-2006
121046504 2	193,520.00	193,520.00	01-Sep-2008	8.550%	MN - 80.00%	360	01-May-2006
331045695 2	488,000.00	527,900.77	01-Nov-2008	5.000%	NY - 79.98%	360	01-Jun-2006
71071813 1	207,000.00	202,460.62	01-Feb-2009	10.200%	FL - 74.80%	360	01-May-2006
141053610 2	683,000.00	664,221.12	01-Nov-2008	8.430%	CT - 83.70%	360	01-May-2006
621015351 2	356,000.00	335,269.88	01-Apr-2008	7.625%	FL - 79.66%	360	01-May-2006
521035837 2	241,300.00	273,836.42	01-Mar-2008	7.000%	IL - 94.89%	360	01-May-2006
861001498 2	136,000.00	158,731.84	01-Jan-2009	3.500%	FL - 79.90%	360	01-May-2006
171031312 1	123,500.00	122,132.32	01-Sep-2008	9.160%	AZ - 94.96%	360	01-May-2006
131038729 2	143,000.00	157,137.01	01-Jun-2008	9.600%	KY - 99.85%	360	01-May-2006
761015836 1	114,000.00	120,435.21	01-Sep-2008	5.000%	MI - 94.94%	360	01-May-2006
651017296 1	180,800.00	175,525.51	01-Apr-2008	8.125%	WI - 79.88%	360	01-May-2006
71071714 1	193,500.00	190,525.87	01-Oct-2007	9.690%	FL - 89.91%	360	01-May-2006
371032828 2	127,500.00	154,608.09	01-Feb-2009	5.000%	FL - 72.76%	360	01-May-2006
311030168 1	265,500.00	294,434.22	01-Aug-2008	8.200%	NJ - 89.88%	360	01-May-2006
261056716 1	241,600.00	240,716.27	01-Jan-2009	5.100%	FL - 83.20%	360	01-May-2006
851003230 1	312,000.00	357,709.27	01-Dec-2008	6.500%	NJ - 79.87%	360	01-May-2006
71071217 1	211,500.00	205,192.80	01-Aug-2008	8.500%	FL - 82.81%	360	01-May-2006
621015312 2	230,000.00	224,728.24	01-Jan-2008	8.750%	FL - 99.88%	360	01-May-2006
711009826 1	152,000.00	148,101.42	01-Sep-2008	9.125%	NY - 69.00%	360	01-May-2006
61065306 1	77,000.00	75,557.71	01-Apr-2008	9.600%	OH - 99.90%	360	01-May-2006
211041986 1	319,500.00	312,289.60	01-Mar-2008	9.300%	CT - 89.91%	360	01-May-2006
211042144 1	112,000.00	108,974.01	01-Jul-2008	9.000%	MD - 79.91%	360	01-May-2006
121046440 1	276,640.00	297,749.39	01-Jun-2008	8.250%	MN - 94.92%	360	01-May-2006
661014907 1	290,000.00	300,453.54	01-Dec-2008	5.000%	CA - 69.84%	360	01-May-2006
121046575 1	128,000.00	138,192.64	01-Feb-2009	5.000%	WI - 77.52%	360	01-May-2006
111001429 1	218,500.00	216,446.14	01-Jun-2008	9.300%	HI - 94.96%	360	01-May-2006
371032757 2	265,600.00	267,156.44	01-Dec-2008	5.750%	FL - 79.94%	360	01-May-2006
621015435 1	323,000.00	312,421.54	01-Mar-2008	8.250%	FL - 84.85%	360	01-May-2006
371032796 1	276,000.00	300,332.20	01-Aug-2008	5.000%	FL - 79.89%	360	01-May-2006
611022583 1	284,000.00	317,837.06	01-Aug-2008	5.000%	NY - 79.95%	360	01-May-2006
101055463 2	147,108.00	141,737.48	01-May-2008	6.950%	TX - 79.87%	360	01-May-2006
121046329 1	116,000.00	113,137.03	01-Feb-2008	8.900%	WI - 79.91%	360	01-May-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
611022533 2	450,000.00	450,000.00	01-Jul-2008	8.550%	NJ - 90.00%	360	01-May-2006
61064963 2	89,600.00	86,707.11	01-Nov-2008	7.850%	OH - 79.89%	360	01-May-2006
621015100 2	361,600.00	361,600.00	01-Jun-2008	6.650%	FL - 80.00%	360	01-May-2006
861001358 2	188,000.00	183,223.24	01-May-2007	8.750%	FL - 79.88%	360	01-May-2006
361030712 2	256,500.00	250,907.70	01-Jun-2008	9.660%	MI - 94.91%	360	01-May-2006
511044726 1	253,300.00	248,702.38	01-Nov-2008	7.750%	CO - 84.91%	360	01-Apr-2006
671011507 2	220,000.00	216,088.98	01-Oct-2008	7.500%	CA - 79.91%	360	01-May-2006
841012030 1	206,250.00	202,576.83	01-Sep-2007	10.300%	FL - 74.94%	360	01-May-2006
631012635 1	128,250.00	126,424.06	01-Oct-2008	8.250%	AZ - 74.94%	360	01-May-2006
371031984 1	135,000.00	133,090.33	01-Apr-2007	11.800%	FL - 64.25%	360	01-May-2006
141053809 2	402,800.00	395,199.86	01-Mar-2007	8.550%	NY - 94.89%	360	01-May-2006
621015358 2	232,000.00	229,959.05	01-Aug-2007	8.875%	FL - 79.96%	360	01-May-2006
561005620 1	120,000.00	115,532.28	01-Dec-2008	7.450%	FL - 41.28%	360	01-May-2006
331045722 1	115,000.00	112,822.59	01-Dec-2008	10.350%	NY - 45.06%	360	01-May-2006
361030508 1	100,700.00	107,067.77	01-Nov-2008	5.000%	MI - 94.86%	360	01-May-2006
291004739 1	165,100.00	173,772.40	01-Oct-2008	9.500%	FL - 64.67%	360	01-May-2006
291005069 1	365,000.00	359,005.12	01-May-2008	8.250%	VA - 71.13%	360	01-May-2006
71071745 2	150,400.00	148,939.53	01-Mar-2008	8.550%	FL - 79.96%	360	01-May-2006
661015031 2	541,500.00	556,438.93	01-Jun-2008	5.000%	AZ - 94.93%	360	01-May-2006
581007889 2	518,000.00	507,783.21	01-Dec-2008	6.400%	CA - 80.86%	360	01-May-2006
111001408 2	230,000.00	226,983.85	01-Jan-2008	9.450%	HI - 99.96%	360	01-May-2006
851003238 2	720,000.00	703,609.81	01-Dec-2006	9.050%	NJ - 89.90%	360	01-May-2006
161048238 1	227,500.00	223,059.16	01-Oct-2006	9.000%	MA - 69.92%	360	01-May-2006
361030659 1	127,200.00	131,120.17	01-Oct-2008	5.000%	MI - 79.96%	360	01-May-2006
161048400 2	138,000.00	138,000.00	01-Aug-2007	8.500%	MA - 83.64%	360	01-May-2006
291004933 2	550,000.00	544,475.13	01-Feb-2009	8.700%	GA - 99.95%	360	01-May-2006
341031432 1	110,500.00	109,421.97	01-Feb-2008	8.850%	SC - 99.96%	360	01-May-2006
151032405 1	101,600.00	99,583.60	01-Mar-2007	9.800%	PA - 79.93%	360	01-May-2006
121046625 1	90,000.00	103,722.53	01-Jul-2008	7.000%	WI - 76.22%	360	01-May-2006
191029774 1	75,000.00	73,753.57	01-Nov-2008	8.250%	WA - 24.34%	360	01-May-2006
841012036 2	181,920.00	179,633.11	01-Aug-2008	8.040%	MI - 79.95%	360	01-May-2006
521036353 1	86,800.00	89,680.95	01-Nov-2008	5.000%	IN - 79.90%	360	01-May-2006
231079506 1	218,500.00	214,613.76	01-Jul-2007	9.690%	NJ - 94.91%	360	01-May-2006
141054085 1	130,000.00	126,661.01	01-May-2008	8.600%	MA - 79.90%	360	01-May-2006
851003114 2	395,000.00	392,585.41	01-Aug-2006	9.550%	NJ - 99.96%	360	01-May-2006
671011241 2	937,500.00	925,776.12	01-Jun-2007	8.250%	NV - 74.95%	360	01-May-2006
51063621 2	80,800.00	79,330.00	01-Nov-2008	10.550%	GA - 79.94%	360	01-May-2006
671011395 1	339,300.00	335,992.21	01-May-2008	8.700%	CA - 89.96%	360	01-May-2006
631012464 2	364,500.00	364,499.15	01-Jun-2008	8.250%	CA - 90.00%	360	01-May-2006
111001367 1	486,000.00	467,962.21	01-Feb-2009	6.950%	HI - 89.85%	360	01-May-2006
861001462 2	140,800.00	149,544.66	01-Jun-2008	5.000%	FL - 79.87%	360	01-May-2006
71071644 2	255,000.00	257,122.92	01-Feb-2009	5.000%	FL - 74.94%	360	01-May-2006
231080534 1	337,500.00	327,113.50	01-May-2007	7.650%	NY - 67.34%	360	01-May-2006
521036317 1	155,610.00	163,273.01	01-Feb-2009	9.750%	IN - 89.93%	360	01-May-2006
151032275 1	90,000.00	83,858.33	01-Jan-2009	9.300%	PA - 43.86%	360	01-May-2006
351034405 1	126,736.00	122,652.06	01-Dec-2008	8.100%	TX - 79.88%	360	01-May-2006
131038836 2	125,202.00	132,023.51	01-Mar-2009	5.000%	OH - 69.91%	360	01-May-2006

Mortgage Pass-Through Certificates

July 27, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
361030838 1	147,250.00	143,753.16	01-Apr-2008	9.000%	MI - 94.90%	360	01-May-2006
621015058 2	234,392.00	229,636.60	01-Dec-2008	10.000%	FL - 79.93%	360	01-May-2006
161048323 1	172,000.00	169,572.96	01-Jul-2006	8.250%	MA - 61.38%	360	01-May-2006
681011536 1	78,800.00	95,067.78	01-Dec-2008	5.000%	VT - 79.92%	360	01-May-2006
671011368 1	162,000.00	160,139.01	01-Nov-2008	8.250%	CA - 89.95%	360	01-May-2006
621015152 2	250,000.00	243,682.39	01-Oct-2008	8.250%	FL - 99.86%	360	01-May-2006
101055524 2	127,200.00	131,113.31	01-Feb-2009	7.450%	TX - 79.95%	360	01-May-2006
291004587 1	184,000.00	181,747.07	01-Nov-2006	7.450%	FL - 79.95%	360	01-May-2006
261056651 1	60,200.00	58,847.53	01-Oct-2007	9.650%	FL - 69.85%	360	01-May-2006
621015345 2	225,000.00	220,600.09	01-Nov-2007	9.550%	FL - 99.90%	360	01-May-2006
291004947 1	114,300.00	111,344.27	01-Aug-2008	8.690%	MI - 89.89%	360	01-May-2006
521036203 2	107,920.00	119,904.55	01-Aug-2008	5.000%	IL - 80.00%	360	01-May-2006
171031643 1	175,920.00	173,426.21	01-Jan-2009	7.600%	NV - 79.95%	360	01-May-2006
111001540 1	319,661.00	347,974.00	01-Jan-2009	4.000%	HI - 58.05%	360	01-May-2006
271027872 2	450,000.00	443,130.56	01-Nov-2008	8.250%	CA - 59.31%	360	01-May-2006
511045071 2	353,000.00	371,342.80	01-Dec-2008	5.000%	CO - 99.94%	360	01-May-2006
401007136 1	84,400.00	92,414.60	01-Dec-2008	5.000%	MI - 86.06%	360	01-May-2006
331045949 1	252,000.00	247,697.72	01-Feb-2008	6.990%	NY - 79.94%	360	01-May-2006
311030252 1	297,350.00	294,250.53	01-Dec-2007	8.700%	FL - 94.91%	360	01-May-2006
551012145 2	106,200.00	118,075.51	01-Oct-2008	8.150%	OK - 89.92%	360	01-May-2006
71071683 1	106,000.00	111,315.30	01-Nov-2008	5.700%	FL - 49.69%	360	01-May-2006
271027724 1	360,000.00	354,017.16	01-Feb-2009	8.125%	WA - 79.92%	360	01-May-2006
131038885 2	88,800.00	87,575.61	01-Aug-2008	7.700%	KY - 79.95%	360	01-May-2006
371032784 2	98,000.00	96,995.85	01-Dec-2008	8.600%	FL - 79.96%	360	01-May-2006
311030201 2	209,000.00	220,260.28	01-Dec-2008	8.000%	NJ - 94.91%	360	01-May-2006
581007656 2	384,603.00	390,706.86	01-Jan-2009	5.000%	CA - 74.96%	360	01-May-2006
741015607 1	100,000.00	99,049.99	01-Nov-2008	9.050%	OH - 86.92%	360	01-May-2006
61065509 2	74,320.00	73,515.13	01-Jul-2008	8.450%	OH - 79.96%	360	01-May-2006
611022325 1	328,500.00	323,120.59	01-Apr-2008	8.125%	NY - 89.92%	360	01-May-2006
761016231 1	61,200.00	60,822.42	01-Nov-2008	10.000%	OH - 79.99%	360	01-Jun-2006
371032959 2	114,750.00	113,133.03	01-Feb-2008	10.850%	FL - 84.94%	360	01-May-2006
741015909 1	76,950.00	75,536.41	01-Nov-2008	9.950%	OH - 94.91%	360	01-May-2006
741015652 1	100,800.00	99,055.23	01-Nov-2007	10.800%	KY - 89.93%	360	01-May-2006
371032916 1	297,000.00	302,119.38	01-Sep-2008	5.000%	FL - 89.90%	360	01-May-2006
61065495 1	130,150.00	126,741.13	01-Jan-2009	9.425%	OH - 94.90%	360	01-May-2006
681011526 1	275,000.00	268,536.91	01-Feb-2008	9.100%	NH - 77.38%	360	01-May-2006
31042297 2	562,500.00	578,817.75	01-Oct-2008	7.500%	CA - 74.91%	360	01-May-2006
741015068 1	144,000.00	144,000.00	01-Feb-2009	9.100%	FL - 80.00%	360	01-May-2006
31042331 2	684,444.00	811,993.69	01-Jul-2009	3.250%	CA - 79.96%	360	01-May-2006
351034676 2	435,600.00	422,162.10	01-Feb-2009	7.900%	TX - 79.89%	360	01-May-2006
661015141 2	478,400.00	497,656.66	01-Dec-2008	5.000%	CA - 80.00%	360	01-May-2006
171031739 2	230,000.00	231,909.55	01-Dec-2008	5.500%	AZ - 88.42%	360	01-May-2006
631012587 2	612,000.00	601,687.26	01-Oct-2008	6.950%	CA - 79.94%	360	01-May-2006
111001555 2	1,248,000.00	1,282,216.60	01-Oct-2008	3.500%	CA - 79.93%	360	01-May-2006
401007131 1	248,000.00	258,400.62	01-Feb-2009	5.000%	NV - 79.94%	360	01-May-2006
71071796 2	138,605.00	135,715.62	01-Jun-2008	9.000%	FL - 94.90%	360	01-May-2006
521035854 2	312,000.00	305,383.08	01-Feb-2009	9.990%	FL - 77.93%	360	01-May-2006

Mortgage Pass-Through Certificates

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
561005519 1	80,000.00	76,737.56	01-Oct-2008	7.100%	FL - 47.83%	360	01-May-2006
291004517 1	204,000.00	198,767.47	01-Feb-2009	8.750%	FL - 84.90%	360	01-May-2006
191029494 2	319,960.00	315,617.15	01-Dec-2008	8.250%	WA - 79.94%	360	01-May-2006
361030601 1	113,600.00	112,562.09	01-Jun-2008	8.550%	MI - 79.96%	360	01-May-2006
371032938 2	1,440,000.00	1,440,000.00	01-Jan-2007	8.350%	FL - 90.00%	360	01-May-2006
611022729 2	160,000.00	157,953.50	01-Nov-2008	8.000%	NY - 60.34%	360	01-May-2006
561005542 1	299,250.00	295,723.33	01-Sep-2007	8.250%	FL - 94.94%	360	01-May-2006
361030808 2	550,000.00	586,317.69	01-Nov-2008	6.890%	NJ - 61.06%	360	01-May-2006
361030866 2	172,000.00	184,118.64	01-Jul-2008	5.000%	MI - 79.95%	360	01-May-2006
331044958 2	440,840.00	440,840.00	01-Oct-2007	8.000%	NY - 80.00%	360	01-May-2006
291004525 1	189,600.00	187,201.50	01-Oct-2008	8.250%	FL - 79.95%	360	01-May-2006
361030696 1	60,000.00	59,254.47	01-Sep-2008	11.800%	MI - 79.95%	360	01-May-2006
161048381 1	267,000.00	261,333.65	01-Aug-2007	9.750%	MA - 79.87%	360	01-May-2006
131039021 1	155,890.00	154,338.39	01-Sep-2007	8.600%	OH - 84.96%	360	01-May-2006
581008051 1	340,000.00	352,419.75	01-Jun-2008	3.000%	CA - 71.90%	360	01-May-2006
341031583 1	63,000.00	61,994.11	01-Jan-2009	11.200%	NC - 89.94%	360	01-May-2006
321033215 1	124,000.00	122,735.67	01-Feb-2009	8.550%	UT - 79.96%	360	01-May-2006
511044974 1	150,000.00	148,440.12	01-Feb-2008	8.625%	FL - 42.83%	360	01-May-2006
761015990 2	205,600.00	201,494.79	01-Jan-2009	10.125%	WI - 79.92%	360	01-May-2006
651017399 1	99,300.00	97,541.53	01-Apr-2008	10.850%	MD - 60.11%	360	01-May-2006
661014818 2	112,000.00	110,228.58	01-Jan-2009	7.300%	CA - 79.94%	360	01-May-2006
71071860 1	159,800.00	157,178.19	01-Feb-2009	7.400%	FL - 84.94%	360	01-May-2006
631012391 2	378,000.00	378,000.00	01-Oct-2008	8.125%	CA - 90.00%	360	01-Apr-2006
341031486 1	130,500.00	127,362.72	01-Mar-2007	9.100%	SC - 89.90%	360	01-May-2006
681011505 2	155,200.00	153,497.53	01-Mar-2007	7.600%	MA - 79.95%	360	01-May-2006
611022712 1	179,200.00	175,104.49	01-Sep-2008	9.390%	FL - 69.93%	360	01-May-2006
521036390 1	99,200.00	95,962.52	01-Aug-2007	9.050%	IL - 79.91%	360	01-May-2006
511044652 1	103,500.00	102,611.14	01-Jun-2008	9.050%	MI - 89.96%	360	01-May-2006
861001577 1	200,000.00	194,867.75	01-Feb-2008	8.250%	FL - 73.96%	360	01-May-2006
381027271 2	248,000.00	245,743.50	01-Apr-2008	8.500%	FL - 79.96%	360	01-May-2006
291005061 1	247,500.00	242,059.17	01-Oct-2008	6.600%	FL - 89.84%	360	01-May-2006
721010426 2	1,125,000.00	1,143,305.94	01-Nov-2008	5.000%	CA - 75.00%	360	01-May-2006
521036413 1	150,000.00	146,842.67	01-Feb-2008	9.500%	IL - 74.93%	360	01-May-2006
341031609 1	111,200.00	109,489.38	01-Jan-2009	12.200%	NC - 79.96%	360	01-May-2006
651017542 1	130,000.00	127,822.08	01-Nov-2007	9.450%	FL - 68.35%	360	01-May-2006
321033160 2	252,000.00	246,354.63	01-Dec-2008	5.850%	CO - 79.92%	360	01-May-2006
271027572 2	633,250.00	665,327.26	01-Jan-2009	5.000%	NY - 97.38%	360	01-May-2006
401007268 1	75,905.00	74,423.03	01-Mar-2009	10.350%	GA - 94.92%	360	01-May-2006
401007032 1	100,000.00	105,055.82	01-Aug-2008	8.700%	IL - 96.11%	360	01-May-2006
61065256 1	118,720.00	123,491.20	01-Sep-2008	5.000%	OH - 79.95%	360	01-May-2006
231080299 2	418,000.00	429,768.46	01-Jul-2008	6.800%	NJ - 94.96%	360	01-May-2006
861001321 1	396,000.00	383,301.89	01-Feb-2009	7.600%	FL - 77.53%	360	01-May-2006
131038803 1	279,000.00	273,974.22	01-Aug-2007	10.600%	OH - 89.93%	360	01-May-2006
871004123 1	400,000.00	396,407.81	01-Apr-2008	9.250%	NJ - 99.96%	360	01-May-2006
721010444 1	140,000.00	135,683.28	01-Sep-2008	7.750%	AZ - 79.85%	360	01-May-2006
71071845 1	156,000.00	172,559.40	01-May-2008	7.500%	FL - 77.98%	360	01-May-2006
321033266 1	120,720.00	118,519.11	01-Dec-2008	6.650%	CO - 79.93%	360	01-May-2006

Mortgage Pass-Through Certificates

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
131038795 2	520,000.00	509,403.16	01-Feb-2007	9.590%	OH - 79.92%	360	01-May-2006
631012614 1	283,500.00	280,546.36	01-Sep-2008	8.750%	CA - 74.97%	360	01-May-2006
861001337 2	168,000.00	165,370.62	01-Mar-2008	7.250%	FL - 79.94%	360	01-May-2006
671011539 2	696,000.00	686,278.69	01-Aug-2008	8.250%	CA - 79.94%	360	01-May-2006
841012301 1	125,000.00	122,745.38	01-Oct-2008	10.800%	MI - 99.93%	360	01-May-2006
611022565 1	100,000.00	98,911.16	01-Aug-2007	11.190%	NY - 22.72%	360	01-Jun-2006
511044139 2	1,232,500.00	1,219,891.46	01-Oct-2008	5.000%	CA - 85.00%	360	01-May-2006
371032908 1	110,460.00	108,133.31	01-Dec-2007	9.500%	FL - 69.93%	360	01-May-2006
611022857 1	590,000.00	699,205.31	01-Oct-2008	7.500%	NY - 62.04%	360	01-May-2006
621015554 1	142,000.00	140,739.87	01-Dec-2007	8.850%	FL - 59.14%	360	01-May-2006
621015568 1	192,000.00	190,289.47	01-Nov-2008	9.000%	FL - 79.97%	360	01-May-2006
521034438 2	75,840.00	74,109.63	01-Nov-2008	9.400%	IL - 79.92%	360	01-May-2006
371033020 1	173,850.00	192,690.24	01-Jan-2009	7.000%	FL - 94.88%	360	01-May-2006
331044950 2	387,000.00	382,006.54	01-Aug-2007	8.000%	NY - 89.95%	360	01-May-2006
31042404 1	260,000.00	283,940.27	01-Jan-2009	5.000%	CA - 53.03%	360	01-May-2006
681011652 2	60,000.00	58,389.36	01-Aug-2007	8.650%	ME - 59.90%	360	01-May-2006
291004764 1	296,800.00	292,574.48	01-Apr-2007	8.750%	FL - 79.96%	360	01-Jun-2006
351034211 1	52,400.00	53,178.97	01-Sep-2008	5.000%	TX - 79.94%	360	01-May-2006
311030209 1	320,000.00	347,078.90	01-Sep-2008	5.000%	NJ - 99.95%	360	01-May-2006
561005564 1	176,000.00	187,496.97	01-Feb-2009	5.500%	FL - 79.90%	360	01-May-2006
161048613 1	188,500.00	201,406.62	01-Aug-2008	5.000%	ME - 48.27%	360	01-May-2006
141054132 2	612,000.00	598,323.21	01-Dec-2008	8.250%	CT - 89.94%	360	01-May-2006
231079222 1	127,300.00	124,817.17	01-Apr-2008	10.200%	NJ - 94.22%	360	01-May-2006
521036569 2	240,300.00	238,373.48	01-Nov-2008	8.850%	NE - 89.90%	360	01-May-2006
71071825 2	194,000.00	191,176.38	01-Jul-2008	7.500%	FL - 79.95%	360	01-May-2006
631012592 1	266,000.00	256,821.74	01-Jun-2008	7.200%	CA - 69.89%	360	01-May-2006
671011363 1	412,500.00	422,012.97	01-Nov-2008	5.000%	CA - 78.54%	360	01-May-2006
271027640 1	85,000.00	84,267.80	01-Nov-2008	9.400%	NY - 79.41%	360	01-May-2006
671011692 1	300,000.00	295,645.67	01-Mar-2008	8.250%	CA - 74.20%	360	01-May-2006
581008175 1	369,750.00	364,581.89	01-Apr-2008	7.650%	CA - 84.95%	360	01-May-2006
111001563 1	506,600.00	497,901.60	01-Apr-2008	8.125%	HI - 84.91%	360	01-May-2006
671011691 2	502,875.00	492,162.49	01-Oct-2008	6.450%	CA - 74.43%	360	01-May-2006
581008141 2	432,000.00	440,420.32	01-Jan-2009	5.000%	CA - 79.95%	360	01-May-2006
61065311 2	236,800.00	248,849.93	01-Feb-2009	5.000%	OH - 79.96%	360	01-May-2006
341031567 1	237,500.00	235,294.01	01-Jul-2007	8.250%	FL - 94.94%	360	01-May-2006
371032952 1	351,000.00	343,147.51	01-Mar-2007	9.500%	FL - 89.91%	360	01-May-2006
171031716 1	210,400.00	206,336.79	01-Dec-2008	10.250%	AZ - 79.93%	360	01-May-2006
371032941 1	414,000.00	405,285.42	01-Mar-2007	9.500%	FL - 89.91%	360	01-May-2006
71071925 2	87,300.00	85,462.75	01-Dec-2008	9.340%	FL - 89.91%	360	01-May-2006
841012399 2	243,200.00	235,473.24	01-Sep-2008	7.650%	MI - 79.88%	360	01-May-2006
231080672 1	70,000.00	68,619.10	01-Mar-2008	10.150%	ME - 79.93%	360	01-May-2006
611022638 1	352,750.00	344,252.69	01-Nov-2006	8.250%	NY - 84.88%	360	01-May-2006
371032946 1	234,400.00	229,405.45	01-Nov-2008	9.750%	FL - 79.93%	360	01-May-2006
561005634 2	440,000.00	425,494.42	01-Feb-2009	7.750%	FL - 53.62%	360	01-Jun-2006
171031561 1	208,000.00	205,005.12	01-Dec-2008	7.540%	AZ - 79.95%	360	01-May-2006
761016000 1	104,000.00	103,133.71	01-Nov-2008	9.350%	WI - 82.72%	360	01-Jun-2006
611022768 1	303,000.00	297,425.31	01-Nov-2007	8.250%	NY - 89.06%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
611022715 1	364,500.00	361,562.37	01-Aug-2006	9.400%	NY - 89.97%	360	01-May-2006
161048615 2	382,500.00	382,500.00	01-Dec-2007	8.250%	MA - 89.58%	360	01-May-2006
71071856 1	254,700.00	252,666.38	01-Sep-2007	9.450%	FL - 63.65%	360	01-May-2006
51063894 1	125,000.00	121,648.01	01-Dec-2008	8.625%	GA - 68.60%	360	01-May-2006
341031503 2	136,800.00	134,019.20	01-Nov-2008	10.000%	SC - 94.91%	360	01-May-2006
121046731 1	172,720.00	170,338.18	01-Jan-2009	7.700%	WI - 79.95%	360	01-May-2006
261056636 1	360,000.00	348,349.59	01-Sep-2008	7.550%	FL - 89.87%	360	01-May-2006
291004506 1	220,000.00	217,737.89	01-Aug-2007	8.440%	FL - 79.98%	360	01-Jun-2006
61065925 1	87,200.00	86,045.28	01-Dec-2008	8.750%	PA - 79.97%	360	01-Jun-2006
231080389 1	170,000.00	168,536.83	01-Mar-2008	9.400%	NJ - 99.96%	360	01-May-2006
141054272 2	480,000.00	474,651.34	01-Feb-2007	8.250%	NY - 79.95%	360	01-May-2006
761015939 1	95,200.00	99,667.11	01-Oct-2008	10.100%	IN - 79.98%	360	01-May-2006
141054214 1	306,850.00	304,110.83	01-Jul-2008	9.250%	NJ - 84.96%	360	01-May-2006
371032929 2	192,000.00	189,053.50	01-Oct-2007	8.125%	FL - 79.93%	360	01-May-2006
611022716 2	527,000.00	521,756.92	01-Apr-2007	8.750%	NY - 84.96%	360	01-May-2006
61065580 1	110,000.00	106,930.91	01-Nov-2007	8.250%	OH - 79.89%	360	01-May-2006
61065755 1	80,000.00	79,164.84	01-Mar-2008	8.250%	OH - 79.95%	360	01-May-2006
141054205 2	522,400.00	515,159.15	01-Oct-2007	8.250%	NJ - 79.94%	360	01-May-2006
371032917 2	308,000.00	302,864.48	01-Nov-2008	6.990%	FL - 79.94%	360	01-May-2006
101055818 2	123,200.00	119,388.27	01-Feb-2009	7.800%	TX - 79.89%	360	01-May-2006
171031607 1	220,000.00	217,630.74	01-Jan-2009	8.500%	AZ - 74.54%	360	01-May-2006
211041326 2	472,000.00	457,319.07	01-Sep-2007	8.750%	FL - 79.93%	360	01-Jun-2006
611022543 2	742,500.00	722,048.90	01-Feb-2007	8.750%	NY - 89.94%	360	01-Jun-2006
521035537 1	65,600.00	64,611.05	01-Jun-2007	8.650%	IN - 79.67%	360	01-May-2006
511046139 2	782,000.00	771,879.51	01-Nov-2008	8.625%	CA - 84.94%	360	01-May-2006
321032981 1	132,000.00	130,337.86	01-Jan-2009	8.250%	CO - 99.93%	360	01-May-2006
631012756 1	337,500.00	332,248.03	01-Jul-2008	7.250%	CA - 89.94%	360	01-May-2006
191029025 2	194,750.00	193,130.73	01-Feb-2007	8.980%	FL - 94.96%	360	01-May-2006
611022895 1	185,500.00	183,049.26	01-Aug-2007	7.750%	NJ - 69.98%	360	01-Jun-2006
621015640 2	244,800.00	236,198.59	01-Oct-2008	7.100%	FL - 79.87%	360	01-May-2006
841012374 1	107,200.00	112,882.00	01-Oct-2008	5.000%	MI - 79.88%	360	01-May-2006
71071726 2	243,580.00	240,160.13	01-Nov-2007	10.700%	FL - 94.93%	360	01-May-2006
371032802 2	109,900.00	107,274.84	01-Aug-2008	9.800%	FL - 69.89%	360	01-May-2006
371033010 2	247,716.00	265,308.76	01-Dec-2008	5.000%	FL - 79.96%	360	01-May-2006
71071901 2	278,815.00	316,038.55	01-Sep-2008	5.000%	FL - 94.96%	360	01-May-2006
371032954 1	159,300.00	156,223.71	01-Mar-2007	10.250%	FL - 89.92%	360	01-May-2006
561005655 2	151,200.00	151,200.00	01-Oct-2007	8.250%	FL - 80.00%	360	01-May-2006
301004606 1	108,000.00	105,314.82	01-Nov-2008	8.850%	OR - 41.49%	360	01-May-2006
691008196 1	170,000.00	166,046.53	01-Aug-2006	8.250%	VA - 84.89%	360	01-May-2006
141053615 2	432,000.00	429,507.38	01-Feb-2009	8.250%	NY - 79.90%	360	01-May-2006
401007107 1	85,500.00	87,338.11	01-Oct-2008	5.000%	NY - 89.96%	360	01-Jun-2006
231080646 1	220,000.00	215,321.59	01-Jan-2008	9.450%	PA - 87.61%	360	01-Jun-2006
71071642 2	228,000.00	221,148.41	01-Aug-2008	7.950%	FL - 79.89%	360	01-May-2006
121046614 1	72,000.00	71,471.07	01-May-2008	9.850%	MN - 79.97%	360	01-May-2006
661015269 2	360,000.00	372,504.27	01-Oct-2008	5.000%	CA - 75.00%	360	01-May-2006
331046102 1	229,000.00	223,373.25	01-May-2008	8.850%	FL - 74.75%	360	01-May-2006
381027432 1	301,200.00	301,200.00	01-Aug-2007	8.250%	NY - 83.67%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
331044900 2	573,452.00	560,154.52	01-Aug-2008	9.250%	NY - 84.90%	360	01-May-2006
861001674 2	216,900.00	212,076.55	01-Jan-2008	8.750%	FL - 89.90%	360	01-May-2006
551011927 1	61,520.00	74,215.91	01-Dec-2008	5.000%	OK - 79.92%	360	01-May-2006
121046805 1	110,000.00	107,318.42	01-Nov-2008	8.750%	MN - 89.74%	360	01-Jun-2006
371032633 1	67,800.00	71,733.72	01-Dec-2008	5.000%	FL - 79.74%	360	01-May-2006
401007437 2	591,300.00	584,399.13	01-Sep-2008	8.750%	NY - 89.97%	360	01-Jun-2006
111001609 2	389,600.00	390,425.98	01-Dec-2008	6.000%	HI - 80.00%	360	01-May-2006
561005755 2	312,000.00	329,031.14	01-Jan-2009	6.000%	FL - 79.96%	360	01-May-2006
861001599 1	100,000.00	97,524.13	01-Jul-2007	8.250%	FL - 79.89%	360	01-May-2006
341031588 1	192,400.00	187,491.36	01-Jan-2008	8.650%	VA - 79.91%	360	01-May-2006
61065619 1	62,320.00	60,788.55	01-Feb-2009	9.250%	OH - 79.92%	360	01-May-2006
371032857 2	214,246.00	208,942.96	01-Jun-2008	9.050%	FL - 99.89%	360	01-May-2006
651017487 1	347,700.00	335,989.42	01-Nov-2008	8.250%	CA - 94.83%	360	01-May-2006
311030187 1	75,000.00	73,875.47	01-Mar-2008	10.600%	NJ - 87.13%	360	01-May-2006
211041999 2	193,500.00	196,991.53	01-Oct-2008	5.000%	SC - 89.89%	360	01-May-2006
861001545 2	135,200.00	133,723.03	01-Oct-2007	8.250%	FL - 79.95%	360	01-May-2006
691008070 2	272,000.00	272,000.00	01-Dec-2007	6.000%	VA - 80.00%	360	01-May-2006
741015833 1	114,000.00	113,543.33	01-Oct-2007	11.700%	FL - 94.98%	360	01-May-2006
511045647 2	413,700.00	425,141.04	01-Nov-2008	5.000%	CA - 69.95%	360	01-May-2006
231080113 1	195,920.00	201,596.66	01-Dec-2008	5.750%	RI - 79.86%	360	01-May-2006
31042501 2	248,000.00	248,000.00	01-Nov-2007	8.750%	CA - 80.00%	360	01-Jun-2006
561005617 2	416,000.00	416,000.00	01-Jul-2008	8.300%	FL - 80.00%	360	01-May-2006
381027473 1	274,000.00	270,774.28	01-Sep-2006	9.000%	MA - 74.43%	360	01-Jun-2006
311030290 1	235,450.00	248,677.31	01-Aug-2008	10.500%	NJ - 84.93%	360	01-May-2006
611022440 1	292,500.00	288,367.66	01-Feb-2008	7.650%	NY - 69.60%	360	01-May-2006
851003322 2	428,000.00	422,489.15	01-Nov-2007	8.250%	NJ - 79.95%	360	01-May-2006
361030648 2	206,800.00	204,024.34	01-Apr-2008	7.800%	MI - 79.95%	360	01-May-2006
61065887 1	118,100.00	116,564.83	01-Feb-2008	12.250%	OH - 71.54%	360	01-May-2006
371032983 2	120,000.00	118,746.54	01-Apr-2008	8.950%	FL - 79.97%	360	01-May-2006
161048334 1	352,000.00	348,440.26	01-Sep-2007	8.250%	MA - 79.95%	360	01-May-2006
71071904 1	158,400.00	156,901.58	01-Mar-2008	8.850%	FL - 89.96%	360	01-May-2006
631012241 2	942,000.00	917,065.51	01-Mar-2007	8.625%	CA - 73.79%	360	01-May-2006
611022735 1	391,500.00	379,242.94	01-Sep-2008	8.750%	NY - 89.92%	360	01-Jun-2006
611022784 1	208,000.00	200,570.71	01-Oct-2008	6.850%	NY - 53.29%	360	01-Jun-2006
141054195 1	160,000.00	157,157.00	01-Jul-2007	9.150%	MA - 79.96%	360	01-Jun-2006
211042445 1	467,500.00	469,431.41	01-Nov-2008	5.000%	NC - 84.92%	360	01-May-2006
231079993 2	252,450.00	263,270.27	01-Dec-2007	9.450%	RI - 89.91%	360	01-May-2006
331045728 2	418,500.00	418,500.00	01-Oct-2008	6.800%	NY - 90.00%	360	01-May-2006
271027659 1	218,500.00	219,732.38	01-Nov-2008	7.000%	IN - 94.97%	360	01-Jun-2006
511045948 1	240,000.00	243,229.04	01-Aug-2008	5.000%	CA - 79.94%	360	01-May-2006
271027710 1	96,050.00	93,330.13	01-Apr-2008	9.650%	FL - 84.92%	360	01-May-2006
621015415 2	480,000.00	468,000.98	01-Sep-2008	8.875%	FL - 79.90%	360	01-May-2006
851003324 1	274,500.00	291,947.24	01-Aug-2008	8.000%	NJ - 89.96%	360	01-May-2006
561005646 1	145,000.00	146,965.84	01-Nov-2008	5.500%	FL - 99.82%	360	01-May-2006
621015735 2	202,800.00	200,427.52	01-Jul-2007	8.250%	FL - 79.95%	360	01-May-2006
611022601 1	335,000.00	354,770.91	01-Sep-2008	5.000%	FL - 78.79%	360	01-Jun-2006
341031340 2	105,300.00	102,806.40	01-Feb-2009	9.600%	NC - 89.90%	360	01-May-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
161048713 1	231,000.00	228,069.67	01-Jun-2008	8.250%	RI - 99.08%	360	01-May-2006
681011534 1	60,325.00	59,265.32	01-Sep-2008	11.700%	ME - 94.94%	360	01-May-2006
141054128 1	141,600.00	140,016.48	01-Nov-2008	8.250%	CT - 79.96%	360	01-May-2006
861001569 1	140,800.00	137,648.59	01-Dec-2008	7.250%	FL - 79.94%	360	01-May-2006
651017147 2	623,368.00	618,081.59	01-Oct-2008	6.000%	MD - 79.86%	360	01-May-2006
341031256 2	98,943.00	98,398.58	01-Feb-2008	10.950%	SC - 94.98%	360	01-May-2006
371032752 2	123,500.00	120,370.04	01-Dec-2008	8.700%	FL - 94.89%	360	01-May-2006
371033069 2	224,900.00	225,685.54	01-Aug-2008	8.150%	FL - 99.94%	360	01-May-2006
621014892 2	136,200.00	133,898.20	01-Dec-2008	10.450%	FL - 59.95%	360	01-May-2006
151032345 2	335,483.00	330,100.13	01-Jan-2008	8.350%	PA - 94.90%	360	01-May-2006
521035834 1	169,600.00	182,673.06	01-Jun-2008	5.850%	IL - 79.91%	360	01-May-2006
861001606 2	138,400.00	136,559.08	01-Mar-2008	8.600%	FL - 79.96%	360	01-May-2006
51063699 1	71,725.00	70,353.36	01-Dec-2007	10.300%	GA - 94.92%	360	01-May-2006
171031505 2	272,800.00	268,710.85	01-Nov-2008	7.300%	NV - 79.97%	360	01-Jun-2006
581007950 1	210,000.00	205,062.22	01-Nov-2008	9.180%	CA - 74.17%	360	01-Jun-2006
761016025 1	105,600.00	103,133.32	01-Dec-2008	8.850%	IN - 79.91%	360	01-May-2006
371032644 1	105,600.00	111,887.56	01-Feb-2009	5.000%	FL - 79.96%	360	01-Jun-2006
621015748 1	301,500.00	297,442.47	01-Jun-2007	10.350%	FL - 91.33%	360	01-Jun-2006
71071839 2	488,000.00	483,628.03	01-Dec-2007	8.800%	FL - 79.96%	360	01-May-2006
761015975 1	370,000.00	415,150.01	01-Dec-2007	6.000%	IL - 61.33%	360	01-Jun-2006
841012452 2	64,000.00	62,135.71	01-Nov-2008	7.500%	MI - 79.88%	360	01-May-2006
621015575 1	306,000.00	309,248.68	01-Feb-2009	5.000%	FL - 89.97%	360	01-Jun-2006
711010000 1	168,750.00	218,950.16	01-Oct-2008	5.000%	PA - 74.96%	360	01-Jun-2006
61066125 1	191,650.00	189,830.59	01-Mar-2008	8.990%	OH - 99.96%	360	01-May-2006
521036980 2	158,208.00	153,120.16	01-Apr-2008	7.700%	IN - 79.89%	360	01-May-2006
851003331 1	152,000.00	175,748.74	01-Oct-2008	5.000%	FL - 79.94%	360	01-Jun-2006
31042590 2	512,000.00	497,718.65	01-Mar-2008	8.750%	CA - 63.16%	360	01-Jun-2006
211042534 1	283,920.00	280,519.38	01-Jul-2008	8.400%	VA - 79.96%	360	01-May-2006
71071941 2	262,509.00	260,440.44	01-Jun-2008	8.950%	FL - 89.98%	360	01-Jun-2006
381027514 1	180,000.00	175,546.80	01-Apr-2008	8.650%	FL - 89.89%	360	01-May-2006
341031061 2	400,900.00	395,499.17	01-Nov-2008	7.900%	MD - 99.93%	360	01-May-2006
71071959 1	208,000.00	203,133.14	01-Sep-2008	8.850%	FL - 79.91%	360	01-May-2006
121046905 1	148,500.00	146,075.28	01-Jan-2007	11.090%	IA - 89.94%	360	01-May-2006
521036945 1	279,000.00	275,688.47	01-Sep-2007	8.250%	IL - 89.95%	360	01-May-2006
171031866 2	295,200.00	297,952.04	01-Feb-2009	5.000%	NV - 79.97%	360	01-Jun-2006
71072039 1	124,200.00	138,764.47	01-Dec-2008	5.000%	FL - 79.92%	360	01-May-2006
521036697 2	308,256.00	304,902.95	01-Mar-2008	8.300%	IL - 79.96%	360	01-May-2006
511046152 2	458,000.00	482,812.14	01-Oct-2008	5.000%	CA - 77.36%	360	01-Jun-2006
581008067 2	500,000.00	494,425.01	01-Apr-2008	8.750%	CA - 99.97%	360	01-Jun-2006
581008381 2	129,600.00	126,367.36	01-Dec-2008	8.750%	UT - 79.95%	360	01-Jun-2006
371032614 2	139,500.00	137,607.66	01-Jan-2008	10.500%	FL - 89.93%	360	01-May-2006
211042895 2	264,000.00	255,630.04	01-Nov-2008	7.850%	OH - 79.88%	360	01-May-2006
371032527 1	104,550.00	102,465.10	01-Jul-2007	9.450%	FL - 84.92%	360	01-May-2006
671011398 1	204,750.00	214,428.59	01-Sep-2008	7.000%	MN - 64.91%	360	01-May-2006
391017872 1	78,800.00	77,006.80	01-Feb-2009	9.100%	AL - 79.96%	360	01-Jun-2006
211042801 2	156,348.80	173,342.94	01-Feb-2009	5.500%	GA - 80.00%	360	01-May-2006
211042762 2	509,900.00	560,393.57	01-Sep-2008	5.000%	VA - 100.00%	360	01-May-2006

Mortgage Pass-Through Certificates

July 27, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
681011628 1	143,000.00	139,012.10	01-Nov-2007	8.625%	MA - 59.75%	360	01-May-2006
861001511 2	320,000.00	332,109.89	01-Sep-2008	4.000%	FL - 80.00%	360	01-May-2006
71071829 1	184,500.00	183,024.19	01-Jul-2007	8.990%	FL - 85.80%	360	01-Jun-2006
61066028 1	147,200.00	143,751.82	01-Feb-2009	8.950%	FL - 79.96%	360	01-Jun-2006
371033189 1	175,000.00	170,390.59	01-Nov-2007	8.750%	FL - 67.01%	360	01-Jun-2006
341031905 2	91,600.00	88,959.90	01-May-2008	8.800%	SC - 79.91%	360	01-May-2006
261056823 1	166,500.00	164,731.48	01-Dec-2008	8.750%	DE - 89.98%	360	01-Jun-2006
391017557 2	135,000.00	137,413.37	01-Dec-2008	5.000%	MS - 99.94%	360	01-May-2006
691008216 2	261,250.00	255,844.76	01-Jun-2007	9.900%	NJ - 94.82%	360	01-May-2006
71071952 1	165,600.00	193,208.49	01-Dec-2007	7.800%	FL - 79.95%	360	01-May-2006
661015257 1	300,000.00	287,380.07	01-Apr-2008	6.350%	CA - 74.78%	360	01-May-2006
661015402 1	315,000.00	303,020.83	01-Nov-2008	6.500%	CA - 69.94%	360	01-Jun-2006
211042875 1	386,400.00	382,191.70	01-Oct-2008	9.000%	VA - 79.98%	360	01-Jun-2006
341031973 2	51,300.00	50,648.81	01-Nov-2008	11.700%	VA - 94.97%	360	01-Jun-2006
851003329 1	240,000.00	237,693.07	01-Aug-2007	8.750%	NJ - 76.42%	360	01-Jun-2006
861001725 1	314,500.00	310,401.14	01-Jul-2008	7.800%	FL - 84.97%	360	01-Jun-2006
661015457 2	319,200.00	319,200.00	01-Aug-2008	8.750%	CA - 80.00%	360	01-Jun-2006
581007465 1	268,000.00	270,955.12	01-Dec-2008	5.000%	CA - 79.93%	360	01-May-2006
861001690 2	329,080.00	329,044.20	01-May-2008	8.850%	FL - 95.00%	360	01-May-2006
371033140 1	392,000.00	377,356.62	01-Jun-2007	6.600%	FL - 79.93%	360	01-Jun-2006
581008192 2	448,400.00	443,294.74	01-Jan-2008	8.250%	CA - 79.95%	360	01-May-2006
661015451 2	488,000.00	504,408.82	01-Jul-2008	5.500%	CA - 79.96%	360	01-Jun-2006
331046176 2	480,000.00	474,445.36	01-Aug-2006	8.250%	NY - 79.95%	360	01-May-2006
651017845 2	118,750.00	116,139.54	01-Sep-2008	9.590%	IL - 94.91%	360	01-May-2006
111001617 1	620,000.00	665,629.12	01-Jan-2009	5.800%	HI - 79.97%	360	01-May-2006
561005764 2	188,000.00	181,756.52	01-Nov-2008	7.250%	FL - 79.94%	360	01-Jun-2006
861001648 2	146,400.00	142,533.20	01-Jul-2008	8.250%	FL - 79.90%	360	01-May-2006
621015284 2	335,000.00	331,619.03	01-Aug-2008	9.000%	FL - 88.14%	360	01-Jun-2006
71071962 1	258,000.00	251,159.81	01-Sep-2007	8.250%	FL - 68.70%	360	01-May-2006
61064868 2	50,250.00	49,410.25	01-Apr-2008	10.250%	PA - 74.97%	360	01-Jun-2006
691007969 2	960,000.00	1,010,149.46	01-Apr-2008	5.500%	MD - 79.97%	360	01-Jun-2006
231080458 2	420,000.00	414,599.77	01-Sep-2008	7.850%	NJ - 79.98%	360	01-Jun-2006
651017854 2	122,800.00	123,206.70	01-May-2009	5.100%	OH - 79.89%	360	01-May-2006
551012021 1	79,215.00	74,398.75	01-Dec-2008	8.990%	TX - 76.07%	360	01-Jun-2006
71071723 2	120,000.00	117,695.20	01-Sep-2008	9.300%	FL - 79.92%	360	01-May-2006
621015612 2	164,000.00	160,023.01	01-May-2007	8.750%	FL - 79.95%	360	01-Jun-2006
741015960 1	182,160.00	184,365.96	01-Feb-2009	5.000%	SC - 91.95%	360	01-Jun-2006
211042835 1	91,368.00	99,884.77	01-Dec-2008	6.500%	NC - 79.95%	360	01-Jun-2006
841012413 1	160,000.00	156,701.19	01-Mar-2009	9.700%	MI - 79.96%	360	01-Jun-2006
671011479 2	436,800.00	461,714.57	01-Oct-2008	6.000%	CA - 79.97%	360	01-Jun-2006
611022220 2	390,000.00	386,949.15	01-Apr-2007	9.600%	NY - 99.98%	360	01-Jun-2006
651017817 1	225,000.00	219,213.14	01-Nov-2008	8.750%	IN - 89.94%	360	01-Jun-2006
321033087 1	188,880.00	186,654.41	01-Dec-2008	8.750%	UT - 79.97%	360	01-Jun-2006
551012289 1	120,000.00	122,875.90	01-Apr-2008	7.500%	TX - 79.97%	360	01-Jun-2006
671011858 1	348,000.00	371,359.58	01-Feb-2009	5.000%	CA - 79.97%	360	01-Jun-2006
581008403 2	475,000.00	474,534.16	01-Nov-2008	9.000%	CA - 95.00%	360	01-Jun-2006
231080308 2	74,518.00	91,606.21	01-Nov-2008	10.800%	PA - 94.96%	360	01-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
331045697 2	486,000.00	476,236.22	01-Oct-2007	9.850%	NY - 89.96%	360	01-Jun-2006
371032646 1	125,120.00	123,970.78	01-May-2008	8.750%	FL - 79.98%	360	01-Jun-2006
401007507 1	236,000.00	233,165.42	01-Aug-2008	8.750%	FL - 78.25%	360	01-Jun-2006
611022875 1	340,000.00	336,098.74	01-Feb-2007	9.000%	NY - 79.98%	360	01-Jun-2006
71071972 1	315,000.00	306,527.28	01-Sep-2008	8.750%	FL - 88.67%	360	01-Jun-2006
631012584 1	310,000.00	327,718.55	01-Feb-2009	7.990%	CA - 84.82%	360	01-May-2006
861001618 1	167,000.00	161,075.80	01-Dec-2008	8.475%	FL - 45.73%	360	01-Jun-2006
621015524 2	247,500.00	247,508.11	01-Oct-2008	5.750%	FL - 89.95%	360	01-Jun-2006
171032005 2	211,200.00	208,663.10	01-Dec-2008	8.750%	AZ - 79.97%	360	01-Jun-2006
51064273 1	76,500.00	72,941.79	01-Apr-2008	9.125%	LA - 59.70%	360	01-Jun-2006
71072000 1	160,000.00	192,717.16	01-Oct-2008	8.750%	FL - 68.36%	360	01-Jun-2006
291005277 1	227,500.00	224,284.31	01-Dec-2008	7.500%	FL - 87.81%	360	01-Jun-2006
331046064 2	100,000.00	100,570.45	01-Oct-2008	5.000%	FL - 79.96%	360	01-Jun-2006
371033352 2	178,800.00	176,306.52	01-Dec-2008	7.550%	FL - 79.97%	360	01-Jun-2006
61065779 1	116,000.00	114,754.17	01-Jul-2008	8.750%	OH - 79.98%	360	01-Jun-2006
351035106 1	84,000.00	82,152.73	01-Apr-2008	9.350%	TX - 79.96%	360	01-Jun-2006
621015682 2	232,000.00	226,401.44	01-Mar-2007	7.750%	FL - 79.88%	360	01-May-2006
681011860 2	67,500.00	65,979.73	01-Apr-2008	10.940%	ME - 74.97%	360	01-Jun-2006
521037126 2	120,080.00	118,571.18	01-Oct-2008	12.220%	IN - 94.97%	360	01-Jun-2006
171031974 2	212,000.00	209,165.58	01-Feb-2009	7.850%	AZ - 79.95%	360	01-May-2006
141054332 1	117,600.00	146,650.58	01-Dec-2008	8.500%	FL - 79.96%	360	01-Jun-2006
621015702 1	324,000.00	317,179.63	01-Aug-2007	9.500%	FL - 79.96%	360	01-Jun-2006
61066091 1	121,500.00	127,097.56	01-Sep-2008	5.000%	FL - 72.30%	360	01-Jun-2006
651017981 1	198,000.00	181,266.70	01-Sep-2008	9.890%	ID - 89.96%	360	01-Jun-2006
381027621 1	110,500.00	108,593.22	01-Dec-2008	6.750%	VT - 83.05%	360	01-Jun-2006
521037416 1	288,000.00	285,856.34	01-Oct-2007	9.090%	IL - 89.98%	360	01-Jun-2006
621015685 2	495,000.00	481,475.26	01-Aug-2008	8.325%	FL - 89.94%	360	01-Jun-2006
851003304 1	148,750.00	145,581.09	01-Oct-2007	9.450%	NJ - 83.06%	360	01-Jun-2006
211042803 2	108,960.00	108,960.00	01-Dec-2008	8.750%	GA - 80.00%	360	01-Jun-2006
291005022 1	215,000.00	210,596.42	01-Feb-2009	6.100%	VA - 49.98%	360	01-Jun-2006
561005831 1	136,000.00	132,300.15	01-Dec-2007	8.750%	FL - 79.94%	360	01-Jun-2006
661015114 1	319,500.00	315,506.28	01-May-2008	8.750%	CA - 89.97%	360	01-Jun-2006
761016090 1	151,200.00	147,150.82	01-Feb-2009	8.500%	WI - 79.95%	360	01-Jun-2006
71071917 1	148,000.00	145,029.48	01-Nov-2008	10.125%	FL - 52.46%	360	01-Jun-2006
31042577 1	356,000.00	342,384.26	01-Aug-2008	6.500%	CA - 79.93%	360	01-Jun-2006
371033270 1	147,250.00	142,886.19	01-Mar-2008	8.750%	FL - 94.81%	360	01-Jun-2006
521036475 2	135,200.00	131,908.44	01-Sep-2008	8.750%	MN - 79.95%	360	01-Jun-2006
161048729 1	518,500.00	508,329.20	01-Dec-2007	10.150%	MA - 84.96%	360	01-Jun-2006
841012654 1	63,200.00	61,940.75	01-Jun-2008	9.900%	MI - 79.96%	360	01-Jun-2006
151032519 1	187,000.00	184,565.43	01-Jan-2009	10.000%	PA - 67.46%	360	01-Jun-2006
61066022 1	143,600.00	148,825.35	01-Aug-2008	8.750%	OH - 79.95%	360	01-Jun-2006
311030358 1	269,800.00	264,335.01	01-Sep-2007	9.800%	NJ - 94.96%	360	01-Jun-2006
521037215 2	208,297.00	221,321.64	01-Jul-2008	5.000%	IL - 94.92%	360	01-May-2006
581008182 2	271,920.00	271,920.00	01-Oct-2006	9.000%	CA - 80.00%	360	01-Jun-2006
521037326 1	60,000.00	63,810.71	01-Feb-2009	5.000%	IN - 79.96%	360	01-Jun-2006
671011878 1	301,500.00	296,093.64	01-May-2008	8.375%	CA - 89.95%	360	01-Jun-2006
121046763 2	118,320.00	125,073.72	01-Jul-2008	5.000%	IA - 79.95%	360	01-Jun-2006

Mortgage Pass-Through Certificates

July 27, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
621015416 1	144,000.00	139,031.17	01-May-2008	7.200%	FL - 79.87%	360	01-May-2006
621015262 2	360,000.00	349,396.59	01-Sep-2008	7.900%	FL - 79.95%	360	01-Jun-2006
71072139 1	335,000.00	329,799.64	01-Jun-2008	7.150%	FL - 72.48%	360	01-Jun-2006
261056883 1	192,000.00	213,434.82	01-Sep-2008	5.000%	FL - 79.97%	360	01-Jun-2006
631012863 2	526,000.00	540,995.37	01-Jan-2009	5.000%	CA - 79.10%	360	01-Jun-2006
671011818 2	356,127.00	350,816.34	01-Jan-2009	7.375%	CA - 79.97%	360	01-Jun-2006
61066098 1	100,800.00	104,614.76	01-Oct-2008	5.000%	KY - 89.95%	360	01-Jun-2006
61065869 2	159,920.00	157,442.23	01-Oct-2008	8.800%	OH - 79.95%	360	01-Jun-2006
371032905 1	140,400.00	138,235.42	01-May-2008	6.950%	FL - 79.94%	360	01-May-2006
211041802 2	59,200.00	58,336.40	01-Dec-2008	11.750%	PA - 73.98%	360	01-Jun-2006
261056840 2	467,500.00	451,439.05	01-May-2008	7.380%	FL - 84.93%	360	01-Jun-2006
61066203 2	71,250.00	69,990.86	01-Dec-2007	10.900%	KY - 62.48%	360	01-Jun-2006
311030359 1	166,250.00	176,242.06	01-Feb-2008	8.650%	NJ - 94.98%	360	01-Jun-2006
511045790 1	235,000.00	232,517.33	01-Dec-2006	9.000%	FL - 79.91%	360	01-Jun-2006
381027611 2	516,000.00	499,631.89	01-Nov-2008	7.500%	NY - 79.94%	360	01-Jun-2006
621014512 1	100,000.00	127,153.22	01-Jul-2009	11.350%	FL - 79.98%	360	01-Jun-2006
341031542 2	460,750.00	448,826.71	01-May-2008	8.750%	SC - 94.94%	360	01-Jun-2006
61066260 1	128,250.00	125,241.58	01-Dec-2008	9.100%	OH - 94.95%	360	01-Jun-2006
31042670 1	322,000.00	317,753.95	01-Dec-2008	8.750%	CA - 69.97%	360	01-Jun-2006
401007559 1	380,000.00	405,590.21	01-Nov-2008	5.000%	CA - 84.42%	360	01-Jun-2006
551012003 1	117,600.00	114,648.82	01-Feb-2009	8.750%	TX - 79.95%	360	01-Jun-2006
371031754 2	208,000.00	283,464.58	01-Sep-2008	5.000%	FL - 79.96%	360	01-Jun-2006
61066220 1	118,000.00	116,808.89	01-Feb-2009	8.900%	OH - 79.96%	360	01-May-2006
861001686 1	232,500.00	228,485.55	01-Feb-2008	10.640%	FL - 74.97%	360	01-Jun-2006
741016111 1	122,200.00	119,127.96	01-Jun-2008	9.300%	FL - 64.97%	360	01-Jun-2006
171031858 2	111,200.00	108,105.59	01-Jan-2007	8.250%	TX - 79.89%	360	01-May-2006
211042530 1	181,350.00	178,034.36	01-Jul-2008	10.350%	VA - 64.97%	360	01-Jun-2006
611022909 1	360,000.00	349,871.20	01-Jul-2008	9.375%	NY - 79.94%	360	01-Jun-2006
231079775 1	175,500.00	171,308.74	01-Dec-2007	8.850%	NJ - 89.95%	360	01-Jun-2006
271027879 2	166,250.00	164,751.56	01-Oct-2006	8.300%	NJ - 94.98%	360	01-Jun-2006
331046212 1	250,000.00	321,418.31	01-Oct-2008	6.500%	NY - 63.27%	360	01-Jun-2006
61065902 1	88,350.00	86,589.73	01-Oct-2007	9.900%	KY - 94.96%	360	01-Jun-2006
331046016 1	344,000.00	340,833.85	01-Oct-2007	9.000%	NY - 79.80%	360	01-Jun-2006
71072161 1	168,000.00	162,867.36	01-May-2008	8.750%	FL - 68.52%	360	01-Jun-2006
331046286 2	467,500.00	467,500.00	01-Jan-2007	8.750%	NY - 85.00%	360	01-Jun-2006
611022996 2	700,000.00	693,211.24	01-Nov-2007	8.750%	NY - 79.98%	360	01-Jun-2006
561005676 1	70,000.00	68,789.23	01-Apr-2008	10.650%	FL - 72.89%	360	01-Jun-2006
521036742 2	148,000.00	146,459.24	01-Jan-2008	8.750%	IL - 79.98%	360	01-Jun-2006
621015855 2	230,440.55	227,260.18	01-Nov-2008	8.750%	FL - 94.94%	360	01-Jun-2006
621015455 2	458,400.00	447,428.80	01-Jan-2007	8.750%	FL - 79.94%	360	01-Jun-2006
761015963 1	67,920.00	66,126.47	01-Jul-2008	10.000%	IN - 79.96%	360	01-Jun-2006
381027542 1	240,000.00	236,758.61	01-Feb-2008	8.750%	MA - 79.97%	360	01-Jun-2006
61066051 2	222,300.00	219,497.01	01-Nov-2008	8.750%	KY - 89.97%	360	01-Jun-2006
611022933 1	396,000.00	392,923.47	01-Nov-2006	9.000%	NJ - 89.98%	360	01-Jun-2006
661014616 1	160,550.00	154,996.91	01-Nov-2008	8.375%	AZ - 64.86%	360	01-Apr-2006
61065859 1	69,700.00	68,638.55	01-Nov-2008	11.400%	OH - 84.97%	360	01-Jun-2006
231080417 2	189,000.00	203,921.72	01-Dec-2008	5.000%	NJ - 89.96%	360	01-Jun-2006

Mortgage Pass-Through Certificates

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
511046165 1	77,000.00	75,368.68	01-Jul-2008	10.750%	FL - 69.95%	360	01-May-2006
341031443 2	120,000.00	116,810.00	01-Jun-2008	8.450%	SC - 79.95%	360	01-Jun-2006
651018226 1	212,000.00	206,547.65	01-Jan-2008	8.750%	SC - 79.95%	360	01-Jun-2006
71071914 2	120,000.00	118,959.96	01-Dec-2008	9.300%	FL - 79.98%	360	01-Jun-2006
141054202 2	232,056.56	223,567.62	01-Oct-2008	6.750%	FL - 79.93%	360	01-Jun-2006
641016388 2	791,000.00	767,901.59	01-Mar-2008	8.250%	TX - 66.49%	360	01-May-2006
521037205 1	94,400.00	97,186.51	01-Nov-2008	5.000%	IN - 79.96%	360	01-Jun-2006
291005145 1	156,000.00	170,468.95	01-Feb-2008	6.000%	FL - 99.97%	360	01-Jun-2006
661015356 2	518,000.00	536,385.00	01-Aug-2008	5.000%	CA - 84.92%	360	01-May-2006
511045774 2	304,521.00	302,173.78	01-Feb-2008	9.350%	CA - 89.97%	360	01-May-2006
551012496 1	92,000.00	89,172.52	01-Jun-2008	7.750%	LA - 79.94%	360	01-Jun-2006
231081329 1	107,900.00	106,127.72	01-Mar-2007	10.350%	MA - 64.97%	360	01-Jun-2006
511045918 1	368,000.00	359,392.46	01-Dec-2008	9.250%	NV - 79.92%	360	01-May-2006
61065464 1	116,000.00	114,471.80	01-Dec-2008	8.730%	OH - 79.98%	360	01-Jun-2006
191030077 2	544,000.00	536,796.74	01-Jun-2008	8.750%	WA - 79.97%	360	01-Jun-2006
511046357 1	228,000.00	225,409.40	01-Jan-2008	9.000%	CA - 53.01%	360	01-Jun-2006
621015854 2	319,200.00	336,560.35	01-Apr-2008	9.125%	FL - 79.94%	360	01-Jun-2006
371033230 2	131,200.00	127,247.53	01-Feb-2009	8.720%	FL - 79.95%	360	01-Jun-2006
521036160 1	133,025.00	130,403.41	01-Jul-2008	10.150%	PA - 84.93%	360	01-May-2006
621015864 1	320,000.00	325,386.19	01-Oct-2008	5.000%	FL - 79.94%	360	01-Jun-2006
671011534 2	980,000.00	980,000.00	01-Aug-2008	8.250%	CA - 70.00%	360	01-May-2006
361031057 2	206,267.00	200,929.08	01-Feb-2009	8.750%	IN - 89.13%	360	01-Jun-2006
331046356 1	320,000.00	319,205.68	01-Nov-2008	9.125%	NY - 60.71%	360	01-Jun-2006
641016968 2	80,000.00	88,968.35	01-Mar-2009	10.000%	TX - 79.96%	360	01-Jun-2006
511045668 2	304,000.00	299,458.08	01-Mar-2008	8.750%	CA - 79.96%	360	01-Jun-2006
231080807 1	382,500.00	378,790.60	01-Nov-2007	8.750%	NY - 84.98%	360	01-Jun-2006
401007230 1	220,800.00	215,359.05	01-Nov-2008	8.750%	WI - 79.95%	360	01-Jun-2006
211043328 1	117,360.00	114,375.27	01-Jan-2008	8.750%	FL - 79.94%	360	01-Jun-2006
361031208 1	129,500.00	131,966.23	01-Feb-2009	5.000%	MI - 91.18%	360	01-Jun-2006
761016117 1	164,000.00	160,262.71	01-Nov-2007	9.250%	IL - 79.96%	360	01-Jun-2006
291004930 1	209,000.00	208,852.56	01-Jul-2008	7.500%	NC - 94.99%	360	01-Jun-2006
841012088 1	71,250.00	70,826.33	01-Jul-2007	9.650%	MI - 94.98%	360	01-Jun-2006
621015800 1	120,000.00	118,771.05	01-Jan-2008	8.750%	FL - 79.98%	360	01-Jun-2006
581008521 1	319,500.00	376,610.37	01-Oct-2008	5.000%	FL - 89.97%	360	01-Jun-2006
121047100 1	120,000.00	123,333.99	01-Dec-2008	5.000%	WI - 79.97%	360	01-Jun-2006
321032959 2	164,043.00	177,679.71	01-Jan-2009	5.000%	GA - 89.95%	360	01-Jun-2006
631012659 1	187,000.00	184,594.76	01-Dec-2007	11.750%	FL - 77.82%	360	01-Jun-2006
521037716 1	80,800.00	79,073.06	01-Sep-2007	9.650%	IN - 79.96%	360	01-Jun-2006
61066375 2	513,000.00	508,057.90	01-Jun-2008	9.000%	OH - 94.98%	360	01-Jun-2006
371033530 1	135,150.00	131,243.09	01-Oct-2008	8.000%	FL - 84.94%	360	01-Jun-2006
231081059 1	298,800.00	304,714.64	01-Nov-2008	5.000%	CT - 89.93%	360	01-Jun-2006
371033180 1	109,900.00	108,241.72	01-Jan-2007	10.850%	FL - 69.97%	360	01-Jun-2006
651017692 1	115,110.00	131,693.25	01-Oct-2008	7.000%	OH - 89.96%	360	01-Jun-2006
681011682 1	154,000.00	150,310.23	01-Feb-2009	8.990%	ME - 99.95%	360	01-Jun-2006
261056625 1	50,400.00	53,066.83	01-Jan-2009	5.000%	AL - 71.98%	360	01-Jun-2006
551012256 1	149,900.00	146,686.39	01-Nov-2008	8.250%	MS - 99.91%	360	01-May-2006
171032229 2	180,000.00	179,991.72	01-Oct-2008	8.750%	AZ - 80.00%	360	01-Jun-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
61065599 1	102,400.00	99,854.27	01-Jan-2009	9.550%	OH - 79.96%	360	01-Jun-2006
31042624 2	266,908.00	266,832.38	01-Dec-2008	6.800%	CA - 80.00%	360	01-May-2006
381027213 2	350,100.00	347,634.47	01-Jun-2007	9.250%	MA - 89.98%	360	01-Jun-2006
621015898 2	465,405.00	469,098.97	01-Sep-2008	5.000%	FL - 95.14%	360	01-Jun-2006
351035316 2	119,920.00	117,409.51	01-Oct-2008	9.600%	TX - 79.96%	360	01-Jun-2006
61066200 1	114,000.00	129,273.26	01-Feb-2009	5.000%	OH - 79.96%	360	01-Jun-2006
151032807 2	244,000.00	241,732.78	01-Apr-2008	9.050%	NJ - 79.98%	360	01-Jun-2006
351035313 1	86,400.00	90,220.72	01-Sep-2008	5.000%	TX - 79.95%	360	01-Jun-2006
641017096 2	108,536.00	105,968.62	01-Oct-2008	8.900%	TX - 79.96%	360	01-Jun-2006
351035194 2	111,692.00	128,251.93	01-Oct-2008	5.000%	TX - 94.97%	360	01-Jun-2006
171031585 2	207,960.00	205,641.41	01-Dec-2008	8.750%	NV - 79.98%	360	01-Jun-2006
31042787 1	400,000.00	386,071.95	01-Sep-2008	6.990%	CA - 62.94%	360	01-Jun-2006
861001910 2	294,392.00	294,392.00	01-Feb-2008	8.750%	FL - 80.00%	360	01-Jun-2006
71072180 1	168,000.00	164,522.06	01-Feb-2008	9.600%	FL - 79.96%	360	01-Jun-2006
341032118 2	149,600.00	145,719.02	01-Oct-2008	9.000%	SC - 79.95%	360	01-Jun-2006
61066124 1	94,500.00	92,781.19	01-Aug-2008	10.000%	OH - 74.97%	360	01-Jun-2006
291005018 1	112,000.00	108,568.01	01-Sep-2008	7.690%	PA - 79.94%	360	01-Jun-2006
511045041 2	237,500.00	232,070.37	01-Jul-2007	8.950%	FL - 94.89%	360	01-May-2006
861001797 2	216,000.00	213,550.15	01-May-2008	8.750%	FL - 79.98%	360	01-Jun-2006
61066304 1	142,500.00	139,516.65	01-Jun-2008	9.600%	MI - 93.70%	360	01-Jun-2006
651017679 1	216,000.00	229,796.98	01-Nov-2008	8.650%	IL - 89.97%	360	01-May-2006
101055844 1	139,600.00	136,877.45	01-Feb-2009	10.200%	TX - 79.93%	360	01-May-2006
171032092 2	172,383.00	179,466.81	01-Feb-2009	6.800%	CO - 80.00%	360	01-May-2006
101055827 1	191,200.00	186,037.57	01-Nov-2008	8.400%	TX - 79.90%	360	01-May-2006
151032653 2	275,315.00	269,749.66	01-Nov-2008	9.850%	NJ - 84.96%	360	01-Jun-2006
101055438 2	100,170.00	98,445.38	01-Nov-2008	10.550%	FL - 89.93%	360	01-May-2006
61066281 2	728,000.00	710,798.39	01-Jul-2008	9.000%	FL - 85.60%	360	01-Jun-2006
841012675 2	116,000.00	145,295.53	01-Nov-2008	5.500%	MI - 79.96%	360	01-Jun-2006
61066456 1	80,720.00	78,949.96	01-Jan-2009	9.450%	OH - 79.96%	360	01-Jun-2006
361031281 1	63,000.00	62,344.97	01-Aug-2008	12.150%	MI - 89.98%	360	01-Jun-2006
521037460 1	134,400.00	147,519.93	01-Oct-2008	5.000%	IA - 79.83%	360	01-Jun-2006
361031283 1	126,900.00	124,821.06	01-Aug-2008	10.920%	MI - 89.97%	360	01-Jun-2006
151032831 1	50,000.00	49,263.22	01-May-2007	10.800%	NJ - 59.50%	360	01-Jun-2006
331046000 2	200,800.00	216,319.53	01-Nov-2008	5.000%	NY - 79.93%	360	01-Jun-2006
651017154 2	172,000.00	180,806.36	01-Jul-2008	5.000%	AL - 79.95%	360	01-Jun-2006
861001442 1	205,100.00	203,074.85	01-Dec-2007	8.750%	FL - 69.98%	360	01-Jun-2006
521037031 1	92,720.00	90,455.19	01-Sep-2008	9.000%	KS - 79.96%	360	01-Jun-2006
331046170 2	454,750.00	449,542.80	01-Nov-2008	8.750%	NY - 84.97%	360	01-Jun-2006
101055751 2	191,920.00	193,457.39	01-Feb-2009	5.000%	MO - 79.91%	360	01-May-2006
661015382 1	234,000.00	241,945.19	01-Feb-2009	5.500%	CA - 89.94%	360	01-Jun-2006
61065577 2	62,550.00	65,008.86	01-Jan-2009	5.000%	OH - 89.97%	360	01-Jun-2006
581007979 1	318,009.00	312,140.99	01-Feb-2009	6.650%	NV - 89.50%	360	01-May-2006
151032553 1	55,100.00	54,174.63	01-Sep-2008	10.800%	PA - 94.96%	360	01-Jun-2006
31042486 2	216,000.00	211,600.66	01-Oct-2008	9.800%	CA - 89.96%	360	01-Jun-2006
621015844 2	312,000.00	304,110.35	01-Aug-2007	8.750%	FL - 79.94%	360	01-Jun-2006
331046114 1	382,500.00	374,189.26	01-Feb-2007	9.650%	NY - 74.93%	360	01-May-2006
351035375 1	108,000.00	105,694.79	01-Aug-2008	9.100%	TX - 79.96%	360	01-Jun-2006

July 27, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
521036455 1	77,600.00	76,390.04	01-Oct-2007	10.850%	PA - 79.94%	360	01-May-2006
331046439 2	406,000.00	405,993.73	01-Jul-2008	8.750%	NY - 78.08%	360	01-Jun-2006
291005379 1	315,000.00	324,394.44	01-Jun-2008	8.525%	FL - 73.55%	360	01-Jun-2006
841012767 1	123,200.00	120,483.61	01-Jul-2008	9.420%	MI - 82.09%	360	01-Jun-2006
211043268 1	102,320.00	111,973.53	01-May-2008	8.000%	GA - 79.94%	360	01-Jun-2006
171032267 1	224,000.00	217,757.82	01-Jan-2009	8.300%	NV - 62.18%	360	01-Jun-2006
511046278 1	200,000.00	207,920.48	01-Aug-2008	5.000%	FL - 72.69%	360	01-Jun-2006
841012854 1	64,000.00	63,088.99	01-Mar-2009	11.350%	MI - 79.97%	360	01-Jun-2006
371033551 2	445,000.00	433,047.07	01-Jun-2007	8.750%	FL - 74.12%	360	01-Jun-2006
401007568 1	184,500.00	182,789.01	01-Apr-2008	8.750%	FL - 89.98%	360	01-Jun-2006
61066147 1	196,650.00	212,147.10	01-Jan-2009	5.000%	FL - 94.92%	360	01-Jun-2006
651018140 2	841,750.00	812,757.16	01-Apr-2008	7.050%	NY - 64.95%	360	01-Jun-2006
691008068 1	267,000.00	261,886.03	01-Jan-2009	6.350%	MD - 77.36%	360	01-Jun-2006
671011955 1	115,000.00	113,673.74	01-Nov-2008	8.750%	ID - 88.44%	360	01-Jun-2006
61066356 1	80,750.00	81,999.17	01-Feb-2009	9.050%	OH - 84.95%	360	01-Jun-2006
371033550 2	184,000.00	182,183.16	01-Dec-2007	8.750%	FL - 79.98%	360	01-Jun-2006
401007301 1	60,000.00	59,430.89	01-Feb-2008	11.450%	OH - 99.97%	360	01-Jun-2006
581008914 1	400,000.00	386,071.95	01-Sep-2008	6.990%	CA - 84.14%	360	01-Jun-2006
371033819 2	200,000.00	195,101.45	01-Oct-2007	8.750%	FL - 79.95%	360	01-Jun-2006
371033245 2	154,000.00	150,110.14	01-May-2008	8.750%	FL - 79.94%	360	01-Jun-2006
61065847 2	64,000.00	62,502.54	01-Nov-2008	10.800%	OH - 79.97%	360	01-Jun-2006
361031250 1	92,000.00	89,971.57	01-Feb-2009	9.100%	MI - 79.96%	360	01-Jun-2006
101055716 1	141,550.00	158,280.01	01-Oct-2008	5.000%	IN - 94.97%	360	01-May-2006
521036597 1	289,000.00	285,918.89	01-Feb-2008	8.450%	IL - 88.90%	360	01-Jun-2006
371033742 1	304,000.00	301,026.65	01-Jan-2009	8.750%	FL - 79.95%	360	01-Jun-2006
71072231 1	135,000.00	153,977.87	01-Sep-2008	6.000%	FL - 63.65%	360	01-Jun-2006
841012697 1	111,920.00	111,546.65	01-Jun-2007	11.600%	MI - 79.99%	360	01-Jun-2006
651018445 2	101,400.00	100,672.99	01-Oct-2008	9.850%	MI - 77.99%	360	01-Jun-2006
861001591 2	217,980.00	227,070.15	01-May-2008	4.000%	FL - 89.94%	360	01-Jun-2006
371033296 2	387,636.00	378,555.24	01-Jan-2009	8.950%	FL - 89.95%	360	01-Jun-2006
271027573 1	260,000.00	263,283.52	01-Oct-2008	5.000%	WA - 99.94%	360	01-Jun-2006
291005149 1	322,750.00	318,094.78	01-Dec-2006	7.425%	FL - 86.97%	360	01-Jun-2006
71072163 1	175,750.00	172,039.98	01-Aug-2008	9.550%	FL - 94.95%	360	01-Jun-2006
371033068 2	184,608.00	179,548.76	01-May-2008	8.750%	FL - 79.94%	360	01-Jun-2006
71072106 1	224,000.00	222,578.58	01-Nov-2008	8.750%	FL - 85.76%	360	01-Jun-2006
61065634 1	69,300.00	68,418.63	01-Aug-2008	11.350%	OH - 89.97%	360	01-Jun-2006
231081115 1	204,000.00	198,683.35	01-Apr-2007	8.550%	NY - 79.95%	360	01-Jun-2006
871004662 1	320,000.00	312,347.74	01-Oct-2008	9.000%	NJ - 76.15%	360	01-Jun-2006
171032270 1	186,864.00	198,340.19	01-Oct-2008	4.000%	AZ - 79.98%	360	01-Jun-2006
71072270 1	198,750.00	194,901.60	01-Nov-2007	8.750%	FL - 74.96%	360	01-Jun-2006
71072271 1	206,250.00	202,134.02	01-Nov-2007	8.750%	FL - 74.96%	360	01-Jun-2006
871004710 1	348,500.00	345,379.52	01-Nov-2006	8.600%	NJ - 84.98%	360	01-Jun-2006
301004660 1	256,500.00	253,990.04	01-Dec-2008	8.750%	OR - 94.98%	360	01-Jun-2006
371033791 2	118,400.00	114,954.77	01-Apr-2008	8.750%	FL - 79.93%	360	01-Jun-2006
511046958 1	89,760.00	88,988.41	01-Nov-2008	9.150%	ID - 79.98%	360	01-Jun-2006
231080802 1	97,600.00	95,452.86	01-Apr-2007	9.300%	ME - 79.96%	360	01-Jun-2006
621015614 1	216,000.00	208,641.11	01-Dec-2007	8.750%	FL - 53.96%	360	01-Jun-2006

Mortgage Pass-Through Certificates

July 27, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
331046479 2	652,500.00	646,036.34	01-Sep-2007	8.750%	NY - 89.98%	360	01-Jun-2006
211043381 1	98,000.00	96,338.66	01-Jan-2007	10.750%	AL - 79.97%	360	01-Jun-2006
331046520 2	510,000.00	500,331.26	01-Nov-2008	6.990%	NY - 72.80%	360	01-Jun-2006
71071964 2	299,250.00	295,448.46	01-Jun-2008	8.750%	FL - 94.97%	360	01-Jun-2006
551012606 1	178,000.00	174,021.62	01-Jan-2009	9.350%	OK - 79.07%	360	01-Jun-2006
621015740 1	349,000.00	345,349.80	01-Jul-2008	8.600%	FL - 73.46%	360	01-Jun-2006
331045080 1	130,000.00	126,572.77	01-Aug-2008	9.500%	NY - 63.34%	360	01-May-2006
841012735 2	75,000.00	72,931.25	01-Jun-2008	8.250%	MI - 81.47%	360	01-Jun-2006
71072177 1	212,000.00	262,133.05	01-Sep-2008	9.350%	FL - 79.96%	360	01-Jun-2006
231081195 2	348,000.00	343,697.05	01-Apr-2008	8.750%	NY - 79.97%	360	01-Jun-2006
511046582 2	800,000.00	782,608.69	01-Jan-2008	9.350%	FL - 79.96%	360	01-Jun-2006
651018308 1	306,000.00	301,374.52	01-May-2007	7.250%	MD - 84.97%	360	01-Jun-2006
621015946 2	115,200.00	114,044.77	01-May-2008	8.750%	FL - 79.98%	360	01-Jun-2006
761016042 1	157,500.00	162,573.30	01-Oct-2008	5.500%	WI - 89.99%	360	01-Jun-2006
51065070 1	146,400.00	142,424.16	01-Dec-2008	8.450%	TN - 79.91%	360	01-Jun-2006
301004665 1	354,400.00	346,527.14	01-Jan-2009	5.000%	WA - 79.93%	360	01-Jun-2006
401007797 1	219,600.00	217,148.06	01-Dec-2007	10.800%	WI - 79.90%	360	01-Jun-2006
401007522 1	231,000.00	228,109.83	01-Jul-2006	7.950%	NY - 63.69%	360	01-Jun-2006
621015938 1	220,800.00	227,412.79	01-Oct-2008	3.600%	FL - 79.97%	360	01-Jun-2006
371033579 1	360,000.00	354,772.84	01-Mar-2008	7.400%	FL - 89.97%	360	01-Jun-2006
291005399 1	237,500.00	234,874.06	01-Oct-2008	8.400%	MD - 94.98%	360	01-Jun-2006
621015987 2	122,000.00	118,660.73	01-Nov-2008	8.750%	FL - 44.33%	360	01-Jun-2006
671011701 2	428,400.00	411,632.51	01-Feb-2009	6.500%	FL - 62.89%	360	01-May-2006
61066586 2	104,500.00	102,219.94	01-Dec-2008	9.350%	PA - 94.95%	360	01-Jun-2006
611023218 1	161,600.00	177,148.38	01-Oct-2008	5.000%	NJ - 80.00%	360	01-Jul-2006
291005553 2	100,500.00	99,348.81	01-Nov-2008	8.500%	KY - 75.00%	360	01-Jul-2006
71072304 1	356,000.00	346,426.10	01-Nov-2007	8.750%	FL - 72.60%	360	01-Jun-2006
61066111 1	116,800.00	122,021.03	01-Jan-2009	5.000%	MI - 79.96%	360	01-Jun-2006
141054690 1	365,500.00	360,939.95	01-Aug-2006	7.850%	NY - 85.00%	360	01-Jul-2006
621015980 2	792,000.00	771,630.71	01-Sep-2008	8.750%	FL - 79.95%	360	01-Jun-2006
621016123 2	262,000.00	257,621.30	01-Apr-2007	9.075%	FL - 99.95%	360	01-Jun-2006
171032411 2	199,920.00	194,872.13	01-May-2008	8.750%	NV - 79.95%	360	01-Jun-2006
151033122 1	176,000.00	193,287.66	01-Nov-2008	5.500%	NJ - 79.99%	360	01-Jun-2006
651018213 2	107,022.00	129,032.29	01-Nov-2008	5.000%	SC - 94.99%	360	01-Jun-2006
651018120 1	237,250.00	231,369.45	01-Apr-2008	8.750%	DC - 64.96%	360	01-Jun-2006
651018281 1	297,500.00	312,918.88	01-Mar-2009	7.480%	WA - 84.94%	360	01-Jun-2006
231081655 1	280,000.00	272,716.20	01-May-2007	8.400%	NJ - 73.68%	360	01-Jul-2006
51064999 1	205,600.00	202,258.90	01-Dec-2007	10.990%	FL - 78.15%	360	01-Jun-2006
611023001 1	491,000.00	490,991.92	01-Dec-2007	6.500%	NY - 89.27%	360	01-Jun-2006
691008529 1	185,000.00	188,745.73	01-Nov-2008	5.000%	FL - 64.91%	360	01-Jul-2006
511046172 2	544,000.00	615,068.25	01-Sep-2008	5.000%	CA - 79.94%	360	01-May-2006
861002016 1	132,000.00	128,707.43	01-Dec-2008	8.750%	FL - 51.33%	360	01-Jun-2006
371033945 2	147,920.00	144,129.41	01-Mar-2008	8.750%	FL - 79.95%	360	01-Jun-2006
551013375 2	436,000.00	446,818.21	01-Nov-2008	5.000%	TX - 79.95%	360	01-Jun-2006
621015834 1	210,900.00	216,201.15	01-Jan-2009	5.000%	FL - 95.00%	360	01-Jul-2006
231081657 2	300,000.00	296,871.67	01-Sep-2007	8.750%	MA - 79.98%	360	01-Jun-2006
371033798 2	234,000.00	251,178.50	01-Feb-2009	5.000%	FL - 99.98%	360	01-Jun-2006

July 27, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
621016180 2	175,200.00	173,256.11	01-Oct-2007	8.750%	FL - 79.97%	360	01-Jun-2006
661015891 1	242,250.00	239,274.83	01-Apr-2008	8.750%	NV - 94.97%	360	01-Jun-2006
231081875 2	300,000.00	277,367.40	01-Jul-2008	7.000%	PA - 79.93%	360	01-Jun-2006
611022679 2	100,800.00	99,305.70	01-Sep-2008	10.600%	NJ - 89.97%	360	01-Jun-2006
551013076 2	112,792.00	109,621.81	01-Aug-2008	8.150%	TX - 79.95%	360	01-Jun-2006
351035338 2	233,917.00	226,770.45	01-Feb-2009	8.350%	TX - 79.95%	360	01-Jun-2006
61066573 1	339,000.00	326,250.38	01-Nov-2008	8.125%	FL - 84.66%	360	01-Jun-2006
521037868 1	134,400.00	131,839.92	01-Jan-2008	9.990%	WI - 79.96%	360	01-Jun-2006
231080652 1	325,000.00	318,671.06	01-Dec-2008	6.300%	NY - 73.00%	360	01-Jun-2006
101056499 1	315,000.00	330,738.31	01-May-2008	5.000%	CT - 89.95%	360	01-Jun-2006
111001579 1	548,250.00	572,902.81	01-Jun-2008	6.750%	HI - 84.97%	360	01-Jun-2006
31042690 1	234,000.00	233,445.30	01-Nov-2008	5.000%	CA - 89.94%	360	01-Jun-2006
151033148 2	64,000.00	59,004.59	01-Jan-2009	11.300%	PA - 38.31%	360	01-Jun-2006
31042648 1	382,500.00	416,366.82	01-Jul-2009	8.750%	WA - 84.98%	360	01-Jun-2006
71072358 1	280,000.00	285,148.69	01-Nov-2008	5.750%	FL - 70.00%	360	01-Jul-2006
671011773 1	190,000.00	188,239.84	01-Dec-2008	8.700%	FL - 99.98%	360	01-Jun-2006
291005804 1	156,000.00	155,300.51	01-Dec-2008	5.000%	FL - 86.67%	360	01-Jul-2006
661015768 2	437,000.00	424,831.40	01-Mar-2008	8.875%	CA - 62.38%	360	01-Jun-2006
861002042 1	180,000.00	175,778.27	01-Jun-2007	7.100%	FL - 72.87%	360	01-Jul-2006
101057034 1	152,800.00	149,264.83	01-Oct-2008	9.125%	TX - 79.96%	360	01-Jun-2006
651018426 2	774,000.00	774,000.00	01-Mar-2008	8.750%	VA - 90.00%	360	01-Jun-2006
291005617 1	280,000.00	275,332.93	01-Dec-2008	6.850%	FL - 76.71%	360	01-Jul-2006
551012655 2	207,920.00	234,007.14	01-Jul-2008	6.300%	TX - 79.96%	360	01-Jun-2006
61066924 1	414,000.00	398,945.32	01-Oct-2008	6.750%	MD - 74.94%	360	01-Jun-2006
631012826 1	400,000.00	387,971.75	01-Jul-2008	7.990%	CA - 64.52%	360	01-Jul-2006
661015602 2	260,800.00	292,130.65	01-Oct-2008	7.250%	CA - 79.97%	360	01-Jun-2006
261057013 1	68,800.00	68,234.77	01-Jan-2009	9.100%	FL - 80.00%	360	01-Jul-2006
861002210 1	294,000.00	290,082.99	01-May-2008	8.250%	FL - 69.18%	360	01-Jul-2006
111001787 1	262,000.00	254,850.19	01-Nov-2008	8.500%	HI - 47.38%	360	01-Jul-2006
331046652 2	351,000.00	347,605.77	01-Apr-2007	8.400%	NY - 90.00%	360	01-Jul-2006
661016198 1	240,500.00	237,240.39	01-Sep-2008	7.625%	CA - 65.00%	360	01-Jul-2006
581008401 2	735,613.00	804,921.36	01-Dec-2008	5.000%	CA - 90.00%	360	01-Jul-2006
111001755 2	192,000.00	195,186.06	01-Dec-2008	7.950%	HI - 80.00%	360	01-Jul-2006
621015905 2	148,800.00	147,264.32	01-Aug-2008	7.950%	FL - 80.00%	360	01-Jul-2006
581008249 2	1,225,000.00	1,309,275.34	01-Dec-2008	4.000%	NV - 70.00%	360	01-Jul-2006
621016449 2	384,750.00	381,806.64	01-Jul-2008	9.600%	FL - 95.00%	360	01-Jul-2006
871004771 1	280,000.00	272,461.50	01-Jan-2007	8.500%	NJ - 84.85%	360	01-Jul-2006
661016255 1	320,000.00	333,423.81	01-Sep-2008	5.000%	CA - 51.20%	360	01-Jul-2006
291005429 1	165,000.00	163,018.48	01-Sep-2008	7.990%	FL - 55.00%	360	01-Jul-2006
381028008 1	171,000.00	169,034.97	01-Sep-2008	8.150%	RI - 60.00%	360	01-Jul-2006
611023446 2	513,000.00	506,255.67	01-Mar-2007	8.250%	NY - 90.00%	360	01-Jul-2006
371034420 1	180,000.00	178,426.74	01-Feb-2007	8.350%	FL - 41.86%	360	01-Jul-2006
141055010 2	565,250.00	559,133.80	01-Aug-2008	8.250%	NY - 91.91%	360	01-Jul-2006
401007960 1	230,000.00	240,484.76	01-Nov-2008	5.000%	MD - 72.78%	360	01-Jul-2006
631013463 2	755,000.00	782,115.96	01-Nov-2008	5.750%	CA - 100.00%	360	01-Jul-2006
271028512 1	324,000.00	321,523.04	01-Oct-2007	8.650%	CA - 80.00%	360	01-Jul-2006
31042783 2	414,000.00	423,909.65	01-Sep-2008	5.000%	CA - 90.00%	360	01-Jul-2006

Mortgage Pass-Through Certificates

July 27, 2009 Distribution

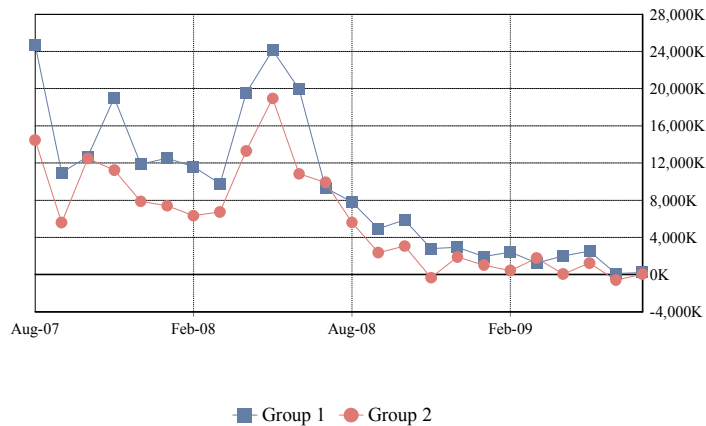
Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
291005223 1	123,500.00	128,458.48	01-Nov-2008	5.440%	NC - 95.00%	360	01-Jul-2006
861002277 1	256,000.00	252,837.88	01-Jan-2008	8.250%	FL - 80.00%	360	01-Jul-2006
61067425 2	555,000.00	551,529.86	01-Jun-2008	10.300%	OH - 84.73%	360	01-Jul-2006
861002317 1	195,000.00	192,972.81	01-Apr-2008	8.250%	FL - 48.63%	360	01-Jul-2006
631013477 2	800,000.00	837,780.25	01-Jun-2008	7.000%	CA - 66.67%	360	01-Jul-2006
31043400 2	436,000.00	471,297.77	01-Jun-2008	4.500%	CA - 80.00%	360	01-Jul-2006
71072585 1	357,000.00	365,173.47	01-Feb-2009	6.000%	FL - 85.00%	360	01-Jul-2006
71072580 2	560,000.00	555,836.67	01-Jan-2008	9.700%	FL - 80.00%	360	01-Jul-2006
371034294 2	98,400.00	97,815.68	01-Jan-2008	9.650%	FL - 80.00%	360	01-Jul-2006
651019401 2	720,000.00	766,902.06	01-Oct-2008	7.500%	DC - 90.00%	360	01-Jul-2006
121047555 1	112,720.00	111,694.35	01-Aug-2008	9.150%	MN - 80.00%	360	01-Jul-2006
621016697 2	146,400.00	143,140.73	01-May-2008	8.250%	FL - 80.00%	360	01-Jul-2006
371034058 1	170,000.00	178,855.04	01-Jan-2009	4.000%	FL - 62.96%	360	01-Jul-2006
291006174 1	64,000.00	63,394.64	01-Mar-2009	8.850%	FL - 71.11%	360	01-Jul-2006
371034604 1	171,700.00	169,961.54	01-Sep-2007	8.450%	FL - 85.00%	360	01-Jul-2006
71072595 2	132,800.00	131,768.53	01-Apr-2008	8.750%	FL - 80.00%	360	01-Jul-2006
371034350 1	170,000.00	168,240.95	01-Aug-2008	8.250%	FL - 56.67%	360	01-Jul-2006
291006190 2	920,000.00	924,620.70	01-Jan-2009	5.000%	VA - 73.60%	360	01-Jul-2006
661016638 1	273,750.00	270,085.49	01-Sep-2008	8.250%	CA - 75.00%	360	01-Jul-2006
401007791 2	351,000.00	347,172.92	01-Feb-2009	8.250%	FL - 90.00%	360	01-Jul-2006
371034891 2	269,569.00	265,690.36	01-Aug-2007	8.250%	FL - 85.00%	360	01-Jul-2006
671012872 2	238,384.00	234,467.51	01-Oct-2008	7.100%	CA - 80.00%	360	01-Jul-2006
611023791 1	382,500.00	377,716.51	01-Oct-2008	8.250%	NY - 75.00%	360	01-Jul-2006
331047328 1	560,000.00	554,400.93	01-Oct-2008	8.400%	NY - 64.00%	360	01-Jul-2006
371034685 1	215,200.00	213,027.06	01-Aug-2007	8.350%	FL - 80.00%	360	01-Jul-2006
151034087 2	490,000.00	480,744.81	01-Nov-2008	9.100%	NJ - 78.90%	360	01-Jul-2006
381028265 1	180,000.00	185,968.92	01-Oct-2008	5.000%	RI - 80.00%	360	01-Jul-2006
TOTAL	228,332,860.31	229,192,814.34					
TOTAL	257,782,858.31	258,986,265.44					

Prepayment Report

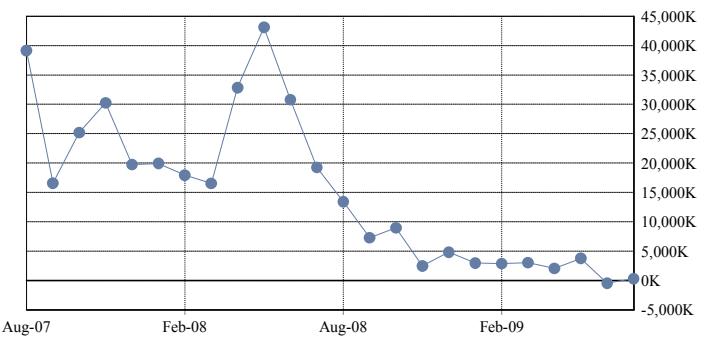
VOLUNTARY PREPAYMENTS

	Group 2	Group 1	Total
<u>Current</u>			
Number of Paid in Full Loans	8	12	20
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	8	12	20
Curtailments Amount	(1,230,429.62)	(1,663,168.05)	(2,893,597.67)
Paid in Full Balance	1,289,954.46	1,896,810.02	3,186,764.48
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	59,524.84	233,641.97	293,166.81
<u>Cumulative</u>			
Number of Paid in Full Loans	2,086	3,634	5,720
Number of Repurchased Loans	282	300	582
Total Number of Loans Prepaid in Full	2,368	3,934	6,302
Paid in Full Balance	461,181,349.34	645,186,746.79	1,106,368,096.13
Repurchased Loans Balance	68,304,615.05	46,746,904.11	115,051,519.16
Curtailments Amount	(14,941,772.85)	(16,539,942.02)	(31,481,714.87)
Total Prepayment Amount	514,544,191.54	675,393,708.88	1,189,937,900.42

Total Prepayments by Groups



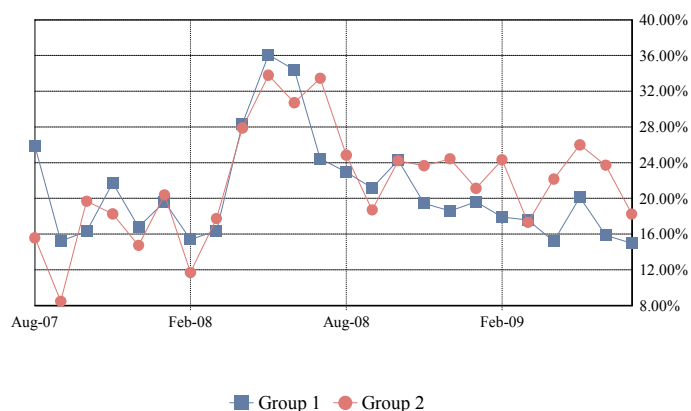
Total Prepayments



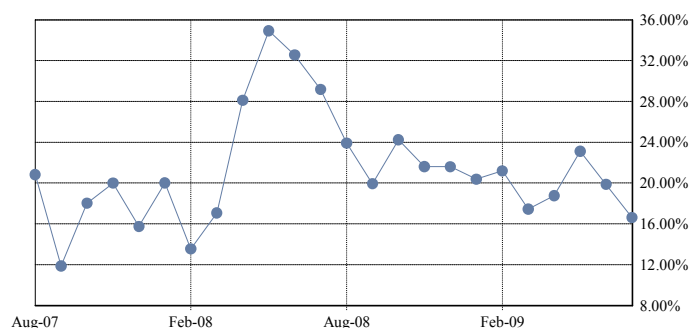
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	1.67%	1.34%	1.50%
3 Months Avg SMM	2.12%	1.54%	1.83%
12 Months Avg SMM	2.10%	1.74%	1.92%
Avg SMM Since Cut-off	2.10%	2.18%	2.14%
CPR	18.25%	14.97%	16.62%
3 Months Avg CPR	22.72%	17.01%	19.91%
12 Months Avg CPR	22.44%	19.02%	20.76%
Avg CPR Since Cut-off	22.48%	23.21%	22.85%
PSA	304.14%	249.42%	276.93%
3 Months Avg PSA Approximation	378.68%	283.42%	331.86%
12 Months Avg PSA Approximation	378.17%	320.76%	349.94%
Avg PSA Since Cut-off Approximation	573.98%	595.47%	584.86%

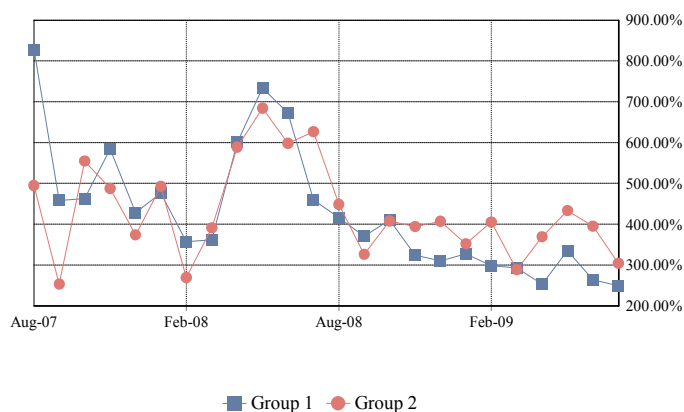
CPR by Groups



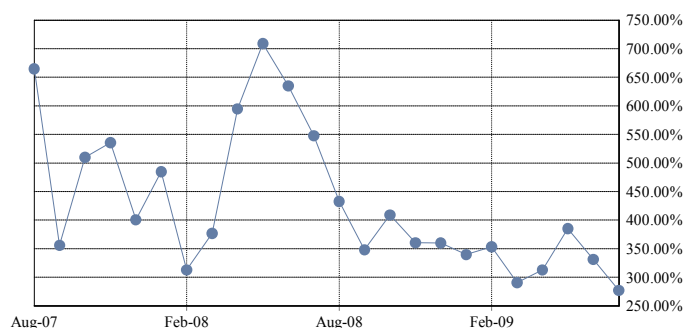
Total CPR



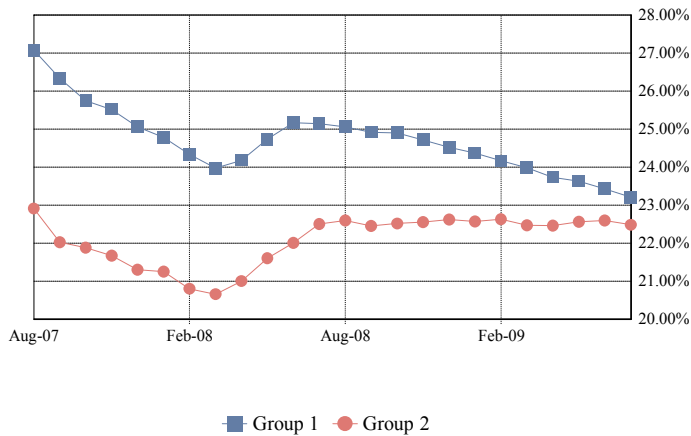
PSA by Groups



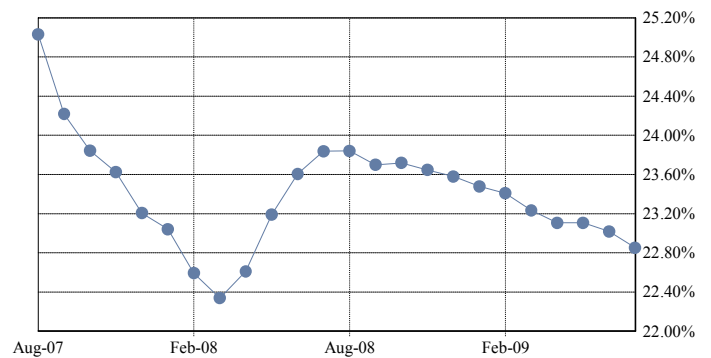
Total PSA



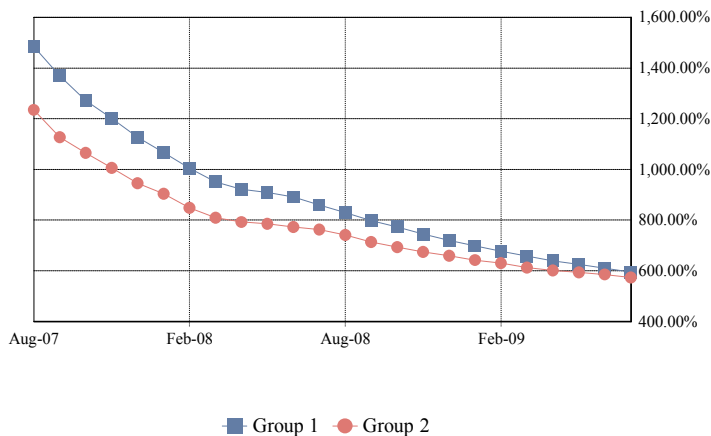
CPR Avg since Cut-Off by Groups



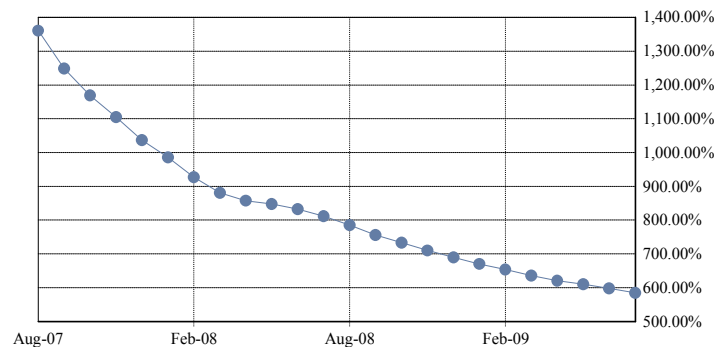
Total CPR Avg since Cut-Off



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.

Mortgage Pass-Through Certificates

July 27, 2009 Distribution

Prepayment Detail Report

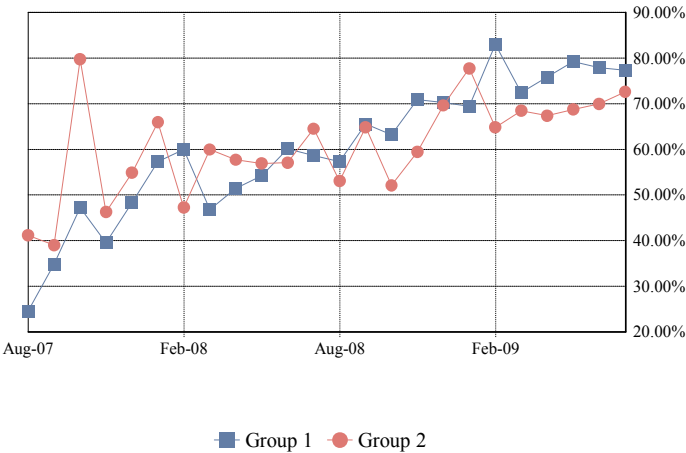
Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution

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
31042210	2	670,000.00	669,736.93	24-Jun-2009	8.625%	CA - 39.41%	Paid Off - 360	01-May-2006
51063151	2	28,500.00	28,179.13	23-Jun-2009	12.750%	AL - 99.99%	Paid Off - 360	01-May-2006
61066484	2	112,000.00	108,768.73	14-Jul-2009	7.850%	OH - 79.94%	Paid Off - 360	01-Jun-2006
61068093	1	159,920.00	158,327.81	02-Jul-2009	8.250%	OH - 80.00%	Paid Off - 360	01-Jul-2006
101055043	1	129,200.00	127,190.99	09-Jul-2009	11.200%	TX - 94.93%	Paid Off - 360	01-Apr-2006
101056461	2	138,000.00	134,673.77	23-Jun-2009	8.800%	TX - 79.95%	Paid Off - 360	01-Jun-2006
171031714	2	30,550.00	30,001.28	02-Jul-2009	11.750%	TX - 99.96%	Paid Off - 360	01-May-2006
191029602	2	252,000.00	247,477.31	26-Jun-2009	6.600%	WA - 79.93%	Paid Off - 360	01-May-2006
211040672	2	77,350.00	65,335.88	30-Jun-2009	8.750%	GA - 81.83%	Paid Off - 360	01-Jun-2006
211042485	1	305,000.00	298,003.71	02-Jul-2009	8.940%	VA - 73.41%	Paid Off - 360	01-May-2006
231080281	1	80,000.00	78,162.28	07-Jul-2009	9.050%	PA - 55.14%	Paid Off - 360	01-Jun-2006
231081003	1	147,000.00	142,759.27	17-Jun-2009	7.850%	MA - 53.42%	Paid Off - 360	01-Jun-2006
231081274	1	125,000.00	120,110.99	07-Jul-2009	7.100%	NH - 50.00%	Paid Off - 360	01-Jul-2006
271027548	2	26,000.00	5,781.43	08-Jul-2009	13.900%	FL - 57.97%	Paid Off - 360	01-May-2006
271028362	1	161,250.00	158,621.83	16-Jun-2009	6.900%	CO - 74.24%	Paid Off - 360	01-Jul-2006
321033033	1	190,000.00	188,457.44	02-Jul-2009	9.500%	ID - 99.96%	Paid Off - 360	01-May-2006
511046118	1	78,750.00	76,832.74	15-Jul-2009	8.990%	PA - 89.95%	Paid Off - 360	01-Jun-2006
521037014	1	210,001.00	204,212.99	08-Jul-2009	8.200%	IL - 76.31%	Paid Off - 360	01-Jun-2006
521037512	1	208,000.00	205,947.59	01-Jul-2009	8.550%	IL - 79.98%	Paid Off - 360	01-Jun-2006
651017942	1	139,500.00	138,182.38	09-Jul-2009	8.850%	MI - 89.98%	Paid Off - 360	01-Jun-2006
TOTAL		3,268,021.00	3,186,764.48					

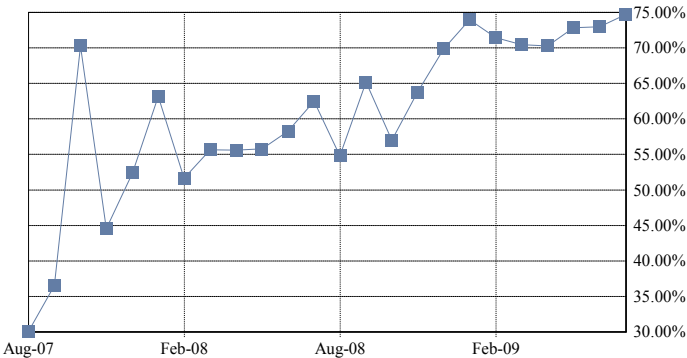
Realized Loss Report

COLLATERAL REALIZED LOSSES			
	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	38,531.00	21,539.88	60,070.88
Number of Loans Liquidated	51	52	103
Collateral Principal Realized Loss/(Gain) Amount	8,319,495.42	7,046,485.00	15,365,980.42
Collateral Interest Realized Loss/(Gain) Amount	180,599.93	173,640.65	354,240.58
Net Liquidation Proceeds	2,958,628.30	1,895,460.05	4,854,088.35
<u>Cumulative</u>			
Number of Loans Liquidated	1,628	1,305	2,933
Collateral Realized Loss/(Gain) Amount	190,586,513.26	129,740,756.88	320,327,270.14
Net Liquidation Proceeds	114,278,713.45	70,050,896.50	184,329,609.95
Cumulative Subsequent Recoveries	2,170,824.60	637,323.30	2,808,147.90

Collateral Loss Severity Approximation by Groups



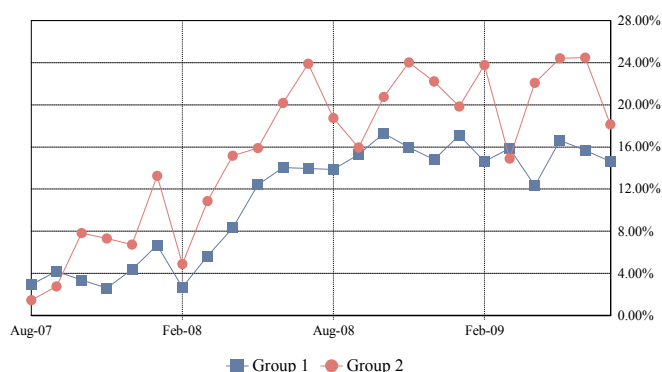
Collateral Loss Severity Approximation



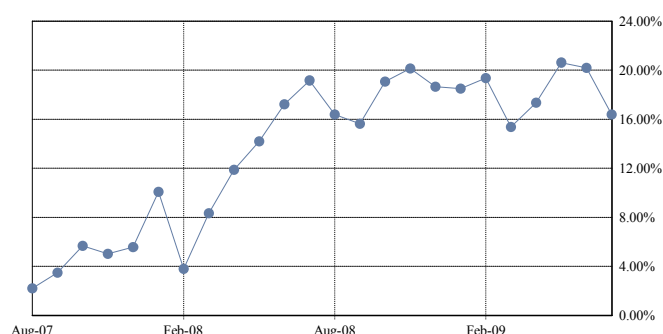
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	1.66%	1.31%	1.48%
3 Months Avg MDR	2.09%	1.41%	1.75%
12 Months Avg MDR	1.93%	1.38%	1.66%
Avg MDR Since Cut-off	0.96%	0.65%	0.81%
CDR	18.15%	14.61%	16.39%
3 Months Avg CDR	22.41%	15.64%	19.09%
12 Months Avg CDR	20.84%	15.35%	18.16%
Avg CDR Since Cut-off	10.95%	7.52%	9.27%
SDA	3,025.34%	2,434.65%	2,731.79%
3 Months Avg SDA Approximation	3,734.36%	2,606.78%	3,181.80%
12 Months Avg SDA Approximation	3,473.31%	2,557.89%	3,026.47%
Avg SDA Since Cut-off Approximation	2,642.37%	1,826.01%	2,243.52%
Loss Severity Approximation for Current Period	72.60%	77.30%	74.69%
3 Months Avg Loss Severity Approximation	70.19%	78.18%	73.40%
12 Months Avg Loss Severity Approximation	65.35%	71.41%	67.85%
Avg Loss Severity Approximation Since Cut-off	62.13%	64.04%	62.89%

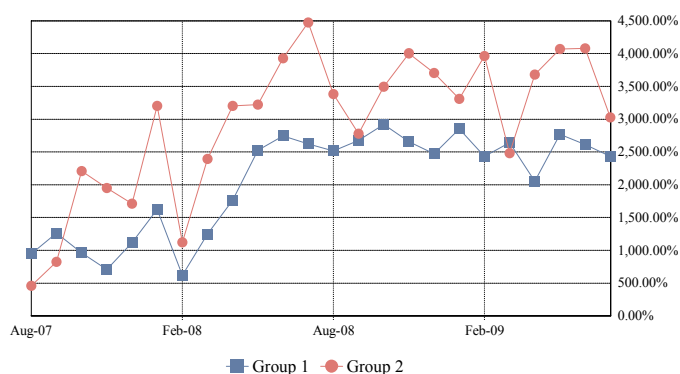
CDR by Groups



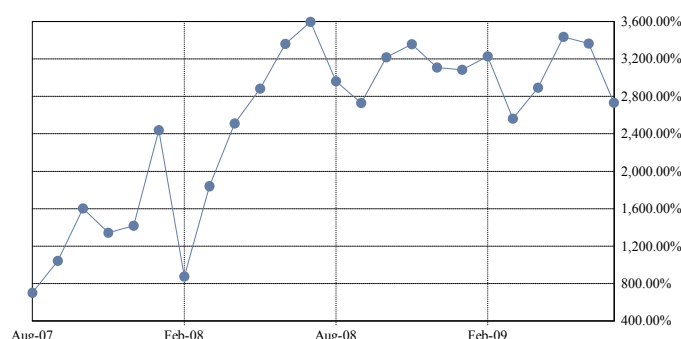
Total CDR



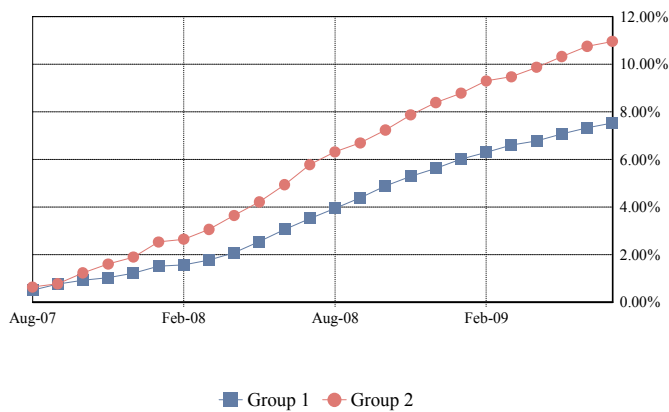
SDA by Groups



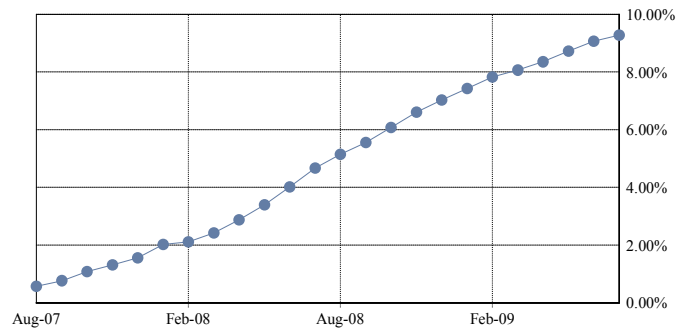
Total SDA



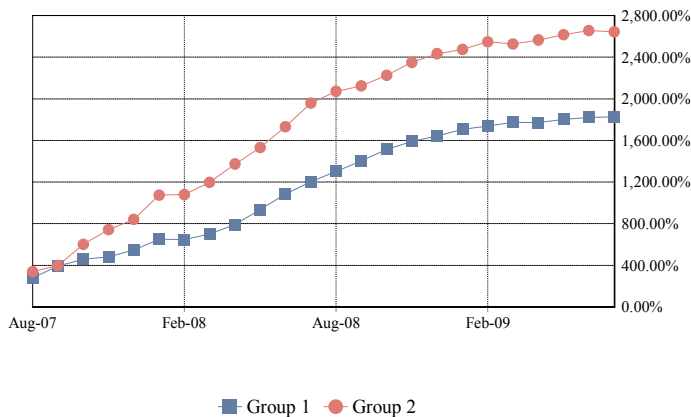
CDR Avg since Cut-Off by Groups



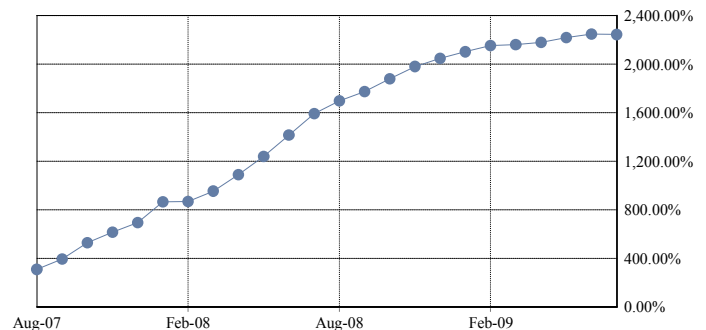
Total CDR Avg since Cut-Off



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)
31042101	1	8.375%	CA - 79.85%	360	248,188.31		227,356.05
51064186	1	10.450%	FL - 78.02%	360	315,354.32		290,796.35
71071943	1	8.750%	FL - 84.98%	360	249,791.12		162,139.09
71072148	1	9.990%	FL - 89.99%	360	186,813.30		132,594.46
101054709	1	12.200%	TX - 99.98%	360	14,480.19		15,145.79
101055764	1	12.750%	TX - 100.00%	360	15,708.87		16,779.57
111001562	1	8.600%	HI - 94.89%	360	300,779.45		224,734.84
121046996	1	8.750%	MN - 79.95%	360	171,256.04		77,183.54
141054129	1	11.750%	CT - 99.99%	360	34,955.68		36,460.69
211042552	1	8.500%	VA - 84.89%	360	140,751.31		74,456.87
211042805	1	12.750%	GA - 100.00%	360	26,971.47		27,932.52
231080117	1	9.500%	VA - 63.21%	360	256,166.68		209,420.98
231080725	1	8.750%	NJ - 76.31%	360	409,607.03		340,970.25
291004696	1	9.150%	FL - 79.91%	360	243,723.91		287,354.56
291004773	1	11.200%	MI - 89.97%	360	86,876.81		99,723.39
311030102	1	9.750%	NJ - 64.97%	360	226,326.54		111,284.82
321032737	1	9.000%	UT - 89.96%	360	93,571.88		37,304.50
331045968	1	8.500%	NY - 89.89%	360	220,346.89		162,288.66
341031163	1	8.600%	NC - 79.90%	360	124,520.89		54,828.90
341032371	1	8.750%	VA - 72.67%	360	233,443.24		79,704.93
351034827	1	8.900%	TX - 79.96%	360	103,130.73		71,460.12
361030513	1	12.250%	MI - 99.97%	360	28,112.71		29,366.95
371032302	1	11.125%	AL - 99.98%	360	17,340.59		18,901.56
371032501	1	8.550%	FL - 89.89%	360	140,904.15		131,777.61
381027587	1	8.000%	VA - 89.98%	360	181,017.69		80,684.82
381027923	1	8.750%	RI - 79.98%	360	202,202.02		222,789.12
391017310	1	5.750%	TN - 99.96%	360	32,274.79		32,950.36
401007442	1	8.250%	CA - 84.93%	360	374,619.00		309,071.86
511045739	1	8.250%	NV - 89.95%	360	214,147.70		226,267.30
511045974	1	8.250%	MI - 89.89%	360	176,284.63		146,926.90
511046022	1	8.400%	CA - 79.90%	360	342,218.70		228,003.30
511046313	1	8.750%	CO - 94.97%	360	215,783.79		141,153.21
611022670	1	8.250%	NY - 84.89%	360	249,573.24		237,132.24
621015589	1	5.000%	FL - 89.90%	360	140,968.85		145,309.52
631012545	1	10.550%	FL - 64.97%	360	159,894.01		146,497.66
641016737	1	8.250%	TX - 79.92%	360	121,645.51		42,876.75
641016738	1	12.750%	TX - 99.99%	360	30,637.40		33,020.02
641016876	1	8.590%	TX - 79.90%	360	81,988.16		85,454.77
641016989	1	5.000%	TX - 79.96%	360	99,295.28		21,141.18
651015573	1	9.100%	IN - 79.05%	360	69,638.71		44,157.33
651017222	1	10.400%	MT - 99.97%	360	137,111.65		110,887.47
661014181	1	7.850%	AZ - 74.84%	360	224,058.93		130,601.00
671012579	1	8.500%	CA - 80.00%	360	178,447.70		155,594.44
691007237	1	8.990%	VA - 79.87%	360	305,077.99		202,895.06
701003251	1	8.000%	OR - 78.69%	360	100,647.06		54,530.51
701003458	1	8.750%	CA - 99.95%	360	424,704.39		451,519.78
721010419	1	8.250%	AZ - 89.87%	360	188,159.94		166,212.02
831060350	1	9.875%	NY - 74.89%	360	269,864.12		255,562.70
831061297	1	8.500%	FL - 80.00%	360	388,877.71		354,768.96
841012150	1	12.750%	MI - 99.99%	360	18,014.44		18,844.57

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)
861001622 1		12.750%	FL - 100.00%	360	41,566.84		43,481.62
861001672 1		8.750%	FL - 84.96%	360	257,743.34		174,810.80
31042233 1			CA - 89.94%	360		Revision	161.54
31043424 1			CA - 80.00%	360		Revision	269.68
51063979 1			GA - 89.89%	360		Revision	65.00
51064025 1			GA - 99.99%	360		Revision	115.00
51064049 1			GA - 99.99%	360		Revision	1,050.00
51064648 1			GA - 79.96%	360		Revision	(21.97)
51064802 1			GA - 100.00%	360		Revision	90.00
61064618 1			PA - 83.00%	360		Revision	324.43
61065191 1			KY - 79.97%	360		Revision	69.98
61065406 1			OH - 94.92%	360		Revision	572.25
61065564 1			GA - 94.95%	360		Revision	70.31
61065781 1			OH - 100.00%	360		Revision	115.00
61065826 1			OH - 79.91%	360		Revision	(291.19)
61066112 1			OH - 89.90%	360		Revision	(1,178.26)
61066213 1			OH - 99.98%	360		Revision	4,723.00
61066228 1			OH - 100.00%	360		Revision	115.00
61066440 1			OH - 84.96%	360		Revision	74.72
101055089 1			TX - 99.99%	360		Revision	133.30
101055161 1			IN - 99.99%	360		Revision	115.00
121046330 1			WI - 99.99%	360		Revision	860.28
121046615 1			MN - 99.98%	360		Revision	115.00
121046850 1			MN - 89.96%	360		Revision	57.32
121046904 1			WI - 79.98%	360		Revision	92.67
121046977 1			MN - 99.99%	360		Revision	(205.33)
121047104 1			WI - 79.95%	360		Revision	(2.00)
131038460 1			OH - 99.98%	360		Revision	25.00
151032360 1			PA - 83.22%	360		Revision	(1,247.47)
151032482 1			PA - 94.94%	360		Revision	(96.00)
161048686 1			MA - 94.96%	360		Revision	85.00
171030885 1			AZ - 79.93%	360		Revision	390.00
171031900 1			AZ - 99.99%	360		Revision	118.50
171032240 1			AZ - 79.97%	360		Revision	179.59
171032277 1			NV - 99.99%	360		Revision	90.00
191029953 1			WA - 99.99%	360		Revision	115.00
211041310 1			FL - 99.99%	360		Revision	108.00
211041913 1			VA - 99.99%	360		Revision	90.00
211042311 1			VA - 99.99%	360		Revision	115.00
211042755 1			NC - 99.95%	360		Revision	1,324.50
231080126 1			NJ - 89.92%	360		Revision	281.80
231080543 1			GA - 99.99%	360		Revision	115.00
231080669 1			MA - 79.90%	360		Revision	7.68
261056503 1			AL - 99.98%	360		Revision	2,544.81
261056582 1			VA - 79.94%	360		Revision	120.59
261056604 1			TX - 79.95%	360		Revision	7.22
271027965 1			AZ - 99.99%	360		Revision	115.00
291005031 1			GA - 95.83%	360		Revision	4,566.20
291005046 1			MI - 91.38%	360		Revision	(21.05)
301004640 1			OR - 79.97%	360		Revision	198.58
301004689 1			ID - 99.99%	360		Revision	115.00

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
321033001	1		UT - 79.90%	360		Revision	(9.60)
321033220	1		CO - 74.97%	360		Revision	365.44
341031456	1		VA - 84.92%	360		Revision	(189.61)
351033939	1		TX - 99.97%	360		Revision	124.60
351034213	1		TX - 79.88%	360		Revision	18.65
351034402	1		TX - 89.92%	360		Revision	(8.00)
351034805	1		TX - 94.94%	360		Revision	(300.00)
351035315	1		TX - 100.00%	360		Revision	115.00
361029378	1		MI - 79.88%	360		Revision	607.16
361030096	1		MI - 79.90%	360		Revision	1,834.69
361030217	1		MI - 99.98%	360		Revision	118.50
361030276	1		MI - 99.99%	360		Revision	10.00
361030542	1		MI - 79.97%	360		Revision	5,598.85
361030660	1		MI - 99.99%	360		Revision	63.50
361030750	1		MI - 89.89%	360		Revision	(294.90)
361030902	1		MI - 94.89%	360		Revision	(2,364.94)
371031785	1		FL - 99.90%	360		Revision	420.00
371032296	1		FL - 74.95%	360		Revision	65.46
371032429	1		FL - 99.98%	360		Revision	108.50
371032705	1		FL - 89.36%	360		Revision	(6,250.38)
371032737	1		NC - 94.94%	360		Revision	15.22
371033161	1		FL - 76.36%	360		Revision	660.29
371033341	1		FL - 59.97%	360		Revision	(70.50)
371033728	1		FL - 71.55%	360		Revision	1,189.92
381027575	1		CO - 99.99%	360		Revision	123.50
381027687	1		RI - 89.80%	360		Revision	65.00
391017412	1		AL - 79.91%	360		Revision	111.70
391017754	1		AL - 99.99%	360		Revision	90.00
401007614	1		FL - 83.92%	360		Revision	165.70
401007851	1		GA - 79.96%	360		Revision	(2,576.64)
511042681	1		CA - 79.91%	360		Revision	(554.42)
511044059	1		CA - 69.90%	360		Revision	190.46
511044102	1		CA - 99.96%	360		Revision	(39.82)
511044571	1		CA - 89.89%	360		Revision	(1,253.49)
511045353	1		AZ - 83.06%	360		Revision	19.05
511045714	1		FL - 76.12%	360		Revision	(135.50)
511046317	1		CA - 74.53%	360		Revision	169.20
511046377	1		CA - 67.80%	360		Revision	359.99
521034890	1		IL - 89.92%	360		Revision	1,305.66
521034919	1		IN - 99.99%	360		Revision	115.00
521035560	1		IL - 94.99%	360		Revision	10.00
521035702	1		IA - 99.99%	360		Revision	115.00
521035836	1		IL - 99.99%	360		Revision	125.00
521036403	1		IL - 79.88%	360		Revision	604.60
521036718	1		IL - 79.90%	360		Revision	67.63
521037252	1		IL - 99.94%	360		Revision	115.00
551011928	1		OK - 99.99%	360		Revision	69.60
551012356	1		TX - 79.95%	360		Revision	318.16
551012497	1		LA - 99.99%	360		Revision	134.20
561005716	1		FL - 94.95%	360		Revision	847.16
561005728	1		FL - 94.93%	360		Revision	6,157.61

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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)
581006780 1			CA - 83.41%	360		Revision	379.27
581007413 1			CA - 84.94%	360		Revision	338.00
581007478 1			NV - 89.94%	360		Revision	14.18
581007507 1			CA - 89.29%	360		Revision	846.95
581008041 1			CA - 99.99%	360		Revision	955.00
581008108 1			CA - 79.93%	360		Revision	(1,252.22)
581008337 1			CA - 89.97%	360		Revision	(730.94)
581008687 1			CA - 89.96%	360		Revision	252.00
581008727 1			CA - 79.98%	360		Revision	477.07
621014925 1			FL - 84.88%	360		Revision	465.00
621015064 1			FL - 64.90%	360		Revision	(206.23)
621016568 1			FL - 90.00%	360		Revision	323.37
631012687 1			CA - 60.21%	360		Revision	(1,952.02)
641016733 1			TX - 94.94%	360		Revision	(135.79)
641016879 1			TX - 99.99%	360		Revision	1,599.05
651017547 1			IN - 79.93%	360		Revision	300.00
651017737 1			WI - 79.97%	360		Revision	94.40
651018660 1			VA - 94.97%	360		Revision	(40.00)
661013736 1			CA - 68.24%	360		Revision	174.99
661015069 1			CA - 80.00%	360		Revision	11.82
661015746 1			CA - 79.98%	360		Revision	4,633.78
661015763 1			CA - 89.98%	360		Revision	8.74
661015772 1			CA - 89.84%	360		Revision	171.08
671011615 1			CA - 99.87%	360		Revision	216.20
671011798 1			CA - 64.90%	360		Revision	18.91
681011761 1			NH - 69.90%	360		Revision	279.14
681011769 1			NH - 79.94%	360		Revision	1,259.44
691007968 1			VA - 79.94%	360		Revision	147.45
691008016 1			VA - 94.93%	360		Revision	246.91
691008254 1			MD - 79.98%	360		Revision	7.00
691008256 1			MD - 100.00%	360		Revision	1,000.00
691008269 1			MD - 99.99%	360		Revision	110.00
691008281 1			VA - 87.90%	360		Revision	7.00
701003488 1			WA - 99.99%	360		Revision	115.00
721010637 1			AZ - 84.97%	360		Revision	(105.00)
731014495 1			PA - 74.95%	360		Revision	13.64
731014579 1			GA - 94.90%	360		Revision	249.79
741015747 1			FL - 94.99%	360		Revision	110.00
761015964 1			IN - 99.99%	360		Revision	115.00
791006309 1			WY - 99.99%	360		Revision	115.00
831062367 1			CA - 69.93%	360		Revision	7.82
841011359 1			MI - 50.72%	360		Revision	173.31
841011866 1			MI - 99.99%	360		Revision	115.00
841012248 1			MI - 99.95%	360		Revision	3.50
841012302 1			MI - 92.26%	360		Revision	(6.61)
841012464 1			MI - 99.99%	360		Revision	471.50
841012656 1			MI - 100.00%	360		Revision	115.00
841012815 1			MI - 99.99%	360		Revision	115.00
51063859 2		9.800%	GA - 94.91%	360	122,832.77		83,927.05
101054676 2		11.750%	TX - 94.94%	360	117,552.43		136,707.31
101054763 2		10.800%	TX - 99.98%	360	147,348.66		103,192.64

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)
101055754	2	6.000%	MO - 99.99%	360	47,671.93		48,963.43
101056032	2	10.900%	TX - 94.97%	360	65,607.40		54,973.15
101056374	2	8.750%	TX - 79.94%	360	81,824.94		57,160.13
111001459	2	11.750%	HI - 99.99%	360	74,643.91		77,874.12
171031870	2	8.250%	FL - 80.00%	360	492,281.05		351,299.83
171032024	2	7.840%	NV - 79.95%	360	218,820.97		184,099.76
171032158	2	5.250%	AZ - 79.98%	360	180,770.35		129,195.13
171032159	2	6.000%	AZ - 100.00%	360	45,291.22		43,698.84
171032421	2	14.500%	CO - 100.00%	360	51,653.10		54,366.95
211041984	2	9.750%	CT - 89.92%	360	282,407.36		257,432.81
211042974	2	5.000%	VA - 79.98%	360	472,702.71		214,787.81
321030835	2	7.250%	CO - 79.58%	360	189,169.74		101,387.89
321032410	2	8.125%	CO - 89.91%	360	548,833.51		310,586.09
321033184	2	11.750%	CO - 99.99%	360	62,209.12		64,887.54
321034411	2	5.000%	CO - 80.00%	360	264,391.60		102,527.73
331044826	2	10.880%	NY - 94.99%	360	58,662.23		61,053.07
331045819	2	11.250%	NY - 94.99%	360	98,313.43		102,401.61
341031965	2	10.750%	FL - 99.99%	360	75,823.90		75,454.84
351034881	2	6.100%	TX - 79.84%	360	110,568.94		47,086.77
351034972	2	8.750%	TX - 79.95%	360	194,522.91		44,313.30
351035108	2	13.000%	TX - 100.00%	360	20,840.02		22,340.43
361030839	2	9.150%	MI - 79.97%	360	95,090.22		73,298.78
371032657	2	9.150%	FL - 84.29%	360	132,334.95		114,624.68
371033139	2	9.300%	FL - 84.96%	360	213,815.76		187,314.06
371033260	2	9.400%	FL - 89.95%	360	76,844.76		83,699.73
371033741	2	8.700%	FL - 99.94%	360	184,216.38		164,191.60
381027245	2	10.200%	RI - 89.92%	360	137,713.91		157,029.45
381027615	2	12.250%	NY - 99.99%	360	127,589.31		133,272.75
511045008	2	8.750%	CA - 79.97%	360	545,180.17		272,600.61
511045140	2	6.875%	CA - 95.00%	360	674,379.15		440,848.19
511045616	2	7.800%	CA - 79.52%	360	454,050.96		343,992.10
511045723	2	6.400%	CA - 79.93%	360	345,345.07		281,193.84
521035598	2	8.125%	IL - 99.99%	360	53,639.34		55,390.56
521035632	2	8.700%	IL - 94.89%	360	317,283.66		341,147.66
561005791	2	11.750%	FL - 99.99%	360	46,394.99		48,393.13
581008101	2	8.750%	CA - 79.97%	360	767,058.86		405,686.40
581008265	2	8.750%	CO - 94.42%	360	170,600.00		118,004.09
651017725	2	8.750%	CA - 94.97%	360	420,892.79		349,535.79
661014351	2	8.700%	MI - 89.98%	360	304,302.70		318,317.21
661014563	2	7.150%	CA - 85.00%	360	225,250.00		198,742.16
661015003	2	11.750%	OR - 99.99%	360	105,260.82		109,792.86
661015215	2	7.000%	CA - 80.00%	360	308,706.92		240,721.36
671011634	2	6.300%	CA - 79.93%	360	349,092.98		181,787.55
671011884	2	8.875%	CA - 95.00%	360	427,500.00		360,302.94
671012116	2	7.950%	CA - 94.97%	360	328,463.52		211,957.54
671012720	2	7.000%	CA - 95.00%	360	325,408.16		306,271.00
761016033	2	12.150%	IL - 89.95%	360	69,470.22		83,607.02
831060423	2	8.000%	NV - 64.68%	360	228,093.85		137,253.08
21253174	2		VA - 79.96%	360		Revision	(40.00)
21356928	2		NJ - 99.99%	360		Revision	90.00
31041906	2		CA - 99.99%	360		Revision	115.00

Mortgage Pass-Through Certificates

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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)
31042027 2			CA - 99.95%	360		Revision	76.77
31042116 2			CA - 99.99%	360		Revision	212.00
31042466 2			CA - 69.96%	360		Revision	542.36
31042652 2			CA - 80.00%	360		Revision	135.20
31042655 2			CA - 99.99%	360		Revision	115.00
31042656 2			CA - 99.99%	360		Revision	215.00
41073138 2			KS - 99.96%	360		Revision	165.00
51063879 2			GA - 84.91%	360		Revision	270.22
51063941 2			GA - 99.99%	360		Revision	29.60
51063944 2			GA - 100.00%	360		Revision	150.37
51064427 2			TN - 89.95%	360		Revision	774.74
51064429 2			TN - 89.95%	360		Revision	657.70
51064745 2			GA - 79.98%	360		Revision	689.43
61064967 2			OH - 94.99%	360		Revision	941.84
61065049 2			PA - 99.98%	360		Revision	115.00
61065504 2			OH - 89.94%	360		Revision	(952.00)
61065575 2			PA - 55.99%	360		Revision	37.45
61066085 2			OH - 79.97%	360		Revision	(144.66)
61066198 2			OH - 64.98%	360		Revision	(311.00)
61066545 2			PA - 89.96%	360		Revision	(333.26)
61066931 2			MI - 100.00%	360		Revision	358.28
71071541 2			FL - 99.98%	360		Revision	195.00
71071643 2			FL - 99.99%	360		Revision	115.00
71071682 2			FL - 94.96%	360		Revision	178.94
71071787 2			FL - 99.98%	360		Revision	124.60
101054388 2			TX - 94.94%	360		Revision	21.77
101054860 2			TX - 94.91%	360		Revision	238.13
101055313 2			LA - 99.99%	360		Revision	205.00
101055448 2			TX - 99.98%	360		Revision	(71.96)
101055521 2			AZ - 64.58%	360		Revision	244.76
101055681 2			TX - 99.99%	360		Revision	115.00
101055772 2			TX - 79.89%	360		Revision	16.31
101055849 2			TX - 99.98%	360		Revision	19.60
101055851 2			TX - 79.91%	360		Revision	1,878.06
101055884 2			TX - 99.98%	360		Revision	115.00
101055974 2			TX - 79.92%	360		Revision	84.91
101055978 2			TX - 99.99%	360		Revision	115.00
101055995 2			TX - 100.00%	360		Revision	3.50
101056054 2			TX - 99.98%	360		Revision	1,132.56
101056209 2			TX - 99.99%	360		Revision	115.00
121046515 2			SD - 80.00%	360		Revision	(113.27)
121046694 2			WI - 79.95%	360		Revision	161.93
131038194 2			OH - 99.99%	360		Revision	115.00
131038483 2			FL - 99.99%	360		Revision	195.00
141054279 2			NY - 94.94%	360		Revision	375.29
151032387 2			PA - 99.99%	360		Revision	110.00
151033380 2			MD - 95.00%	360		Revision	(130.84)
161048249 2			MA - 99.99%	360		Revision	115.00
161048938 2			MA - 79.16%	360		Revision	(127.42)
171029703 2			AZ - 79.89%	360		Revision	135.00
171030523 2			TX - 89.79%	360		Revision	(32.26)

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)
171031504	2		NV - 99.99%	360		Revision	198.50
171031557	2		AZ - 79.84%	360		Revision	(118.12)
171031678	2		SC - 79.89%	360		Revision	277.11
171031752	2		AZ - 99.99%	360		Revision	122.00
171031880	2		AZ - 99.98%	360		Revision	7.00
171031907	2		CA - 79.95%	360		Revision	330.00
171031970	2		NV - 99.88%	360		Revision	205.00
171031981	2		TX - 99.98%	360		Revision	115.00
171032002	2		NV - 99.98%	360		Revision	115.00
171032027	2		NV - 99.99%	360		Revision	129.00
171032059	2		AZ - 79.98%	360		Revision	(575.00)
171032232	2		AZ - 99.99%	360		Revision	195.00
171032428	2		NV - 99.99%	360		Revision	202.00
171032467	2		NV - 79.97%	360		Revision	223.39
171032847	2		NV - 79.28%	360		Revision	(244.92)
191028986	2		WA - 99.98%	360		Revision	115.00
191029161	2		WA - 89.98%	360		Revision	(831.86)
191030180	2		WA - 99.99%	360		Revision	10.00
211040494	2		VA - 99.98%	360		Revision	105.00
211041233	2		FL - 99.97%	360		Revision	118.50
211041519	2		VA - 99.99%	360		Revision	894.75
211041710	2		FL - 99.99%	360		Revision	115.00
211041855	2		VA - 99.94%	360		Revision	64.36
211042696	2		VA - 79.89%	360		Revision	260.00
211042759	2		VA - 99.99%	360		Revision	134.00
211042957	2		PA - 100.00%	360		Revision	90.00
211043525	2		GA - 99.99%	360		Revision	115.00
231079450	2		MA - 99.99%	360		Revision	1,490.87
231079458	2		PA - 99.99%	360		Revision	132.00
231080674	2		ME - 99.99%	360		Revision	115.00
231080697	2		MA - 95.00%	360		Revision	1,090.60
271027431	2		NY - 94.99%	360		Revision	19.60
271027492	2		CA - 95.00%	360		Revision	395.87
271027877	2		CA - 74.97%	360		Revision	100.77
271028205	2		WA - 99.99%	360		Revision	1,040.00
301004581	2		OR - 100.00%	360		Revision	90.00
321032724	2		UT - 99.99%	360		Revision	115.00
321032746	2		CO - 99.99%	360		Revision	115.00
321032884	2		CO - 94.94%	360		Revision	109.78
321032926	2		CO - 99.99%	360		Revision	110.00
321032949	2		CO - 99.99%	360		Revision	(125.00)
321034562	2		CO - 95.00%	360		Revision	8.50
331045823	2		NY - 79.98%	360		Revision	(2.41)
341031284	2		NC - 99.98%	360		Revision	115.00
341031447	2		SC - 99.99%	360		Revision	115.00
341031906	2		SC - 99.99%	360		Revision	115.00
351034256	2		TX - 99.99%	360		Revision	397.45
351034410	2		TX - 99.99%	360		Revision	110.00
351035008	2		TX - 99.99%	360		Revision	118.50
351035049	2		TX - 100.00%	360		Revision	105.00
351035599	2		TX - 79.96%	360		Revision	(3,397.67)

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
361029375 2			MI - 89.81%	360		Revision	14,106.98
361029751 2			MI - 99.98%	360		Revision	127.20
361030651 2			MI - 99.99%	360		Revision	115.00
361030835 2			MI - 99.99%	360		Revision	115.00
361030868 2			MI - 99.99%	360		Revision	125.00
361030891 2			MI - 99.95%	360		Revision	4,871.18
371032408 2			FL - 99.98%	360		Revision	115.00
371032413 2			FL - 99.98%	360		Revision	19.60
371032636 2			FL - 79.95%	360		Revision	3.50
371032750 2			FL - 99.99%	360		Revision	115.00
371032781 2			FL - 94.87%	360		Revision	1,351.78
371032820 2			FL - 79.98%	360		Revision	184.00
371032932 2			FL - 99.99%	360		Revision	90.00
371032967 2			FL - 79.98%	360		Revision	41.02
371032987 2			FL - 99.99%	360		Revision	118.50
371033081 2			FL - 79.95%	360		Revision	(137.50)
371033183 2			FL - 80.00%	360		Revision	3.50
371033184 2			FL - 99.99%	360		Revision	115.00
371033946 2			FL - 99.99%	360		Revision	437.80
381027603 2			MA - 94.96%	360		Revision	1,630.00
391017444 2			AL - 99.99%	360		Revision	115.00
511044096 2			CA - 99.97%	360		Revision	115.00
511044334 2			CA - 99.98%	360		Revision	132.00
511044344 2			CA - 99.97%	360		Revision	115.00
511044416 2			CA - 79.90%	360		Revision	138.96
511044685 2			CA - 79.91%	360		Revision	(1,637.45)
511045153 2			CA - 99.99%	360		Revision	115.00
511045464 2			CO - 80.00%	360		Revision	179.44
511045496 2			CA - 79.95%	360		Revision	(768.39)
511045726 2			CA - 99.99%	360		Revision	115.00
511046023 2			CA - 99.99%	360		Revision	115.00
511046106 2			CA - 99.99%	360		Revision	122.00
511046243 2			CA - 99.99%	360		Revision	122.00
511047260 2			CA - 75.00%	360		Revision	1,019.80
521036096 2			CO - 99.99%	360		Revision	115.00
521036550 2			IL - 99.99%	360		Revision	159.64
521036888 2			IL - 99.99%	360		Revision	115.00
521036986 2			IN - 99.99%	360		Revision	19.60
521037209 2			IN - 99.99%	360		Revision	115.00
521037713 2			MI - 79.98%	360		Revision	301.69
551005857 2			TX - 99.88%	360		Revision	10.00
551011243 2			TX - 99.98%	360		Revision	953.20
551012074 2			OK - 99.98%	360		Revision	10.00
551012310 2			OK - 79.90%	360		Revision	82.18
551012359 2			TX - 99.99%	360		Revision	165.00
551012565 2			OK - 94.97%	360		Revision	3.80
561005628 2			FL - 94.92%	360		Revision	497.06
561005689 2			FL - 94.95%	360		Revision	167.70
561005718 2			FL - 89.87%	360		Revision	(353.42)
581006807 2			CA - 99.98%	360		Revision	240.00
581006894 2			CA - 79.91%	360		Revision	335.03

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)
581007070 2			CA - 99.98%	360		Revision	155.00
581007374 2			CA - 83.82%	360		Revision	526.94
581007487 2			CA - 94.95%	360		Revision	(255.11)
581007647 2			CA - 95.00%	360		Revision	(72.60)
581007781 2			CA - 99.99%	360		Revision	824.90
581007853 2			CA - 79.94%	360		Revision	(588.60)
581007984 2			CA - 99.93%	360		Revision	(1,737.28)
581008179 2			CA - 80.00%	360		Revision	120.74
581008214 2			CA - 99.99%	360		Revision	137.90
621014672 2			FL - 99.99%	360		Revision	115.00
621014903 2			FL - 99.93%	360		Revision	177.97
621014967 2			FL - 39.98%	360		Revision	168.50
621015107 2			FL - 99.98%	360		Revision	115.00
621015289 2			FL - 99.98%	360		Revision	119.00
621015483 2			FL - 100.00%	360		Revision	115.00
621015532 2			FL - 99.99%	360		Revision	165.00
621015642 2			FL - 99.99%	360		Revision	195.00
621015856 2			FL - 99.99%	360		Revision	986.05
621016088 2			FL - 84.98%	360		Revision	(137.50)
631012518 2			CA - 84.93%	360		Revision	6,446.40
631012706 2			CA - 89.97%	360		Revision	(1,144.94)
631012745 2			CA - 99.99%	360		Revision	(12,307.40)
641016373 2			TX - 99.99%	360		Revision	28.75
641016408 2			TX - 94.90%	360		Revision	(780.76)
641016452 2			TX - 99.99%	360		Revision	115.00
641016642 2			TX - 99.99%	360		Revision	3.50
641016784 2			TX - 99.99%	360		Revision	125.00
641016990 2			TX - 99.99%	360		Revision	115.00
651016832 2			CO - 54.37%	360		Revision	913.82
651017064 2			AZ - 80.00%	360		Revision	10,000.00
651017454 2			SC - 99.97%	360		Revision	65.99
651017935 2			MI - 99.96%	360		Revision	(223.19)
651017975 2			FL - 99.99%	360		Revision	90.00
651018496 2			MD - 79.98%	360		Revision	234.85
661013524 2			CA - 89.78%	360		Revision	350.40
661014234 2			CA - 99.98%	360		Revision	90.00
661014415 2			CA - 99.96%	360		Revision	115.00
661014560 2			NV - 99.98%	360		Revision	90.00
661014753 2			CA - 99.99%	360		Revision	272.00
661014768 2			CA - 68.47%	360		Revision	3.50
661014788 2			CA - 99.99%	360		Revision	205.00
661015147 2			CA - 99.99%	360		Revision	491.72
661015242 2			CA - 80.00%	360		Revision	607.83
661015249 2			CA - 99.99%	360		Revision	115.00
661015361 2			CA - 79.94%	360		Revision	280.86
661015423 2			CA - 99.99%	360		Revision	105.00
661015461 2			CA - 79.97%	360		Revision	(605.97)
661015555 2			CA - 79.97%	360		Revision	(680.16)
661015715 2			CA - 99.99%	360		Revision	224.00
661016209 2			CA - 80.00%	360		Revision	(31.24)
661016652 2			CA - 77.97%	360		Revision	(47.24)

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)
671011096	2		CA - 79.95%	360		Revision	242.89
671011101	2		CA - 80.00%	360		Revision	650.40
671011199	2		CA - 90.00%	360		Revision	1,954.99
671011248	2		CA - 99.99%	360		Revision	115.00
671011455	2		CA - 79.26%	360		Revision	112.00
671011482	2		CA - 99.99%	360		Revision	48.80
671011543	2		CA - 99.99%	360		Revision	115.00
671011591	2		CA - 99.99%	360		Revision	122.00
671012038	2		CA - 80.00%	360		Revision	171.20
671012041	2		CA - 99.99%	360		Revision	115.00
671012510	2		CA - 90.00%	360		Revision	(73.17)
681012016	2		MA - 79.94%	360		Revision	201.45
691008034	2		MD - 100.00%	360		Revision	124.60
691008194	2		VA - 79.93%	360		Revision	2,766.96
691008257	2		MD - 79.99%	360		Revision	(475.06)
711009886	2		CT - 70.20%	360		Revision	108.00
711009911	2		NH - 99.99%	360		Revision	115.00
731014479	2		GA - 99.99%	360		Revision	(1,428.97)
791006227	2		CO - 54.96%	360		Revision	1,293.52
831060328	2		FL - 99.98%	360		Revision	110.00
831060658	2		FL - 89.81%	360		Revision	(4,720.73)
831061483	2		FL - 80.00%	360		Revision	267.43
831061907	2		CA - 80.00%	360		Revision	(15.35)
831062158	2		CA - 80.00%	360		Revision	43.64
831062539	2		FL - 99.99%	360		Revision	19.60
831062563	2		CA - 99.98%	360		Revision	10.00
831062591	2		CA - 72.41%	360		Revision	(10.19)
831064022	2		CA - 99.99%	360		Revision	10.00
841011680	2		MI - 99.98%	360		Revision	(176.65)
841011855	2		MI - 84.87%	360		Revision	57.71
841012121	2		MI - 99.99%	360		Revision	195.00
841012402	2		MI - 99.98%	360		Revision	110.00
861001022	2		FL - 99.99%	360		Revision	115.00
861001338	2		FL - 99.99%	360		Revision	10.00
861001463	2		FL - 99.99%	360		Revision	125.00
861001485	2		FL - 99.99%	360		Revision	105.00
861001607	2		FL - 99.99%	360		Revision	115.00
861001649	2		FL - 99.99%	360		Revision	115.00
861001727	2		FL - 94.96%	360		Revision	(2,520.48)
861001780	2		FL - 79.96%	360		Revision	3,911.14
871004444	2		FL - 79.95%	360		Revision	(50.00)
TOTAL					20,574,309.35		15,720,221.00

Triggers and Adj. Cert. Report

TRIGGER EVENTS

	Group 2	Group 1	Total
Trigger Event in effect			No
Stepdown Date has occurred			No
Credit Enhancement Percentage (Step Down)			34.5836%
Delinquency Percentage			37.2320%
Realized Loss Percentage			10.3331%
Ending Balance			1,367,650,490.30
Senior Credit Enhancement Percentage			34.0405%

ADJUSTABLE RATE CERTIFICATE INFORMATION

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ADDITIONAL INFORMATION

	Group 2	Group 1	Total
LIBOR Rate Determination Date			06/23/2009
Libor For Current Period			0.31375%
NEXT LIBOR Rate Determination Date			07/23/2009
Libor For Next Period			0.28500%

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
I-A-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
II-A-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
II-A-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
II-A-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
II-A-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-5	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-6	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-7	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-8	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-9	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-10	\$4,655.89	\$11.64	\$0.00	\$4,667.53	\$0.00	\$4,667.53
M-11	\$3,879.91	\$9.70	\$0.00	\$3,889.61	\$0.00	\$3,889.61
M-12	\$3,879.91	\$9.70	\$0.00	\$3,889.61	\$0.00	\$3,889.61

Other Related Information

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Scheduled Payments for all Mortgage Loans	4,539,746.47	4,694,087.15	9,233,833.62
Current Scheduled Payments 1 Month Prior	4,648,643.45	4,806,491.09	9,455,134.54
Current Scheduled Payments 2 Month Prior	4,850,055.40	4,964,468.05	9,880,396.05
Current Scheduled Payments 3 Month Prior	5,065,936.56	5,177,552.89	10,359,264.74
Current Scheduled Payments 4 Month Prior	5,260,431.37	5,295,657.08	10,718,178.77
Current Scheduled Payments 5 Month Prior	5,356,556.91	5,407,298.74	10,949,163.14
Current Scheduled Payments 6 Month Prior	5,566,787.94	5,554,423.52	11,329,853.89
Current Scheduled Payments 7 Month Prior	5,695,045.08	5,723,523.72	11,713,260.52
Current Scheduled Payments 8 Month Prior	5,749,355.77	5,742,856.30	11,849,320.94
Current Scheduled Payments 9 Month Prior	6,065,720.94	6,010,645.73	12,496,980.56
Current Scheduled Payments 10 Month Prior	6,276,435.01	6,207,478.94	12,977,080.58
Current Scheduled Payments 11 Month Prior	6,405,360.69	6,382,107.29	13,379,064.74
Sched. Payments for 60+Day Delinquent Loans	1,907,923.50	1,714,656.89	3,622,580.39
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	1,969,424.32	1,746,631.40	3,716,055.71
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	2,024,617.13	1,757,597.43	3,782,214.55
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	2,173,826.75	1,834,853.92	4,008,680.67
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	2,210,347.24	1,825,916.55	4,036,263.79
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	2,158,111.87	1,817,443.52	3,975,555.39
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	2,233,427.19	1,808,591.48	4,042,018.67
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	2,212,163.88	1,831,737.18	4,043,901.06
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	2,269,996.07	1,838,154.40	4,108,150.47
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	2,487,056.99	2,015,270.24	4,502,327.23
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	2,610,524.33	2,109,757.59	4,720,281.92
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	2,586,952.37	2,137,415.87	4,724,368.24