

External Parties

Seller

Goldman Sachs Mortgage Securities

Servicer(s)

Wells Fargo

National City Bank

Underwriter(s)

Goldman Sachs & Co.

Swap Counterparty

Goldman Sachs Capital Markets, L.P.

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Dates

Cut-Off Date: September 01, 2006

Close Date: September 28, 2006

First Distribution Date: October 25, 2006

Distribution Date: June 25, 2009

Record Date: May 29, 2009

June 24, 2009

Determination Date: June 18, 2009

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

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

Certificate Payment Report

Current Period Distribution -

Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-1	FLT/STEP	244,303,000.00	127,734,465.80	45,638.46	2,912,694.37	2,958,332.83	0.00	0.00	124,821,771.43
A-2A	FLT/STEP	737,527,000.00	61,708,960.14	18,962.65	14,446,673.97	14,465,636.62	0.00	0.00	47,262,286.17
A-2B	FLT/STEP	218,496,000.00	218,496,000.00	74,425.20	0.00	74,425.20	0.00	0.00	218,496,000.00
A-2C	FLT/STEP	326,660,000.00	326,660,000.00	127,601.56	0.00	127,601.56	0.00	0.00	326,660,000.00
A-2D	FLT/STEP	188,322,000.00	188,322,000.00	86,118.08	0.00	86,118.08	0.00	0.00	188,322,000.00
M-1	FLT/STEP	73,195,000.00	73,195,000.00	36,521.26	0.00	36,521.26	0.00	0.00	73,195,000.00
M-2	FLT/STEP	65,769,000.00	65,769,000.00	33,912.14	0.00	33,912.14	0.00	0.00	65,769,000.00
M-3	FLT/STEP	37,128,000.00	37,128,000.00	19,453.53	0.00	19,453.53	0.00	0.00	37,128,000.00
M-4	FLT/STEP	36,067,000.00	36,067,000.00	20,700.96	0.00	20,700.96	0.00	0.00	36,067,000.00
M-5	FLT/STEP	32,885,000.00	32,885,000.00	19,148.66	0.00	19,148.66	0.00	0.00	32,885,000.00
M-6	FLT/STEP	30,763,000.00	30,763,000.00	19,707.55	0.00	19,707.55	9,489,376.49	0.00	21,273,623.51
M-7	FLT/STEP	29,702,000.00	4,497,841.65	3,968.41	0.00	3,968.41	4,497,841.65	0.00	0.00
M-8	FLT/STEP	18,034,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	FLT/STEP	15,912,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	FLT/STEP	11,668,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-2	FLT/STEP	21,216,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	EXE	33,946,197.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	EXE	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	EXE	0.00	0.00	8,498.37	0.00	8,498.37	0.00	0.00	0.00
R	RES	50.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RC	RES	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	RES	50.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		2,121,593,397.25	1,203,226,267.59	514,656.83	17,359,368.34	17,874,025.17	13,987,218.14	0.00	1,171,879,681.11

Interest Accrual Detail				Current Period Factor Information per \$1,000 of Original Face Value						
Class	Period Starting	Period Ending	Method	Cusip	Orig. Principal (with Notional) Balance	Prior Principal Balance	Interest	Principal	Total Distribution	Current Principal Balance
					(1)	(1)	(2)	(3)	(4)=(2)+(3)	(5)
A-1	05/26/09	06/24/09	A-Act/360	30247DAA9	244,303,000.00	522.852629	0.186811	11.922467	12.109278	510.930162
A-2A	05/26/09	06/24/09	A-Act/360	30247DAB7	737,527,000.00	83.670103	0.025711	19.587993	19.613704	64.082110
A-2B	05/26/09	06/24/09	A-Act/360	30247DAC5	218,496,000.00	1,000.000000	0.340625	0.000000	0.340625	1,000.000000
A-2C	05/26/09	06/24/09	A-Act/360	30247DAD3	326,660,000.00	1,000.000000	0.390625	0.000000	0.390625	1,000.000000
A-2D	05/26/09	06/24/09	A-Act/360	30247DAE1	188,322,000.00	1,000.000000	0.457292	0.000000	0.457292	1,000.000000
M-1	05/26/09	06/24/09	A-Act/360	30247DAF8	73,195,000.00	1,000.000000	0.498958	0.000000	0.498958	1,000.000000
M-2	05/26/09	06/24/09	A-Act/360	30247DAG6	65,769,000.00	1,000.000000	0.515625	0.000000	0.515625	1,000.000000
M-3	05/26/09	06/24/09	A-Act/360	30247DAH4	37,128,000.00	1,000.000000	0.523958	0.000000	0.523958	1,000.000000
M-4	05/26/09	06/24/09	A-Act/360	30247DAJ0	36,067,000.00	1,000.000000	0.573958	0.000000	0.573958	1,000.000000
M-5	05/26/09	06/24/09	A-Act/360	30247DAK7	32,885,000.00	1,000.000000	0.582292	0.000000	0.582292	1,000.000000
M-6	05/26/09	06/24/09	A-Act/360	30247DAL5	30,763,000.00	1,000.000000	0.640625	0.000000	0.640625	691.532799
M-7	05/26/09	06/24/09	A-Act/360	30247DAM3	29,702,000.00	151.432282	0.133608	0.000000	0.133608	0.000000
M-8	05/26/09	06/24/09	A-Act/360	30247DAN1	18,034,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-9	05/26/09	06/24/09	A-Act/360	30247DAP6	15,912,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-1	05/26/09	06/24/09	A-Act/360	30247DAU5	11,668,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
B-2	05/26/09	06/24/09	A-Act/360	30247DAV3	21,216,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
X				30247DAW1	33,946,197.25	0.000000	0.000000	0.000000	0.000000	0.000000
C				30247DAQ4	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
P				30247DAX9	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R				30247DAS0	50.00	0.000000	0.000000	0.000000	0.000000	0.000000
RC				30247DAR2	100.00	0.000000	0.000000	0.000000	0.000000	0.000000
RX				30247DAT8	50.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date -

Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
A-1	244,303,000.00	21,182,570.80	116,635,790.65	2,845,437.91	119,481,228.57	140,663,799.37	0.00	0.00	124,821,771.43
A-2A	737,527,000.00	49,015,409.40	673,139,734.13	17,124,979.68	690,264,713.82	739,280,123.22	0.00	0.00	47,262,286.17
A-2B	218,496,000.00	21,948,659.94	0.00	0.00	0.00	21,948,659.94	0.00	0.00	218,496,000.00
A-2C	326,660,000.00	33,359,020.00	0.00	0.00	0.00	33,359,020.00	0.00	0.00	326,660,000.00
A-2D	188,322,000.00	19,650,599.99	0.00	0.00	0.00	19,650,599.99	0.00	0.00	188,322,000.00
M-1	73,195,000.00	7,739,337.92	0.05	0.00	0.00	7,739,337.93	0.00	0.00	73,195,000.00
M-2	65,769,000.00	6,990,714.36	0.00	0.00	0.00	6,990,714.36	0.00	0.00	65,769,000.00
M-3	37,128,000.00	3,956,729.59	0.00	0.00	0.00	3,956,729.59	0.00	0.00	37,128,000.00
M-4	36,067,000.00	3,903,824.44	0.00	0.00	0.00	3,903,824.44	0.00	0.00	36,067,000.00
M-5	32,885,000.00	3,568,553.64	0.00	0.00	0.00	3,568,553.64	0.00	0.00	32,885,000.00
M-6	30,763,000.00	3,398,152.96	0.00	0.00	0.00	3,398,152.96	9,489,376.49	0.00	21,273,623.51
M-7	29,702,000.00	3,489,220.46	0.00	0.00	0.00	3,489,220.46	29,702,000.00	0.00	0.00
M-8	18,034,000.00	2,190,003.10	0.00	0.00	0.00	2,190,003.10	18,034,000.00	0.00	0.00
M-9	15,912,000.00	2,270,891.18	0.00	0.00	0.00	2,270,891.18	15,912,000.00	0.00	0.00
B-1	11,668,000.00	1,796,686.86	0.00	0.00	0.00	1,796,686.86	11,668,000.00	0.00	0.00
B-2	21,216,000.00	3,151,454.95	0.00	0.00	0.00	3,151,454.95	21,216,000.00	0.00	0.00
X	33,946,197.25	45,440,673.31	(2,278,406.58)	(63,828.39)	702.89	45,441,376.20	35,769,595.49	2,342,937.85	0.00
C	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00	3,636,431.41	0.00	0.00	0.00	3,636,431.41	0.00	0.00	0.00
R	50.00	0.00	47.17	2.83	50.00	50.00	0.00	0.00	0.00
RC	100.00	0.00	94.34	5.66	100.00	100.00	0.00	0.00	0.00
RX	50.00	0.00	47.17	2.83	50.00	50.00	0.00	0.00	0.00
Total	2,121,593,397.25	236,688,934.31	787,497,306.93	19,906,600.52	809,746,845.28	1,046,435,779.60	41,790,971.98	2,342,937.85	1,171,879,681.11

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	10,514,289.06	2,119,858.91	12,634,147.97
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	10,514,289.06	2,119,858.91	12,634,147.97
Interest Collections	6,110,949.99	1,003,811.67	7,114,761.66
Interest Withdrawals	(195,883.76)	(82,500.00)	(278,383.76)
Interest Fees	(33,574.74)	(6,408.14)	(40,830.69)
Interest Other Accounts	7,578.80	83,419.57	(1,555,670.01)
TOTAL NET INTEREST	5,889,070.29	998,323.10	5,239,877.20
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	16,403,359.35	3,118,182.01	17,874,025.17

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	433,021.87	92,015.85	525,037.72
Curtailments	(479,600.73)	(67,003.51)	(546,604.24)
Prepayments In Full	1,912,910.53	877,104.20	2,790,014.73
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	24,758,711.54	3,819,426.73	28,578,138.27
Insurance Principal	0.00	0.00	0.00
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(404,619.93)	(86,484.32)	(491,104.25)
Realized Losses	(16,110,754.15)	(2,601,684.36)	(18,712,438.51)
Advanced Principal	404,619.93	86,484.32	491,104.25
TOTAL PRINCIPAL COLLECTED	10,514,289.06	2,119,858.91	12,634,147.97

PRINCIPAL - WITHDRAWALS			
	Group 2	Group 1	Total
Modification Loss allocated to Principal	0.00	0.00	0.00

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

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	6,628,869.67	1,175,647.37	7,804,517.04
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	168,135.88	27,139.86	195,275.74
Insurance Interest	0.00	0.00	0.00
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	(5,188.16)	(2,849.80)	(8,037.96)
Delinquent Interest	(6,334,417.24)	(1,113,667.01)	(7,448,084.25)
Compensating Interest	5,188.16	2,849.80	8,037.97
Civil Relief Act Shortfalls	0.00	0.00	0.00
Interest Realized Loss	(97,181.49)	(93,567.49)	(190,748.98)
Interest Advanced	5,745,543.17	1,008,258.95	6,753,802.12
TOTAL INTEREST COLLECTED	6,110,949.99	1,003,811.67	7,114,761.66

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Modification Loss	194,575.16	82,500.00	277,075.16
Non Recoverable Advances	1,308.60	0.00	1,308.60
TOTAL INTEREST WITHDRAWALS	195,883.76	82,500.00	278,383.76

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	7,578.80	919.57	8,498.37
Net Swap Payment			(1,564,168.38)
a) Swap Payment			(1,665,812.58)
b) Counterparty Payment			101,644.20
Swap Termination Payments			0.00
Defaulted Swap Termination Payments			0.00
TOTAL INTEREST OTHER ACCOUNTS	7,578.80	83,419.57	(1,555,670.01)

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	27,591.92	5,372.14	32,964.06
Trustee Fees	5,982.82	1,036.00	7,018.82
Extraordinary Expenses			597.81
Extraordinary Expense Recovery Charge**			250.00
TOTAL INTEREST FEES	33,574.74	6,408.14	40,830.69

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

Credit Enhancement Report

ACCOUNTS

Excess Reserve Fund Account

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

Supplemental Interest Account

Beginning Balance	0.00
Amount Deposited	101,644.20
Amount Withdrawn	(1,665,812.58)
Net SWAP Amount	(1,564,168.38)
Ending Balance	0.00

Swap Collateral Account

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

INSURANCE

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STRUCTURAL FEATURES

	Group 2	Group 1	Total
Overcollateralized Amount - Prior Period			0.00
Current Period Principal Realized Losses			18,712,438.51
Overcollateralized Amount - After Current Losses			0.00
Extra Principal Distribution Amount			4,725,220.37
Overcollateralization Reduction Amount			0.00
Overcollateralized Amount - Ending			0.00
Overcollateralization Deficiency Amount			33,945,494.36
Overcollateralization Excess Amount			0.00
Specified Overcollateralization Amount			33,945,494.36
Net Monthly Excess Cashflow			4,725,220.37
Net Monthly Excess Cashflow Alloc to Losses			4,725,220.37
Net Monthly Excess Cashflow Alloc to Unpaid Int			0.00

Collateral Report

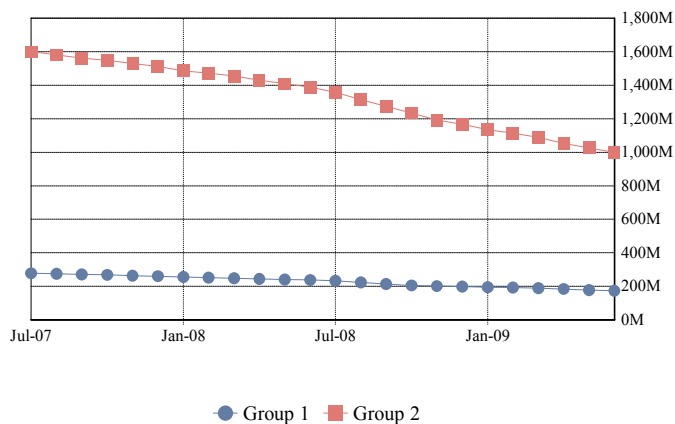
COLLATERAL

	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	8,791	2,428	11,219
Prior	5,216	1,457	6,673
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(15)	(9)	(24)
Repurchases	0	0	0
Liquidations	(96)	(29)	(125)
Current	5,105	1,419	6,524
<u>Principal Balance:</u>			
Original	1,819,425,185.45	302,168,211.80	2,121,593,397.25
Prior	1,025,625,856.94	177,600,410.65	1,203,226,267.59
Prefunding	0.00	0.00	0.00
Scheduled Principal	(433,021.87)	(92,015.85)	(525,037.72)
Partial Prepayments	479,600.73	67,003.51	546,604.24
Full Voluntary Prepayments	(1,912,910.53)	(877,104.20)	(2,790,014.73)
Repurchases	0.00	0.00	0.00
Liquidations	(24,758,711.54)	(3,819,426.73)	(28,578,138.27)
Current	999,000,813.73	172,878,867.38	1,171,879,681.11
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

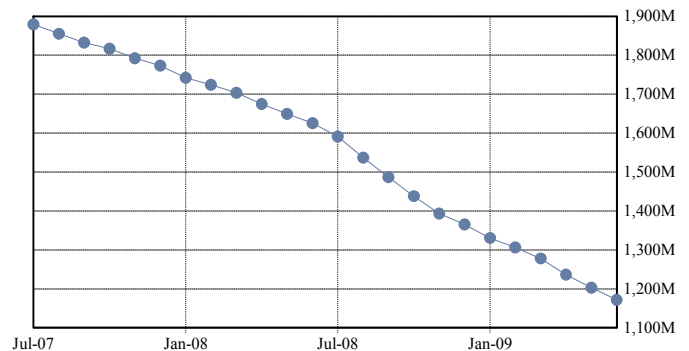
PREFUNDING

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Current Principal Balance by Groups



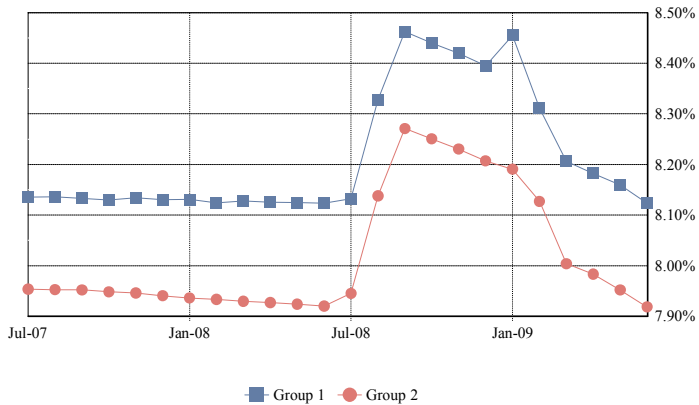
Total Current Principal Balance



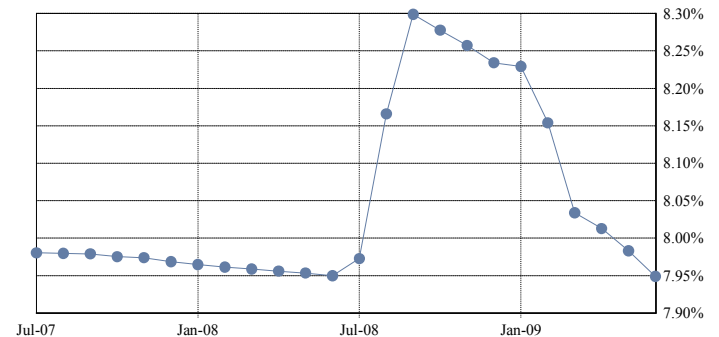
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	8.00941%	8.16187%	8.03112%
Weighted Average Coupon Prior	7.95213%	8.15975%	7.98300%
Weighted Average Coupon Current	7.91866%	8.12344%	7.94889%
Weighted Average Months to Maturity Original	356	357	356
Weighted Average Months to Maturity Prior	324	325	324
Weighted Average Months to Maturity Current	323	324	323
Weighted Avg Remaining Amortization Term Original	420	427	421
Weighted Avg Remaining Amortization Term Prior	386	397	388
Weighted Avg Remaining Amortization Term Current	385	396	387
Weighted Average Seasoning Original	2.72	2.70	2.71
Weighted Average Seasoning Prior	33.69	33.67	33.69
Weighted Average Seasoning Current	34.68	34.67	34.67

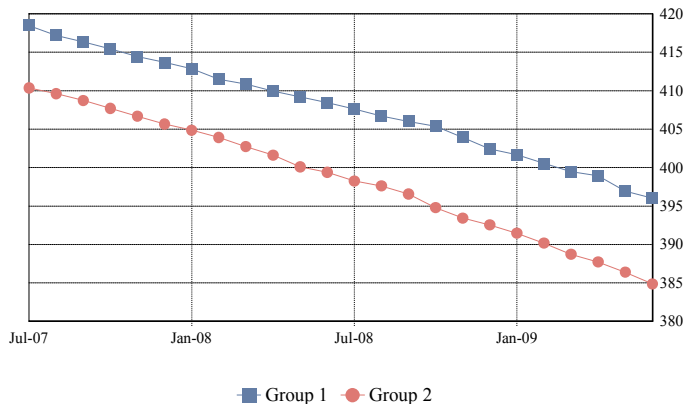
Weighted Average Coupon by Groups



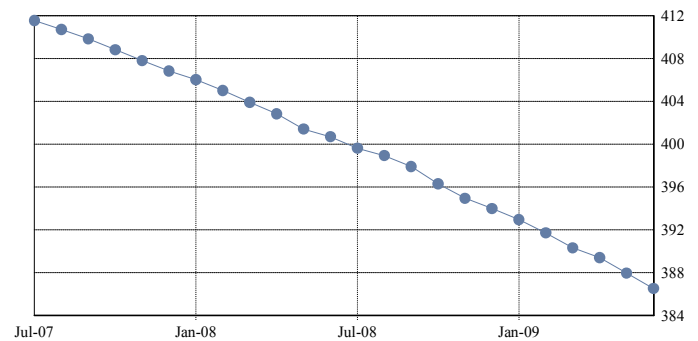
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	5.55179%	5.66095%	5.56759%
Weighted Average Margin Prior	5.54083%	5.64221%	5.55626%
Weighted Average Margin Current	5.54095%	5.64262%	5.55635%
Weighted Average Max Rate Original	13.95863%	14.09679%	13.97862%
Weighted Average Max Rate Prior	13.85420%	14.04497%	13.88324%
Weighted Average Max Rate Current	13.85134%	14.04571%	13.88079%
Weighted Average Min Rate Original	7.95897%	8.09679%	7.97892%
Weighted Average Min Rate Prior	7.85480%	8.04497%	7.88375%
Weighted Average Min Rate Current	7.85196%	8.04571%	7.88132%
Weighted Average Cap Up Original	1.00000%	1.00000%	1.00000%
Weighted Average Cap Up Prior	1.00000%	1.00000%	1.00000%
Weighted Average Cap Up Current	1.00000%	1.00000%	1.00000%
Weighted Average Cap Down Original	1.00000%	1.00000%	1.00000%
Weighted Average Cap Down Prior	1.00000%	1.00000%	1.00000%
Weighted Average Cap Down Current	1.00000%	1.00000%	1.00000%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	27,591.92	5,372.14	32,964.06
Delinquent Servicing Fees	386,959.55	66,066.28	453,025.83
TOTAL SERVICING FEES	414,987.69	71,615.80	486,603.49
Total Servicing Fees	414,987.69	71,615.80	486,603.49
Compensating Interest	(5,188.16)	(2,849.80)	(8,037.97)
Delinquent Servicing Fees	(386,959.55)	(66,066.28)	(453,025.83)
COLLECTED SERVICING FEES	22,839.98	2,699.71	25,539.69
Total Advanced Interest	5,745,543.17	1,008,258.95	6,753,802.12
Total Advanced Principal	404,619.93	86,484.32	491,104.25
Aggregate Advances with respect to this Distribution	6,150,163.10	1,094,743.28	7,244,906.37
Unrecovered Advances	0.00	0.00	0.00
Non Recoverable Advance	0.00	0.00	0.00
Servicer Escrow Advances	0.00	0.00	0.00

ADDITIONAL COLLATERAL INFORMATION

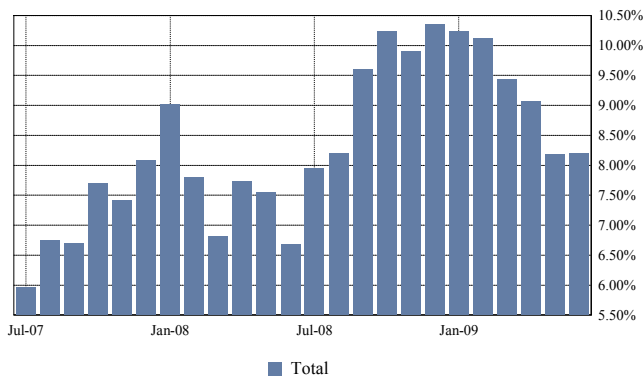
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	5,188.16	2,849.80	8,037.96
Compensating Interest	(5,188.16)	(2,849.80)	(8,037.97)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Ending Pool Stated Principal Balance	999,000,813.73	172,878,867.38	1,171,879,681.11

Delinquency Report

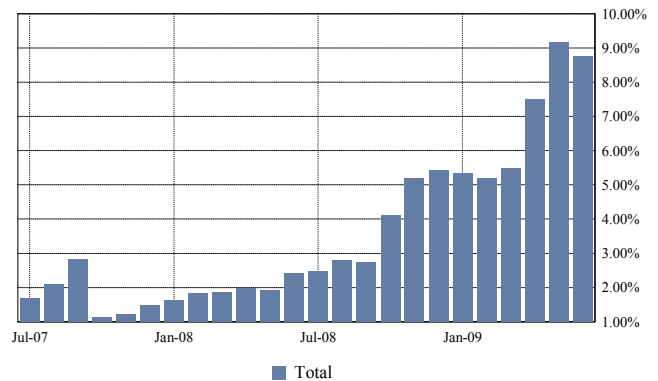
TOTAL

		0-30 Days	31-60 Days	61-90 Days	91+ Days	TOTAL
DELINQUENT	Balance		60,437,209.21	35,644,112.87	102,559,779.52	198,641,101.60
	% Balance		5.16%	3.04%	8.75%	16.95%
	# Loans		351	203	500	1,054
	% # Loans		5.38%	3.11%	7.66%	16.16%
FORECLOSURE	Balance	150,643.13	0.00	172,155.42	255,991,962.85	256,314,761.40
	% Balance	0.01%	0.00%	0.01%	21.84%	21.87%
	# Loans	1	0	1	1,133	1,135
	% # Loans	0.02%	0.00%	0.02%	17.37%	17.40%
BANKRUPTCY	Balance	6,960,219.59	1,177,847.76	1,814,822.79	27,214,212.61	37,167,102.75
	% Balance	0.59%	0.10%	0.15%	2.32%	3.17%
	# Loans	41	10	14	137	202
	% # Loans	0.63%	0.15%	0.21%	2.10%	3.10%
REO	Balance	0.00	0.00	0.00	92,794,372.85	92,794,372.85
	% Balance	0.00%	0.00%	0.00%	7.92%	7.92%
	# Loans	0	0	0	405	405
	% # Loans	0.00%	0.00%	0.00%	6.21%	6.21%
TOTAL	Balance	7,110,862.72	61,615,056.97	37,631,091.08	478,560,327.83	584,917,338.60
	% Balance	0.61%	5.26%	3.21%	40.84%	49.91%
	# Loans	42	361	218	2,175	2,796
	% # Loans	0.64%	5.53%	3.34%	33.34%	42.86%

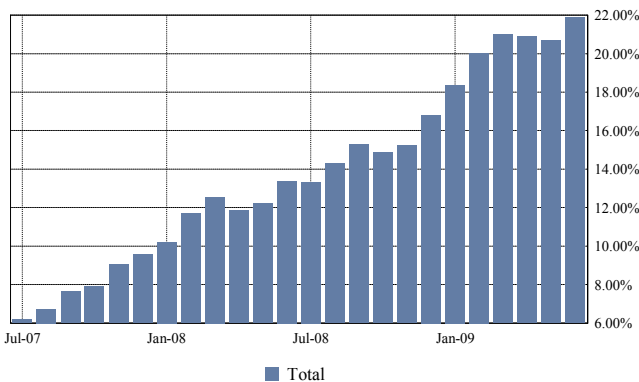
1 or 2 Payments Delinquent



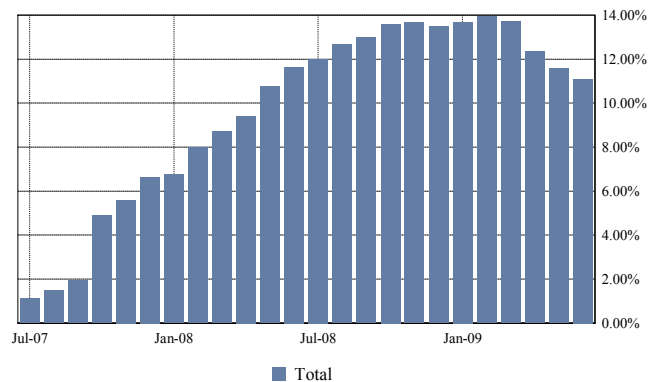
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



TOTAL	0-30 Days	31-60 Days	61-90 Days	91-120 Days	121-150 Days	151-180 Days	181-210 Days
DELINQUENT							
Balance		60,437,209.21	35,644,112.87	14,412,022.89	8,852,444.59	9,171,994.52	11,379,933.99
% Balance		5.16%	3.04%	1.23%	0.76%	0.78%	0.97%
# Loans		351	203	84	52	57	62
% # Loans		5.38%	3.11%	1.29%	0.80%	0.87%	0.95%
FORECLOSURE							
Balance	150,643.13	0.00	172,155.42	17,893,231.03	21,165,851.50	23,904,054.06	23,168,536.45
% Balance	0.01%	0.00%	0.01%	1.53%	1.81%	2.04%	1.98%
# Loans	1	0	1	82	99	105	103
% # Loans	0.02%	0.00%	0.02%	1.26%	1.52%	1.61%	1.58%
BANKRUPTCY							
Balance	6,960,219.59	1,177,847.76	1,814,822.79	2,235,564.17	3,626,435.88	1,884,170.45	2,511,003.38
% Balance	0.59%	0.10%	0.15%	0.19%	0.31%	0.16%	0.21%
# Loans	41	10	14	14	14	11	14
% # Loans	0.63%	0.15%	0.21%	0.21%	0.21%	0.17%	0.21%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	295,358.06	748,520.97
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%	0.06%
# Loans	0	0	0	0	0	2	5
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%	0.08%
TOTAL							
Balance	7,110,862.72	61,615,056.97	37,631,091.08	34,540,818.09	33,644,731.97	35,255,577.09	37,807,994.79
% Balance	0.61%	5.26%	3.21%	2.95%	2.87%	3.01%	3.23%
# Loans	42	361	218	180	165	175	184
% # Loans	0.64%	5.53%	3.34%	2.76%	2.53%	2.68%	2.82%

TOTAL	211-240 Days	241-270 Days	271-300 Days	301-330 Days	331-360 Days	361-390 Days	391-420 Days
DELINQUENT							
Balance	8,084,226.07	10,223,475.96	9,289,639.44	5,546,707.19	5,039,304.84	4,785,831.77	1,127,041.94
% Balance	0.69%	0.87%	0.79%	0.47%	0.43%	0.41%	0.10%
# Loans	33	44	41	23	21	18	8
% # Loans	0.51%	0.67%	0.63%	0.35%	0.32%	0.28%	0.12%
FORECLOSURE							
Balance	21,286,034.33	19,732,467.42	16,705,870.79	18,427,937.73	11,695,583.10	9,060,347.22	9,034,217.77
% Balance	1.82%	1.68%	1.43%	1.57%	1.00%	0.77%	0.77%
# Loans	97	89	79	81	61	39	40
% # Loans	1.49%	1.36%	1.21%	1.24%	0.94%	0.60%	0.61%
BANKRUPTCY							
Balance	2,918,404.44	3,879,807.31	894,762.54	2,014,126.49	2,161,356.15	1,494,867.48	782,988.10
% Balance	0.25%	0.33%	0.08%	0.17%	0.18%	0.13%	0.07%
# Loans	15	18	6	9	8	8	4
% # Loans	0.23%	0.28%	0.09%	0.14%	0.12%	0.12%	0.06%
REO							
Balance	1,949,119.99	4,235,209.11	5,941,862.26	6,522,146.25	4,787,977.76	5,613,131.35	4,888,005.54
% Balance	0.17%	0.36%	0.51%	0.56%	0.41%	0.48%	0.42%
# Loans	13	20	30	33	24	26	23
% # Loans	0.20%	0.31%	0.46%	0.51%	0.37%	0.40%	0.35%
TOTAL							
Balance	34,237,784.83	38,070,959.80	32,832,135.03	32,510,917.66	23,684,221.85	20,954,177.82	15,832,253.35
% Balance	2.92%	3.25%	2.80%	2.77%	2.02%	1.79%	1.35%
# Loans	158	171	156	146	114	91	75
% # Loans	2.42%	2.62%	2.39%	2.24%	1.75%	1.39%	1.15%

TOTAL	421-450 Days	451-480 Days	481-510 Days	511-540 Days	541-570 Days	571-600 Days	601-630 Days
DELINQUENT							
Balance	1,835,713.11	2,620,779.28	1,061,059.17	230,427.56	1,809,462.43	170,778.51	1,238,664.99
% Balance	0.16%	0.22%	0.09%	0.02%	0.15%	0.01%	0.11%
# Loans	8	13	5	2	6	1	3
% # Loans	0.12%	0.20%	0.08%	0.03%	0.09%	0.02%	0.05%
FORECLOSURE							
Balance	8,714,564.90	7,061,103.29	5,209,600.53	4,112,004.78	5,850,782.82	6,934,286.26	3,847,285.17
% Balance	0.74%	0.60%	0.44%	0.35%	0.50%	0.59%	0.33%
# Loans	41	27	24	20	26	27	15
% # Loans	0.63%	0.41%	0.37%	0.31%	0.40%	0.41%	0.23%
BANKRUPTCY							
Balance	260,241.27	777,035.64	345,935.79	485,442.72	180,092.38	0.00	0.00
% Balance	0.02%	0.07%	0.03%	0.04%	0.02%	0.00%	0.00%
# Loans	2	5	1	3	2	0	0
% # Loans	0.03%	0.08%	0.02%	0.05%	0.03%	0.00%	0.00%
REO							
Balance	7,756,923.65	5,830,777.60	5,348,503.36	3,982,658.19	4,807,425.28	5,039,549.60	2,675,265.13
% Balance	0.66%	0.50%	0.46%	0.34%	0.41%	0.43%	0.23%
# Loans	32	23	22	19	21	18	12
% # Loans	0.49%	0.35%	0.34%	0.29%	0.32%	0.28%	0.18%
TOTAL							
Balance	18,567,442.93	16,289,695.81	11,965,098.85	8,810,533.25	12,647,762.91	12,144,614.37	7,761,215.29
% Balance	1.58%	1.39%	1.02%	0.75%	1.08%	1.04%	0.66%
# Loans	83	68	52	44	55	46	30
% # Loans	1.27%	1.04%	0.80%	0.67%	0.84%	0.71%	0.46%

TOTAL	631-660 Days	661-690 Days	691-720 Days	721-750 Days	751-780 Days	781-810 Days	811-840 Days
DELINQUENT							
Balance	465,931.22	1,670,061.49	417,555.19	668,097.67	489,182.50	564,049.20	543,994.83
% Balance	0.04%	0.14%	0.04%	0.06%	0.04%	0.05%	0.05%
# Loans	3	5	1	2	2	2	1
% # Loans	0.05%	0.08%	0.02%	0.03%	0.03%	0.03%	0.02%
FORECLOSURE							
Balance	4,547,200.41	2,696,050.88	3,098,419.64	4,894,024.52	2,713,741.49	785,495.55	1,006,530.72
% Balance	0.39%	0.23%	0.26%	0.42%	0.23%	0.07%	0.09%
# Loans	16	12	12	15	9	3	4
% # Loans	0.25%	0.18%	0.18%	0.23%	0.14%	0.05%	0.06%
BANKRUPTCY							
Balance	0.00	473,978.42	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	2	0	0	0	0	0
% # Loans	0.00%	0.03%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	2,173,692.89	4,235,545.46	2,069,001.46	2,467,911.01	2,691,875.07	2,032,738.02	2,257,067.28
% Balance	0.19%	0.36%	0.18%	0.21%	0.23%	0.17%	0.19%
# Loans	10	15	8	9	8	5	10
% # Loans	0.15%	0.23%	0.12%	0.14%	0.12%	0.08%	0.15%
TOTAL							
Balance	7,186,824.52	9,075,636.25	5,584,976.29	8,030,033.20	5,894,799.06	3,382,282.77	3,807,592.83
% Balance	0.61%	0.77%	0.48%	0.69%	0.50%	0.29%	0.32%
# Loans	29	34	21	26	19	10	15
% # Loans	0.44%	0.52%	0.32%	0.40%	0.29%	0.15%	0.23%

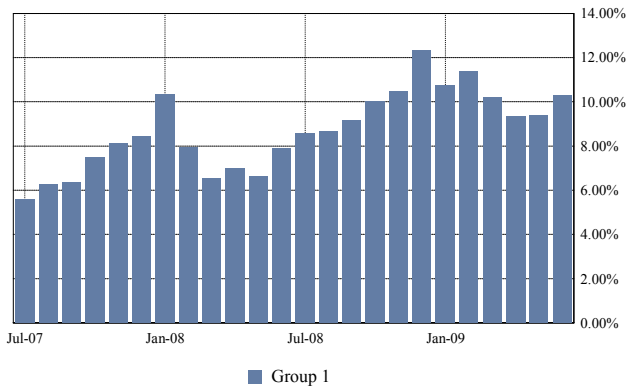
TOTAL	841-870 Days	871-900 Days	901-930 Days	931-960 Days	961-990 Days	991-1020 Days	1021-1050 Days
DELINQUENT							
Balance	136,481.17	724,918.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.01%	0.06%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	2	0	0	0	0	0
% # Loans	0.02%	0.03%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	739,251.50	828,650.56	878,838.43	0.00	0.00	0.00
% Balance	0.00%	0.06%	0.07%	0.07%	0.00%	0.00%	0.00%
# Loans	0	3	3	1	0	0	0
% # Loans	0.00%	0.05%	0.05%	0.02%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	288,000.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	916,465.49	959,929.65	1,244,260.91	1,323,451.51	0.00	0.00	0.00
% Balance	0.08%	0.08%	0.11%	0.11%	0.00%	0.00%	0.00%
# Loans	5	4	4	4	0	0	0
% # Loans	0.08%	0.06%	0.06%	0.06%	0.00%	0.00%	0.00%
TOTAL							
Balance	1,052,946.66	2,712,099.15	2,072,911.47	2,202,289.94	0.00	0.00	0.00
% Balance	0.09%	0.23%	0.18%	0.19%	0.00%	0.00%	0.00%
# Loans	6	10	7	5	0	0	0
% # Loans	0.09%	0.15%	0.11%	0.08%	0.00%	0.00%	0.00%

TOTAL	1051-1080 Days	1081-1110 Days	1111-1140 Days	1141-1170 Days	1171-1200 Days	1201-1230 Days	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	198,641,101.60
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	16.95%
# Loans	0	0	0	0	0	0	1,054
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	16.16%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	256,314,761.40
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	21.87%
# Loans	0	0	0	0	0	0	1,135
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	17.40%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	37,167,102.75
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.17%
# Loans	0	0	0	0	0	0	202
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.10%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	92,794,372.85
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	7.92%
# Loans	0	0	0	0	0	0	405
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.21%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	584,917,338.60
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	49.91%
# Loans	0	0	0	0	0	0	2,796
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	42.86%

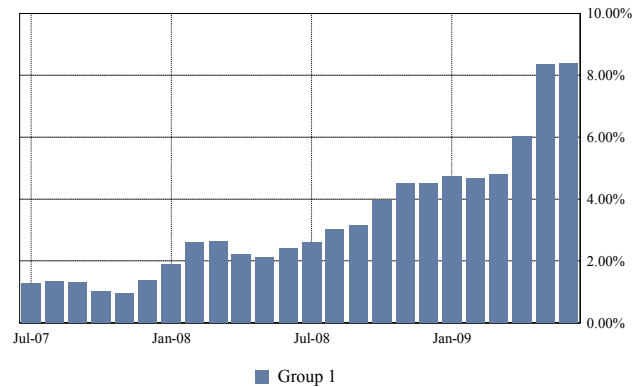
GROUP 1

		0-30 Days	31-60 Days	61-90 Days	91+ Days	TOTAL
DELINQUENT	Balance		11,150,580.74	6,635,041.73	14,496,276.01	32,281,898.48
	% Balance		6.45%	3.84%	8.39%	18.67%
	# Loans		90	53	110	253
	% # Loans		6.34%	3.74%	7.75%	17.83%
FORECLOSURE	Balance	0.00	0.00	172,155.42	28,069,391.90	28,241,547.32
	% Balance	0.00%	0.00%	0.10%	16.24%	16.34%
	# Loans	0	0	1	213	214
	% # Loans	0.00%	0.00%	0.07%	15.01%	15.08%
BANKRUPTCY	Balance	1,047,408.26	0.00	300,291.11	2,459,584.94	3,807,284.31
	% Balance	0.61%	0.00%	0.17%	1.42%	2.20%
	# Loans	9	0	3	25	37
	% # Loans	0.63%	0.00%	0.21%	1.76%	2.61%
REO	Balance	0.00	0.00	0.00	12,780,814.39	12,780,814.39
	% Balance	0.00%	0.00%	0.00%	7.39%	7.39%
	# Loans	0	0	0	92	92
	% # Loans	0.00%	0.00%	0.00%	6.48%	6.48%
TOTAL	Balance	1,047,408.26	11,150,580.74	7,107,488.26	57,806,067.24	77,111,544.50
	% Balance	0.61%	6.45%	4.11%	33.44%	44.60%
	# Loans	9	90	57	440	596
	% # Loans	0.63%	6.34%	4.02%	31.01%	42.00%

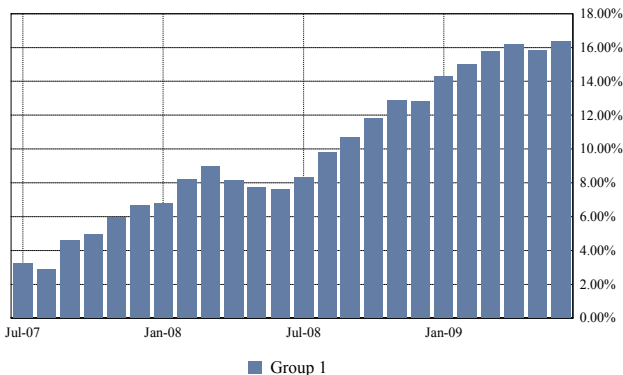
1 or 2 Payments Delinquent



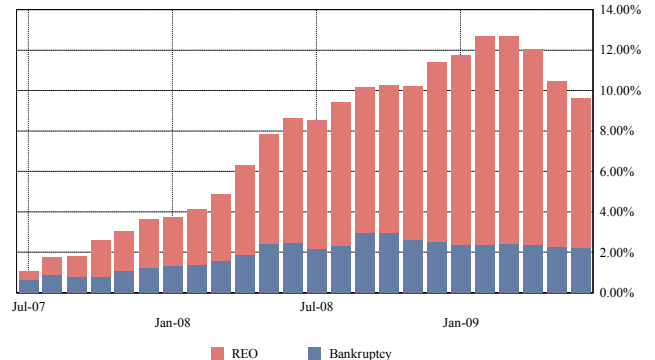
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 1	0-30 Days	31-60 Days	61-90 Days	91-120 Days	121-150 Days	151-180 Days	181-210 Days
DELINQUENT							
Balance		11,150,580.74	6,635,041.73	3,097,371.28	1,054,927.58	1,750,426.92	1,741,482.16
% Balance		6.45%	3.84%	1.79%	0.61%	1.01%	1.01%
# Loans		90	53	24	8	15	13
% # Loans		6.34%	3.74%	1.69%	0.56%	1.06%	0.92%
FORECLOSURE							
Balance	0.00	0.00	172,155.42	1,432,836.65	2,950,403.73	2,985,899.04	2,403,152.56
% Balance	0.00%	0.00%	0.10%	0.83%	1.71%	1.73%	1.39%
# Loans	0	0	1	13	21	23	21
% # Loans	0.00%	0.00%	0.07%	0.92%	1.48%	1.62%	1.48%
BANKRUPTCY							
Balance	1,047,408.26	0.00	300,291.11	0.00	132,690.68	198,198.46	363,961.92
% Balance	0.61%	0.00%	0.17%	0.00%	0.08%	0.11%	0.21%
# Loans	9	0	3	0	2	2	3
% # Loans	0.63%	0.00%	0.21%	0.00%	0.14%	0.14%	0.21%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	162,144.60	78,554.67
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.09%	0.05%
# Loans	0	0	0	0	0	1	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.07%	0.07%
TOTAL							
Balance	1,047,408.26	11,150,580.74	7,107,488.26	4,530,207.93	4,138,021.99	5,096,669.02	4,587,151.31
% Balance	0.61%	6.45%	4.11%	2.62%	2.39%	2.95%	2.65%
# Loans	9	90	57	37	31	41	38
% # Loans	0.63%	6.34%	4.02%	2.61%	2.18%	2.89%	2.68%

GROUP 1	211-240 Days	241-270 Days	271-300 Days	301-330 Days	331-360 Days	361-390 Days	391-420 Days
DELINQUENT							
Balance	455,757.31	2,122,161.07	1,011,591.80	488,864.24	540,319.89	778,031.75	135,095.20
% Balance	0.26%	1.23%	0.59%	0.28%	0.31%	0.45%	0.08%
# Loans	4	15	7	4	4	5	1
% # Loans	0.28%	1.06%	0.49%	0.28%	0.28%	0.35%	0.07%
FORECLOSURE							
Balance	2,626,398.15	2,558,636.16	1,705,599.55	1,145,288.53	2,072,590.96	1,091,854.93	927,090.05
% Balance	1.52%	1.48%	0.99%	0.66%	1.20%	0.63%	0.54%
# Loans	20	19	13	10	14	8	7
% # Loans	1.41%	1.34%	0.92%	0.70%	0.99%	0.56%	0.49%
BANKRUPTCY							
Balance	348,100.96	382,128.42	190,251.88	0.00	0.00	114,738.91	0.00
% Balance	0.20%	0.22%	0.11%	0.00%	0.00%	0.07%	0.00%
# Loans	3	4	2	0	0	2	0
% # Loans	0.21%	0.28%	0.14%	0.00%	0.00%	0.14%	0.00%
REO							
Balance	458,491.59	835,723.14	958,638.96	604,862.26	985,940.70	905,421.51	562,807.16
% Balance	0.27%	0.48%	0.55%	0.35%	0.57%	0.52%	0.33%
# Loans	4	5	7	6	7	7	5
% # Loans	0.28%	0.35%	0.49%	0.42%	0.49%	0.49%	0.35%
TOTAL							
Balance	3,888,748.01	5,898,648.79	3,866,082.19	2,239,015.03	3,598,851.55	2,890,047.10	1,624,992.41
% Balance	2.25%	3.41%	2.24%	1.30%	2.08%	1.67%	0.94%
# Loans	31	43	29	20	25	22	13
% # Loans	2.18%	3.03%	2.04%	1.41%	1.76%	1.55%	0.92%

GROUP 1	421-450 Days	451-480 Days	481-510 Days	511-540 Days	541-570 Days	571-600 Days	601-630 Days
DELINQUENT							
Balance	97,079.76	663,995.95	0.00	0.00	116,907.26	0.00	0.00
% Balance	0.06%	0.38%	0.00%	0.00%	0.07%	0.00%	0.00%
# Loans	1	5	0	0	1	0	0
% # Loans	0.07%	0.35%	0.00%	0.00%	0.07%	0.00%	0.00%
FORECLOSURE							
Balance	1,932,108.47	459,408.87	694,637.77	515,448.05	528,982.93	412,807.41	106,954.52
% Balance	1.12%	0.27%	0.40%	0.30%	0.31%	0.24%	0.06%
# Loans	14	3	4	4	4	3	1
% # Loans	0.99%	0.21%	0.28%	0.28%	0.28%	0.21%	0.07%
BANKRUPTCY							
Balance	78,499.84	355,850.83	0.00	115,070.66	180,092.38	0.00	0.00
% Balance	0.05%	0.21%	0.00%	0.07%	0.10%	0.00%	0.00%
# Loans	1	3	0	1	2	0	0
% # Loans	0.07%	0.21%	0.00%	0.07%	0.14%	0.00%	0.00%
REO							
Balance	875,834.45	484,373.06	409,764.05	886,500.46	890,964.32	863,525.02	482,962.58
% Balance	0.51%	0.28%	0.24%	0.51%	0.52%	0.50%	0.28%
# Loans	6	4	4	5	5	5	4
% # Loans	0.42%	0.28%	0.28%	0.35%	0.35%	0.35%	0.28%
TOTAL							
Balance	2,983,522.52	1,963,628.71	1,104,401.82	1,517,019.17	1,716,946.89	1,276,332.43	589,917.10
% Balance	1.73%	1.14%	0.64%	0.88%	0.99%	0.74%	0.34%
# Loans	22	15	8	10	12	8	5
% # Loans	1.55%	1.06%	0.56%	0.70%	0.85%	0.56%	0.35%

GROUP 1	631-660 Days	661-690 Days	691-720 Days	721-750 Days	751-780 Days	781-810 Days	811-840 Days
DELINQUENT							
Balance	305,782.67	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.18%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	2	0	0	0	0	0	0
% # Loans	0.14%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	131,822.50	471,450.07	347,071.72	0.00	293,265.32	0.00	144,289.58
% Balance	0.08%	0.27%	0.20%	0.00%	0.17%	0.00%	0.08%
# Loans	1	4	2	0	2	0	1
% # Loans	0.07%	0.28%	0.14%	0.00%	0.14%	0.00%	0.07%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	532,210.53	268,751.46	450,491.19	81,576.17	231,845.21	0.00	267,363.73
% Balance	0.31%	0.16%	0.26%	0.05%	0.13%	0.00%	0.15%
# Loans	3	2	3	1	2	0	2
% # Loans	0.21%	0.14%	0.21%	0.07%	0.14%	0.00%	0.14%
TOTAL							
Balance	969,815.70	740,201.53	797,562.91	81,576.17	525,110.53	0.00	411,653.31
% Balance	0.56%	0.43%	0.46%	0.05%	0.30%	0.00%	0.24%
# Loans	6	6	5	1	4	0	3
% # Loans	0.42%	0.42%	0.35%	0.07%	0.28%	0.00%	0.21%

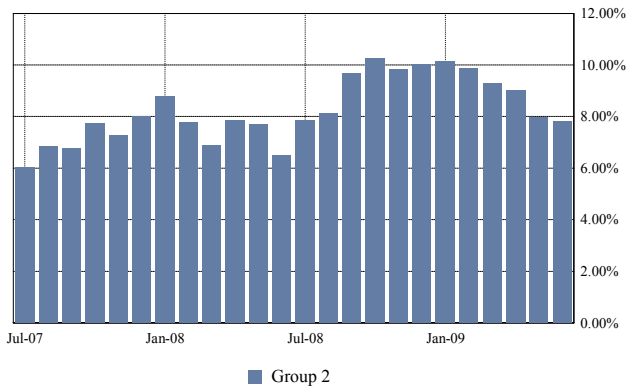
GROUP 1	841-870 Days	871-900 Days	901-930 Days	931-960 Days	961-990 Days	991-1020 Days	1021-1050 Days
DELINQUENT							
Balance	136,481.17	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.08%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	131,394.38	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.08%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	311,097.29	190,970.28	0.00	0.00	0.00	0.00	0.00
% Balance	0.18%	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	2	1	0	0	0	0	0
% # Loans	0.14%	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	447,578.46	322,364.66	0.00	0.00	0.00	0.00	0.00
% Balance	0.26%	0.19%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	3	2	0	0	0	0	0
% # Loans	0.21%	0.14%	0.00%	0.00%	0.00%	0.00%	0.00%

GROUP 1	1051-1080 Days	1081-1110 Days	1111-1140 Days	1141-1170 Days	1171-1200 Days	1201-1230 Days	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	32,281,898.48
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	18.67%
# Loans	0	0	0	0	0	0	253
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	17.83%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	28,241,547.32
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	16.34%
# Loans	0	0	0	0	0	0	214
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.08%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	3,807,284.31
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.20%
# Loans	0	0	0	0	0	0	37
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.61%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	12,780,814.39
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	7.39%
# Loans	0	0	0	0	0	0	92
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.48%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	77,111,544.50
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	44.60%
# Loans	0	0	0	0	0	0	596
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	42.00%

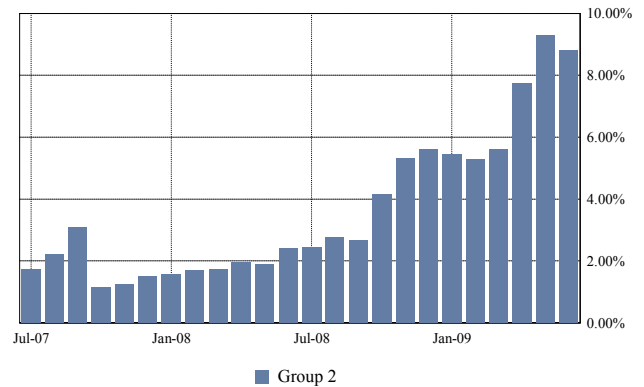
GROUP 2

		0-30 Days	31-60 Days	61-90 Days	91+ Days	TOTAL
DELINQUENT	Balance		49,286,628.47	29,009,071.14	88,063,503.51	166,359,203.12
	% Balance		4.93%	2.90%	8.82%	16.65%
	# Loans		261	150	390	801
	% # Loans		5.11%	2.94%	7.64%	15.69%
FORECLOSURE	Balance	150,643.13	0.00	0.00	227,922,570.95	228,073,214.08
	% Balance	0.02%	0.00%	0.00%	22.82%	22.83%
	# Loans	1	0	0	920	921
	% # Loans	0.02%	0.00%	0.00%	18.02%	18.04%
BANKRUPTCY	Balance	5,912,811.33	1,177,847.76	1,514,531.68	24,754,627.67	33,359,818.44
	% Balance	0.59%	0.12%	0.15%	2.48%	3.34%
	# Loans	32	10	11	112	165
	% # Loans	0.63%	0.20%	0.22%	2.19%	3.23%
REO	Balance	0.00	0.00	0.00	80,013,558.46	80,013,558.46
	% Balance	0.00%	0.00%	0.00%	8.01%	8.01%
	# Loans	0	0	0	313	313
	% # Loans	0.00%	0.00%	0.00%	6.13%	6.13%
TOTAL	Balance	6,063,454.46	50,464,476.23	30,523,602.82	420,754,260.59	507,805,794.10
	% Balance	0.61%	5.05%	3.06%	42.12%	50.83%
	# Loans	33	271	161	1,735	2,200
	% # Loans	0.65%	5.31%	3.15%	33.99%	43.10%

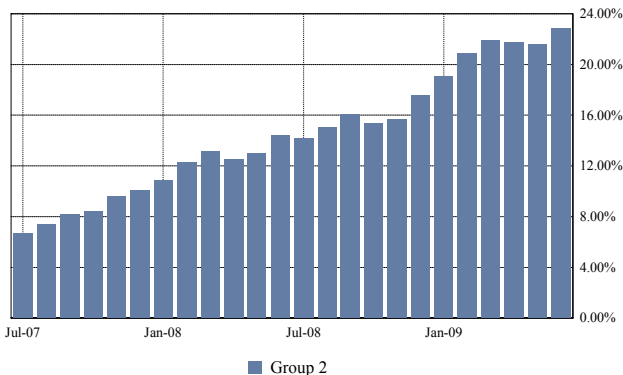
1 or 2 Payments Delinquent



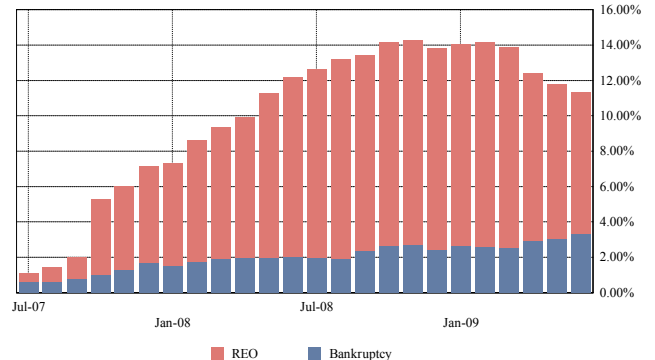
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 2	0-30 Days	31-60 Days	61-90 Days	91-120 Days	121-150 Days	151-180 Days	181-210 Days
DELINQUENT							
Balance		49,286,628.47	29,009,071.14	11,314,651.61	7,797,517.01	7,421,567.60	9,638,451.83
% Balance		4.93%	2.90%	1.13%	0.78%	0.74%	0.96%
# Loans		261	150	60	44	42	49
% # Loans		5.11%	2.94%	1.18%	0.86%	0.82%	0.96%
FORECLOSURE							
Balance	150,643.13	0.00	0.00	16,460,394.38	18,215,447.77	20,918,155.02	20,765,383.89
% Balance	0.02%	0.00%	0.00%	1.65%	1.82%	2.09%	2.08%
# Loans	1	0	0	69	78	82	82
% # Loans	0.02%	0.00%	0.00%	1.35%	1.53%	1.61%	1.61%
BANKRUPTCY							
Balance	5,912,811.33	1,177,847.76	1,514,531.68	2,235,564.17	3,493,745.20	1,685,971.99	2,147,041.46
% Balance	0.59%	0.12%	0.15%	0.22%	0.35%	0.17%	0.21%
# Loans	32	10	11	14	12	9	11
% # Loans	0.63%	0.20%	0.22%	0.27%	0.24%	0.18%	0.22%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	133,213.46	669,966.30
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.01%	0.07%
# Loans	0	0	0	0	0	1	4
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%	0.08%
TOTAL							
Balance	6,063,454.46	50,464,476.23	30,523,602.82	30,010,610.16	29,506,709.98	30,158,908.07	33,220,843.48
% Balance	0.61%	5.05%	3.06%	3.00%	2.95%	3.02%	3.33%
# Loans	33	271	161	143	134	134	146
% # Loans	0.65%	5.31%	3.15%	2.80%	2.62%	2.62%	2.86%

GROUP 2	211-240 Days	241-270 Days	271-300 Days	301-330 Days	331-360 Days	361-390 Days	391-420 Days
DELINQUENT							
Balance	7,628,468.76	8,101,314.89	8,278,047.64	5,057,842.95	4,498,984.95	4,007,800.02	991,946.74
% Balance	0.76%	0.81%	0.83%	0.51%	0.45%	0.40%	0.10%
# Loans	29	29	34	19	17	13	7
% # Loans	0.57%	0.57%	0.67%	0.37%	0.33%	0.25%	0.14%
FORECLOSURE							
Balance	18,659,636.18	17,173,831.26	15,000,271.24	17,282,649.20	9,622,992.14	7,968,492.29	8,107,127.72
% Balance	1.87%	1.72%	1.50%	1.73%	0.96%	0.80%	0.81%
# Loans	77	70	66	71	47	31	33
% # Loans	1.51%	1.37%	1.29%	1.39%	0.92%	0.61%	0.65%
BANKRUPTCY							
Balance	2,570,303.48	3,497,678.89	704,510.66	2,014,126.49	2,161,356.15	1,380,128.57	782,988.10
% Balance	0.26%	0.35%	0.07%	0.20%	0.22%	0.14%	0.08%
# Loans	12	14	4	9	8	6	4
% # Loans	0.24%	0.27%	0.08%	0.18%	0.16%	0.12%	0.08%
REO							
Balance	1,490,628.40	3,399,485.97	4,983,223.30	5,917,283.99	3,802,037.06	4,707,709.84	4,325,198.38
% Balance	0.15%	0.34%	0.50%	0.59%	0.38%	0.47%	0.43%
# Loans	9	15	23	27	17	19	18
% # Loans	0.18%	0.29%	0.45%	0.53%	0.33%	0.37%	0.35%
TOTAL							
Balance	30,349,036.82	32,172,311.01	28,966,052.84	30,271,902.63	20,085,370.30	18,064,130.72	14,207,260.94
% Balance	3.04%	3.22%	2.90%	3.03%	2.01%	1.81%	1.42%
# Loans	127	128	127	126	89	69	62
% # Loans	2.49%	2.51%	2.49%	2.47%	1.74%	1.35%	1.21%

GROUP 2	421-450 Days	451-480 Days	481-510 Days	511-540 Days	541-570 Days	571-600 Days	601-630 Days
DELINQUENT							
Balance	1,738,633.35	1,956,783.33	1,061,059.17	230,427.56	1,692,555.17	170,778.51	1,238,664.99
% Balance	0.17%	0.20%	0.11%	0.02%	0.17%	0.02%	0.12%
# Loans	7	8	5	2	5	1	3
% # Loans	0.14%	0.16%	0.10%	0.04%	0.10%	0.02%	0.06%
FORECLOSURE							
Balance	6,782,456.43	6,601,694.42	4,514,962.76	3,596,556.73	5,321,799.89	6,521,478.85	3,740,330.65
% Balance	0.68%	0.66%	0.45%	0.36%	0.53%	0.65%	0.37%
# Loans	27	24	20	16	22	24	14
% # Loans	0.53%	0.47%	0.39%	0.31%	0.43%	0.47%	0.27%
BANKRUPTCY							
Balance	181,741.43	421,184.81	345,935.79	370,372.06	0.00	0.00	0.00
% Balance	0.02%	0.04%	0.03%	0.04%	0.00%	0.00%	0.00%
# Loans	1	2	1	2	0	0	0
% # Loans	0.02%	0.04%	0.02%	0.04%	0.00%	0.00%	0.00%
REO							
Balance	6,881,089.20	5,346,404.54	4,938,739.31	3,096,157.73	3,916,460.96	4,176,024.58	2,192,302.55
% Balance	0.69%	0.54%	0.49%	0.31%	0.39%	0.42%	0.22%
# Loans	26	19	18	14	16	13	8
% # Loans	0.51%	0.37%	0.35%	0.27%	0.31%	0.25%	0.16%
TOTAL							
Balance	15,583,920.41	14,326,067.10	10,860,697.03	7,293,514.08	10,930,816.02	10,868,281.94	7,171,298.19
% Balance	1.56%	1.43%	1.09%	0.73%	1.09%	1.09%	0.72%
# Loans	61	53	44	34	43	38	25
% # Loans	1.19%	1.04%	0.86%	0.67%	0.84%	0.74%	0.49%

GROUP 2	631-660 Days	661-690 Days	691-720 Days	721-750 Days	751-780 Days	781-810 Days	811-840 Days
DELINQUENT							
Balance	160,148.55	1,670,061.49	417,555.19	668,097.67	489,182.50	564,049.20	543,994.83
% Balance	0.02%	0.17%	0.04%	0.07%	0.05%	0.06%	0.05%
# Loans	1	5	1	2	2	2	1
% # Loans	0.02%	0.10%	0.02%	0.04%	0.04%	0.04%	0.02%
FORECLOSURE							
Balance	4,415,377.91	2,224,600.81	2,751,347.92	4,894,024.52	2,420,476.17	785,495.55	862,241.14
% Balance	0.44%	0.22%	0.28%	0.49%	0.24%	0.08%	0.09%
# Loans	15	8	10	15	7	3	3
% # Loans	0.29%	0.16%	0.20%	0.29%	0.14%	0.06%	0.06%
BANKRUPTCY							
Balance	0.00	473,978.42	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	2	0	0	0	0	0
% # Loans	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	1,641,482.36	3,966,794.00	1,618,510.27	2,386,334.84	2,460,029.86	2,032,738.02	1,989,703.55
% Balance	0.16%	0.40%	0.16%	0.24%	0.25%	0.20%	0.20%
# Loans	7	13	5	8	6	5	8
% # Loans	0.14%	0.25%	0.10%	0.16%	0.12%	0.10%	0.16%
TOTAL							
Balance	6,217,008.82	8,335,434.72	4,787,413.38	7,948,457.03	5,369,688.53	3,382,282.77	3,395,939.52
% Balance	0.62%	0.83%	0.48%	0.80%	0.54%	0.34%	0.34%
# Loans	23	28	16	25	15	10	12
% # Loans	0.45%	0.55%	0.31%	0.49%	0.29%	0.20%	0.24%

GROUP 2	841-870 Days	871-900 Days	901-930 Days	931-960 Days	961-990 Days	991-1020 Days	1021-1050 Days
DELINQUENT							
Balance	0.00	724,918.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	2	0	0	0	0	0
% # Loans	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	607,857.12	828,650.56	878,838.43	0.00	0.00	0.00
% Balance	0.00%	0.06%	0.08%	0.09%	0.00%	0.00%	0.00%
# Loans	0	2	3	1	0	0	0
% # Loans	0.00%	0.04%	0.06%	0.02%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	288,000.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.03%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	605,368.20	768,959.37	1,244,260.91	1,323,451.51	0.00	0.00	0.00
% Balance	0.06%	0.08%	0.12%	0.13%	0.00%	0.00%	0.00%
# Loans	3	3	4	4	0	0	0
% # Loans	0.06%	0.06%	0.08%	0.08%	0.00%	0.00%	0.00%
TOTAL							
Balance	605,368.20	2,389,734.49	2,072,911.47	2,202,289.94	0.00	0.00	0.00
% Balance	0.06%	0.24%	0.21%	0.22%	0.00%	0.00%	0.00%
# Loans	3	8	7	5	0	0	0
% # Loans	0.06%	0.16%	0.14%	0.10%	0.00%	0.00%	0.00%

GROUP 2	1051-1080 Days	1081-1110 Days	1111-1140 Days	1141-1170 Days	1171-1200 Days	1201-1230 Days	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	166,359,203.12
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	16.65%
# Loans	0	0	0	0	0	0	801
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.69%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	228,073,214.08
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	22.83%
# Loans	0	0	0	0	0	0	921
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	18.04%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	33,359,818.44
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.34%
# Loans	0	0	0	0	0	0	165
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.23%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	80,013,558.46
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.01%
# Loans	0	0	0	0	0	0	313
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.13%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	507,805,794.10
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	50.83%
# Loans	0	0	0	0	0	0	2,200
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	43.10%

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:							
4000694152 2	247,900.00	247,900.00	01-Mar-2008	9.375%	IL - 79.99%	360	01-May-2006
4000800232 2	184,900.00	183,628.78	01-Sep-2007	9.750%	FL - 100.00%	360	01-Aug-2006
4000821303 2	303,700.00	302,275.18	01-Jun-2008	8.125%	NV - 79.99%	360	01-Aug-2006
4000824992 2	76,500.00	75,026.02	01-Oct-2008	9.625%	KS - 85.00%	360	01-Aug-2006
4000830698 2	73,500.00	72,387.52	01-Jul-2008	11.000%	NM - 100.00%	360	01-Jul-2006
4000832025 1	98,320.00	97,105.14	01-Mar-2007	8.500%	WI - 80.00%	360	01-Jul-2006
4000832693 2	413,600.00	411,584.24	01-Apr-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000839752 1	92,450.00	89,440.27	01-Sep-2008	8.000%	TX - 79.97%	360	01-Aug-2006
4000844657 2	316,000.00	316,000.00	01-Sep-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000848053 2	54,900.00	53,773.03	01-Jun-2008	9.650%	IA - 100.00%	360	01-Sep-2006
4000858504 2	346,750.00	344,964.22	01-Jul-2008	8.250%	CA - 95.00%	360	01-Aug-2006
4000865630 2	92,000.00	90,715.63	01-Jun-2008	7.125%	ID - 79.31%	360	01-Sep-2006
4000874594 2	182,000.00	188,060.70	01-Jun-2008	7.200%	AZ - 71.37%	360	01-Sep-2006
4000877095 2	221,200.00	221,186.59	01-May-2008	7.900%	CA - 80.00%	360	01-Sep-2006
4000882844 2	239,950.00	238,622.11	01-Jun-2008	8.000%	CA - 78.67%	360	01-Aug-2006
4000886309 2	200,000.00	198,840.11	01-Sep-2008	7.500%	AZ - 80.00%	360	01-Sep-2006
4000896342 1	165,000.00	162,144.60	01-Nov-2008	9.350%	MI - 100.00%	360	01-Sep-2006
4000897202 2	336,000.00	335,642.98	01-Oct-2008	7.550%	OH - 80.00%	360	01-Sep-2006
4000898383 1	192,000.00	199,107.98	01-Mar-2008	7.900%	IL - 80.00%	360	01-Sep-2006
4000898480 2	168,000.00	168,000.00	01-Jul-2008	7.500%	AZ - 80.00%	360	01-Sep-2006
4000901533 2	188,000.00	185,472.28	01-Aug-2008	7.500%	NV - 80.00%	360	01-Sep-2006
4000905091 2	400,000.00	399,104.76	01-Feb-2008	9.750%	CA - 100.00%	360	01-Sep-2006
4000905514 2	360,000.00	360,000.00	01-Jul-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000905628 1	159,900.00	159,900.00	01-Aug-2008	7.850%	MD - 79.99%	360	01-Sep-2006
4000905813 2	256,600.00	255,401.02	01-Jul-2008	8.300%	NV - 80.00%	360	01-Sep-2006
4000908578 2	203,200.00	203,200.00	01-Aug-2007	7.850%	FL - 80.00%	360	01-Sep-2006
4000910416 2	173,900.00	170,356.97	01-Nov-2007	9.400%	GA - 100.00%	360	01-Sep-2006
4000910734 1	208,000.00	202,120.17	01-Aug-2008	7.600%	RI - 80.00%	360	01-Sep-2006
4000913555 1	217,600.00	238,639.35	01-Aug-2008	7.150%	NV - 80.00%	360	01-Sep-2006
4000915498 2	106,396.00	103,245.31	01-Sep-2008	7.500%	TN - 80.00%	360	01-Sep-2006
4000922692 2	142,500.00	142,175.03	01-Jul-2008	9.200%	VA - 95.00%	360	01-Sep-2006
4000923926 2	194,400.00	193,425.39	01-Jan-2008	8.100%	CA - 80.00%	360	01-Sep-2006
4000924766 1	50,000.00	49,099.75	01-Jun-2008	9.800%	IN - 100.00%	360	01-Sep-2006
4000926441 2	180,600.00	179,094.39	01-Jul-2008	9.900%	NC - 100.00%	360	01-Sep-2006
4000927320 2	492,000.00	491,848.29	01-Jul-2008	7.400%	CA - 80.00%	360	01-Sep-2006
4000927389 2	504,000.00	503,837.24	01-May-2008	7.750%	CA - 80.00%	360	01-Sep-2006
4000928993 2	240,000.00	240,000.00	01-May-2008	7.300%	NV - 80.00%	360	01-Sep-2006
4000931868 2	216,424.00	216,394.00	01-Jul-2008	7.800%	GA - 80.00%	360	01-Sep-2006
4000934459 2	127,750.00	127,078.35	01-Dec-2007	7.950%	OH - 79.99%	360	01-Sep-2006
4000935801 2	159,505.00	155,159.39	01-Aug-2008	7.650%	GA - 95.00%	360	01-Sep-2006
4000937797 2	672,000.00	672,000.00	01-Sep-2007	7.500%	CA - 80.00%	360	01-Sep-2006
4000940868 2	156,600.00	156,414.50	01-Dec-2006	9.000%	AZ - 90.00%	360	01-Sep-2006
4000950755 2	86,000.00	84,170.88	01-Nov-2007	8.950%	WI - 100.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000951707 1	180,000.00	179,940.37	01-Apr-2008	7.950%	FL - 80.00%	360	01-Sep-2006
TOTAL	9,680,045.00	9,664,482.54					
Became REO Property in a Prior Period:							
4000623447 1	69,300.00	68,730.60	01-May-2008	9.125%	IN - 90.00%	360	01-Aug-2006
4000701611 1	75,000.00	73,745.27	01-Mar-2008	10.500%	IL - 100.00%	360	01-Jul-2006
4000717951 2	149,500.00	146,981.17	01-Jul-2008	10.625%	AL - 100.00%	360	01-Jun-2006
4000729026 2	203,200.00	201,956.03	01-Sep-2007	7.500%	OH - 80.00%	360	01-Sep-2006
4000735744 1	133,700.00	133,524.48	01-Jul-2008	9.750%	NM - 99.99%	360	01-May-2006
4000755177 2	45,600.00	44,461.51	01-Oct-2007	8.625%	IL - 80.00%	360	01-Jul-2006
4000756956 2	388,000.00	388,000.00	01-Apr-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000766829 2	193,900.00	190,040.87	01-Feb-2008	9.625%	AZ - 100.00%	360	01-Jul-2006
4000767278 2	275,000.00	274,999.40	01-Jun-2007	9.750%	NY - 100.00%	360	01-Aug-2006
4000774525 2	187,500.00	183,386.20	01-Jul-2007	9.000%	OH - 100.00%	360	01-Aug-2006
4000776114 2	68,000.00	66,163.86	01-Jul-2007	8.000%	OH - 68.00%	360	01-Aug-2006
4000779068 2	49,900.00	49,330.85	01-Jul-2008	12.375%	AL - 100.00%	360	01-Jul-2006
4000780396 2	84,500.00	82,668.16	01-Aug-2008	9.125%	NV - 100.00%	360	01-Aug-2006
4000781526 2	208,650.00	202,471.56	01-Jul-2008	7.375%	AZ - 79.99%	360	01-Aug-2006
4000781862 2	184,540.00	179,312.37	01-Sep-2008	8.000%	AZ - 80.00%	360	01-Aug-2006
4000785989 2	183,000.00	184,172.31	01-Jun-2008	9.250%	MI - 100.00%	360	01-Aug-2006
4000788189 2	75,800.00	74,007.97	01-Mar-2008	9.350%	TX - 100.00%	360	01-Aug-2006
4000789514 1	193,600.00	188,316.01	01-Feb-2008	8.500%	RI - 80.00%	360	01-Jul-2006
4000795227 2	50,000.00	49,768.47	01-Aug-2008	11.625%	GA - 89.29%	360	01-Aug-2006
4000797793 2	471,200.00	471,200.00	01-Jun-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000797886 2	136,000.00	136,000.00	01-Jun-2008	7.500%	MI - 80.00%	360	01-Jul-2006
4000800465 2	324,000.00	322,420.95	01-Nov-2006	8.000%	NY - 80.00%	360	01-Aug-2006
4000800533 1	42,400.00	41,242.68	01-May-2007	8.500%	KY - 80.00%	360	01-Jul-2006
4000800544 2	330,700.00	330,700.00	01-Sep-2006	8.000%	NY - 80.00%	360	01-Aug-2006
4000803220 2	86,000.00	85,492.46	01-Dec-2007	8.000%	IA - 80.00%	360	01-Aug-2006
4000805621 1	132,000.00	131,193.82	01-Jan-2007	8.000%	MA - 80.00%	360	01-Aug-2006
4000805788 2	509,600.00	496,647.67	01-Oct-2007	8.500%	OH - 80.00%	360	01-Jul-2006
4000806069 2	476,000.00	469,896.86	01-Feb-2007	8.000%	NY - 80.00%	360	01-Aug-2006
4000807196 2	231,200.00	224,610.10	01-Dec-2007	7.750%	FL - 80.00%	360	01-Jul-2006
4000807595 1	136,950.00	132,402.70	01-Jul-2008	6.750%	MN - 83.00%	360	01-Aug-2006
4000807954 2	395,000.00	394,909.86	01-Aug-2008	11.250%	GA - 100.00%	360	01-Aug-2006
4000810275 2	143,982.00	140,928.05	01-Aug-2008	9.875%	MO - 100.00%	360	01-Jul-2006
4000812800 1	100,000.00	97,483.27	01-Dec-2007	8.250%	FL - 80.00%	360	01-Aug-2006
4000816054 2	42,960.00	41,884.88	01-May-2008	9.125%	PA - 80.00%	360	01-Aug-2006
4000817535 2	70,900.00	70,394.68	01-Feb-2008	9.625%	MO - 100.00%	360	01-Aug-2006
4000817734 2	164,800.00	158,789.23	01-Dec-2007	8.250%	CT - 80.00%	360	01-Aug-2006
4000818227 2	228,000.00	227,783.45	01-Feb-2008	8.250%	CA - 80.00%	360	01-Aug-2006
4000819628 1	249,579.00	247,735.96	01-Jul-2007	9.500%	IL - 95.00%	360	01-Aug-2006
4000820150 2	232,000.00	230,808.03	01-Dec-2006	10.750%	IL - 100.00%	360	01-Aug-2006
4000820332 2	286,400.00	286,346.00	01-Sep-2007	8.000%	CA - 80.00%	360	01-Aug-2006
4000820773 1	192,000.00	186,358.21	01-May-2008	8.000%	MN - 80.00%	360	01-Aug-2006
4000820822 2	501,500.00	498,309.31	01-Sep-2007	8.500%	FL - 85.00%	360	01-Aug-2006
4000822130 1	127,900.00	127,064.48	01-Nov-2007	8.000%	MA - 79.99%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000822259 2	160,000.00	156,345.04	01-May-2008	9.450%	AL - 100.00%	360	01-Aug-2006
4000822564 2	116,000.00	113,350.03	01-Aug-2007	8.750%	FL - 80.00%	360	01-Aug-2006
4000822745 2	468,000.00	465,324.26	01-Feb-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000822913 2	83,100.00	83,099.61	01-Apr-2008	8.000%	MI - 79.98%	360	01-Aug-2006
4000823129 2	157,500.00	156,970.72	01-Apr-2008	9.000%	MI - 92.65%	360	01-Aug-2006
4000823991 2	152,000.00	151,930.07	01-Jan-2007	8.250%	FL - 80.00%	360	01-Aug-2006
4000824727 2	243,000.00	240,420.69	01-Dec-2007	9.000%	MD - 90.00%	360	01-Jul-2006
4000825067 2	272,000.00	269,143.82	01-Jan-2007	8.250%	NV - 80.00%	360	01-Aug-2006
4000825668 2	136,000.00	132,170.47	01-Sep-2008	8.250%	MI - 80.00%	360	01-Jul-2006
4000826039 1	115,500.00	113,533.73	01-Feb-2008	10.250%	MI - 100.00%	360	01-Aug-2006
4000826927 2	520,000.00	520,000.00	01-Mar-2008	6.875%	WA - 80.00%	360	01-Aug-2006
4000827506 2	248,000.00	248,000.00	01-Jun-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000830035 2	235,200.00	232,452.59	01-Jun-2008	8.500%	CA - 80.00%	360	01-Jul-2006
4000830062 2	233,600.00	233,600.00	01-Jul-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000830804 2	400,000.00	397,636.49	01-Feb-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000831007 1	140,000.00	136,169.91	01-Jan-2007	7.875%	IL - 80.00%	360	01-Aug-2006
4000831181 1	196,000.00	195,014.50	01-May-2008	8.000%	NV - 80.00%	360	01-Aug-2006
4000831483 2	43,000.00	38,908.98	01-Jun-2008	10.750%	KS - 100.00%	180	01-Jul-2006
4000832004 2	480,000.00	480,000.00	01-Feb-2007	8.000%	CA - 80.00%	360	01-Aug-2006
4000832182 2	179,600.00	179,600.00	01-Mar-2008	9.500%	GA - 100.00%	360	01-Jul-2006
4000832785 2	128,000.00	131,759.61	01-Aug-2008	5.000%	MI - 80.00%	360	01-Aug-2006
4000832807 2	124,100.00	121,053.94	01-Jun-2008	8.375%	VA - 85.00%	360	01-Aug-2006
4000833074 2	223,250.00	219,115.34	01-May-2007	9.875%	IL - 95.00%	360	01-Aug-2006
4000833537 2	170,500.00	170,500.00	01-Jan-2007	10.375%	IL - 100.00%	360	01-Aug-2006
4000833831 2	108,000.00	105,186.53	01-Apr-2008	8.500%	SC - 80.00%	360	01-Jul-2006
4000833851 2	160,000.00	159,988.00	01-Jan-2008	8.000%	MD - 80.00%	360	01-Aug-2006
4000833909 2	172,000.00	171,022.00	01-Feb-2008	8.500%	FL - 80.00%	360	01-Jul-2006
4000834036 2	124,400.00	124,269.43	01-Jun-2008	7.625%	GA - 80.00%	360	01-Jul-2006
4000834810 2	87,200.00	84,369.83	01-Mar-2008	6.875%	OR - 80.00%	360	01-Aug-2006
4000836018 2	271,200.00	270,803.61	01-Mar-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000836125 2	528,700.00	512,678.47	01-Jun-2008	7.250%	TX - 84.77%	360	01-Aug-2006
4000836670 2	185,290.00	184,930.81	01-Nov-2007	10.400%	VT - 100.00%	360	01-Sep-2006
4000837202 2	283,000.00	281,937.39	01-Aug-2007	9.500%	FL - 100.00%	360	01-Jul-2006
4000837535 2	324,000.00	324,000.00	01-Oct-2007	8.000%	CA - 80.00%	360	01-Aug-2006
4000837970 1	72,500.00	71,420.86	01-Apr-2008	10.750%	MO - 100.00%	360	01-Sep-2006
4000838123 2	170,400.00	170,379.98	01-Feb-2008	8.000%	MN - 80.00%	360	01-Aug-2006
4000838400 2	902,400.00	902,282.61	01-Aug-2007	8.500%	CA - 80.00%	360	01-Jul-2006
4000839418 2	195,200.00	195,120.27	01-Jul-2008	8.500%	CA - 90.00%	360	01-Aug-2006
4000840105 2	161,500.00	161,440.28	01-Jul-2008	8.875%	AZ - 85.00%	360	01-Aug-2006
4000841893 2	352,000.00	351,987.61	01-Mar-2007	8.000%	CA - 80.00%	360	01-Aug-2006
4000841993 1	90,800.00	88,725.78	01-Sep-2007	8.750%	WI - 80.00%	360	01-Aug-2006
4000842046 2	400,000.00	399,699.16	01-Dec-2007	9.625%	KY - 100.00%	360	01-Aug-2006
4000842647 2	548,000.00	548,000.00	01-Sep-2006	8.875%	NY - 80.00%	360	01-Aug-2006
4000843048 2	264,000.00	264,000.00	01-Mar-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000843159 2	318,400.00	318,399.80	01-Mar-2008	8.500%	CA - 80.00%	360	01-Jul-2006
4000843363 2	172,000.00	172,000.00	01-Oct-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000843467 2	193,600.00	193,600.00	01-Mar-2008	8.000%	NV - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000843492 2	252,000.00	251,848.24	01-Apr-2008	8.500%	CA - 80.00%	360	01-Jul-2006
4000843874 2	486,000.00	486,000.00	01-Mar-2007	8.500%	NY - 90.00%	360	01-Aug-2006
4000844312 2	64,500.00	64,180.45	01-May-2008	10.875%	IA - 100.00%	360	01-Aug-2006
4000844488 2	135,920.00	135,782.97	01-Mar-2008	8.000%	MN - 80.00%	360	01-Aug-2006
4000844511 2	136,000.00	132,661.78	01-Jun-2007	8.375%	IL - 80.00%	360	01-Aug-2006
4000844769 2	503,200.00	503,200.00	01-May-2008	6.625%	CA - 80.00%	360	01-Aug-2006
4000845061 1	130,000.00	125,798.32	01-May-2008	8.000%	CA - 60.47%	360	01-Aug-2006
4000845197 2	719,200.00	719,199.53	01-Jan-2008	6.990%	WA - 80.00%	360	01-Aug-2006
4000845222 2	539,910.00	536,704.15	01-Feb-2008	8.500%	MN - 90.00%	360	01-Aug-2006
4000845610 1	139,900.00	137,566.35	01-Oct-2007	10.375%	MI - 100.00%	360	01-Aug-2006
4000845761 2	352,000.00	349,816.08	01-Mar-2007	7.450%	NY - 80.00%	360	01-Aug-2006
4000845850 2	87,200.00	85,435.13	01-Apr-2008	9.375%	LA - 80.00%	360	01-Aug-2006
4000847101 2	692,000.00	688,270.59	01-Jan-2008	8.000%	IL - 80.00%	360	01-Aug-2006
4000847253 2	115,000.00	111,334.86	01-Jan-2008	8.000%	CA - 76.67%	360	01-Aug-2006
4000847640 2	230,400.00	230,400.00	01-Sep-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000847684 2	91,800.00	89,937.15	01-Aug-2007	9.400%	MI - 90.00%	360	01-Aug-2006
4000847976 2	212,000.00	209,355.99	01-Apr-2008	8.000%	MN - 80.00%	360	01-Aug-2006
4000848018 2	228,000.00	222,664.76	01-Oct-2006	8.625%	IL - 80.00%	360	01-Aug-2006
4000848134 2	134,000.00	133,213.46	01-Nov-2008	7.750%	FL - 76.57%	360	01-Aug-2006
4000849330 2	284,000.00	283,856.65	01-Jan-2008	8.250%	MN - 80.00%	360	01-Aug-2006
4000849527 2	240,000.00	234,647.48	01-Sep-2008	8.875%	MI - 94.86%	360	01-Aug-2006
4000849757 1	94,500.00	92,742.73	01-Feb-2008	9.875%	IL - 90.00%	360	01-Aug-2006
4000849863 1	103,200.00	103,112.75	01-Aug-2008	7.125%	CA - 80.00%	360	01-Sep-2006
4000849896 2	132,300.00	130,363.43	01-Oct-2008	10.999%	MI - 90.00%	360	01-Aug-2006
4000850663 2	812,000.00	807,648.84	01-Jan-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000850726 2	239,920.00	239,920.00	01-Jan-2007	8.000%	CA - 80.00%	360	01-Aug-2006
4000851677 2	155,700.00	152,004.97	01-Oct-2007	9.375%	MN - 90.00%	360	01-Aug-2006
4000852380 2	342,500.00	340,216.98	01-Feb-2007	8.000%	OH - 79.99%	360	01-Aug-2006
4000852421 2	227,900.00	226,706.37	01-Dec-2007	7.500%	FL - 79.99%	360	01-Sep-2006
4000852876 2	177,600.00	175,398.45	01-Jun-2008	8.000%	NV - 80.00%	360	01-Aug-2006
4000853266 2	246,600.00	240,539.52	01-May-2008	8.500%	OR - 90.00%	360	01-Aug-2006
4000853846 1	151,000.00	146,507.22	01-Apr-2008	8.000%	TX - 79.89%	360	01-Aug-2006
4000853859 2	214,000.00	211,321.86	01-Dec-2007	8.000%	CA - 53.50%	360	01-Aug-2006
4000853860 2	383,600.00	376,743.77	01-Jun-2008	6.375%	OR - 80.00%	360	01-Aug-2006
4000854221 2	103,600.00	103,157.26	01-Jun-2007	8.400%	FL - 80.00%	360	01-Aug-2006
4000855202 2	64,500.00	63,287.45	01-Jun-2007	9.750%	MN - 100.00%	360	01-Aug-2006
4000855785 2	196,000.00	196,000.00	01-Jan-2007	8.750%	IL - 80.00%	360	01-Sep-2006
4000857125 2	56,525.00	55,264.36	01-Dec-2007	8.875%	IL - 95.00%	360	01-Aug-2006
4000857195 1	140,000.00	136,547.93	01-Jun-2008	9.000%	MI - 100.00%	360	01-Aug-2006
4000857201 2	204,000.00	202,930.10	01-Aug-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000857262 2	504,000.00	499,697.23	01-Jun-2007	8.990%	NY - 90.00%	360	01-Aug-2006
4000857671 2	44,800.00	44,260.12	01-Jan-2008	7.750%	TN - 80.00%	360	01-Aug-2006
4000857789 2	233,900.00	233,870.00	01-Sep-2007	8.000%	MD - 79.98%	360	01-Aug-2006
4000857956 2	276,000.00	275,999.44	01-Jan-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000858117 2	300,000.00	298,533.39	01-Aug-2008	9.150%	AZ - 100.00%	360	01-Aug-2006
4000859142 1	144,500.00	141,412.94	01-Apr-2008	9.150%	PA - 100.00%	360	01-Aug-2006
4000859365 2	200,000.00	200,000.00	01-Feb-2008	8.375%	AZ - 59.52%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000860458 1	127,000.00	126,742.63	01-Jan-2008	10.375%	MI - 100.00%	360	01-Aug-2006
4000860605 2	500,800.00	500,800.00	01-Feb-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000860613 1	168,000.00	167,217.86	01-Dec-2006	8.150%	NV - 80.00%	360	01-Aug-2006
4000860751 2	384,000.00	384,000.00	01-Apr-2008	7.550%	CA - 80.00%	360	01-Sep-2006
4000860919 2	90,000.00	87,458.08	01-Jan-2008	8.125%	MI - 100.00%	360	01-Sep-2006
4000860939 1	192,000.00	191,958.00	01-Sep-2007	8.000%	CA - 80.00%	360	01-Aug-2006
4000861405 1	83,700.00	81,576.17	01-Apr-2007	8.200%	IL - 90.00%	360	01-Aug-2006
4000861739 2	312,000.00	303,339.68	01-Oct-2006	7.550%	NJ - 80.00%	360	01-Sep-2006
4000861822 2	206,400.00	206,400.00	01-Apr-2008	8.250%	NV - 80.00%	360	01-Aug-2006
4000862032 1	160,000.00	158,007.14	01-Jul-2008	8.000%	MN - 80.00%	360	01-Aug-2006
4000862147 2	189,000.00	187,391.71	01-Mar-2008	9.400%	WA - 90.00%	360	01-Aug-2006
4000862227 2	221,600.00	219,918.42	01-Jul-2008	8.000%	NV - 80.00%	360	01-Aug-2006
4000862229 2	530,000.00	530,000.00	01-Oct-2006	9.000%	NY - 92.98%	360	01-Aug-2006
4000862302 1	92,000.00	91,470.15	01-Jun-2008	7.750%	MI - 80.00%	360	01-Aug-2006
4000862546 2	176,000.00	176,000.00	01-Apr-2008	8.900%	CA - 80.00%	360	01-Aug-2006
4000862762 2	51,000.00	49,956.56	01-Mar-2008	9.150%	GA - 85.00%	360	01-Sep-2006
4000862895 2	128,600.00	128,600.00	01-Oct-2007	9.250%	FL - 89.99%	360	01-Sep-2006
4000863037 2	154,850.00	151,395.99	01-Nov-2006	9.000%	WI - 95.00%	360	01-Aug-2006
4000863740 2	220,000.00	214,522.33	01-Jun-2007	8.300%	FL - 80.00%	360	01-Aug-2006
4000863749 2	210,050.00	210,050.00	01-Jul-2008	7.750%	AZ - 79.98%	360	01-Aug-2006
4000863983 1	135,000.00	134,740.07	01-Mar-2007	10.500%	WI - 100.00%	360	01-Aug-2006
4000863989 1	147,500.00	143,879.43	01-Dec-2006	8.375%	PA - 79.99%	360	01-Aug-2006
4000864165 2	236,000.00	236,000.00	01-Jul-2008	8.000%	VA - 80.00%	360	01-Aug-2006
4000864554 2	195,000.00	190,591.31	01-Jul-2008	9.000%	MI - 100.00%	360	01-Aug-2006
4000864947 2	272,000.00	271,998.00	01-Jul-2008	8.000%	MD - 80.00%	360	01-Aug-2006
4000865270 2	134,900.00	132,598.85	01-Nov-2007	10.250%	MO - 100.00%	360	01-Aug-2006
4000865380 1	212,000.00	211,740.00	01-May-2007	8.000%	MD - 80.00%	360	01-Aug-2006
4000865582 2	206,000.00	201,514.84	01-Apr-2007	8.999%	RI - 79.84%	360	01-Aug-2006
4000865597 1	178,800.00	178,800.00	01-Feb-2008	8.300%	MN - 80.00%	360	01-Aug-2006
4000865930 1	148,000.00	147,013.57	01-Feb-2008	8.000%	MN - 80.00%	360	01-Aug-2006
4000865947 2	216,000.00	214,439.10	01-Oct-2007	7.500%	FL - 80.00%	360	01-Sep-2006
4000866967 2	242,250.00	236,753.68	01-Jun-2007	8.950%	IN - 95.00%	360	01-Aug-2006
4000867124 1	160,000.00	155,428.41	01-Feb-2008	8.000%	AZ - 80.00%	360	01-Aug-2006
4000867153 2	188,700.00	188,053.14	01-Jun-2007	8.990%	IL - 85.00%	360	01-Aug-2006
4000867509 2	289,900.00	285,174.47	01-Oct-2007	10.300%	IL - 100.00%	360	01-Sep-2006
4000867598 2	375,900.00	375,900.00	01-Nov-2007	8.000%	MD - 80.00%	360	01-Aug-2006
4000867606 1	180,000.00	175,927.36	01-Sep-2007	8.800%	MD - 80.00%	360	01-Aug-2006
4000867625 2	189,600.00	189,600.00	01-Feb-2008	8.000%	MN - 80.00%	360	01-Aug-2006
4000867674 2	408,000.00	408,000.00	01-Jul-2008	8.000%	DC - 80.00%	360	01-Aug-2006
4000868329 2	1,392,000.00	1,392,000.00	01-Jun-2007	7.800%	CA - 80.00%	360	01-Sep-2006
4000868780 2	280,000.00	276,675.57	01-Apr-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000869410 2	169,500.00	169,500.00	01-Jan-2008	9.000%	MI - 100.00%	360	01-Sep-2006
4000870124 1	160,000.00	159,084.96	01-Jul-2007	8.500%	FL - 82.05%	360	01-Aug-2006
4000870199 2	84,000.00	84,000.00	01-Sep-2007	8.650%	FL - 56.00%	360	01-Sep-2006
4000870245 2	295,200.00	293,397.76	01-May-2007	8.000%	CA - 80.00%	360	01-Aug-2006
4000870397 2	300,000.00	299,095.01	01-May-2008	6.100%	CA - 80.00%	360	01-Sep-2006
4000870568 2	348,000.00	345,991.23	01-Feb-2007	8.000%	NY - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000870909 1	91,600.00	90,651.43	01-Mar-2008	8.300%	IN - 80.00%	360	01-Aug-2006
4000871588 2	494,000.00	494,000.00	01-Dec-2007	8.000%	CA - 80.00%	360	01-Aug-2006
4000871626 1	108,750.00	105,298.04	01-Sep-2008	7.150%	TX - 79.97%	360	01-Aug-2006
4000871885 1	92,000.00	92,000.00	01-Mar-2008	7.750%	NC - 80.00%	360	01-Sep-2006
4000871982 2	780,000.00	775,683.29	01-Mar-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000871992 1	80,800.00	79,903.26	01-Dec-2007	8.050%	GA - 80.00%	360	01-Aug-2006
4000872094 2	226,400.00	225,214.26	01-Oct-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000872493 1	262,400.00	255,135.49	01-Nov-2007	7.500%	MD - 80.00%	360	01-Sep-2006
4000872504 2	303,200.00	303,188.78	01-Apr-2008	7.850%	CA - 79.99%	360	01-Sep-2006
4000874063 2	128,000.00	124,632.34	01-Aug-2008	8.000%	TX - 80.00%	360	01-Aug-2006
4000874078 2	264,000.00	261,831.43	01-Aug-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000874357 1	236,000.00	234,867.22	01-Oct-2007	8.050%	NV - 80.00%	360	01-Aug-2006
4000874374 2	55,040.00	54,389.50	01-Sep-2008	8.000%	MN - 80.00%	360	01-Aug-2006
4000874528 2	109,505.00	109,505.00	01-Dec-2007	8.050%	WA - 80.00%	360	01-Aug-2006
4000874767 2	400,000.00	397,786.42	01-Jul-2007	8.000%	NJ - 80.00%	360	01-Aug-2006
4000875460 1	83,200.00	81,156.40	01-Jun-2007	8.200%	IL - 80.00%	360	01-Sep-2006
4000875832 1	127,200.00	126,556.41	01-Aug-2007	8.150%	NV - 80.00%	360	01-Aug-2006
4000875877 1	106,000.00	103,149.20	01-Sep-2008	8.000%	TX - 80.00%	360	01-Aug-2006
4000875935 2	141,000.00	138,623.91	01-Nov-2007	9.999%	MI - 88.13%	360	01-Sep-2006
4000876000 1	152,320.00	151,918.36	01-Apr-2008	8.000%	MN - 80.00%	360	01-Aug-2006
4000876130 2	359,300.00	359,300.00	01-Jul-2007	7.150%	IL - 75.64%	360	01-Sep-2006
4000876542 2	183,750.00	181,547.38	01-Dec-2007	8.000%	AZ - 75.00%	360	01-Aug-2006
4000876638 1	192,000.00	190,970.84	01-Nov-2007	7.550%	NV - 80.00%	360	01-Sep-2006
4000876691 2	226,950.00	225,383.21	01-Nov-2007	8.000%	FL - 80.19%	360	01-Aug-2006
4000876857 2	155,000.00	149,535.81	01-Dec-2007	6.600%	FL - 60.78%	360	01-Aug-2006
4000877079 2	270,454.00	270,439.00	01-Feb-2008	9.800%	CA - 100.00%	360	01-Aug-2006
4000877179 1	83,200.00	82,199.36	01-Jun-2008	8.000%	NC - 80.00%	360	01-Aug-2006
4000877596 2	285,100.00	281,443.17	01-Jun-2008	7.400%	SC - 79.99%	360	01-Sep-2006
4000877634 1	144,900.00	150,184.83	01-Jan-2008	10.100%	GA - 100.00%	360	01-Aug-2006
4000877822 2	300,000.00	298,494.57	01-Jul-2007	7.750%	FL - 80.00%	360	01-Sep-2006
4000877990 2	329,600.00	329,600.00	01-Apr-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000878038 2	218,000.00	213,626.17	01-Feb-2008	9.250%	NJ - 100.00%	360	01-Sep-2006
4000878055 2	224,000.00	218,783.57	01-Jun-2008	8.650%	MI - 94.92%	360	01-Aug-2006
4000878351 2	524,000.00	521,281.10	01-Apr-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000878530 2	118,400.00	118,400.00	01-Mar-2008	7.150%	GA - 80.00%	360	01-Aug-2006
4000878631 1	109,600.00	106,735.13	01-Jul-2008	8.000%	NH - 80.00%	360	01-Aug-2006
4000878767 2	833,600.00	827,385.43	01-Aug-2008	7.700%	CA - 80.00%	360	01-Aug-2006
4000878838 1	307,200.00	299,180.71	01-Oct-2007	8.050%	MD - 80.00%	360	01-Aug-2006
4000879159 2	517,500.00	517,500.00	01-Jan-2008	8.000%	CA - 90.00%	360	01-Sep-2006
4000879450 2	225,900.00	225,841.31	01-Sep-2007	9.250%	OR - 90.00%	360	01-Aug-2006
4000879900 2	286,900.00	285,730.44	01-Apr-2007	8.600%	IL - 95.00%	360	01-Aug-2006
4000880133 2	166,500.00	165,738.52	01-Dec-2007	8.500%	GA - 90.00%	360	01-Aug-2006
4000880139 2	69,760.00	67,645.89	01-Aug-2008	7.250%	MS - 80.00%	360	01-Aug-2006
4000880144 1	161,500.00	160,604.08	01-Sep-2008	7.600%	MI - 95.00%	360	01-Sep-2006
4000880193 2	77,900.00	76,097.55	01-Nov-2007	8.550%	MI - 95.00%	360	01-Sep-2006
4000880499 2	300,000.00	295,142.43	01-Nov-2006	10.500%	WI - 100.00%	360	01-Aug-2006
4000880771 2	192,000.00	189,620.93	01-Jun-2008	7.650%	GA - 80.00%	360	01-Sep-2006



Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000881330 2	276,800.00	274,136.89	01-May-2008	8.650%	MN - 80.00%	360	01-Aug-2006
4000881715 2	80,000.00	79,738.78	01-Jan-2008	9.900%	MI - 80.00%	360	01-Sep-2006
4000882091 2	224,000.00	216,896.03	01-Jan-2008	7.500%	NV - 80.00%	360	01-Aug-2006
4000882431 2	340,000.00	339,997.98	01-Feb-2008	8.150%	MD - 80.00%	360	01-Aug-2006
4000883219 2	77,350.00	75,982.99	01-Jun-2008	9.750%	MI - 85.00%	360	01-Sep-2006
4000883310 2	316,695.00	306,165.94	01-Jun-2008	6.750%	CA - 80.00%	360	01-Aug-2006
4000883893 2	224,000.00	218,145.67	01-Dec-2006	8.000%	FL - 80.00%	360	01-Aug-2006
4000883896 2	378,000.00	368,193.15	01-Mar-2008	8.550%	AZ - 90.00%	360	01-Aug-2006
4000884216 2	189,500.00	188,256.47	01-Oct-2006	7.500%	FL - 79.99%	360	01-Sep-2006
4000884319 1	91,900.00	91,383.93	01-Jul-2008	7.999%	MI - 79.98%	360	01-Sep-2006
4000884325 1	122,450.00	121,858.24	01-Dec-2007	9.000%	MI - 95.00%	360	01-Aug-2006
4000884669 2	419,900.00	419,746.31	01-Feb-2008	8.550%	CA - 80.00%	360	01-Sep-2006
4000885617 1	132,300.00	132,300.00	01-Aug-2007	8.100%	FL - 79.99%	360	01-Sep-2006
4000885846 2	297,000.00	295,844.01	01-May-2008	8.750%	VA - 62.39%	360	01-Sep-2006
4000885901 1	121,000.00	120,106.17	01-Aug-2007	9.500%	SC - 100.00%	360	01-Aug-2006
4000886261 2	441,000.00	430,064.77	01-May-2007	8.150%	NY - 90.00%	360	01-Sep-2006
4000886274 2	392,000.00	390,041.08	01-Sep-2007	8.000%	CA - 80.00%	360	01-Aug-2006
4000886438 2	160,000.00	158,997.88	01-Feb-2008	7.650%	NV - 80.00%	360	01-Sep-2006
4000887238 2	123,500.00	122,552.23	01-Jul-2008	9.250%	TN - 95.00%	360	01-Sep-2006
4000887279 2	95,000.00	94,991.22	01-Apr-2008	8.600%	TN - 100.00%	360	01-Sep-2006
4000887663 2	251,000.00	248,616.55	01-Apr-2007	8.500%	PA - 89.01%	360	01-Sep-2006
4000887989 2	146,250.00	141,777.56	01-Feb-2008	9.650%	MI - 100.00%	360	01-Sep-2006
4000887992 1	108,000.00	107,568.07	01-Jan-2008	9.000%	WI - 100.00%	360	01-Aug-2006
4000888041 2	216,000.00	215,983.52	01-Sep-2006	8.500%	AZ - 80.00%	360	01-Aug-2006
4000888042 2	1,200,000.00	1,200,000.00	01-Dec-2007	6.850%	OR - 72.81%	360	01-Aug-2006
4000888356 2	94,400.00	94,351.84	01-Jun-2008	9.100%	GA - 80.00%	360	01-Aug-2006
4000889129 2	175,900.00	174,906.59	01-May-2008	7.550%	CO - 79.99%	360	01-Sep-2006
4000889241 1	200,800.00	197,508.51	01-May-2007	8.000%	IL - 80.00%	360	01-Aug-2006
4000889383 1	247,000.00	245,285.17	01-Jul-2008	8.000%	NV - 80.00%	360	01-Aug-2006
4000889502 2	168,000.00	166,632.21	01-Jun-2007	8.800%	FL - 79.25%	360	01-Sep-2006
4000889985 2	148,000.00	147,131.99	01-Apr-2008	7.850%	MI - 80.00%	360	01-Sep-2006
4000890567 2	439,950.00	439,950.00	01-May-2007	7.900%	FL - 79.99%	360	01-Sep-2006
4000890841 2	256,000.00	256,000.00	01-Jun-2008	8.000%	NV - 80.00%	360	01-Aug-2006
4000891143 2	229,500.00	228,767.99	01-Sep-2006	8.650%	NV - 90.00%	360	01-Sep-2006
4000891715 1	195,500.00	190,970.28	01-Nov-2006	8.400%	FL - 85.00%	360	01-Sep-2006
4000891744 2	201,600.00	200,506.38	01-Jan-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000891998 2	376,000.00	375,999.16	01-Apr-2007	8.400%	DC - 80.00%	360	01-Aug-2006
4000892096 2	211,500.00	209,473.55	01-May-2008	8.350%	NV - 88.13%	360	01-Sep-2006
4000892764 2	310,480.00	310,311.06	01-Jun-2007	7.850%	TX - 80.00%	360	01-Sep-2006
4000893554 2	190,000.00	189,950.33	01-Nov-2007	9.000%	AZ - 95.00%	360	01-Aug-2006
4000893611 1	149,400.00	147,534.66	01-May-2008	7.500%	CO - 79.95%	360	01-Sep-2006
4000894017 1	104,000.00	104,000.00	01-Aug-2007	8.950%	IL - 80.00%	360	01-Sep-2006
4000894098 2	280,000.00	272,143.72	01-Aug-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000894357 2	519,960.00	519,960.00	01-Dec-2007	8.000%	WA - 80.00%	360	01-Aug-2006
4000894396 2	138,320.00	134,919.33	01-Dec-2007	8.550%	GA - 80.00%	360	01-Aug-2006
4000894579 2	405,000.00	396,632.95	01-Feb-2007	9.100%	WI - 90.00%	360	01-Sep-2006
4000894737 2	169,900.00	166,594.88	01-Mar-2008	9.600%	MI - 100.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000895273 2	402,400.00	401,812.33	01-Jan-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000895684 2	163,200.00	163,154.78	01-Oct-2007	7.500%	MN - 80.00%	360	01-Sep-2006
4000896477 2	272,000.00	264,285.30	01-Apr-2008	7.550%	MI - 79.77%	360	01-Sep-2006
4000896945 2	178,500.00	178,500.00	01-Jul-2008	7.500%	MN - 74.38%	360	01-Sep-2006
4000897609 2	136,800.00	136,755.25	01-Nov-2007	7.850%	FL - 80.00%	360	01-Sep-2006
4000897758 2	287,200.00	285,886.68	01-Jun-2007	8.050%	MD - 80.00%	360	01-Sep-2006
4000897867 2	488,000.00	487,632.25	01-Feb-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000898424 2	320,000.00	318,566.61	01-Mar-2007	8.550%	FL - 80.00%	360	01-Aug-2006
4000898544 1	84,000.00	81,948.15	01-Oct-2007	8.400%	TX - 80.00%	360	01-Aug-2006
4000899161 2	73,500.00	72,026.37	01-Nov-2007	9.200%	PA - 100.00%	360	01-Sep-2006
4000899299 1	93,000.00	91,300.41	01-Jul-2008	11.400%	IN - 100.00%	360	01-Sep-2006
4000899333 2	86,000.00	84,391.37	01-Sep-2007	9.200%	OH - 100.00%	360	01-Sep-2006
4000899779 1	154,000.00	154,000.00	01-Sep-2007	9.500%	MI - 100.00%	360	01-Sep-2006
4000899805 2	184,800.00	183,679.37	01-Feb-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000900483 1	148,000.00	147,068.82	01-May-2008	7.500%	OR - 80.00%	360	01-Sep-2006
4000900499 2	324,000.00	323,888.62	01-Jan-2007	8.250%	IL - 80.00%	360	01-Sep-2006
4000900880 2	180,000.00	188,369.33	01-Feb-2008	9.450%	MN - 100.00%	360	01-Sep-2006
4000901503 2	162,400.00	160,004.74	01-Jul-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000901518 2	175,200.00	170,647.95	01-Aug-2008	7.850%	MS - 80.00%	360	01-Sep-2006
4000901720 2	428,000.00	428,000.00	01-Apr-2008	7.650%	CA - 80.00%	360	01-Sep-2006
4000901805 2	148,500.00	145,690.71	01-Feb-2008	9.550%	GA - 90.00%	360	01-Sep-2006
4000902460 1	86,300.00	86,300.00	01-Jun-2008	8.650%	MI - 79.98%	360	01-Sep-2006
4000902791 2	488,000.00	488,000.00	01-Oct-2007	8.550%	CA - 80.00%	360	01-Aug-2006
4000903258 2	34,000.00	33,356.88	01-Jan-2008	9.550%	IL - 100.00%	360	01-Sep-2006
4000903918 2	423,200.00	422,863.60	01-Nov-2007	7.650%	CA - 80.00%	360	01-Sep-2006
4000904739 2	182,000.00	177,976.27	01-Mar-2007	8.750%	FL - 80.00%	360	01-Sep-2006
4000904806 1	80,000.00	78,554.67	01-Oct-2008	9.750%	MI - 100.00%	360	01-Sep-2006
4000905163 2	44,800.00	43,786.54	01-Feb-2008	8.850%	OH - 80.00%	360	01-Sep-2006
4000905545 2	183,200.00	183,148.09	01-May-2008	8.000%	AZ - 80.00%	360	01-Aug-2006
4000905579 2	103,900.00	102,751.31	01-Jul-2007	8.750%	FL - 79.98%	360	01-Sep-2006
4000906628 2	204,000.00	203,932.42	01-Feb-2008	7.950%	NV - 80.00%	360	01-Sep-2006
4000907647 2	224,900.00	221,124.93	01-Jan-2008	9.000%	MI - 100.00%	360	01-Sep-2006
4000907841 2	255,000.00	254,150.69	01-Dec-2007	8.990%	MI - 85.00%	360	01-Sep-2006
4000907850 2	380,000.00	380,000.00	01-Jun-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000908051 2	175,500.00	171,696.53	01-Aug-2007	8.500%	FL - 65.00%	360	01-Sep-2006
4000910395 2	533,600.00	526,637.26	01-Apr-2007	7.450%	IL - 80.00%	360	01-Sep-2006
4000911241 2	270,750.00	269,826.76	01-Oct-2007	8.800%	FL - 95.00%	360	01-Sep-2006
4000911551 2	129,500.00	128,933.87	01-Oct-2008	8.250%	GA - 79.45%	360	01-Sep-2006
4000912142 2	141,600.00	137,328.09	01-May-2008	7.100%	MN - 80.00%	360	01-Sep-2006
4000912800 2	460,000.00	460,000.00	01-Oct-2007	7.500%	CA - 80.00%	360	01-Sep-2006
4000913280 1	80,000.00	77,623.90	01-Apr-2008	9.250%	IN - 100.00%	360	01-Sep-2006
4000913380 2	109,600.00	109,074.96	01-Jan-2007	7.900%	KY - 80.00%	360	01-Sep-2006
4000913541 1	187,900.00	187,595.06	01-Jun-2007	10.850%	OH - 100.00%	360	01-Sep-2006
4000913629 2	135,200.00	132,182.09	01-Apr-2007	8.700%	IL - 80.00%	360	01-Sep-2006
4000913835 2	176,000.00	176,000.00	01-Oct-2007	8.999%	FL - 80.00%	360	01-Sep-2006
4000915007 2	327,700.00	327,700.00	01-Mar-2008	7.500%	CA - 79.99%	360	01-Sep-2006
4000915850 2	219,950.00	214,275.42	01-Apr-2008	7.850%	FL - 79.98%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000917459 1	135,840.00	131,950.87	01-Aug-2008	7.500%	TN - 80.00%	360	01-Sep-2006
4000917617 2	236,000.00	235,982.40	01-May-2007	9.600%	FL - 100.00%	360	01-Sep-2006
4000917823 2	306,400.00	304,623.04	01-Feb-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000918337 2	576,000.00	572,791.03	01-Mar-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000919236 2	109,000.00	108,193.35	01-Oct-2007	9.350%	MN - 100.00%	360	01-Sep-2006
4000919301 1	111,900.00	110,519.28	01-Dec-2007	7.500%	UT - 79.99%	360	01-Sep-2006
4000920068 2	948,000.00	942,240.70	01-Sep-2007	7.500%	FL - 80.00%	360	01-Sep-2006
4000920149 1	102,320.00	99,877.53	01-Jan-2008	8.350%	GA - 80.00%	360	01-Sep-2006
4000921290 2	204,000.00	201,229.53	01-Sep-2008	7.500%	RI - 80.00%	360	01-Sep-2006
4000923309 1	160,000.00	159,245.07	01-Jun-2008	8.000%	AZ - 80.00%	360	01-Sep-2006
4000924973 2	270,000.00	268,255.85	01-Jun-2008	9.850%	MI - 100.00%	360	01-Sep-2006
4000925830 2	252,800.00	245,706.87	01-Mar-2008	7.500%	MN - 80.00%	360	01-Sep-2006
4000926146 2	230,300.00	226,968.74	01-Aug-2007	7.050%	FL - 79.99%	360	01-Sep-2006
4000926402 1	139,920.00	136,597.86	01-Apr-2008	8.600%	MO - 80.00%	360	01-Sep-2006
4000926675 2	260,000.00	260,000.00	01-Feb-2008	7.650%	CA - 80.00%	360	01-Sep-2006
4000926969 2	101,600.00	98,831.78	01-Jun-2007	7.650%	OH - 80.00%	360	01-Sep-2006
4000927331 2	576,000.00	576,000.00	01-Nov-2007	8.550%	CA - 80.00%	360	01-Sep-2006
4000927358 2	287,200.00	286,054.50	01-Apr-2007	8.500%	NV - 80.00%	360	01-Sep-2006
4000930405 2	137,750.00	134,527.71	01-Jan-2008	8.500%	GA - 95.00%	360	01-Sep-2006
4000930835 2	71,600.00	70,793.63	01-Sep-2008	7.750%	KY - 80.00%	360	01-Sep-2006
4000932116 1	253,600.00	252,913.88	01-Sep-2007	7.500%	MD - 80.00%	360	01-Sep-2006
4000932673 2	158,650.00	154,897.52	01-May-2008	8.500%	AZ - 95.00%	360	01-Sep-2006
4000933105 2	252,420.00	249,182.05	01-Jun-2008	7.400%	GA - 80.00%	360	01-Sep-2006
4000933148 1	127,700.00	125,389.61	01-Jul-2007	9.250%	MI - 89.99%	360	01-Sep-2006
4000934520 1	108,000.00	107,302.48	01-Mar-2008	9.850%	MI - 100.00%	360	01-Sep-2006
4000935249 2	143,000.00	143,000.00	01-Sep-2007	8.750%	AZ - 65.00%	360	01-Sep-2006
4000935406 1	133,600.00	132,179.20	01-Nov-2007	7.999%	FL - 80.00%	360	01-Sep-2006
4000937120 2	310,500.00	310,500.00	01-Nov-2007	8.000%	CA - 90.00%	360	01-Sep-2006
4000937725 2	532,000.00	529,246.08	01-Jan-2007	7.650%	CA - 80.00%	360	01-Sep-2006
4000938874 2	104,919.00	102,033.59	01-May-2008	7.600%	TX - 80.00%	360	01-Sep-2006
4000939210 1	182,788.00	181,150.45	01-Nov-2007	9.050%	GA - 80.00%	360	01-Sep-2006
4000942626 2	236,000.00	236,000.00	01-Aug-2008	6.999%	CA - 80.00%	360	01-Sep-2006
4000943233 2	214,052.00	208,744.09	01-Oct-2007	8.150%	GA - 80.00%	360	01-Sep-2006
4000943348 2	103,200.00	103,173.06	01-Jun-2008	8.650%	NC - 80.00%	360	01-Sep-2006
4000945036 1	137,520.00	137,401.89	01-Oct-2007	7.500%	WA - 80.00%	360	01-Sep-2006
4000947569 1	116,000.00	115,435.59	01-May-2008	7.850%	CA - 80.00%	360	01-Sep-2006
TOTAL	83,797,589.00	83,129,890.31					
TOTAL	93,477,634.00	92,794,372.85					

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:							
4000746578 2	1,112,000.00	1,112,000.00	01-Jan-2009	8.500%	CA - 80.00%	360	01-Jul-2006
4000769064 2	220,500.00	212,019.76	01-Jan-2009	8.625%	IL - 88.20%	360	01-Jul-2006
4000772714 2	74,500.00	72,848.62	01-Jan-2009	9.000%	MI - 100.00%	360	01-Aug-2006
4000777426 2	238,400.00	238,400.00	01-Jan-2009	8.500%	AZ - 80.00%	360	01-Aug-2006
4000777914 1	81,400.00	79,860.37	01-Nov-2008	10.875%	IL - 100.00%	360	01-Jul-2006
4000782311 2	282,400.00	274,128.23	01-Nov-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000787245 2	348,000.00	348,000.00	01-Jun-2008	9.999%	MN - 80.00%	360	01-Jul-2006
4000790106 2	54,400.00	55,947.14	01-Jan-2009	9.375%	IN - 80.00%	360	01-Jul-2006
4000791743 2	191,120.00	191,120.00	01-Oct-2008	7.500%	TN - 80.00%	360	01-Aug-2006
4000795920 2	78,400.00	78,400.00	01-Jan-2009	7.800%	GA - 80.00%	360	01-Aug-2006
4000797756 2	72,026.00	70,218.60	01-Mar-2008	8.000%	SD - 80.00%	360	01-Sep-2006
4000798036 2	376,000.00	365,177.30	01-Nov-2008	8.000%	MA - 80.00%	360	01-Aug-2006
4000798522 1	110,576.00	107,469.88	01-Jan-2009	8.500%	TN - 80.00%	360	01-Jul-2006
4000802270 1	132,750.00	135,411.47	01-Mar-2008	7.500%	NC - 79.99%	360	01-Jul-2006
4000803297 2	514,000.00	513,872.40	01-Jan-2009	8.000%	CA - 69.93%	360	01-Aug-2006
4000805580 2	308,000.00	307,998.59	01-Jan-2009	7.300%	CA - 80.00%	360	01-Sep-2006
4000807836 2	783,750.00	774,689.05	01-Nov-2008	9.250%	IL - 95.00%	360	01-Jul-2006
4000808149 2	109,900.00	112,846.58	01-Jan-2009	10.250%	SC - 100.00%	360	01-Jul-2006
4000809606 2	177,000.00	173,329.44	01-Dec-2008	9.250%	IL - 100.00%	360	01-Aug-2006
4000812198 1	156,500.00	162,790.84	01-Dec-2007	8.850%	FL - 100.00%	360	01-Aug-2006
4000812970 2	326,400.00	326,400.00	01-Oct-2006	7.500%	NY - 80.00%	360	01-Sep-2006
4000813102 2	72,000.00	70,137.09	01-Oct-2008	8.750%	NY - 80.00%	360	01-Sep-2006
4000814137 1	63,600.00	62,374.62	01-Jan-2009	9.625%	NY - 100.00%	360	01-Aug-2006
4000814207 2	256,000.00	255,999.97	01-Jan-2009	6.875%	CA - 80.00%	360	01-Aug-2006
4000814803 2	404,000.00	392,866.59	01-Jan-2009	8.000%	PA - 79.22%	360	01-Aug-2006
4000814913 2	143,000.00	143,000.00	01-Mar-2008	11.500%	GA - 100.00%	360	01-Aug-2006
4000814954 2	213,600.00	205,800.30	01-Jan-2009	6.500%	UT - 80.00%	360	01-Aug-2006
4000814998 2	215,000.00	209,805.46	01-Jan-2009	9.000%	WI - 84.98%	360	01-Jul-2006
4000815067 2	516,000.00	502,043.94	01-Feb-2008	7.700%	NJ - 80.00%	360	01-Sep-2006
4000816622 2	115,600.00	123,163.97	01-Jan-2009	8.375%	SD - 80.00%	360	01-Jul-2006
4000819140 2	245,000.00	243,885.04	01-Jan-2009	8.250%	CA - 56.32%	360	01-Aug-2006
4000821137 2	230,000.00	227,229.07	01-Jan-2009	7.750%	FL - 91.27%	360	01-Aug-2006
4000822552 2	204,900.00	209,502.48	01-Dec-2008	8.550%	FL - 80.00%	360	01-Sep-2006
4000823800 1	122,000.00	118,778.39	01-Aug-2008	7.999%	GA - 80.00%	360	01-Aug-2006
4000827194 2	286,400.00	286,400.00	01-Mar-2008	4.875%	MA - 80.00%	360	01-Aug-2006
4000827587 2	79,500.00	77,713.15	01-Jan-2009	9.000%	TN - 100.00%	360	01-Jul-2006
4000828084 2	53,000.00	52,133.65	01-Jan-2009	10.550%	MO - 79.10%	360	01-Aug-2006
4000828390 2	282,500.00	287,098.53	01-Jan-2009	9.500%	AZ - 100.00%	360	01-Aug-2006
4000829189 2	98,400.00	97,938.06	01-Jan-2009	8.500%	MO - 80.00%	360	01-Jul-2006
4000831022 2	303,200.00	303,200.00	01-Jan-2009	8.500%	CA - 80.00%	360	01-Jul-2006
4000832498 2	288,000.00	280,045.97	01-Dec-2008	7.750%	IL - 80.00%	360	01-Aug-2006
4000834373 2	176,000.00	176,000.00	01-Jan-2009	8.000%	FL - 80.00%	360	01-Aug-2006
4000834767 1	108,800.00	113,610.70	01-Oct-2008	6.125%	FL - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000836776 2	370,350.00	362,701.85	01-Jan-2009	8.750%	OR - 90.00%	360	01-Sep-2006
4000837864 2	49,500.00	48,473.68	01-Nov-2008	9.250%	PA - 90.00%	360	01-Aug-2006
4000841850 2	209,600.00	208,961.09	01-Jan-2009	6.500%	MD - 80.00%	360	01-Aug-2006
4000843499 2	272,000.00	263,980.48	01-Dec-2008	8.000%	IL - 80.00%	360	01-Aug-2006
4000843967 2	82,000.00	90,767.69	01-Feb-2008	11.250%	NY - 100.00%	360	01-Sep-2006
4000844115 2	104,000.00	101,505.97	01-Jan-2009	8.500%	MI - 80.00%	360	01-Aug-2006
4000845592 1	127,680.00	124,063.00	01-Sep-2008	8.625%	FL - 95.00%	360	01-Aug-2006
4000847396 2	641,150.00	635,026.54	01-Jan-2009	9.500%	UT - 95.00%	360	01-Jul-2006
4000847424 2	210,900.00	209,988.20	01-Jan-2009	9.000%	FL - 95.00%	360	01-Aug-2006
4000847944 2	238,000.00	237,146.94	01-Dec-2008	8.000%	CA - 79.99%	360	01-Aug-2006
4000848422 2	172,000.00	171,992.46	01-Jan-2009	8.000%	WA - 80.00%	360	01-Aug-2006
4000848753 2	212,000.00	208,583.04	01-Jan-2009	6.750%	CO - 80.00%	360	01-Aug-2006
4000849571 2	436,000.00	436,000.00	01-Jan-2009	8.000%	OR - 80.00%	360	01-Aug-2006
4000851018 1	71,900.00	71,860.83	01-Aug-2008	7.750%	NC - 79.98%	360	01-Aug-2006
4000852526 2	188,000.00	188,000.00	01-Aug-2008	8.500%	RI - 80.00%	360	01-Aug-2006
4000852563 1	108,720.00	105,538.30	01-May-2008	8.000%	IN - 80.00%	360	01-Aug-2006
4000853284 2	187,000.00	188,720.33	01-Jan-2009	6.999%	FL - 85.00%	360	01-Aug-2006
4000853867 2	59,500.00	59,290.53	01-Jan-2009	9.550%	OH - 100.00%	360	01-Sep-2006
4000854097 2	309,600.00	321,855.00	01-Jan-2009	6.125%	VA - 80.00%	360	01-Aug-2006
4000854508 2	99,440.00	96,525.22	01-Nov-2008	8.000%	TN - 80.00%	360	01-Aug-2006
4000855079 2	90,250.00	87,145.90	01-Jan-2009	9.000%	AR - 95.00%	360	01-Aug-2006
4000855435 2	137,650.00	137,650.00	01-Nov-2008	7.875%	TX - 95.00%	360	01-Aug-2006
4000855452 1	135,100.00	133,579.97	01-Jan-2009	8.000%	NC - 79.99%	360	01-Aug-2006
4000855567 2	248,000.00	241,307.51	01-Aug-2008	7.875%	CA - 80.00%	360	01-Aug-2006
4000855994 2	328,000.00	323,476.30	01-Jan-2009	7.250%	FL - 80.00%	360	01-Aug-2006
4000856258 1	116,600.00	115,085.83	01-Jan-2009	11.250%	MI - 100.00%	360	01-Aug-2006
4000857678 2	600,000.00	596,983.01	01-Dec-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000857811 2	167,880.00	165,699.96	01-Aug-2008	8.000%	WA - 80.00%	360	01-Aug-2006
4000858315 2	108,800.00	104,585.30	01-Jan-2009	6.000%	TX - 80.00%	360	01-Aug-2006
4000858561 1	127,900.00	124,425.68	01-Nov-2008	7.500%	MI - 79.99%	360	01-Sep-2006
4000858577 2	137,600.00	133,888.37	01-Jan-2009	7.625%	NY - 80.00%	360	01-Sep-2006
4000860265 2	67,000.00	66,483.64	01-Jan-2009	9.350%	MO - 100.00%	360	01-Aug-2006
4000861111 2	224,000.00	224,000.00	01-Jan-2009	7.500%	WA - 80.00%	360	01-Aug-2006
4000861859 2	97,520.00	94,998.09	01-Nov-2008	8.100%	TX - 80.00%	360	01-Aug-2006
4000863767 2	256,000.00	250,246.66	01-Nov-2008	8.500%	MD - 80.00%	360	01-Sep-2006
4000863980 2	71,500.00	70,053.05	01-Dec-2008	9.375%	IL - 100.00%	360	01-Aug-2006
4000865444 2	240,000.00	240,000.00	01-Oct-2008	8.000%	FL - 75.00%	360	01-Aug-2006
4000866157 2	400,000.00	397,551.21	01-Dec-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000867055 2	121,500.00	118,676.28	01-Sep-2008	8.650%	PA - 90.00%	360	01-Aug-2006
4000867078 2	382,500.00	380,910.73	01-Nov-2008	8.500%	NY - 85.00%	360	01-Aug-2006
4000867082 1	118,000.00	127,140.12	01-Jan-2009	9.650%	MI - 100.00%	360	01-Aug-2006
4000867756 2	104,000.00	105,270.46	01-Jan-2009	8.250%	OH - 80.00%	360	01-Aug-2006
4000868219 2	288,000.00	287,926.20	01-Jul-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000868242 2	420,000.00	419,881.87	01-Oct-2008	6.750%	CA - 80.00%	360	01-Sep-2006
4000871483 2	400,000.00	393,663.05	01-Jan-2009	6.950%	CA - 49.38%	360	01-Aug-2006
4000871785 2	210,450.00	210,450.00	01-Jan-2009	7.250%	NV - 79.99%	360	01-Aug-2006
4000872647 2	238,000.00	236,652.27	01-Jan-2009	8.125%	MI - 97.14%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000873390 2	330,000.00	326,277.39	01-Dec-2008	7.990%	IL - 89.19%	360	01-Aug-2006
4000874220 2	489,250.00	489,250.00	01-May-2007	9.000%	CA - 95.00%	360	01-Aug-2006
4000875089 2	185,300.00	184,428.44	01-Jan-2009	8.000%	FL - 85.00%	360	01-Sep-2006
4000875643 2	156,000.00	152,556.92	01-Dec-2008	8.999%	ME - 80.00%	360	01-Aug-2006
4000875711 2	57,020.00	55,564.22	01-Dec-2008	8.000%	PA - 80.00%	360	01-Aug-2006
4000875849 2	404,000.00	401,270.21	01-Aug-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000877519 2	292,613.00	292,475.22	01-Jan-2009	7.000%	GA - 80.00%	360	01-Aug-2006
4000877922 2	72,000.00	70,566.89	01-Aug-2008	9.550%	MO - 88.89%	360	01-Sep-2006
4000878326 2	280,000.00	276,775.32	01-Dec-2008	7.550%	NY - 80.00%	360	01-Aug-2006
4000879009 2	100,000.00	97,339.93	01-Jan-2009	7.950%	TX - 80.00%	360	01-Aug-2006
4000879059 2	580,000.00	576,309.39	01-Jan-2009	7.850%	MN - 80.00%	360	01-Sep-2006
4000879811 1	162,400.00	160,688.58	01-Nov-2008	8.400%	IL - 80.00%	360	01-Aug-2006
4000879817 2	184,000.00	183,187.25	01-Jan-2009	7.950%	OR - 80.00%	360	01-Sep-2006
4000880194 2	264,700.00	262,971.03	01-Dec-2008	8.150%	IL - 75.63%	360	01-Aug-2006
4000880870 2	194,000.00	188,813.23	01-Jan-2009	8.000%	UT - 83.10%	360	01-Aug-2006
4000880998 2	151,200.00	151,200.00	01-Jan-2009	8.000%	UT - 80.00%	360	01-Aug-2006
4000881625 2	91,000.00	88,645.78	01-Apr-2008	8.300%	IL - 70.00%	360	01-Aug-2006
4000882654 2	362,400.00	362,400.00	01-Sep-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000883357 2	208,000.00	207,219.59	01-Feb-2008	8.750%	OH - 100.00%	360	01-Aug-2006
4000884122 2	93,050.00	93,050.00	01-Jan-2009	9.750%	FL - 89.99%	360	01-Sep-2006
4000885049 2	118,000.00	117,282.29	01-Jan-2009	7.900%	AZ - 61.41%	360	01-Sep-2006
4000886785 1	104,000.00	100,653.24	01-Jan-2009	7.150%	GA - 80.00%	360	01-Aug-2006
4000887204 2	143,000.00	126,603.19	01-Jan-2009	8.500%	MI - 100.00%	360	01-Sep-2006
4000887721 2	199,200.00	198,282.68	01-Jan-2009	7.800%	MI - 80.00%	360	01-Sep-2006
4000888227 2	229,500.00	223,683.24	01-Jan-2009	8.800%	FL - 89.83%	360	01-Sep-2006
4000888849 1	180,000.00	180,000.00	01-Aug-2008	8.000%	MD - 80.00%	360	01-Aug-2006
4000889014 2	205,600.00	199,676.89	01-Jan-2009	7.350%	NC - 80.00%	360	01-Sep-2006
4000889300 1	167,200.00	166,561.18	01-Oct-2008	8.700%	IL - 80.00%	360	01-Aug-2006
4000891711 1	87,200.00	85,902.33	01-Aug-2008	7.500%	SC - 80.00%	360	01-Sep-2006
4000893605 2	45,000.00	45,000.00	01-Jan-2009	8.150%	MS - 90.00%	360	01-Sep-2006
4000894621 2	720,000.00	735,072.91	01-Nov-2008	7.650%	CA - 80.00%	360	01-Aug-2006
4000894946 2	452,000.00	451,999.94	01-Jan-2009	7.500%	VA - 80.00%	360	01-Sep-2006
4000895083 2	69,000.00	67,659.90	01-Sep-2008	9.650%	IA - 100.00%	360	01-Sep-2006
4000895147 2	153,000.00	152,330.23	01-May-2008	8.250%	GA - 85.00%	360	01-Sep-2006
4000895283 2	378,000.00	406,626.48	01-Nov-2008	8.500%	NY - 90.00%	360	01-Sep-2006
4000896260 2	299,900.00	299,079.49	01-Jan-2009	9.350%	OR - 100.00%	360	01-Sep-2006
4000896950 1	116,800.00	113,594.70	01-Aug-2008	8.100%	TX - 79.98%	360	01-Sep-2006
4000899657 2	141,650.00	141,099.31	01-Dec-2008	9.350%	SC - 84.97%	360	01-Sep-2006
4000901194 2	84,900.00	82,575.79	01-Jul-2008	7.850%	IN - 100.00%	360	01-Sep-2006
4000901288 2	165,000.00	164,700.87	01-Oct-2008	8.190%	FL - 55.00%	180	01-Sep-2006
4000901389 2	221,000.00	215,386.37	01-Dec-2008	9.200%	IL - 85.00%	360	01-Sep-2006
4000902948 1	158,050.00	156,275.27	01-Feb-2008	10.000%	IN - 99.98%	360	01-Sep-2006
4000903719 2	252,000.00	249,735.87	01-Nov-2008	9.600%	AZ - 100.00%	360	01-Sep-2006
4000906258 2	133,600.00	130,050.61	01-Jan-2009	8.100%	TX - 80.00%	360	01-Sep-2006
4000908244 2	351,336.00	349,626.85	01-Dec-2008	7.850%	CA - 80.00%	360	01-Sep-2006
4000908395 2	326,400.00	326,400.00	01-Jan-2009	7.500%	CA - 80.00%	360	01-Sep-2006
4000908447 1	141,520.00	141,520.00	01-Dec-2008	8.900%	GA - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000909510 2	119,000.00	117,977.33	01-Jan-2009	8.850%	AZ - 66.11%	360	01-Sep-2006
4000909928 2	196,800.00	194,558.01	01-Jun-2008	7.700%	FL - 80.00%	360	01-Sep-2006
4000911422 2	225,000.00	224,198.18	01-Dec-2008	8.800%	IL - 57.69%	360	01-Sep-2006
4000911914 1	204,800.00	202,759.72	01-Dec-2008	7.990%	IL - 80.00%	360	01-Sep-2006
4000911987 2	333,900.00	326,228.57	01-May-2008	8.550%	NY - 89.76%	360	01-Sep-2006
4000915566 2	536,000.00	530,411.08	01-Oct-2008	8.150%	NY - 80.00%	360	01-Sep-2006
4000915582 2	448,000.00	448,000.00	01-Nov-2008	6.500%	CA - 80.00%	360	01-Sep-2006
4000916103 2	55,000.00	53,968.41	01-Nov-2008	9.600%	PA - 100.00%	360	01-Sep-2006
4000917322 1	76,800.00	74,843.52	01-Jan-2009	7.650%	NC - 80.00%	360	01-Sep-2006
4000917969 2	308,000.00	305,833.23	01-Jan-2009	6.750%	CA - 80.00%	360	01-Sep-2006
4000918902 1	90,000.00	89,832.53	01-Jun-2008	10.500%	AL - 100.00%	360	01-Sep-2006
4000919008 2	55,000.00	52,863.76	01-Jan-2009	9.550%	OH - 100.00%	360	01-Sep-2006
4000920429 2	99,600.00	97,197.47	01-Oct-2008	8.250%	TN - 80.00%	360	01-Sep-2006
4000920645 2	176,000.00	171,303.99	01-Oct-2008	7.850%	IL - 80.00%	360	01-Sep-2006
4000920689 2	340,000.00	339,652.27	01-Mar-2008	7.600%	MN - 85.00%	360	01-Sep-2006
4000921335 2	228,000.00	221,444.54	01-Jan-2009	6.999%	FL - 80.00%	360	01-Sep-2006
4000921632 1	135,000.00	151,748.66	01-Jan-2009	6.500%	NC - 100.00%	360	01-Sep-2006
4000923530 2	281,650.00	293,681.45	01-Jan-2009	8.650%	NV - 79.99%	360	01-Sep-2006
4000924491 1	132,400.00	131,890.77	01-Jan-2009	8.600%	FL - 79.95%	360	01-Sep-2006
4000924960 2	148,000.00	148,000.00	01-Aug-2008	7.100%	UT - 80.00%	360	01-Sep-2006
4000926151 2	242,250.00	236,371.20	01-Jan-2009	8.500%	AZ - 95.00%	360	01-Sep-2006
4000926192 2	960,000.00	949,953.90	01-Jan-2009	7.900%	CA - 80.00%	360	01-Sep-2006
4000929131 1	89,600.00	87,331.55	01-Jan-2009	7.500%	FL - 80.00%	360	01-Sep-2006
4000930731 1	105,600.00	102,366.18	01-Jan-2009	7.150%	OH - 80.00%	360	01-Sep-2006
4000931509 2	106,000.00	104,453.57	01-Nov-2007	10.850%	IN - 100.00%	360	01-Sep-2006
4000931701 1	97,425.00	95,297.22	01-Jan-2009	8.450%	IL - 75.00%	360	01-Sep-2006
4000933008 1	104,920.00	102,343.28	01-Dec-2008	8.250%	TX - 80.00%	360	01-Sep-2006
4000934394 2	159,920.00	156,174.76	01-Aug-2008	8.450%	IL - 80.00%	360	01-Sep-2006
4000935713 2	224,150.00	224,150.00	01-Aug-2008	7.850%	FL - 80.00%	360	01-Sep-2006
4000939105 2	160,000.00	159,301.37	01-Feb-2008	8.200%	FL - 80.00%	360	01-Sep-2006
4000941200 1	165,600.00	172,155.42	01-Feb-2009	8.400%	NC - 80.00%	360	01-Sep-2006
4000942051 2	284,000.00	284,000.00	01-Jun-2008	7.990%	CA - 80.00%	360	01-Sep-2006
4000942481 1	131,920.00	130,623.38	01-May-2008	8.450%	WI - 80.00%	360	01-Sep-2006
4000943609 2	250,000.00	250,000.00	01-Jan-2009	7.650%	CA - 76.45%	360	01-Sep-2006
4000944767 1	145,900.00	143,055.09	01-Jan-2009	9.300%	WI - 87.94%	360	01-Sep-2006
4000947413 2	123,840.00	120,756.79	01-Apr-2008	9.850%	TX - 80.00%	360	01-Sep-2006
4000951356 2	480,000.00	480,000.00	01-Feb-2008	8.150%	CA - 80.00%	360	01-Sep-2006
TOTAL	38,529,976.00	38,293,464.08					
Became Foreclosure Property in a Prior Period:							
4000324552 2	274,400.00	274,017.81	01-Sep-2008	7.250%	CA - 80.00%	360	01-Aug-2006
4000650884 2	262,300.00	262,300.00	01-Apr-2008	8.000%	FL - 79.99%	360	01-Aug-2006
4000675488 2	347,680.00	347,680.00	01-Feb-2008	7.050%	NY - 80.00%	360	01-Sep-2006
4000687495 1	155,520.00	163,537.50	01-Nov-2008	6.875%	MN - 80.00%	360	01-Apr-2006
4000692107 2	660,000.00	660,000.00	01-Jul-2008	9.400%	NY - 100.00%	360	01-Sep-2006
4000692898 2	362,900.00	362,900.00	01-Jul-2008	7.125%	CA - 79.99%	360	01-Jul-2006
4000711011 2	50,000.00	48,980.05	01-Nov-2008	9.500%	TX - 66.67%	360	01-Jul-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000715633 2	84,800.00	84,786.59	01-Mar-2008	8.000%	OH - 80.00%	360	01-Aug-2006
4000725803 1	72,000.00	71,990.00	01-Jun-2008	11.500%	IN - 100.00%	360	01-Aug-2006
4000730288 2	45,900.00	44,457.57	01-May-2008	9.500%	IL - 100.00%	360	01-Aug-2006
4000737488 1	100,000.00	97,826.43	01-Mar-2008	8.900%	MA - 80.00%	360	01-Sep-2006
4000739463 1	52,500.00	54,638.25	01-Sep-2008	9.750%	IN - 100.00%	360	01-Jul-2006
4000740497 2	119,900.00	117,160.90	01-May-2008	7.850%	OH - 79.93%	360	01-Sep-2006
4000743283 2	360,400.00	355,823.81	01-Aug-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000743718 2	126,400.00	122,625.92	01-Nov-2008	7.500%	TX - 80.00%	360	01-Jul-2006
4000744350 1	100,700.00	98,066.62	01-Nov-2008	8.250%	OR - 79.98%	360	01-Jul-2006
4000746676 2	536,000.00	536,000.00	01-Jul-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000749094 2	258,850.00	258,850.00	01-Dec-2008	7.350%	FL - 79.99%	360	01-Aug-2006
4000750243 2	208,000.00	201,079.08	01-Dec-2008	6.750%	CO - 80.00%	360	01-Aug-2006
4000753177 2	54,900.00	53,807.47	01-Jul-2008	9.625%	WI - 90.00%	360	01-Jul-2006
4000754606 2	532,000.00	532,000.00	01-Feb-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000757379 1	76,900.00	79,623.56	01-Oct-2008	10.625%	OH - 100.00%	360	01-Aug-2006
4000759349 2	62,910.00	61,533.19	01-Sep-2008	9.250%	IA - 90.00%	360	01-Jul-2006
4000760177 2	301,040.00	301,040.00	01-Feb-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000761766 2	211,901.00	211,886.00	01-Sep-2008	8.500%	CA - 80.00%	360	01-Jul-2006
4000767295 2	396,000.00	387,788.15	01-Oct-2007	9.250%	NJ - 90.00%	360	01-Aug-2006
4000767382 2	480,000.00	467,454.89	01-Jul-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000770527 2	585,000.00	584,249.44	01-Mar-2008	8.000%	CT - 90.00%	360	01-Aug-2006
4000770644 2	650,000.00	637,475.35	01-Oct-2007	9.625%	CA - 97.01%	360	01-Aug-2006
4000772877 2	295,952.00	293,248.83	01-Jan-2008	8.750%	NY - 80.00%	360	01-Aug-2006
4000773346 2	255,450.00	254,946.22	01-Sep-2007	10.350%	FL - 100.00%	360	01-Sep-2006
4000775410 2	84,000.00	81,620.33	01-Jun-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000776500 2	124,000.00	120,498.59	01-Oct-2008	8.000%	CT - 80.00%	360	01-Aug-2006
4000777544 2	158,000.00	157,988.00	01-Jul-2008	10.250%	NJ - 100.00%	360	01-Jul-2006
4000778311 1	62,800.00	62,797.59	01-Apr-2008	8.875%	IN - 80.00%	360	01-Jul-2006
4000778778 2	252,000.00	249,538.68	01-Sep-2008	8.625%	CA - 80.00%	360	01-Jul-2006
4000780085 2	449,440.00	449,253.10	01-Oct-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000780211 2	270,000.00	267,355.28	01-Oct-2007	8.500%	NJ - 100.00%	360	01-Aug-2006
4000782206 2	71,350.00	69,935.90	01-May-2008	9.350%	OH - 89.97%	360	01-Sep-2006
4000783005 2	48,750.00	48,319.19	01-Nov-2007	9.250%	IN - 65.00%	360	01-Jun-2006
4000785219 1	40,000.00	39,323.66	01-Dec-2008	10.625%	TX - 80.00%	360	01-Jul-2006
4000786016 2	188,450.00	186,728.59	01-Nov-2008	8.750%	CO - 80.00%	360	01-Aug-2006
4000787741 2	210,400.00	210,400.00	01-Dec-2007	8.500%	FL - 80.00%	360	01-Jul-2006
4000787822 2	1,048,000.00	1,048,000.00	01-Sep-2007	7.990%	NY - 80.00%	360	01-Jul-2006
4000787976 2	322,320.00	312,142.03	01-Jul-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000789137 2	397,200.00	392,035.60	01-Jan-2008	7.350%	NJ - 80.00%	360	01-Sep-2006
4000789522 2	149,100.00	144,637.89	01-Sep-2008	7.400%	NY - 79.99%	360	01-Aug-2006
4000789688 2	80,000.00	78,253.16	01-May-2008	9.500%	OH - 100.00%	360	01-Jul-2006
4000789991 2	120,000.00	117,726.37	01-Jun-2008	9.875%	IN - 100.00%	360	01-Jul-2006
4000791874 1	87,750.00	86,100.25	01-May-2008	9.750%	NY - 90.00%	360	01-Aug-2006
4000792876 2	89,600.00	88,781.75	01-Sep-2008	8.750%	NJ - 80.00%	360	01-Aug-2006
4000793199 2	155,000.00	151,625.55	01-Jul-2008	9.000%	NY - 100.00%	360	01-Aug-2006
4000794481 1	109,600.00	106,954.52	01-Aug-2007	8.500%	NY - 80.00%	360	01-Aug-2006
4000795353 2	184,800.00	180,105.97	01-Nov-2008	8.500%	MI - 85.79%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000796266 2	146,400.00	144,452.04	01-Aug-2008	7.500%	FL - 80.00%	360	01-Jul-2006
4000796513 2	70,700.00	69,768.51	01-Aug-2008	11.350%	OK - 100.00%	360	01-Sep-2006
4000797014 2	130,000.00	132,640.63	01-Aug-2008	7.125%	OH - 80.00%	360	01-Aug-2006
4000797277 2	340,000.00	336,461.10	01-Oct-2007	9.500%	NY - 100.00%	360	01-Jul-2006
4000797386 1	64,000.00	62,537.85	01-Sep-2008	8.750%	NY - 80.00%	360	01-Aug-2006
4000797402 2	280,000.00	273,027.92	01-Dec-2008	7.850%	CA - 80.00%	360	01-Sep-2006
4000799075 1	208,000.00	201,603.91	01-May-2008	8.000%	MA - 80.00%	360	01-Aug-2006
4000801491 2	112,000.00	108,975.60	01-Aug-2007	7.875%	PA - 80.00%	360	01-Aug-2006
4000801896 2	396,000.00	385,856.14	01-Oct-2007	8.150%	NJ - 80.00%	360	01-Aug-2006
4000802539 2	143,500.00	139,627.56	01-Jun-2008	8.000%	FL - 70.00%	360	01-Aug-2006
4000803359 2	62,400.00	60,716.14	01-Jun-2008	8.000%	KY - 80.00%	360	01-Aug-2006
4000804957 1	123,200.00	122,499.35	01-Jul-2008	8.500%	FL - 80.00%	360	01-Jul-2006
4000805217 2	255,600.00	258,900.89	01-Oct-2008	7.875%	IL - 91.29%	360	01-Aug-2006
4000805249 2	158,400.00	154,693.31	01-Aug-2008	8.625%	FL - 80.00%	360	01-Aug-2006
4000806028 2	228,200.00	225,714.21	01-Sep-2008	8.500%	FL - 84.99%	360	01-Jul-2006
4000806625 2	342,000.00	338,522.74	01-Apr-2007	8.375%	NJ - 95.00%	360	01-Aug-2006
4000806676 2	719,200.00	719,200.00	01-Mar-2008	8.999%	CA - 80.00%	360	01-Jul-2006
4000807750 2	589,000.00	584,690.86	01-Apr-2008	7.500%	NY - 95.00%	360	01-Aug-2006
4000808361 1	156,650.00	153,212.67	01-May-2008	9.125%	FL - 95.00%	360	01-Jul-2006
4000808525 2	138,750.00	135,065.36	01-Sep-2007	8.000%	FL - 75.00%	360	01-Aug-2006
4000808538 1	153,600.00	149,520.88	01-Feb-2008	8.000%	IL - 80.00%	360	01-Aug-2006
4000808550 1	128,000.00	127,356.50	01-Nov-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000808799 2	446,500.00	446,500.00	01-Dec-2008	9.000%	CA - 95.00%	360	01-Aug-2006
4000808993 1	99,000.00	97,314.72	01-Nov-2008	10.250%	UT - 100.00%	360	01-Aug-2006
4000809395 2	436,500.00	436,482.81	01-Nov-2008	8.750%	FL - 90.00%	360	01-Aug-2006
4000810332 2	48,204.00	47,235.20	01-Dec-2008	9.750%	IA - 90.00%	360	01-Jul-2006
4000810724 2	130,000.00	129,533.47	01-Apr-2007	9.000%	IN - 100.00%	360	01-Aug-2006
4000811071 1	71,800.00	70,236.94	01-Jun-2008	9.000%	NY - 100.00%	360	01-Aug-2006
4000811087 2	783,200.00	774,976.00	01-Mar-2007	8.250%	CA - 80.00%	360	01-Aug-2006
4000811878 2	336,000.00	336,000.00	01-May-2008	6.800%	NJ - 80.00%	360	01-Sep-2006
4000812083 2	117,600.00	114,969.44	01-Oct-2008	9.250%	ME - 80.00%	360	01-Aug-2006
4000812562 2	193,000.00	192,517.83	01-Feb-2008	9.750%	OH - 100.00%	360	01-Sep-2006
4000812716 2	513,000.00	513,000.00	01-Sep-2007	7.999%	FL - 90.00%	360	01-Aug-2006
4000812731 1	190,000.00	185,021.85	01-Dec-2008	8.125%	WI - 95.00%	360	01-Aug-2006
4000812832 2	544,000.00	540,464.67	01-Jan-2008	7.250%	NY - 80.00%	360	01-Aug-2006
4000813088 2	158,000.00	155,715.92	01-Jul-2008	7.350%	AZ - 79.00%	360	01-Aug-2006
4000813576 2	123,500.00	120,312.09	01-Oct-2008	8.125%	UT - 79.99%	360	01-Aug-2006
4000813593 2	353,400.00	353,398.33	01-Sep-2008	8.625%	VA - 95.00%	360	01-Aug-2006
4000813669 1	200,000.00	197,649.94	01-Dec-2008	8.000%	NV - 80.00%	360	01-Aug-2006
4000814655 2	225,000.00	220,970.15	01-Apr-2008	8.000%	OH - 90.00%	360	01-Sep-2006
4000814893 2	152,950.00	159,259.18	01-Nov-2008	8.250%	FL - 79.99%	360	01-Aug-2006
4000814946 2	188,800.00	187,649.69	01-Oct-2008	6.750%	FL - 80.00%	360	01-Aug-2006
4000815070 2	412,650.00	410,256.86	01-Jun-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000815275 2	479,200.00	477,562.83	01-Sep-2007	8.999%	FL - 80.00%	360	01-Aug-2006
4000815316 2	284,000.00	275,589.97	01-May-2008	7.375%	NY - 80.00%	360	01-Aug-2006
4000815567 2	109,900.00	107,231.87	01-Dec-2008	8.999%	OH - 100.00%	360	01-Jul-2006
4000815771 1	224,000.00	218,170.41	01-Dec-2008	7.250%	MA - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000815895 2	175,950.00	170,464.42	01-Feb-2008	7.650%	FL - 79.98%	360	01-Sep-2006
4000815907 2	318,000.00	316,690.85	01-Aug-2007	8.500%	NJ - 100.00%	360	01-Aug-2006
4000816835 1	159,920.00	158,947.23	01-May-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000817621 2	502,100.00	498,120.94	01-Aug-2008	6.600%	CA - 80.00%	360	01-Sep-2006
4000817724 1	76,000.00	74,249.69	01-Dec-2008	8.875%	TN - 80.00%	360	01-Jul-2006
4000818114 2	115,900.00	115,900.00	01-Jun-2008	7.375%	FL - 79.99%	360	01-Aug-2006
4000818330 1	149,600.00	147,388.38	01-Jun-2008	6.990%	IL - 80.00%	360	01-Aug-2006
4000818402 2	100,000.00	97,011.44	01-Nov-2007	8.500%	IN - 80.00%	360	01-Jul-2006
4000818403 2	180,000.00	178,300.00	01-Aug-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000818664 2	145,600.00	141,373.01	01-Jul-2008	8.500%	FL - 80.00%	360	01-Jul-2006
4000819194 2	159,900.00	159,900.00	01-May-2008	7.600%	FL - 79.99%	360	01-Sep-2006
4000819953 2	272,800.00	271,232.11	01-Jun-2008	7.750%	FL - 80.00%	360	01-Aug-2006
4000820142 2	61,000.00	59,935.47	01-Jul-2008	10.125%	AR - 89.97%	360	01-Aug-2006
4000820245 2	175,200.00	175,080.00	01-Oct-2008	6.625%	OR - 80.00%	360	01-Aug-2006
4000820250 2	200,000.00	193,130.73	01-Sep-2007	7.500%	PA - 80.00%	360	01-Aug-2006
4000820347 2	328,000.00	318,060.44	01-Sep-2007	7.250%	FL - 80.00%	360	01-Aug-2006
4000820485 2	212,000.00	210,940.12	01-Oct-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000820585 1	88,000.00	88,648.07	01-Dec-2008	9.875%	TX - 80.00%	360	01-Aug-2006
4000820898 2	201,500.00	201,500.00	01-Oct-2008	7.875%	OR - 79.99%	360	01-Aug-2006
4000821544 2	350,224.00	349,931.10	01-Sep-2007	7.750%	NY - 80.00%	360	01-Sep-2006
4000822088 2	88,000.00	87,219.45	01-Jul-2007	8.600%	IN - 100.00%	360	01-Sep-2006
4000822611 2	71,000.00	69,729.51	01-Jul-2008	10.000%	OH - 100.00%	360	01-Aug-2006
4000822716 2	62,700.00	62,142.54	01-Dec-2008	9.000%	PA - 95.00%	360	01-Aug-2006
4000822791 2	203,900.00	203,900.00	01-Oct-2008	8.000%	FL - 79.99%	360	01-Aug-2006
4000823010 2	153,000.00	152,280.67	01-Sep-2008	9.000%	PA - 100.00%	360	01-Aug-2006
4000823424 1	51,000.00	50,087.57	01-Sep-2008	10.000%	TX - 79.94%	360	01-Aug-2006
4000823522 2	216,000.00	209,145.97	01-Dec-2008	6.999%	OR - 80.00%	360	01-Aug-2006
4000823590 2	191,900.00	186,722.75	01-Nov-2008	7.875%	NC - 79.99%	360	01-Aug-2006
4000824129 2	60,000.00	66,004.28	01-Nov-2008	7.250%	OH - 80.00%	360	01-Aug-2006
4000824580 2	46,550.00	49,785.05	01-May-2008	8.400%	IL - 95.00%	360	01-Sep-2006
4000824867 2	113,600.00	113,600.00	01-Mar-2008	6.875%	VT - 80.00%	360	01-Aug-2006
4000825391 2	114,000.00	111,249.65	01-Dec-2007	8.500%	NY - 95.00%	360	01-Aug-2006
4000825481 2	368,000.00	368,000.00	01-Oct-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000825498 1	142,000.00	140,903.16	01-Sep-2008	7.500%	FL - 80.00%	360	01-Aug-2006
4000825575 2	125,100.00	122,692.25	01-Sep-2007	9.750%	WI - 90.00%	360	01-Aug-2006
4000825610 2	184,000.00	183,463.81	01-Nov-2008	7.250%	CA - 80.00%	360	01-Aug-2006
4000825630 2	104,000.00	101,633.43	01-Dec-2007	8.600%	FL - 80.00%	360	01-Sep-2006
4000825847 2	339,900.00	339,795.20	01-May-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000826077 2	86,500.00	84,218.18	01-Jun-2007	8.000%	FL - 58.45%	360	01-Aug-2006
4000826403 2	129,360.00	128,775.84	01-Jun-2008	8.250%	FL - 80.00%	360	01-Aug-2006
4000826606 2	563,100.00	562,600.00	01-Dec-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000826827 2	90,000.00	87,951.95	01-Jan-2008	8.600%	FL - 78.26%	360	01-Sep-2006
4000826857 2	54,000.00	52,902.60	01-Dec-2008	9.800%	IN - 100.00%	360	01-Aug-2006
4000826862 2	244,800.00	244,507.43	01-Dec-2008	8.000%	ID - 80.00%	360	01-Aug-2006
4000827118 2	308,000.00	298,104.88	01-Nov-2008	6.999%	CA - 61.60%	360	01-Aug-2006
4000827309 2	94,000.00	90,930.74	01-May-2008	7.625%	IL - 94.95%	360	01-Sep-2006
4000827822 2	280,000.00	276,058.66	01-Oct-2008	7.300%	FL - 80.00%	360	01-Aug-2006



Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000828047 2	83,900.00	82,202.02	01-Jun-2008	9.375%	IN - 100.00%	360	01-Aug-2006
4000828064 2	73,100.00	81,052.80	01-Sep-2008	8.112%	OH - 85.00%	360	01-Aug-2006
4000828088 2	200,800.00	199,347.26	01-Mar-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000828185 2	412,000.00	412,000.00	01-Nov-2008	8.500%	IN - 80.00%	360	01-Jul-2006
4000828192 2	296,000.00	294,130.17	01-Sep-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000828497 2	179,390.00	178,858.40	01-Nov-2008	9.375%	WA - 85.00%	360	01-Aug-2006
4000828663 2	100,000.00	97,545.60	01-Sep-2008	8.375%	IN - 80.00%	360	01-Aug-2006
4000828880 1	83,920.00	82,700.56	01-Jun-2007	8.500%	FL - 80.00%	360	01-Jul-2006
4000828891 2	254,600.00	253,050.96	01-Aug-2008	8.500%	FL - 89.33%	360	01-Aug-2006
4000829123 1	152,000.00	149,828.61	01-Nov-2008	7.500%	VA - 80.00%	360	01-Sep-2006
4000829514 1	145,200.00	144,289.58	01-Jan-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000829781 2	133,200.00	129,240.83	01-Aug-2008	8.500%	WI - 90.00%	360	01-Aug-2006
4000830083 2	174,750.00	169,718.34	01-May-2008	8.000%	FL - 75.00%	360	01-Aug-2006
4000830226 1	202,000.00	200,454.03	01-Aug-2008	9.375%	NJ - 100.00%	360	01-Aug-2006
4000830510 1	75,360.00	75,360.00	01-Feb-2008	7.750%	NY - 80.00%	360	01-Aug-2006
4000830818 2	216,300.00	20,823.13	01-Oct-2007	10.050%	VA - 100.00%	360	01-Sep-2006
4000830986 2	190,850.00	190,850.00	01-Nov-2008	8.000%	FL - 79.98%	360	01-Aug-2006
4000831057 2	315,000.00	313,334.70	01-Dec-2007	8.500%	FL - 90.00%	360	01-Aug-2006
4000831249 1	176,000.00	175,086.44	01-Jul-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000831288 2	395,000.00	395,000.00	01-Feb-2007	9.750%	NY - 100.00%	360	01-Aug-2006
4000831319 2	226,000.00	226,000.00	01-Aug-2008	6.625%	CA - 80.00%	360	01-Aug-2006
4000831626 2	69,900.00	69,022.47	01-May-2008	11.750%	PA - 100.00%	360	01-Aug-2006
4000831653 2	456,000.00	454,003.15	01-Jun-2008	9.000%	MA - 100.00%	360	01-Aug-2006
4000831667 1	74,200.00	72,815.57	01-Oct-2007	9.875%	NY - 100.00%	360	01-Aug-2006
4000832159 2	186,400.00	186,400.00	01-Jul-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000832205 2	170,000.00	165,556.92	01-Sep-2007	8.000%	ME - 56.67%	360	01-Aug-2006
4000832266 2	175,650.00	175,650.00	01-Dec-2008	8.000%	OR - 79.99%	360	01-Aug-2006
4000832488 2	141,600.00	139,189.54	01-Jul-2008	10.250%	IL - 80.00%	360	01-Aug-2006
4000832763 2	81,200.00	78,944.85	01-Dec-2007	8.000%	ME - 80.00%	360	01-Aug-2006
4000832778 2	49,900.00	48,929.39	01-Oct-2008	9.875%	PA - 100.00%	360	01-Aug-2006
4000832991 2	188,000.00	182,514.22	01-Aug-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000833669 1	131,000.00	134,018.29	01-Jun-2007	11.000%	NJ - 100.00%	360	01-Aug-2006
4000833891 2	375,000.00	375,000.00	01-Jan-2007	10.375%	NY - 100.00%	360	01-Aug-2006
4000833904 1	112,000.00	109,250.97	01-Nov-2008	8.375%	IL - 80.00%	360	01-Aug-2006
4000833960 2	407,900.00	404,172.31	01-Dec-2008	8.750%	MD - 100.00%	360	01-Aug-2006
4000834225 2	55,000.00	54,087.01	01-Dec-2008	10.375%	TX - 75.34%	360	01-Aug-2006
4000834405 2	223,900.00	222,738.02	01-Nov-2008	8.000%	FL - 79.99%	360	01-Aug-2006
4000834476 1	120,000.00	119,513.73	01-Feb-2008	11.550%	PA - 100.00%	360	01-Aug-2006
4000834584 2	140,000.00	139,641.93	01-Nov-2008	9.950%	OH - 100.00%	360	01-Sep-2006
4000834700 2	274,700.00	270,670.94	01-Oct-2008	6.900%	MI - 79.99%	360	01-Sep-2006
4000835074 2	332,000.00	331,999.65	01-Mar-2008	6.625%	FL - 80.00%	360	01-Aug-2006
4000835120 1	155,200.00	154,439.94	01-Oct-2007	8.100%	FL - 79.63%	360	01-Sep-2006
4000835291 2	999,999.00	973,259.54	01-Jul-2007	7.750%	NY - 78.43%	360	01-Sep-2006
4000835736 1	46,475.00	45,594.24	01-Oct-2008	9.875%	IN - 65.00%	360	01-Jul-2006
4000835932 2	192,000.00	189,348.61	01-Sep-2008	7.250%	CA - 80.00%	360	01-Aug-2006
4000836180 2	424,000.00	420,879.20	01-Apr-2007	9.625%	MA - 100.00%	360	01-Jul-2006
4000836189 2	664,000.00	664,000.00	01-Apr-2007	8.000%	NY - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000836215 2	181,600.00	181,600.00	01-Jun-2007	8.125%	FL - 80.00%	360	01-Aug-2006
4000836245 2	141,000.00	137,363.83	01-Jan-2007	8.500%	FL - 89.81%	360	01-Aug-2006
4000836299 2	184,000.00	183,101.79	01-May-2007	8.125%	FL - 80.00%	360	01-Jul-2006
4000836435 2	182,316.00	182,316.00	01-Aug-2008	8.500%	FL - 80.00%	360	01-Jul-2006
4000836476 1	147,700.00	144,783.31	01-Oct-2008	9.500%	SC - 94.98%	360	01-Aug-2006
4000836629 2	319,200.00	316,525.42	01-Apr-2008	7.750%	NJ - 80.00%	360	01-Aug-2006
4000836695 2	129,000.00	124,690.53	01-Oct-2007	7.000%	FL - 75.00%	360	01-Jul-2006
4000837072 1	132,000.00	131,822.50	01-Jul-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000837078 2	380,000.00	371,942.68	01-Dec-2008	9.750%	NV - 100.00%	360	01-Aug-2006
4000837152 2	360,000.00	359,276.09	01-Sep-2008	8.500%	CA - 68.57%	360	01-Jul-2006
4000837172 2	195,000.00	197,393.47	01-Apr-2008	6.750%	FL - 65.00%	360	01-Aug-2006
4000837348 2	504,000.00	488,911.01	01-Sep-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000837354 2	151,900.00	151,851.49	01-Jun-2008	6.150%	FL - 79.95%	360	01-Aug-2006
4000837405 2	244,000.00	238,525.80	01-Dec-2007	8.875%	CT - 80.00%	360	01-Aug-2006
4000837408 2	180,000.00	174,378.00	01-Dec-2008	7.125%	FL - 80.00%	360	01-Aug-2006
4000837444 2	288,000.00	286,551.78	01-Oct-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000837533 2	112,400.00	108,870.28	01-Dec-2008	7.125%	MN - 80.00%	360	01-Aug-2006
4000837554 1	142,000.00	139,195.97	01-Jun-2008	9.500%	MA - 100.00%	360	01-Aug-2006
4000837595 2	692,800.00	684,268.77	01-Oct-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000837642 2	155,240.00	150,643.13	01-May-2009	7.375%	TX - 80.00%	360	01-Aug-2006
4000837666 2	94,750.00	93,412.25	01-Jul-2008	8.500%	TN - 84.98%	360	01-Aug-2006
4000837796 2	169,600.00	169,346.64	01-Jul-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000837805 2	493,150.00	493,008.73	01-Mar-2008	6.875%	MD - 80.00%	360	01-Aug-2006
4000838218 1	104,500.00	102,237.29	01-Sep-2008	9.000%	PA - 95.00%	360	01-Aug-2006
4000838319 2	176,000.00	175,999.98	01-Dec-2008	8.500%	OR - 80.00%	360	01-Aug-2006
4000838742 2	153,600.00	153,600.00	01-Dec-2008	8.000%	OR - 80.00%	360	01-Aug-2006
4000838858 2	284,000.00	282,132.45	01-Oct-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000839089 2	496,000.00	495,988.00	01-Aug-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000839157 2	100,000.00	97,768.93	01-Oct-2007	8.875%	SC - 66.67%	360	01-Aug-2006
4000839159 2	59,840.00	59,253.96	01-Jul-2008	8.500%	IA - 80.00%	360	01-Aug-2006
4000839320 2	156,800.00	156,873.94	01-Jul-2008	6.875%	FL - 80.00%	360	01-Jul-2006
4000839348 2	272,000.00	272,000.00	01-Sep-2007	7.750%	NY - 80.00%	360	01-Jul-2006
4000839375 2	389,600.00	389,600.00	01-Dec-2007	8.500%	FL - 80.00%	360	01-Jul-2006
4000839396 1	207,200.00	205,700.89	01-Sep-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000839567 1	128,000.00	124,351.66	01-Nov-2008	7.750%	NC - 80.00%	360	01-Jul-2006
4000839939 2	149,150.00	148,350.85	01-Apr-2008	8.000%	FL - 76.10%	360	01-Aug-2006
4000840312 1	125,200.00	121,971.03	01-Feb-2008	8.250%	WI - 80.00%	360	01-Aug-2006
4000840345 2	109,600.00	106,735.41	01-Nov-2008	8.000%	IL - 80.00%	360	01-Aug-2006
4000840353 2	197,120.00	191,885.07	01-Oct-2008	8.000%	IL - 80.00%	360	01-Aug-2006
4000840390 2	292,000.00	284,515.96	01-Aug-2008	8.125%	IL - 80.00%	360	01-Aug-2006
4000840520 2	900,000.00	878,838.43	01-Sep-2006	8.600%	FL - 75.00%	360	01-Aug-2006
4000840533 2	184,000.00	178,770.57	01-Jun-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000840613 2	170,000.00	163,187.63	01-Oct-2008	7.375%	NV - 75.22%	360	01-Aug-2006
4000840632 2	164,800.00	160,754.91	01-May-2008	8.375%	FL - 80.00%	360	01-Aug-2006
4000840765 2	200,000.00	197,899.81	01-Aug-2008	8.250%	FL - 80.00%	360	01-Aug-2006
4000841068 2	135,920.00	135,919.98	01-May-2008	8.500%	FL - 80.00%	360	01-Jul-2006
4000841079 2	184,000.00	184,000.00	01-Dec-2008	8.000%	FL - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000841124 2	131,100.00	130,450.46	01-Sep-2008	7.999%	FL - 91.68%	360	01-Aug-2006
4000841129 1	74,200.00	72,870.10	01-Aug-2008	10.000%	NY - 100.00%	360	01-Aug-2006
4000841411 2	300,000.00	298,300.84	01-Jun-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000841473 2	134,140.00	130,925.10	01-Jun-2008	8.500%	WI - 79.99%	360	01-Aug-2006
4000841549 2	232,000.00	230,063.91	01-Jul-2007	8.500%	FL - 80.00%	360	01-Jul-2006
4000841563 2	416,000.00	403,341.69	01-Oct-2008	7.500%	NY - 80.00%	360	01-Sep-2006
4000841786 2	120,000.00	120,000.00	01-Dec-2008	10.625%	SC - 100.00%	360	01-Jul-2006
4000841822 2	171,000.00	171,467.51	01-Aug-2008	7.500%	VA - 90.00%	360	01-Aug-2006
4000841826 2	290,000.00	282,173.92	01-Dec-2008	8.000%	NV - 69.05%	360	01-Aug-2006
4000842027 2	128,320.00	126,695.23	01-Oct-2007	7.500%	CT - 80.00%	360	01-Sep-2006
4000842101 2	112,000.00	113,107.47	01-Sep-2008	8.000%	OH - 80.00%	360	01-Aug-2006
4000842104 1	150,000.00	164,468.51	01-Feb-2008	9.150%	NJ - 100.00%	360	01-Sep-2006
4000842286 2	176,000.00	171,339.50	01-Sep-2008	7.750%	PA - 80.00%	360	01-Sep-2006
4000842297 2	306,000.00	299,103.24	01-Sep-2008	8.650%	NY - 85.00%	360	01-Sep-2006
4000842375 2	187,100.00	186,398.14	01-Jul-2007	8.750%	FL - 79.99%	360	01-Aug-2006
4000842376 2	275,500.00	274,575.90	01-Jul-2007	8.850%	FL - 96.67%	360	01-Sep-2006
4000842401 2	136,800.00	132,874.25	01-Dec-2008	7.625%	TX - 80.00%	360	01-Aug-2006
4000842608 1	121,520.00	118,240.74	01-Oct-2008	8.000%	WI - 80.00%	360	01-Aug-2006
4000842714 2	200,000.00	199,997.30	01-Jun-2008	6.875%	FL - 75.47%	360	01-Aug-2006
4000842772 2	102,900.00	100,733.64	01-May-2008	9.750%	OH - 100.00%	360	01-Aug-2006
4000842819 2	264,980.00	261,691.72	01-Oct-2008	7.500%	NY - 80.00%	360	01-Aug-2006
4000842833 1	192,000.00	190,958.35	01-May-2008	7.750%	FL - 80.00%	360	01-Aug-2006
4000842849 2	148,000.00	144,002.48	01-Apr-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000842917 1	163,800.00	168,169.01	01-May-2008	8.750%	IA - 80.00%	360	01-Aug-2006
4000843148 2	193,600.00	193,590.00	01-Oct-2008	8.375%	FL - 80.00%	360	01-Aug-2006
4000843157 2	132,000.00	128,354.18	01-Aug-2008	7.750%	FL - 80.00%	360	01-Aug-2006
4000843338 2	164,800.00	163,916.83	01-Sep-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000843659 2	314,400.00	314,389.90	01-May-2008	8.150%	CA - 80.00%	360	01-Aug-2006
4000843689 2	355,500.00	355,390.17	01-Sep-2008	8.500%	CA - 90.00%	360	01-Aug-2006
4000843713 2	267,500.00	262,831.40	01-Sep-2008	10.125%	WI - 100.00%	360	01-Aug-2006
4000843753 2	191,900.00	190,837.99	01-Jan-2008	8.000%	FL - 79.99%	360	01-Aug-2006
4000843841 2	156,800.00	153,852.30	01-Oct-2007	9.750%	FL - 80.00%	360	01-Aug-2006
4000843918 1	143,200.00	142,365.07	01-May-2008	8.000%	OH - 80.00%	360	01-Aug-2006
4000843997 1	194,000.00	193,237.61	01-Aug-2008	8.625%	NV - 80.00%	360	01-Aug-2006
4000844060 2	156,000.00	154,339.60	01-Jul-2008	8.500%	FL - 80.00%	360	01-Aug-2006
4000844151 2	480,000.00	479,939.63	01-Jul-2008	7.375%	FL - 80.00%	360	01-Aug-2006
4000844269 2	179,920.00	177,716.18	01-Jul-2007	8.500%	FL - 80.00%	360	01-Jul-2006
4000844746 2	153,600.00	152,967.52	01-Feb-2008	8.500%	FL - 80.00%	360	01-Aug-2006
4000844845 2	243,978.00	242,654.63	01-Jun-2008	7.750%	FL - 80.00%	360	01-Aug-2006
4000845060 2	48,800.00	47,919.26	01-Jun-2008	10.150%	KY - 80.00%	360	01-Sep-2006
4000845129 1	140,000.00	112,829.83	01-Dec-2008	6.500%	TN - 100.00%	360	01-Aug-2006
4000845147 2	55,000.00	53,562.38	01-Nov-2008	8.000%	OH - 80.00%	360	01-Aug-2006
4000845173 2	110,000.00	107,251.18	01-Nov-2008	7.500%	FL - 58.51%	360	01-Sep-2006
4000845328 2	176,000.00	175,009.94	01-Jun-2008	7.650%	FL - 80.00%	360	01-Aug-2006
4000845813 2	147,300.00	148,622.34	01-Nov-2008	7.250%	NC - 89.96%	360	01-Aug-2006
4000846105 2	69,960.00	68,271.63	01-Sep-2008	8.400%	NY - 100.00%	360	01-Sep-2006
4000846196 2	188,800.00	183,585.58	01-Oct-2007	7.750%	OH - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000846260 2	149,600.00	148,811.76	01-Apr-2008	8.500%	FL - 85.00%	360	01-Aug-2006
4000846415 2	71,550.00	69,763.43	01-Aug-2008	9.050%	AL - 86.20%	360	01-Sep-2006
4000846443 2	176,000.00	175,339.73	01-Sep-2008	8.750%	NJ - 80.00%	360	01-Aug-2006
4000846446 2	196,000.00	190,320.13	01-Oct-2008	7.500%	FL - 80.00%	360	01-Aug-2006
4000846543 2	350,000.00	349,877.31	01-Jan-2007	8.500%	FL - 89.74%	360	01-Aug-2006
4000846603 2	143,550.00	139,195.77	01-Aug-2008	8.000%	SC - 79.99%	360	01-Aug-2006
4000846760 2	148,000.00	147,064.90	01-Jul-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000847027 2	149,600.00	149,600.00	01-Mar-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000847039 2	708,000.00	703,944.91	01-Oct-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000847099 2	580,000.00	565,619.09	01-Nov-2008	8.375%	FL - 80.00%	360	01-Aug-2006
4000847223 2	282,000.00	275,400.98	01-Feb-2008	8.625%	NJ - 80.00%	360	01-Aug-2006
4000847459 2	266,000.00	264,347.53	01-Aug-2007	10.100%	RI - 100.00%	360	01-Aug-2006
4000848083 2	288,000.00	278,966.02	01-Jan-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000848225 2	192,000.00	186,734.57	01-Jun-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000848307 2	356,000.00	355,500.30	01-May-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000848346 2	41,600.00	39,969.29	01-Oct-2008	8.625%	IN - 80.00%	360	01-Aug-2006
4000848362 2	197,600.00	196,351.95	01-Dec-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000848445 2	175,200.00	175,200.00	01-Mar-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000848579 1	92,000.00	91,579.15	01-Dec-2008	8.500%	FL - 80.00%	360	01-Aug-2006
4000848695 1	185,200.00	185,200.00	01-Dec-2008	7.125%	WA - 80.00%	360	01-Aug-2006
4000848730 2	145,600.00	144,769.42	01-Nov-2007	7.625%	FL - 80.00%	360	01-Aug-2006
4000848855 1	131,970.00	128,752.38	01-Feb-2008	9.000%	NY - 100.00%	360	01-Aug-2006
4000848871 2	153,600.00	149,029.98	01-Jun-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000849041 2	135,200.00	135,200.00	01-Jun-2008	8.300%	FL - 80.00%	360	01-Aug-2006
4000849112 1	104,000.00	101,321.86	01-Jun-2007	7.950%	IL - 80.00%	360	01-Sep-2006
4000849220 2	191,920.00	185,831.18	01-Apr-2008	7.000%	FL - 80.00%	360	01-Aug-2006
4000849284 2	285,000.00	279,356.91	01-Nov-2008	9.500%	FL - 95.00%	360	01-Aug-2006
4000849400 2	440,000.00	434,075.51	01-Mar-2007	8.000%	NY - 80.00%	360	01-Aug-2006
4000849575 2	56,000.00	54,970.88	01-Nov-2008	10.125%	IN - 100.00%	360	01-Aug-2006
4000849640 1	135,000.00	132,024.69	01-Nov-2008	9.000%	WI - 100.00%	360	01-Aug-2006
4000849675 2	80,000.00	76,987.86	01-May-2008	8.000%	PA - 80.00%	360	01-Aug-2006
4000849813 2	192,500.00	187,910.67	01-Nov-2007	9.000%	NJ - 100.00%	360	01-Aug-2006
4000849831 2	156,000.00	155,318.16	01-Sep-2007	8.250%	FL - 70.91%	360	01-Sep-2006
4000849889 2	161,900.00	203,577.14	01-Dec-2008	7.800%	TX - 100.00%	360	01-Sep-2006
4000849980 2	220,000.00	214,727.25	01-Oct-2008	8.500%	GA - 74.83%	360	01-Aug-2006
4000850331 1	176,850.00	174,242.93	01-Nov-2008	8.000%	UT - 79.99%	360	01-Aug-2006
4000850409 2	96,000.00	94,282.31	01-Jul-2008	10.000%	TX - 80.00%	360	01-Aug-2006
4000850467 2	227,500.00	221,671.01	01-Nov-2008	8.625%	IL - 70.00%	360	01-Aug-2006
4000850638 1	201,600.00	196,222.74	01-Sep-2008	8.000%	NV - 80.00%	360	01-Aug-2006
4000850813 2	178,400.00	178,400.00	01-Jan-2008	8.050%	FL - 80.00%	360	01-Sep-2006
4000850818 1	48,600.00	47,683.46	01-Jun-2008	9.750%	KY - 90.00%	360	01-Aug-2006
4000851164 2	50,000.00	48,651.24	01-Oct-2008	8.000%	MD - 61.73%	360	01-Aug-2006
4000851525 1	229,000.00	227,857.12	01-Oct-2008	10.750%	OR - 100.00%	360	01-Aug-2006
4000851552 2	406,000.00	406,000.00	01-Nov-2008	6.750%	CA - 70.36%	360	01-Aug-2006
4000851921 2	120,800.00	120,152.73	01-Feb-2008	8.000%	OH - 80.00%	360	01-Aug-2006
4000851976 2	202,500.00	197,288.02	01-Sep-2008	8.125%	NV - 74.31%	360	01-Aug-2006
4000852213 1	193,040.00	188,455.75	01-Jul-2008	8.350%	IL - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000852352 2	247,500.00	246,431.41	01-Sep-2008	8.500%	AZ - 90.00%	360	01-Aug-2006
4000852356 2	356,000.00	355,971.11	01-Aug-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000852405 2	234,840.00	233,688.47	01-Sep-2008	9.000%	MN - 95.00%	360	01-Aug-2006
4000852617 2	360,400.00	390,731.46	01-Oct-2008	7.500%	MD - 85.00%	360	01-Aug-2006
4000852771 2	81,000.00	79,418.70	01-Jun-2008	9.750%	IN - 100.00%	360	01-Aug-2006
4000852856 2	242,800.00	242,800.00	01-Dec-2008	8.000%	WA - 80.00%	360	01-Aug-2006
4000852905 2	106,000.00	106,000.00	01-Jan-2008	8.500%	IL - 89.83%	360	01-Aug-2006
4000852938 2	504,000.00	500,717.44	01-Dec-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000853092 2	139,500.00	139,462.59	01-Aug-2007	8.500%	PA - 90.00%	360	01-Aug-2006
4000853240 2	87,120.00	86,744.28	01-Apr-2008	8.375%	IL - 80.00%	360	01-Aug-2006
4000853493 2	150,000.00	150,000.00	01-Sep-2008	8.000%	MD - 60.00%	360	01-Aug-2006
4000853693 2	139,120.00	135,222.99	01-Jun-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000853810 2	240,000.00	234,646.85	01-Aug-2007	9.000%	NJ - 100.00%	360	01-Aug-2006
4000853962 2	171,200.00	170,333.80	01-Mar-2007	8.150%	FL - 80.00%	360	01-Aug-2006
4000853966 1	105,600.00	102,858.94	01-Mar-2008	8.125%	OH - 80.00%	360	01-Aug-2006
4000854264 1	156,500.00	153,409.36	01-Jun-2007	9.500%	NC - 100.00%	360	01-Aug-2006
4000854423 2	134,000.00	132,596.24	01-Oct-2008	8.375%	OH - 94.37%	360	01-Aug-2006
4000854428 2	223,200.00	223,200.00	01-Oct-2008	8.000%	UT - 80.00%	360	01-Aug-2006
4000854850 2	146,965.00	143,442.84	01-Dec-2008	8.500%	FL - 85.00%	360	01-Aug-2006
4000854952 2	311,200.00	302,821.42	01-May-2007	7.550%	NJ - 80.00%	360	01-Sep-2006
4000855010 2	54,180.00	52,517.98	01-Oct-2008	8.000%	TX - 70.00%	360	01-Aug-2006
4000855038 2	960,800.00	960,800.00	01-Nov-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000855127 2	192,000.00	192,000.00	01-Nov-2008	7.125%	CA - 80.00%	360	01-Aug-2006
4000855197 2	247,500.00	241,867.78	01-Mar-2007	8.600%	FL - 66.00%	360	01-Sep-2006
4000855230 2	196,000.00	195,843.15	01-Sep-2008	8.000%	MN - 80.00%	360	01-Aug-2006
4000855425 2	812,000.00	800,164.77	01-Dec-2008	7.375%	CA - 64.96%	360	01-Aug-2006
4000855682 1	96,000.00	93,699.04	01-Apr-2008	8.500%	IL - 80.00%	360	01-Aug-2006
4000855707 2	352,000.00	349,498.56	01-Dec-2008	6.999%	FL - 80.00%	360	01-Aug-2006
4000855763 1	152,000.00	152,000.00	01-Oct-2008	8.250%	NV - 80.00%	360	01-Aug-2006
4000855849 1	197,600.00	197,600.00	01-Sep-2008	8.150%	FL - 80.00%	360	01-Aug-2006
4000855870 2	60,000.00	53,576.50	01-Sep-2008	8.350%	PA - 57.69%	180	01-Sep-2006
4000856000 1	134,000.00	130,967.92	01-Dec-2008	8.800%	NC - 80.00%	360	01-Aug-2006
4000856126 2	100,000.00	97,378.97	01-Mar-2008	9.000%	IN - 100.00%	360	01-Aug-2006
4000856398 2	210,500.00	210,475.83	01-Aug-2008	9.750%	GA - 100.00%	360	01-Sep-2006
4000856440 1	129,000.00	127,084.05	01-Dec-2008	11.550%	IN - 100.00%	360	01-Aug-2006
4000856745 2	640,000.00	632,071.23	01-Jan-2008	9.850%	NJ - 100.00%	360	01-Sep-2006
4000857014 2	357,000.00	355,259.65	01-Nov-2007	8.000%	FL - 70.00%	360	01-Aug-2006
4000857094 1	147,200.00	142,961.67	01-Apr-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000857169 2	45,000.00	44,350.17	01-Jul-2008	10.900%	NY - 100.00%	360	01-Sep-2006
4000857173 1	112,000.00	111,983.45	01-Sep-2008	8.500%	OH - 100.00%	360	01-Aug-2006
4000857181 1	195,000.00	158,039.69	01-Dec-2008	7.700%	MI - 100.00%	360	01-Aug-2006
4000857207 2	309,100.00	309,100.00	01-Oct-2008	7.750%	CA - 80.00%	360	01-Aug-2006
4000857652 2	84,800.00	84,748.33	01-Jul-2008	8.000%	OH - 80.00%	360	01-Aug-2006
4000857704 2	390,000.00	388,933.43	01-Feb-2008	9.500%	NY - 100.00%	360	01-Sep-2006
4000857814 2	560,000.00	560,000.00	01-Jun-2008	6.900%	FL - 80.00%	360	01-Aug-2006
4000857882 1	136,000.00	132,329.85	01-Feb-2008	8.000%	CT - 80.00%	360	01-Aug-2006
4000857903 2	391,900.00	379,836.87	01-Nov-2008	7.250%	CA - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000857992 2	270,400.00	269,119.17	01-Dec-2008	8.100%	FL - 80.00%	360	01-Aug-2006
4000858231 2	320,000.00	318,632.51	01-Sep-2007	8.400%	FL - 80.00%	360	01-Aug-2006
4000858500 2	1,338,000.00	1,338,000.00	01-Sep-2008	8.000%	CA - 73.52%	360	01-Aug-2006
4000858628 2	396,900.00	388,062.05	01-Jun-2008	8.650%	NJ - 90.00%	360	01-Sep-2006
4000858832 2	84,000.00	81,569.52	01-Jul-2008	7.500%	SC - 80.00%	360	01-Aug-2006
4000859077 2	304,200.00	296,733.33	01-Jan-2008	8.375%	FL - 90.00%	360	01-Aug-2006
4000859311 2	1,025,250.00	1,025,250.00	01-Apr-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000859588 1	91,200.00	91,170.82	01-Aug-2008	7.500%	WA - 80.00%	360	01-Sep-2006
4000859593 1	186,320.00	186,316.86	01-Nov-2008	8.000%	AZ - 80.00%	360	01-Aug-2006
4000859779 2	180,000.00	179,063.37	01-Sep-2008	8.050%	CT - 80.00%	360	01-Sep-2006
4000860123 2	277,200.00	277,080.54	01-Sep-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000860146 2	153,000.00	167,138.38	01-Sep-2008	8.250%	OR - 83.61%	360	01-Aug-2006
4000860272 2	210,350.00	210,350.00	01-Jan-2008	8.000%	FL - 79.98%	360	01-Aug-2006
4000860307 1	167,200.00	166,274.69	01-Mar-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000860432 2	170,500.00	171,696.64	01-Dec-2008	7.400%	PA - 87.44%	360	01-Aug-2006
4000860489 2	112,500.00	110,146.00	01-Oct-2008	9.250%	NC - 90.00%	360	01-Aug-2006
4000860568 2	434,350.00	423,939.76	01-Aug-2008	8.500%	FL - 85.00%	360	01-Aug-2006
4000860623 1	175,200.00	174,204.75	01-Dec-2008	8.000%	MN - 80.00%	360	01-Aug-2006
4000860756 2	380,000.00	380,000.00	01-Mar-2008	6.750%	FL - 80.00%	360	01-Aug-2006
4000860819 2	269,600.00	262,553.78	01-Oct-2008	8.000%	UT - 80.00%	360	01-Aug-2006
4000861187 1	85,000.00	83,596.17	01-Oct-2008	10.650%	NC - 100.00%	360	01-Aug-2006
4000861228 2	400,000.00	397,755.31	01-Apr-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000861363 2	208,000.00	208,000.00	01-Jul-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000861452 2	256,000.00	248,670.01	01-Apr-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000861586 2	141,550.00	138,221.94	01-Aug-2008	8.600%	FL - 95.00%	360	01-Aug-2006
4000861660 2	168,000.00	164,447.59	01-Aug-2008	9.150%	FL - 80.00%	360	01-Aug-2006
4000861811 2	230,000.00	228,426.05	01-Nov-2007	9.650%	FL - 100.00%	360	01-Aug-2006
4000861820 2	216,900.00	215,179.90	01-Nov-2008	9.250%	UT - 90.00%	360	01-Aug-2006
4000861964 2	128,000.00	128,000.00	01-Sep-2008	6.875%	FL - 80.00%	360	01-Aug-2006
4000862047 2	443,900.00	440,850.66	01-Oct-2008	7.125%	CA - 79.98%	360	01-Aug-2006
4000862077 2	190,400.00	190,375.92	01-Jul-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000862157 2	256,500.00	255,395.01	01-Jan-2008	8.150%	FL - 90.00%	360	01-Sep-2006
4000862200 2	695,320.00	690,685.23	01-Apr-2007	8.000%	CA - 80.00%	360	01-Aug-2006
4000862359 2	228,000.00	227,923.36	01-Apr-2008	8.750%	FL - 80.00%	360	01-Aug-2006
4000862630 2	238,500.00	232,095.77	01-Jul-2008	7.900%	FL - 90.00%	360	01-Aug-2006
4000862649 2	232,000.00	230,869.15	01-Sep-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000862672 2	212,000.00	210,696.26	01-Jul-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000862837 2	340,000.00	330,392.74	01-Jul-2007	8.000%	MA - 80.00%	360	01-Aug-2006
4000862922 1	84,000.00	84,000.00	01-Nov-2008	6.900%	SC - 80.00%	360	01-Aug-2006
4000863149 2	213,600.00	213,600.00	01-May-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000863239 2	326,080.00	317,060.82	01-Oct-2006	7.750%	MS - 80.00%	360	01-Aug-2006
4000863448 2	284,000.00	282,145.05	01-Sep-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000863480 1	82,000.00	81,470.41	01-Jul-2008	9.850%	IA - 100.00%	360	01-Sep-2006
4000863876 2	232,000.00	230,797.68	01-Dec-2008	7.875%	FL - 80.00%	360	01-Aug-2006
4000863975 2	175,000.00	170,822.46	01-Apr-2007	8.350%	FL - 60.34%	360	01-Sep-2006
4000864176 2	301,750.00	301,750.00	01-May-2008	7.990%	IL - 84.52%	360	01-Aug-2006
4000864239 2	518,000.00	516,515.72	01-Jan-2008	9.350%	NJ - 100.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000864402 2	180,800.00	176,055.31	01-May-2008	8.000%	WI - 80.00%	360	01-Aug-2006
4000864430 2	94,050.00	90,739.77	01-Jul-2007	8.500%	WI - 95.00%	360	01-Sep-2006
4000864494 2	484,000.00	480,340.76	01-Sep-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000864756 2	323,936.00	320,503.22	01-Oct-2008	8.100%	NY - 80.00%	360	01-Sep-2006
4000864776 2	214,400.00	208,503.96	01-May-2008	7.500%	MA - 80.00%	360	01-Sep-2006
4000864811 2	232,000.00	232,000.00	01-Aug-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000864892 2	172,000.00	171,188.85	01-Oct-2008	7.950%	FL - 80.00%	360	01-Sep-2006
4000865106 2	247,500.00	241,813.45	01-Aug-2008	8.550%	IL - 90.00%	360	01-Sep-2006
4000865144 2	62,780.00	61,777.18	01-Sep-2008	10.400%	KS - 100.00%	360	01-Sep-2006
4000865220 2	304,000.00	303,950.33	01-Jul-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000865231 2	188,200.00	199,246.82	01-Dec-2008	7.850%	NC - 89.02%	360	01-Aug-2006
4000865298 2	55,000.00	54,300.58	01-Nov-2008	10.900%	IA - 100.00%	360	01-Sep-2006
4000865320 2	392,000.00	390,629.26	01-Dec-2007	8.850%	FL - 79.35%	360	01-Sep-2006
4000865408 1	136,800.00	136,373.33	01-Apr-2008	9.250%	NJ - 95.00%	360	01-Aug-2006
4000865471 1	123,200.00	122,686.19	01-Sep-2008	8.350%	FL - 80.00%	360	01-Sep-2006
4000865530 2	76,000.00	73,465.64	01-Jul-2008	7.700%	FL - 80.00%	360	01-Aug-2006
4000865533 2	140,000.00	139,039.27	01-Jun-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000865557 2	245,000.00	239,351.14	01-Nov-2008	9.000%	MN - 100.00%	360	01-Aug-2006
4000865609 2	290,000.00	287,953.18	01-Aug-2008	8.250%	FL - 56.31%	360	01-Aug-2006
4000865943 2	229,500.00	239,259.69	01-Nov-2008	8.150%	SC - 79.99%	360	01-Sep-2006
4000865993 2	275,200.00	267,418.47	01-Oct-2008	7.500%	NV - 80.00%	360	01-Sep-2006
4000866327 2	109,600.00	106,737.24	01-May-2007	7.875%	FL - 80.00%	360	01-Sep-2006
4000866455 2	227,500.00	224,496.65	01-Jul-2007	8.000%	IL - 73.39%	360	01-Aug-2006
4000866546 1	183,200.00	184,453.69	01-Nov-2008	7.650%	FL - 80.00%	360	01-Aug-2006
4000866645 2	220,000.00	217,195.08	01-Apr-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000866727 2	176,000.00	175,076.43	01-Sep-2007	7.850%	FL - 80.00%	360	01-Sep-2006
4000866874 2	312,000.00	321,500.00	01-Nov-2007	9.750%	OH - 100.00%	180	01-Aug-2006
4000867042 2	191,200.00	190,210.14	01-Nov-2007	7.650%	FL - 80.00%	360	01-Sep-2006
4000867084 2	166,500.00	165,657.51	01-Feb-2008	8.000%	FL - 74.66%	360	01-Aug-2006
4000867114 2	310,300.00	307,041.82	01-Jul-2007	8.250%	FL - 79.99%	360	01-Aug-2006
4000867238 2	120,000.00	116,677.73	01-May-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000867341 2	80,000.00	77,157.97	01-Sep-2008	6.375%	NC - 74.07%	360	01-Aug-2006
4000867439 1	136,750.00	136,582.63	01-Oct-2008	9.600%	NC - 99.99%	360	01-Aug-2006
4000867497 2	204,000.00	202,852.39	01-Oct-2007	7.650%	FL - 80.00%	360	01-Aug-2006
4000867766 2	142,400.00	141,508.58	01-Jun-2008	8.000%	WI - 80.00%	360	01-Aug-2006
4000867786 1	145,000.00	143,861.44	01-Apr-2008	9.300%	IN - 100.00%	360	01-Aug-2006
4000867787 2	880,000.00	875,703.72	01-Jul-2008	7.950%	NJ - 80.00%	360	01-Sep-2006
4000867806 2	267,111.00	261,803.11	01-Jun-2008	9.650%	IL - 95.00%	360	01-Aug-2006
4000867824 2	282,800.00	279,339.71	01-Jun-2008	8.000%	PA - 80.00%	360	01-Aug-2006
4000867920 1	132,000.00	128,459.76	01-Nov-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000867984 2	328,000.00	319,833.63	01-Aug-2008	8.300%	CO - 80.00%	360	01-Aug-2006
4000868115 2	376,000.00	372,051.95	01-Apr-2008	8.250%	NY - 80.00%	360	01-Aug-2006
4000868142 2	295,200.00	294,848.30	01-Sep-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000868352 2	239,995.00	237,919.70	01-Aug-2008	8.000%	WA - 80.00%	360	01-Aug-2006
4000868981 2	84,800.00	83,796.90	01-Jan-2008	7.700%	OH - 80.00%	360	01-Sep-2006
4000869032 2	184,300.00	180,022.38	01-May-2008	8.650%	IL - 92.15%	360	01-Aug-2006
4000869283 1	181,600.00	177,287.41	01-Nov-2007	8.350%	IN - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000869378 2	385,000.00	385,000.00	01-May-2007	10.750%	MD - 100.00%	360	01-Aug-2006
4000869390 2	201,600.00	201,549.60	01-Dec-2008	7.500%	NC - 80.00%	360	01-Aug-2006
4000869495 2	356,000.00	350,864.15	01-Sep-2008	8.000%	NY - 80.00%	360	01-Aug-2006
4000869722 1	88,000.00	87,967.37	01-Oct-2008	8.000%	OK - 80.00%	360	01-Aug-2006
4000869758 2	202,500.00	200,352.58	01-Aug-2008	8.800%	NV - 90.00%	360	01-Sep-2006
4000869854 2	330,400.00	327,518.04	01-Sep-2008	8.800%	NY - 80.00%	360	01-Sep-2006
4000870092 2	308,000.00	308,000.00	01-Jan-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000870133 1	136,000.00	135,716.07	01-May-2008	10.200%	FL - 100.00%	360	01-Aug-2006
4000870157 2	189,000.00	185,189.74	01-Oct-2006	9.550%	FL - 82.17%	360	01-Aug-2006
4000870194 2	266,400.00	265,178.29	01-Feb-2008	8.200%	FL - 80.00%	360	01-Aug-2006
4000870281 2	172,800.00	172,746.00	01-Jul-2008	7.500%	WA - 80.00%	360	01-Sep-2006
4000870316 2	55,040.00	53,578.88	01-Jun-2008	8.000%	PA - 80.00%	360	01-Aug-2006
4000870578 2	160,000.00	159,276.98	01-Feb-2007	8.250%	FL - 80.00%	360	01-Aug-2006
4000870604 2	281,250.00	275,607.18	01-Jan-2008	9.250%	NY - 75.00%	360	01-Sep-2006
4000870995 2	239,990.00	238,163.18	01-Sep-2008	9.050%	FL - 100.00%	360	01-Aug-2006
4000871110 2	336,000.00	336,000.00	01-Dec-2008	8.000%	WI - 80.00%	360	01-Sep-2006
4000871130 2	360,000.00	359,995.64	01-Jan-2008	7.150%	FL - 80.00%	360	01-Aug-2006
4000871278 2	128,400.00	124,899.90	01-Mar-2008	7.650%	TX - 80.00%	360	01-Sep-2006
4000871323 1	172,000.00	167,635.46	01-Aug-2008	8.200%	IL - 80.00%	360	01-Aug-2006
4000871639 2	312,000.00	310,359.97	01-Oct-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000871918 1	210,400.00	207,377.17	01-Dec-2007	7.100%	FL - 80.00%	360	01-Aug-2006
4000872030 2	213,750.00	212,144.72	01-Dec-2008	8.850%	MD - 95.00%	360	01-Sep-2006
4000872137 2	800,000.00	800,000.00	01-Jul-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000872363 2	138,354.00	149,614.15	01-Sep-2008	9.750%	OH - 100.00%	360	01-Sep-2006
4000872497 2	70,000.00	69,063.67	01-Dec-2008	7.050%	OH - 53.85%	360	01-Aug-2006
4000872588 2	166,250.00	165,499.06	01-Jul-2008	8.250%	FL - 91.60%	360	01-Aug-2006
4000872665 2	250,000.00	260,114.36	01-May-2008	10.000%	MD - 100.00%	360	01-Sep-2006
4000872825 2	158,400.00	161,667.00	01-Oct-2008	6.500%	FL - 80.00%	360	01-Aug-2006
4000872936 2	118,000.00	128,230.80	01-Nov-2008	8.000%	SC - 100.00%	360	01-Aug-2006
4000873023 2	215,200.00	215,200.00	01-Dec-2008	6.400%	FL - 80.00%	360	01-Sep-2006
4000873249 2	256,500.00	255,401.91	01-Jun-2008	9.350%	WA - 90.00%	360	01-Sep-2006
4000873267 1	113,600.00	111,676.47	01-Oct-2008	6.250%	KY - 80.00%	360	01-Sep-2006
4000873325 2	334,400.00	332,324.03	01-Feb-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000873883 2	182,400.00	182,400.00	01-Mar-2008	7.850%	FL - 80.00%	360	01-Sep-2006
4000873908 2	95,000.00	92,440.92	01-Sep-2008	9.050%	IN - 95.00%	360	01-Aug-2006
4000874029 2	241,376.00	232,537.86	01-Dec-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000874121 2	252,000.00	250,793.04	01-Aug-2008	7.900%	NV - 80.00%	360	01-Sep-2006
4000874396 2	292,000.00	292,000.00	01-Sep-2008	7.900%	CA - 80.00%	360	01-Sep-2006
4000874525 1	72,000.00	70,339.04	01-Aug-2008	8.700%	IN - 100.00%	360	01-Aug-2006
4000874551 2	312,000.00	302,918.91	01-Aug-2008	7.700%	NY - 80.00%	360	01-Aug-2006
4000874623 2	460,000.00	448,150.42	01-Jun-2008	7.990%	NY - 100.00%	360	01-Sep-2006
4000874671 2	520,000.00	505,231.09	01-Nov-2007	7.600%	AZ - 80.00%	360	01-Aug-2006
4000874722 2	173,600.00	172,490.48	01-Aug-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000874797 1	104,400.00	101,978.06	01-Feb-2008	8.500%	AR - 80.00%	360	01-Sep-2006
4000874929 2	72,000.00	70,268.12	01-Jun-2008	8.650%	IA - 85.71%	360	01-Sep-2006
4000874995 2	551,900.00	550,993.05	01-Dec-2008	8.000%	NV - 79.99%	360	01-Aug-2006
4000875263 2	163,150.00	161,972.19	01-Jun-2008	7.100%	FL - 79.98%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000875270 2	445,000.00	435,498.58	01-Nov-2006	9.100%	NJ - 100.00%	360	01-Aug-2006
4000875283 2	207,000.00	202,282.36	01-May-2008	8.800%	IL - 89.22%	360	01-Aug-2006
4000875304 2	364,000.00	364,000.00	01-Oct-2008	8.000%	MD - 80.00%	360	01-Aug-2006
4000875492 1	141,600.00	141,600.00	01-Jul-2008	8.200%	NJ - 80.00%	360	01-Aug-2006
4000875501 2	94,400.00	91,783.24	01-Oct-2007	7.600%	TX - 80.00%	360	01-Sep-2006
4000875681 2	512,000.00	512,000.00	01-Oct-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000876106 2	104,200.00	104,199.54	01-Dec-2008	7.250%	GA - 79.97%	360	01-Sep-2006
4000876340 1	130,443.20	129,024.17	01-Nov-2007	7.900%	IN - 80.00%	360	01-Sep-2006
4000876367 2	640,000.00	628,319.80	01-Aug-2007	9.900%	IN - 100.00%	360	01-Aug-2006
4000876511 2	312,000.00	312,000.00	01-Jun-2008	8.450%	CA - 80.00%	360	01-Sep-2006
4000876581 2	292,000.00	291,661.11	01-Jun-2008	7.750%	NJ - 80.00%	360	01-Sep-2006
4000876810 1	142,400.00	141,705.88	01-Nov-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000876947 2	482,400.00	482,400.00	01-Nov-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000877030 2	140,800.00	139,848.60	01-Sep-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000877035 2	455,200.00	452,685.24	01-Sep-2008	7.700%	CA - 75.87%	360	01-Aug-2006
4000877540 2	137,600.00	137,001.04	01-Sep-2007	8.350%	FL - 80.00%	360	01-Aug-2006
4000877807 2	200,000.00	199,339.81	01-Oct-2008	8.900%	FL - 100.00%	360	01-Sep-2006
4000877843 2	170,100.00	165,634.35	01-Oct-2008	8.000%	AZ - 90.00%	360	01-Sep-2006
4000878443 2	104,000.00	103,998.31	01-Dec-2008	8.000%	CO - 80.00%	360	01-Aug-2006
4000878612 2	345,600.00	336,105.77	01-Nov-2008	8.000%	NJ - 80.00%	360	01-Aug-2006
4000878614 1	90,080.00	87,635.68	01-Dec-2007	7.500%	GA - 80.00%	360	01-Sep-2006
4000878849 2	63,000.00	61,973.04	01-Oct-2008	10.300%	IA - 100.00%	360	01-Sep-2006
4000879058 2	126,000.00	125,556.77	01-Jul-2008	9.400%	IN - 90.00%	360	01-Aug-2006
4000879446 2	204,000.00	198,459.21	01-Dec-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000879511 2	73,100.00	71,712.27	01-Dec-2008	9.000%	OH - 85.00%	360	01-Sep-2006
4000879540 2	784,000.00	784,000.00	01-May-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000879602 2	192,400.00	186,369.15	01-Dec-2008	8.000%	OK - 80.00%	360	01-Aug-2006
4000879696 2	444,000.00	443,999.89	01-Oct-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000879704 2	287,960.00	286,912.53	01-Oct-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000879761 2	640,000.00	636,888.51	01-Sep-2008	8.050%	CA - 80.00%	360	01-Aug-2006
4000879794 1	88,800.00	86,410.76	01-Jan-2008	7.600%	TX - 80.00%	360	01-Sep-2006
4000879828 1	196,500.00	193,966.40	01-Apr-2008	7.500%	FL - 79.88%	360	01-Aug-2006
4000879995 2	208,000.00	207,033.87	01-Mar-2008	8.000%	FL - 80.00%	360	01-Sep-2006
4000880093 2	233,200.00	233,200.00	01-Nov-2007	11.100%	NY - 100.00%	360	01-Sep-2006
4000880152 2	448,000.00	443,966.11	01-Nov-2008	8.800%	NY - 80.00%	360	01-Sep-2006
4000880463 2	314,000.00	312,826.09	01-Jan-2008	9.000%	MI - 100.00%	360	01-Aug-2006
4000880933 2	220,000.00	215,619.68	01-Sep-2007	9.600%	FL - 80.00%	360	01-Aug-2006
4000880975 2	184,800.00	180,285.46	01-Sep-2008	8.400%	MA - 80.00%	360	01-Aug-2006
4000881001 2	235,000.00	230,129.44	01-Jun-2007	9.500%	NJ - 100.00%	360	01-Aug-2006
4000881079 1	137,755.00	141,021.87	01-Aug-2008	9.300%	IN - 100.00%	360	01-Sep-2006
4000881136 1	146,895.00	143,510.28	01-Sep-2008	9.000%	IN - 100.00%	360	01-Aug-2006
4000881200 2	268,000.00	268,000.00	01-Oct-2008	6.800%	WI - 80.00%	360	01-Sep-2006
4000881271 1	90,080.00	91,393.79	01-Nov-2008	8.550%	OH - 80.00%	360	01-Aug-2006
4000881352 2	184,000.00	179,158.63	01-Sep-2008	7.700%	FL - 80.00%	360	01-Sep-2006
4000881568 2	130,750.00	130,104.73	01-Jul-2008	8.000%	FL - 79.97%	360	01-Aug-2006
4000881654 2	58,320.00	56,890.98	01-Dec-2008	9.000%	IN - 80.00%	360	01-Sep-2006
4000881670 2	120,000.00	120,000.00	01-Jul-2008	8.150%	ME - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000881694 2	1,327,200.00	1,327,109.00	01-Aug-2008	8.550%	CA - 80.00%	360	01-Aug-2006
4000881799 2	154,000.00	153,453.63	01-Aug-2008	8.900%	AZ - 74.76%	360	01-Aug-2006
4000881907 2	126,000.00	121,964.21	01-Aug-2008	7.450%	IN - 90.00%	360	01-Aug-2006
4000881991 2	150,000.00	160,026.67	01-May-2008	9.500%	FL - 100.00%	360	01-Sep-2006
4000882438 2	56,000.00	55,262.48	01-Nov-2008	10.650%	IL - 100.00%	360	01-Sep-2006
4000882512 2	111,150.00	119,823.33	01-Mar-2008	8.300%	SC - 95.00%	360	01-Sep-2006
4000882610 1	130,000.00	129,781.57	01-Nov-2008	10.850%	OH - 100.00%	360	01-Aug-2006
4000882648 2	193,000.00	189,490.13	01-May-2008	9.750%	PA - 91.90%	360	01-Sep-2006
4000882660 1	82,900.00	80,775.02	01-Nov-2008	8.050%	KY - 80.00%	360	01-Sep-2006
4000882790 2	412,000.00	409,351.25	01-Sep-2008	7.250%	NY - 80.00%	360	01-Sep-2006
4000883092 2	193,000.00	192,520.39	01-Jul-2007	9.750%	FL - 66.55%	360	01-Sep-2006
4000883295 2	540,000.00	537,011.57	01-Jun-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000883431 2	213,750.00	213,750.00	01-Aug-2007	9.350%	FL - 95.00%	360	01-Sep-2006
4000883529 2	204,000.00	203,052.32	01-Jan-2008	7.999%	FL - 80.00%	360	01-Sep-2006
4000883714 1	176,800.00	175,930.73	01-Dec-2008	7.650%	FL - 80.00%	360	01-Sep-2006
4000883941 2	320,000.00	309,104.80	01-Nov-2007	7.500%	CA - 80.00%	360	01-Sep-2006
4000884057 1	73,500.00	72,021.98	01-Oct-2008	9.500%	PA - 100.00%	360	01-Aug-2006
4000884157 1	216,000.00	214,717.29	01-May-2007	7.500%	NY - 80.00%	360	01-Aug-2006
4000884203 2	59,000.00	60,685.12	01-Oct-2008	9.300%	IN - 78.67%	360	01-Aug-2006
4000884262 2	168,000.00	166,648.21	01-Nov-2008	7.550%	AZ - 80.00%	360	01-Sep-2006
4000884321 1	124,800.00	124,204.06	01-May-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000884594 2	576,000.00	575,985.00	01-Nov-2008	8.800%	CA - 80.00%	360	01-Aug-2006
4000884667 2	247,948.00	240,351.97	01-Dec-2008	7.350%	CA - 80.00%	360	01-Aug-2006
4000884975 2	261,100.00	257,795.10	01-Jun-2008	7.450%	CA - 79.99%	360	01-Sep-2006
4000885058 2	452,000.00	447,132.53	01-Oct-2008	7.200%	AZ - 80.00%	360	01-Aug-2006
4000885081 2	320,000.00	318,019.47	01-Oct-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000885158 2	160,000.00	158,725.56	01-Jul-2008	6.800%	FL - 80.00%	360	01-Aug-2006
4000885286 2	552,500.00	550,585.58	01-Nov-2008	8.500%	FL - 85.00%	360	01-Sep-2006
4000885373 1	67,400.00	65,966.48	01-Sep-2008	8.950%	OH - 100.00%	360	01-Sep-2006
4000885443 1	117,000.00	115,646.78	01-Dec-2008	8.250%	SD - 100.00%	360	01-Aug-2006
4000885722 2	319,900.00	318,260.62	01-Apr-2008	8.000%	FL - 79.99%	360	01-Aug-2006
4000885969 2	208,000.00	208,000.00	01-Mar-2008	6.625%	FL - 80.00%	360	01-Sep-2006
4000886114 2	59,200.00	58,995.53	01-Mar-2007	8.700%	IN - 80.00%	360	01-Sep-2006
4000886154 2	80,100.00	78,652.25	01-Nov-2008	9.250%	IL - 90.00%	360	01-Sep-2006
4000886200 2	100,000.00	99,493.75	01-Sep-2007	7.850%	FL - 80.00%	360	01-Sep-2006
4000886401 2	256,000.00	254,506.71	01-Aug-2008	7.550%	FL - 80.00%	360	01-Aug-2006
4000886455 1	65,000.00	63,753.80	01-Oct-2008	9.650%	SC - 100.00%	360	01-Aug-2006
4000886803 2	185,000.00	185,000.00	01-Sep-2007	9.250%	FL - 100.00%	360	01-Sep-2006
4000886883 2	102,000.00	102,000.00	01-Apr-2008	9.250%	NC - 85.00%	360	01-Sep-2006
4000887247 2	148,200.00	144,662.35	01-Feb-2008	8.350%	NY - 89.82%	360	01-Sep-2006
4000887250 2	60,800.00	59,200.08	01-Nov-2008	7.700%	IN - 80.00%	360	01-Sep-2006
4000887309 1	127,900.00	126,982.46	01-Jan-2008	8.000%	FL - 79.99%	360	01-Aug-2006
4000887500 2	178,000.00	172,824.29	01-Aug-2008	7.300%	FL - 80.00%	360	01-Sep-2006
4000887509 2	437,200.00	437,200.00	01-Dec-2008	7.700%	CA - 80.00%	360	01-Sep-2006
4000887562 2	340,000.00	340,000.00	01-Nov-2008	7.800%	CA - 80.00%	360	01-Aug-2006
4000887779 2	158,650.00	158,650.00	01-Jul-2008	9.000%	AZ - 95.00%	360	01-Aug-2006
4000887800 2	311,900.00	303,322.60	01-Aug-2008	7.600%	OR - 79.99%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000887874 2	208,400.00	208,389.89	01-Sep-2008	6.990%	NV - 80.00%	360	01-Sep-2006
4000888073 2	232,000.00	231,898.82	01-Dec-2008	8.300%	NV - 80.00%	360	01-Sep-2006
4000888124 2	192,000.00	196,808.18	01-Nov-2008	7.550%	CA - 80.00%	360	01-Aug-2006
4000888230 2	211,200.00	223,502.38	01-Sep-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000888313 2	107,200.00	104,398.15	01-Nov-2008	8.000%	NH - 80.00%	360	01-Aug-2006
4000888601 2	129,000.00	139,836.30	01-Apr-2008	8.750%	IN - 100.00%	360	01-Sep-2006
4000889066 1	244,800.00	236,834.08	01-Dec-2007	6.750%	NJ - 80.00%	360	01-Sep-2006
4000889193 2	239,200.00	239,200.00	01-Mar-2007	9.350%	VA - 80.00%	360	01-Sep-2006
4000889255 1	141,000.00	140,206.42	01-Feb-2008	7.600%	OR - 79.98%	360	01-Sep-2006
4000889260 2	310,400.00	314,225.35	01-Nov-2008	4.500%	AZ - 80.00%	360	01-Sep-2006
4000889379 1	123,650.00	123,052.13	01-Dec-2008	7.700%	UT - 79.98%	360	01-Sep-2006
4000889415 2	326,550.00	317,188.62	01-Jun-2008	7.550%	FL - 90.00%	360	01-Aug-2006
4000889613 1	143,000.00	140,637.60	01-Aug-2008	10.400%	NC - 100.00%	360	01-Aug-2006
4000889748 2	134,400.00	134,400.00	01-May-2007	8.000%	FL - 80.00%	360	01-Aug-2006
4000889763 2	304,800.00	303,146.55	01-Jul-2008	7.500%	MI - 80.00%	360	01-Sep-2006
4000889785 2	196,000.00	190,222.91	01-Jun-2007	7.400%	NJ - 80.00%	360	01-Aug-2006
4000889951 2	398,000.00	393,719.78	01-Oct-2008	7.950%	FL - 80.00%	360	01-Sep-2006
4000889969 1	84,000.00	81,455.41	01-Oct-2008	7.150%	IN - 80.00%	360	01-Sep-2006
4000890057 2	252,000.00	248,493.95	01-Dec-2007	7.100%	FL - 80.00%	360	01-Sep-2006
4000890180 2	164,000.00	163,164.20	01-Aug-2008	7.700%	FL - 80.00%	360	01-Sep-2006
4000890591 2	226,800.00	226,025.25	01-Apr-2007	9.000%	FL - 90.00%	360	01-Aug-2006
4000890596 2	206,400.00	203,332.32	01-Jun-2008	6.850%	FL - 80.00%	360	01-Sep-2006
4000890622 2	248,000.00	247,999.42	01-Jun-2008	7.650%	WA - 80.00%	360	01-Sep-2006
4000890734 2	232,000.00	231,218.57	01-Feb-2007	8.950%	FL - 80.00%	360	01-Sep-2006
4000890809 2	40,000.00	39,399.65	01-Nov-2008	10.000%	OK - 100.00%	360	01-Sep-2006
4000890816 2	190,400.00	189,471.98	01-Dec-2008	8.000%	UT - 80.00%	360	01-Aug-2006
4000890940 2	481,600.00	478,830.52	01-Apr-2007	7.500%	NY - 80.00%	360	01-Sep-2006
4000890979 1	90,300.00	88,239.36	01-Nov-2008	9.050%	OH - 79.98%	360	01-Aug-2006
4000891033 2	173,600.00	173,600.00	01-Mar-2008	7.999%	FL - 80.00%	360	01-Sep-2006
4000891051 1	101,600.00	98,993.75	01-Jul-2008	8.000%	OH - 80.00%	360	01-Sep-2006
4000891120 2	255,000.00	252,240.41	01-Dec-2008	7.650%	FL - 89.47%	360	01-Sep-2006
4000891289 2	448,000.00	442,036.66	01-Jun-2008	7.500%	FL - 60.13%	360	01-Sep-2006
4000891491 1	140,000.00	139,339.73	01-Jul-2008	7.950%	FL - 80.00%	360	01-Sep-2006
4000891608 2	186,897.00	186,897.00	01-Oct-2007	8.350%	FL - 80.00%	360	01-Sep-2006
4000891702 2	369,750.00	361,302.99	01-Apr-2007	8.750%	FL - 85.00%	360	01-Aug-2006
4000891723 2	65,000.00	63,670.07	01-Aug-2008	9.150%	ME - 73.86%	360	01-Sep-2006
4000891893 2	144,000.00	141,401.99	01-Nov-2008	6.850%	FL - 80.00%	360	01-Sep-2006
4000891903 2	336,000.00	326,002.84	01-Nov-2008	8.000%	OR - 80.00%	360	01-Aug-2006
4000891940 2	135,000.00	131,625.73	01-Dec-2008	9.000%	NE - 91.22%	360	01-Aug-2006
4000891941 2	264,000.00	263,617.47	01-Sep-2008	7.500%	MD - 80.00%	360	01-Sep-2006
4000892068 2	480,000.00	479,547.14	01-Jul-2008	7.550%	CA - 80.00%	360	01-Sep-2006
4000892129 1	140,800.00	137,209.83	01-Oct-2008	7.900%	MA - 80.00%	360	01-Sep-2006
4000892156 2	453,950.00	450,796.33	01-Jun-2007	7.500%	UT - 80.00%	360	01-Sep-2006
4000892311 2	351,000.00	342,271.63	01-Aug-2008	8.500%	NC - 100.00%	360	01-Aug-2006
4000892694 2	204,000.00	203,031.78	01-Mar-2008	8.200%	FL - 80.00%	360	01-Sep-2006
4000893129 2	76,300.00	76,300.00	01-Nov-2008	8.050%	NC - 79.98%	360	01-Aug-2006
4000893292 2	266,400.00	259,716.90	01-May-2007	8.000%	FL - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000893486 2	348,000.00	345,586.87	01-Sep-2008	8.450%	CA - 80.00%	360	01-Aug-2006
4000893966 2	214,200.00	213,763.18	01-Dec-2007	10.350%	FL - 90.00%	360	01-Aug-2006
4000893977 2	308,000.00	297,929.62	01-Mar-2008	7.250%	NJ - 80.00%	360	01-Sep-2006
4000894000 2	271,920.00	278,603.12	01-Aug-2008	8.100%	TN - 80.00%	360	01-Sep-2006
4000894081 2	230,700.00	229,160.25	01-Feb-2008	8.750%	FL - 79.99%	360	01-Sep-2006
4000894456 2	344,000.00	342,753.08	01-Nov-2008	8.350%	FL - 80.00%	360	01-Sep-2006
4000894483 2	161,500.00	161,500.00	01-Jul-2008	10.800%	TX - 100.00%	360	01-Sep-2006
4000894627 2	248,000.00	242,455.92	01-Oct-2007	8.300%	IL - 80.00%	360	01-Sep-2006
4000894992 2	192,000.00	191,405.38	01-Aug-2007	7.150%	FL - 80.00%	360	01-Sep-2006
4000895065 1	247,000.00	246,015.65	01-Jan-2008	8.500%	NJ - 100.00%	360	01-Sep-2006
4000895255 2	202,800.00	197,892.75	01-Feb-2008	8.450%	FL - 80.00%	360	01-Aug-2006
4000895258 2	158,500.00	157,408.56	01-Sep-2008	6.999%	FL - 74.07%	360	01-Sep-2006
4000895422 1	138,400.00	134,304.05	01-Sep-2007	7.500%	CT - 80.00%	360	01-Sep-2006
4000895611 2	107,000.00	104,184.20	01-Jul-2008	8.250%	OH - 89.17%	360	01-Sep-2006
4000895697 2	181,600.00	179,728.38	01-Jul-2008	8.200%	CO - 80.00%	360	01-Sep-2006
4000896142 2	300,000.00	298,494.57	01-Jul-2007	7.750%	FL - 80.00%	360	01-Sep-2006
4000896501 2	200,000.00	198,771.64	01-Aug-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000896885 2	174,800.00	173,776.35	01-Oct-2008	7.900%	NV - 78.39%	360	01-Sep-2006
4000897282 1	67,000.00	66,879.28	01-Oct-2008	10.700%	OH - 100.00%	360	01-Aug-2006
4000897316 2	328,750.00	324,512.44	01-Sep-2008	8.000%	NV - 79.99%	360	01-Aug-2006
4000897431 2	530,000.00	528,443.29	01-Jun-2008	9.300%	CT - 100.00%	360	01-Sep-2006
4000897437 2	420,000.00	485,311.38	01-Mar-2008	8.200%	IL - 80.00%	360	01-Sep-2006
4000897486 2	80,000.00	78,655.71	01-Aug-2008	10.150%	OH - 100.00%	360	01-Sep-2006
4000897491 2	139,230.00	136,092.12	01-Mar-2008	8.650%	IL - 90.00%	360	01-Sep-2006
4000897567 2	108,000.00	107,999.70	01-Oct-2008	7.950%	IL - 80.00%	360	01-Sep-2006
4000897714 2	380,000.00	377,417.01	01-Jul-2008	7.500%	FL - 79.17%	360	01-Sep-2006
4000897829 2	296,000.00	296,000.00	01-Oct-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000898289 1	120,000.00	120,000.00	01-Aug-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000898458 2	160,000.00	160,000.00	01-Dec-2007	7.500%	FL - 80.00%	360	01-Sep-2006
4000898618 2	260,000.00	258,542.64	01-Oct-2008	7.500%	CA - 41.94%	360	01-Sep-2006
4000898746 2	380,000.00	377,720.05	01-Nov-2008	7.500%	UT - 80.00%	360	01-Sep-2006
4000898797 2	432,000.00	431,844.37	01-Oct-2008	8.000%	CA - 80.00%	360	01-Aug-2006
4000899106 1	94,905.00	94,546.50	01-Aug-2008	9.000%	IN - 95.00%	360	01-Aug-2006
4000899248 2	800,000.00	795,990.08	01-Jun-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000899275 2	218,112.00	218,112.00	01-Aug-2008	6.950%	IL - 80.00%	360	01-Aug-2006
4000899367 2	181,600.00	181,600.00	01-Sep-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000899444 2	292,500.00	291,245.75	01-Dec-2007	8.400%	CA - 90.00%	360	01-Aug-2006
4000899464 2	304,000.00	304,000.00	01-Feb-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000899660 2	238,400.00	236,625.83	01-Nov-2008	7.550%	CO - 80.00%	360	01-Aug-2006
4000899838 2	198,800.00	197,963.27	01-Nov-2008	7.850%	MI - 79.99%	360	01-Sep-2006
4000899869 2	112,800.00	110,045.99	01-Jul-2008	8.300%	NC - 80.00%	360	01-Sep-2006
4000899883 1	102,300.00	99,869.76	01-Jul-2008	8.350%	FL - 79.98%	360	01-Sep-2006
4000899990 2	340,000.00	333,160.76	01-Dec-2007	9.250%	FL - 100.00%	360	01-Sep-2006
4000899998 2	248,000.00	241,580.07	01-Oct-2007	7.800%	FL - 80.00%	360	01-Sep-2006
4000900062 2	131,750.00	129,361.26	01-Apr-2008	9.900%	IL - 82.86%	360	01-Sep-2006
4000900186 2	113,600.00	110,809.29	01-Sep-2008	8.200%	TN - 80.00%	360	01-Sep-2006
4000900209 2	136,000.00	156,050.03	02-Apr-2008	8.999%	CT - 85.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000900265 2	176,200.00	176,200.00	01-Oct-2008	7.150%	AZ - 79.99%	360	01-Sep-2006
4000900272 2	58,500.00	57,790.49	01-Aug-2007	11.750%	IL - 100.00%	360	01-Sep-2006
4000900328 2	175,000.00	173,651.72	01-May-2008	9.250%	GA - 100.00%	360	01-Sep-2006
4000900610 2	166,433.00	161,982.59	01-Sep-2008	7.750%	FL - 80.00%	360	01-Sep-2006
4000900621 2	71,840.00	78,378.00	01-Aug-2008	9.500%	OH - 100.00%	360	01-Sep-2006
4000900798 2	176,000.00	175,405.43	01-May-2007	8.650%	FL - 80.00%	360	01-Sep-2006
4000900850 2	209,000.00	208,034.48	01-Sep-2008	8.100%	OR - 95.00%	360	01-Sep-2006
4000900948 2	389,900.00	382,019.70	01-May-2008	9.150%	IL - 100.00%	360	01-Sep-2006
4000901310 2	216,000.00	209,361.77	01-Oct-2007	6.999%	FL - 90.00%	360	01-Sep-2006
4000901436 2	209,600.00	208,229.23	01-Apr-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000901458 2	196,800.00	191,690.80	01-Oct-2008	7.999%	TX - 80.00%	360	01-Sep-2006
4000901508 1	168,000.00	166,860.14	01-Aug-2008	7.350%	AZ - 80.00%	360	01-Sep-2006
4000901509 2	145,550.00	144,436.71	01-Nov-2008	7.750%	WY - 79.99%	360	01-Sep-2006
4000901566 2	445,200.00	444,674.81	01-Nov-2008	7.500%	MD - 79.99%	360	01-Sep-2006
4000901925 2	240,000.00	238,885.49	01-Jul-2008	8.000%	VA - 80.00%	360	01-Sep-2006
4000901962 2	276,000.00	274,639.16	01-Mar-2008	8.000%	FL - 80.00%	360	01-Aug-2006
4000902549 2	392,000.00	392,000.00	01-Oct-2008	6.999%	CA - 80.00%	360	01-Sep-2006
4000902599 2	416,700.00	416,700.00	01-Sep-2007	8.900%	IL - 90.00%	360	01-Sep-2006
4000902614 1	51,800.00	50,812.39	01-Jul-2008	9.900%	NC - 100.00%	360	01-Sep-2006
4000902660 2	211,850.00	211,850.00	01-May-2008	7.850%	OR - 95.00%	360	01-Sep-2006
4000902674 2	143,456.00	143,156.00	01-Jul-2008	7.550%	WI - 80.00%	360	01-Sep-2006
4000902704 1	120,000.00	119,431.50	01-Feb-2008	7.999%	FL - 80.00%	360	01-Sep-2006
4000902780 2	544,000.00	540,383.68	01-May-2008	7.500%	NY - 80.00%	360	01-Sep-2006
4000902947 2	421,600.00	418,485.85	01-Nov-2008	6.800%	CA - 80.00%	360	01-Sep-2006
4000902978 2	415,200.00	413,211.22	01-Aug-2007	7.900%	NY - 80.00%	360	01-Sep-2006
4000903180 2	292,000.00	291,799.00	01-Dec-2008	8.200%	MI - 80.00%	360	01-Sep-2006
4000903343 2	234,400.00	233,238.27	01-Dec-2008	7.650%	CA - 80.00%	360	01-Sep-2006
4000903383 2	410,428.00	407,921.66	01-Nov-2008	6.950%	CA - 80.00%	360	01-Sep-2006
4000903401 2	110,000.00	113,213.52	01-Feb-2008	8.900%	OH - 88.00%	360	01-Sep-2006
4000903426 2	137,500.00	137,066.67	01-Sep-2007	9.050%	KY - 100.00%	360	01-Sep-2006
4000903535 2	126,000.00	122,217.98	01-Jul-2008	7.500%	AZ - 59.43%	360	01-Sep-2006
4000903631 2	189,600.00	189,600.00	01-Jul-2008	6.950%	FL - 80.00%	360	01-Sep-2006
4000903759 1	180,000.00	178,195.46	01-Apr-2008	8.300%	IL - 80.00%	360	01-Sep-2006
4000903862 2	195,920.00	191,111.22	01-May-2008	8.300%	IL - 80.00%	360	01-Sep-2006
4000904405 2	99,900.00	99,470.35	01-Jun-2008	8.250%	FL - 79.98%	360	01-Sep-2006
4000904854 2	64,800.00	63,431.63	01-Jun-2008	9.050%	IN - 80.00%	360	01-Sep-2006
4000905058 2	152,560.00	148,452.55	01-Dec-2008	7.550%	FL - 80.00%	360	01-Sep-2006
4000905087 2	50,000.00	49,007.84	01-Aug-2007	9.450%	IN - 100.00%	360	01-Sep-2006
4000905102 1	131,920.00	131,394.38	01-Nov-2006	8.500%	FL - 80.00%	360	01-Sep-2006
4000905227 2	783,750.00	781,504.52	01-Apr-2008	9.350%	NJ - 95.00%	360	01-Sep-2006
4000905259 2	139,200.00	135,956.62	01-Mar-2008	8.400%	FL - 80.00%	360	01-Sep-2006
4000905415 2	171,700.00	168,087.50	01-Jun-2008	8.900%	MD - 100.00%	360	01-Sep-2006
4000905453 2	167,650.00	163,607.66	01-Dec-2008	8.400%	NC - 94.99%	360	01-Sep-2006
4000905479 2	48,450.00	48,222.69	01-Jan-2008	8.500%	KY - 95.00%	360	01-Sep-2006
4000905650 2	398,900.00	397,239.28	01-Dec-2007	9.500%	FL - 100.00%	360	01-Sep-2006
4000905727 2	240,000.00	233,979.37	01-Jun-2008	8.000%	FL - 80.00%	360	01-Sep-2006
4000905883 2	328,300.00	326,244.97	01-Sep-2008	7.400%	CA - 80.00%	360	01-Aug-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000906265 2	273,750.00	271,888.92	01-May-2008	9.700%	CA - 75.00%	360	01-Sep-2006
4000906348 2	73,100.00	72,934.76	01-Jun-2008	9.999%	MI - 99.95%	360	01-Sep-2006
4000906478 2	180,000.00	179,986.88	01-Sep-2007	8.850%	FL - 80.00%	360	01-Aug-2006
4000906493 1	131,200.00	127,777.04	01-May-2008	7.750%	FL - 80.00%	360	01-Sep-2006
4000906610 1	198,450.00	197,283.43	01-Aug-2008	7.500%	OR - 79.99%	360	01-Sep-2006
4000906621 2	228,800.00	222,923.47	01-Aug-2007	7.850%	FL - 80.00%	360	01-Sep-2006
4000906699 2	234,000.00	227,504.72	01-Sep-2007	7.550%	FL - 68.82%	360	01-Sep-2006
4000907141 1	164,000.00	163,177.08	01-Sep-2007	7.750%	FL - 80.00%	360	01-Sep-2006
4000907329 2	402,400.00	400,442.45	01-Jul-2008	7.850%	FL - 80.00%	360	01-Sep-2006
4000907509 2	278,500.00	277,363.22	01-Jan-2008	8.450%	FL - 79.99%	360	01-Sep-2006
4000907512 2	140,900.00	138,186.74	01-Nov-2008	8.850%	WI - 100.00%	360	01-Sep-2006
4000907677 2	178,800.00	178,134.14	01-Oct-2008	8.700%	FL - 80.00%	360	01-Sep-2006
4000907721 1	116,000.00	115,326.28	01-Sep-2007	7.500%	FL - 80.00%	360	01-Sep-2006
4000907724 2	321,000.00	315,367.30	01-Apr-2008	9.990%	IL - 100.00%	360	01-Sep-2006
4000908127 2	372,000.00	368,692.21	01-Jul-2008	7.300%	FL - 80.00%	360	01-Sep-2006
4000908323 2	237,600.00	235,072.74	01-May-2008	8.000%	FL - 80.00%	360	01-Sep-2006
4000908719 2	321,850.00	319,555.26	01-Oct-2008	6.900%	NV - 79.99%	360	01-Sep-2006
4000908915 2	224,000.00	222,752.14	01-May-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000909142 2	96,500.00	94,958.25	01-Jun-2008	10.400%	ME - 100.00%	360	01-Sep-2006
4000909273 1	141,200.00	140,327.28	01-Feb-2008	7.300%	SC - 80.00%	360	01-Sep-2006
4000909296 2	196,176.00	195,078.64	01-Feb-2008	7.999%	FL - 80.00%	360	01-Sep-2006
4000909393 1	168,800.00	166,984.56	01-Dec-2008	7.950%	PA - 80.00%	360	01-Sep-2006
4000909512 1	142,400.00	140,426.56	01-Sep-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000909593 2	140,400.00	148,012.24	01-Aug-2008	8.800%	IL - 90.00%	360	01-Sep-2006
4000909869 2	527,650.00	527,650.00	01-Jul-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000909890 1	121,995.00	131,808.92	01-Sep-2008	10.250%	MO - 100.00%	360	01-Sep-2006
4000910073 2	199,900.00	199,465.17	01-Mar-2008	10.100%	FL - 100.00%	360	01-Sep-2006
4000910301 2	207,000.00	206,313.88	01-Dec-2007	8.990%	CA - 90.00%	360	01-Sep-2006
4000910331 2	202,000.00	201,939.91	01-Apr-2008	6.950%	FL - 80.00%	360	01-Sep-2006
4000910577 2	279,200.00	278,117.58	01-Jun-2008	8.600%	FL - 80.00%	360	01-Sep-2006
4000910634 2	152,000.00	148,095.97	01-Nov-2007	7.850%	FL - 80.00%	360	01-Sep-2006
4000910665 2	116,800.00	116,089.88	01-Jul-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000910921 2	232,500.00	232,500.00	01-Apr-2007	8.900%	VA - 75.00%	360	01-Sep-2006
4000910999 2	206,400.00	205,743.07	01-Aug-2008	9.100%	FL - 80.00%	360	01-Sep-2006
4000911281 2	123,500.00	121,872.18	01-Sep-2008	7.500%	NV - 79.99%	360	01-Sep-2006
4000911420 2	68,000.00	66,505.60	01-May-2008	8.800%	OH - 80.00%	360	01-Sep-2006
4000911555 2	450,500.00	471,554.86	01-Jun-2008	8.900%	FL - 85.00%	360	01-Sep-2006
4000911564 2	219,100.00	217,604.73	01-Oct-2008	7.500%	CA - 79.99%	360	01-Sep-2006
4000911822 2	233,200.00	226,915.14	01-May-2007	7.700%	NY - 80.00%	360	01-Sep-2006
4000912240 2	242,250.00	241,289.32	01-Feb-2008	9.250%	NJ - 93.90%	360	01-Sep-2006
4000913150 2	204,000.00	199,312.91	01-May-2008	8.550%	FL - 79.92%	360	01-Sep-2006
4000913211 2	149,900.00	149,203.47	01-Aug-2008	8.000%	FL - 74.99%	360	01-Sep-2006
4000913245 2	114,000.00	115,410.50	01-Jun-2008	8.550%	FL - 80.00%	360	01-Sep-2006
4000913353 2	177,000.00	176,406.17	01-Jul-2008	8.850%	FL - 100.00%	360	01-Sep-2006
4000913867 2	520,000.00	516,897.54	01-Jun-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000914121 2	124,000.00	121,008.82	01-Apr-2008	8.250%	OH - 80.00%	360	01-Sep-2006
4000914221 1	133,750.00	130,981.09	01-Mar-2008	9.000%	AL - 100.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000914446 1	123,000.00	120,617.20	01-Jun-2008	9.500%	SC - 100.00%	360	01-Sep-2006
4000914711 2	135,000.00	134,020.65	01-Dec-2007	9.450%	WI - 100.00%	360	01-Sep-2006
4000915476 1	232,000.00	232,000.00	01-Jun-2008	7.850%	NV - 80.00%	360	01-Sep-2006
4000916001 2	68,000.00	66,333.74	01-Dec-2008	8.150%	TN - 80.00%	360	01-Sep-2006
4000916146 1	143,200.00	141,803.94	01-Sep-2008	8.400%	IL - 80.00%	360	01-Sep-2006
4000916364 2	356,000.00	355,984.28	01-Aug-2008	7.900%	NY - 80.00%	360	01-Sep-2006
4000916418 1	82,000.00	80,676.71	01-Nov-2007	10.350%	OH - 100.00%	360	01-Sep-2006
4000916636 2	419,900.00	416,188.29	01-Jan-2008	8.750%	GA - 100.00%	360	01-Sep-2006
4000916981 2	292,500.00	291,439.49	01-Apr-2007	8.700%	OR - 89.72%	360	01-Sep-2006
4000917077 1	132,800.00	137,266.17	01-Nov-2008	7.450%	MN - 80.00%	360	01-Sep-2006
4000917086 2	92,000.00	89,575.64	01-Jun-2008	7.850%	OH - 80.00%	360	01-Sep-2006
4000917125 1	131,000.00	127,445.27	01-Oct-2008	7.500%	CO - 80.00%	360	01-Sep-2006
4000917207 1	140,000.00	140,000.00	01-Apr-2008	10.650%	NC - 100.00%	360	01-Sep-2006
4000917576 1	135,900.00	132,354.43	01-May-2007	7.750%	KY - 79.99%	360	01-Sep-2006
4000917589 1	116,800.00	115,612.98	01-Oct-2007	8.250%	IL - 80.00%	360	01-Sep-2006
4000917719 2	223,900.00	221,702.09	01-Dec-2007	8.350%	FL - 79.99%	360	01-Sep-2006
4000917850 2	300,000.00	298,217.34	01-Dec-2008	7.300%	CA - 62.50%	360	01-Sep-2006
4000918307 2	68,000.00	68,000.00	01-Apr-2008	8.000%	OH - 80.00%	360	01-Sep-2006
4000918535 2	220,000.00	216,133.93	01-Oct-2008	9.950%	OH - 100.00%	360	01-Sep-2006
4000918577 2	174,400.00	170,431.51	01-Apr-2008	8.600%	ME - 80.00%	360	01-Sep-2006
4000918798 1	187,200.00	186,114.44	01-Oct-2007	7.500%	FL - 80.00%	360	01-Sep-2006
4000918904 1	99,200.00	98,169.48	01-Oct-2008	8.100%	TN - 80.00%	360	01-Sep-2006
4000918918 2	275,500.00	268,566.15	01-Nov-2008	8.125%	MI - 95.00%	360	01-Sep-2006
4000919009 2	544,000.00	530,039.54	01-Jun-2008	8.250%	GA - 80.00%	360	01-Sep-2006
4000919488 1	151,200.00	151,199.00	01-Aug-2008	7.500%	IL - 80.00%	360	01-Sep-2006
4000919516 2	416,700.00	416,700.00	01-Dec-2008	7.900%	TX - 79.99%	360	01-Sep-2006
4000919841 2	147,250.00	150,429.89	01-Oct-2008	9.150%	NC - 95.00%	360	01-Sep-2006
4000919873 2	156,000.00	151,672.98	01-Dec-2008	7.900%	FL - 80.00%	360	01-Sep-2006
4000919944 2	133,600.00	130,002.99	01-Sep-2007	7.550%	FL - 80.00%	360	01-Sep-2006
4000920261 2	112,500.00	110,252.88	01-Jun-2008	9.300%	IL - 90.00%	360	01-Sep-2006
4000920267 2	221,900.00	219,526.26	01-Nov-2007	7.999%	FL - 79.99%	360	01-Sep-2006
4000920306 2	342,000.00	340,848.13	01-Nov-2008	8.950%	NJ - 95.00%	360	01-Sep-2006
4000920347 1	169,600.00	168,762.07	01-Mar-2008	7.800%	MD - 80.00%	360	01-Sep-2006
4000920364 1	163,200.00	158,366.42	01-Jul-2008	7.200%	IL - 80.00%	360	01-Sep-2006
4000920400 2	92,400.00	92,400.00	01-Nov-2008	8.100%	IL - 80.00%	360	01-Sep-2006
4000920628 2	520,000.00	519,821.25	01-Aug-2008	8.250%	FL - 80.00%	360	01-Sep-2006
4000920879 2	484,000.00	484,000.00	01-Jul-2008	7.650%	CA - 80.00%	360	01-Sep-2006
4000920993 2	300,000.00	298,099.37	01-Sep-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000921558 1	105,600.00	104,914.16	01-Jul-2008	8.150%	MI - 80.00%	360	01-Sep-2006
4000922039 1	105,400.00	104,094.52	01-Mar-2007	11.650%	SC - 100.00%	360	01-Sep-2006
4000922161 2	425,650.00	415,194.76	01-Apr-2008	8.200%	FL - 80.00%	360	01-Sep-2006
4000922298 2	361,250.00	359,326.56	01-Sep-2008	8.000%	MD - 85.00%	360	01-Sep-2006
4000922434 1	216,700.00	215,230.49	01-Sep-2008	7.500%	CA - 79.99%	360	01-Sep-2006
4000922613 2	371,120.00	360,636.74	01-Jun-2007	7.500%	FL - 80.00%	360	01-Sep-2006
4000922651 2	337,600.00	328,652.40	01-Aug-2008	7.650%	AZ - 80.00%	360	01-Sep-2006
4000922707 1	123,200.00	122,703.72	01-Jun-2008	8.500%	IA - 80.00%	360	01-Sep-2006
4000922887 2	300,000.00	299,373.58	01-May-2008	7.650%	FL - 80.00%	360	01-Sep-2006



Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000923472 2	173,550.00	172,358.54	01-Nov-2006	8.550%	FL - 79.98%	360	01-Sep-2006
4000923517 2	346,500.00	345,204.17	01-Jun-2008	8.600%	CA - 90.00%	360	01-Sep-2006
4000923712 1	212,000.00	211,071.78	01-May-2008	8.650%	NJ - 80.00%	360	01-Sep-2006
4000923724 2	332,000.00	330,505.06	01-Aug-2008	8.100%	FL - 80.00%	360	01-Sep-2006
4000923970 2	253,600.00	253,535.84	01-Jul-2008	6.900%	CA - 80.00%	360	01-Sep-2006
4000924262 2	165,600.00	165,600.00	01-Oct-2008	8.750%	AZ - 90.00%	360	01-Sep-2006
4000924445 2	230,485.00	224,230.73	01-Feb-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000924763 1	184,000.00	183,577.87	01-Nov-2008	7.050%	MD - 80.00%	360	01-Sep-2006
4000925021 2	107,200.00	107,200.00	01-Jun-2008	7.650%	NC - 79.97%	360	01-Sep-2006
4000925888 2	178,320.00	174,347.53	01-Oct-2008	8.050%	IN - 80.00%	360	01-Sep-2006
4000926325 2	132,800.00	132,740.92	01-Oct-2008	9.900%	SC - 80.00%	180	01-Sep-2006
4000926353 2	231,200.00	230,873.09	01-Apr-2008	8.300%	FL - 80.00%	360	01-Sep-2006
4000926405 2	178,371.00	177,503.31	01-Jul-2008	7.850%	FL - 80.00%	360	01-Sep-2006
4000926549 2	440,000.00	428,960.13	01-Oct-2008	7.999%	FL - 80.00%	360	01-Sep-2006
4000926738 1	173,900.00	173,479.27	01-Sep-2008	9.400%	IL - 100.00%	360	01-Sep-2006
4000926949 1	220,000.00	217,230.80	01-Feb-2008	7.500%	IL - 80.00%	360	01-Sep-2006
4000927138 2	194,000.00	189,848.11	01-Aug-2008	8.900%	AZ - 89.81%	360	01-Sep-2006
4000927269 2	400,000.00	399,880.03	01-Aug-2007	8.050%	CA - 80.00%	360	01-Sep-2006
4000927403 2	230,400.00	228,860.38	01-Mar-2008	7.600%	FL - 80.00%	360	01-Sep-2006
4000927501 1	160,000.00	159,498.57	01-Sep-2008	9.650%	NJ - 100.00%	360	01-Sep-2006
4000927842 2	270,400.00	267,353.74	01-Mar-2008	7.750%	CA - 80.00%	360	01-Sep-2006
4000927870 2	295,200.00	288,603.24	01-Oct-2007	8.650%	NJ - 90.00%	360	01-Sep-2006
4000928231 2	233,192.00	250,517.36	01-Oct-2008	8.700%	FL - 80.00%	360	01-Sep-2006
4000928527 2	69,300.00	67,613.82	01-Apr-2007	8.250%	PA - 90.00%	360	01-Sep-2006
4000928824 2	204,720.00	204,720.00	01-Jun-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000929247 1	111,200.00	111,166.41	01-Oct-2008	7.250%	FL - 80.00%	360	01-Sep-2006
4000929336 2	184,000.00	180,889.64	01-Mar-2008	7.750%	FL - 80.00%	360	01-Sep-2006
4000929599 2	151,100.00	150,023.41	01-Jun-2008	8.550%	FL - 79.99%	360	01-Sep-2006
4000929728 2	195,200.00	189,985.64	01-Jun-2007	7.600%	FL - 79.97%	360	01-Sep-2006
4000929851 2	132,000.00	132,000.00	01-Oct-2008	7.500%	AZ - 73.33%	360	01-Sep-2006
4000929891 2	199,200.00	199,197.90	01-Jun-2008	7.850%	FL - 80.00%	360	01-Sep-2006
4000929972 2	256,000.00	253,672.45	01-Jan-2008	8.650%	CA - 80.00%	360	01-Sep-2006
4000930292 2	255,200.00	255,187.00	01-Aug-2008	8.250%	CA - 80.00%	360	01-Sep-2006
4000930335 2	350,400.00	350,400.00	01-Jun-2008	6.750%	CA - 80.00%	360	01-Sep-2006
4000930581 2	332,500.00	332,482.00	01-Oct-2007	10.150%	FL - 95.00%	360	01-Sep-2006
4000930944 2	138,000.00	137,379.54	01-Feb-2008	8.500%	UT - 94.98%	360	01-Sep-2006
4000930964 2	240,000.00	240,000.00	01-Jul-2008	8.000%	FL - 80.00%	360	01-Sep-2006
4000931279 2	251,120.00	249,620.71	01-Nov-2008	7.600%	WA - 80.00%	360	01-Sep-2006
4000931857 1	138,000.00	136,303.84	01-May-2008	7.500%	WI - 80.00%	360	01-Sep-2006
4000932257 2	271,200.00	268,544.31	01-Nov-2007	7.900%	IL - 80.00%	360	01-Sep-2006
4000932279 2	84,800.00	82,681.78	01-Sep-2008	8.350%	IL - 80.00%	360	01-Sep-2006
4000932401 2	159,200.00	158,324.00	01-Apr-2008	7.500%	FL - 80.00%	360	01-Sep-2006
4000932623 2	148,000.00	144,176.07	01-May-2008	8.600%	MO - 84.57%	360	01-Sep-2006
4000933356 2	380,000.00	377,594.73	01-Oct-2008	8.100%	FL - 80.00%	360	01-Sep-2006
4000933871 2	168,800.00	179,146.69	01-Nov-2008	9.000%	MO - 80.00%	360	01-Sep-2006
4000934025 2	244,000.00	238,156.23	01-Nov-2008	7.600%	NV - 80.00%	360	01-Sep-2006
4000934463 1	143,105.00	139,197.52	01-Dec-2008	7.500%	WA - 80.00%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000934488 2	189,000.00	188,375.10	01-Sep-2008	8.999%	FL - 90.00%	360	01-Sep-2006
4000934529 2	306,000.00	304,302.93	01-Jul-2008	7.600%	CA - 90.00%	360	01-Sep-2006
4000934844 2	285,300.00	280,111.56	01-Apr-2007	9.750%	TX - 100.00%	360	01-Sep-2006
4000934882 2	311,900.00	311,900.00	01-Feb-2008	7.550%	FL - 79.99%	360	01-Sep-2006
4000935004 2	109,900.00	107,614.03	01-Sep-2008	9.100%	IN - 100.00%	360	01-Sep-2006
4000935200 2	99,750.00	97,719.19	01-May-2008	9.250%	FL - 95.00%	360	01-Sep-2006
4000935345 2	507,200.00	501,027.55	01-Mar-2007	7.500%	NY - 80.00%	360	01-Sep-2006
4000935476 1	171,200.00	181,244.31	01-Aug-2008	8.450%	IL - 80.00%	360	01-Sep-2006
4000936609 2	171,000.00	167,223.70	01-May-2008	8.600%	OH - 95.00%	360	01-Sep-2006
4000937234 2	284,000.00	281,162.17	01-Nov-2008	7.800%	NJ - 80.00%	360	01-Sep-2006
4000937266 2	500,000.00	499,919.00	01-Aug-2007	7.800%	NY - 80.00%	360	01-Sep-2006
4000937314 1	160,000.00	172,232.95	01-Jul-2008	10.600%	UT - 100.00%	360	01-Sep-2006
4000937693 2	285,000.00	278,545.95	01-Dec-2008	8.500%	FL - 95.00%	360	01-Sep-2006
4000938134 2	470,250.00	469,697.00	01-Oct-2008	8.500%	FL - 95.00%	360	01-Sep-2006
4000938290 1	192,000.00	189,170.80	01-Mar-2007	10.800%	IL - 100.00%	360	01-Sep-2006
4000938531 2	495,200.00	495,200.00	01-Jun-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000938546 2	151,900.00	150,199.41	01-Oct-2008	7.900%	IL - 70.00%	360	01-Sep-2006
4000938710 2	210,320.00	208,915.36	01-Nov-2008	8.250%	MN - 80.00%	360	01-Sep-2006
4000939317 1	125,600.00	124,975.36	01-Mar-2008	7.900%	FL - 80.00%	360	01-Sep-2006
4000939588 2	53,000.00	52,082.93	01-Jul-2007	10.000%	NY - 100.00%	360	01-Sep-2006
4000940138 2	150,800.00	149,752.94	01-Jul-2008	9.600%	NC - 84.98%	360	01-Sep-2006
4000940209 2	113,680.00	110,284.33	01-May-2008	7.500%	MO - 80.00%	360	01-Sep-2006
4000940434 2	192,500.00	191,486.15	01-Jul-2008	7.600%	FL - 70.00%	360	01-Sep-2006
4000940680 2	312,000.00	312,000.00	01-Jun-2008	7.500%	CA - 80.00%	360	01-Sep-2006
4000940765 2	303,100.00	303,100.00	01-Jul-2008	7.500%	CA - 79.99%	360	01-Sep-2006
4000940900 2	472,000.00	468,687.34	01-Aug-2008	7.650%	CA - 80.00%	360	01-Sep-2006
4000941198 2	192,450.00	192,015.37	01-Aug-2008	10.000%	TX - 99.99%	360	01-Sep-2006
4000941793 2	279,300.00	278,009.50	01-Jun-2008	8.100%	AZ - 95.00%	360	01-Sep-2006
4000941995 1	165,600.00	164,742.76	01-Feb-2008	7.650%	FL - 80.00%	360	01-Sep-2006
4000942181 2	400,000.00	400,000.00	01-Jul-2008	7.600%	FL - 80.00%	360	01-Sep-2006
4000942212 2	590,000.00	586,245.89	01-Jun-2008	10.250%	CA - 100.00%	360	01-Sep-2006
4000942448 2	508,000.00	508,000.00	01-Sep-2008	7.300%	CA - 80.00%	360	01-Sep-2006
4000942596 2	184,000.00	182,812.54	01-Nov-2008	7.200%	FL - 80.00%	360	01-Sep-2006
4000942796 2	225,500.00	224,403.19	01-Sep-2008	7.850%	CA - 79.99%	360	01-Sep-2006
4000942867 2	267,480.00	266,237.55	01-Sep-2008	7.999%	CA - 80.00%	360	01-Sep-2006
4000943046 2	142,600.00	142,600.00	01-Dec-2007	7.500%	OH - 79.98%	360	01-Sep-2006
4000943081 1	137,440.00	137,440.00	01-Nov-2008	8.750%	MN - 80.00%	360	01-Sep-2006
4000943214 2	173,600.00	172,742.15	01-Jul-2008	7.800%	FL - 80.00%	360	01-Sep-2006
4000943910 2	327,250.00	349,629.80	01-Aug-2008	8.800%	FL - 85.00%	360	01-Sep-2006
4000944881 2	91,034.00	88,654.37	01-Aug-2008	7.900%	TX - 80.00%	360	01-Sep-2006
4000945635 2	86,400.00	83,999.29	01-Jan-2008	7.800%	KY - 80.00%	360	01-Sep-2006
4000946206 2	198,900.00	198,900.00	01-Nov-2008	7.400%	NV - 85.00%	360	01-Sep-2006
4000946450 2	54,900.00	54,206.72	01-Mar-2008	11.600%	OH - 100.00%	360	01-Sep-2006
4000946537 2	90,800.00	88,125.74	01-Oct-2008	7.300%	FL - 80.00%	360	01-Sep-2006
4000946825 2	136,000.00	133,646.32	01-Dec-2007	10.000%	MI - 100.00%	360	01-Sep-2006
4000946828 2	376,000.00	374,261.80	01-Oct-2008	8.100%	FL - 80.00%	360	01-Sep-2006
4000947301 2	219,900.00	219,900.00	01-Aug-2008	7.500%	FL - 79.99%	360	01-Sep-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
4000947842 1	171,960.00	171,958.44	01-Jul-2008	8.350%	WA - 80.00%	360	01-Sep-2006
4000947917 1	180,000.00	176,957.61	01-Oct-2008	10.400%	NJ - 100.00%	360	01-Sep-2006
4000948138 2	501,500.00	488,774.25	01-Aug-2008	8.150%	CA - 85.00%	360	01-Sep-2006
4000949695 2	460,000.00	459,992.78	01-Mar-2008	8.300%	MD - 80.00%	360	01-Sep-2006
4000950064 2	235,900.00	234,994.17	01-Nov-2007	8.600%	FL - 79.99%	360	01-Sep-2006
4000950467 2	320,000.00	319,926.79	01-Jun-2008	7.550%	CA - 80.00%	360	01-Sep-2006
4000951259 2	494,400.00	484,932.64	01-Oct-2008	7.500%	NV - 80.00%	360	01-Sep-2006
4000951574 1	87,920.00	86,013.25	01-Sep-2008	8.850%	FL - 80.00%	360	01-Sep-2006
4000951713 2	624,000.00	614,092.23	01-Sep-2008	6.600%	CA - 80.00%	360	01-Sep-2006
4000951752 2	488,000.00	488,000.00	01-May-2007	8.500%	FL - 79.99%	360	01-Sep-2006
4000951809 1	106,000.00	103,640.33	01-Jun-2008	8.700%	FL - 100.00%	360	01-Sep-2006
4000952296 2	96,000.00	93,749.05	01-May-2008	8.700%	IL - 80.00%	360	01-Sep-2006
4000953012 2	70,000.00	68,769.62	01-Sep-2008	9.750%	KY - 100.00%	360	01-Oct-2006
4000954027 2	135,920.00	134,586.54	01-Jun-2008	8.350%	MO - 80.00%	360	01-Sep-2006
TOTAL	219,908,536.20	218,021,297.32					
TOTAL	258,438,512.20	256,314,761.40					

Prepayment Report

VOLUNTARY PREPAYMENTS

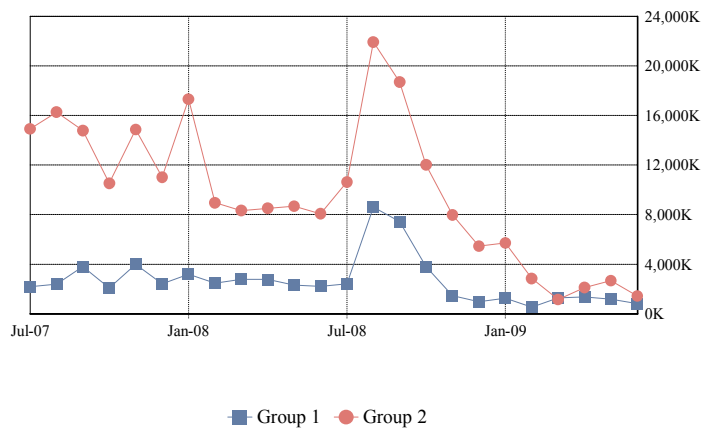
Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	15	9	24
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	15	9	24
Curtailments Amount	(479,600.73)	(67,003.51)	(546,604.24)
Paid in Full Balance	1,912,910.53	877,104.20	2,790,014.73
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	1,433,309.80	810,100.69	2,243,410.49

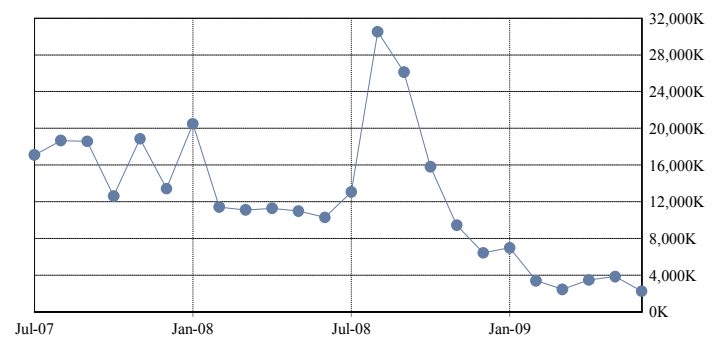
Cumulative

Number of Paid in Full Loans	2,148	653	2,801
Number of Repurchased Loans	119	33	152
Total Number of Loans Prepaid in Full	2,267	686	2,953
Paid in Full Balance	403,097,610.61	81,125,537.37	484,223,147.98
Repurchased Loans Balance	26,636,336.08	4,133,952.01	30,770,288.09
Curtailments Amount	(28,990.90)	(376,680.83)	(405,671.73)
Total Prepayment Amount	429,704,955.79	84,882,808.55	514,587,764.34

Total Prepayments by Groups



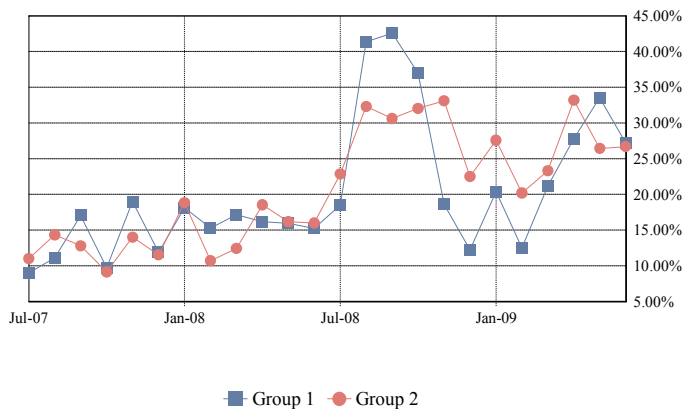
Total Prepayments



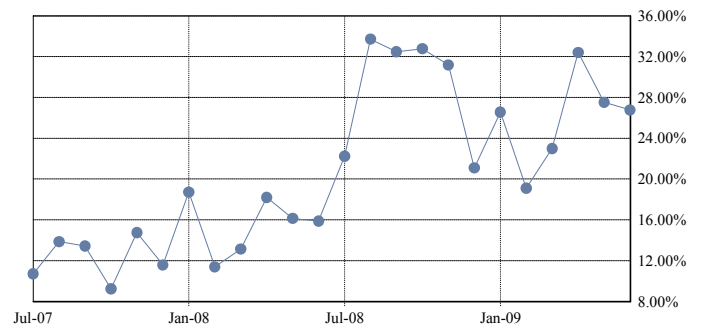
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	2.55%	2.61%	2.56%
3 Months Avg SMM	2.80%	2.88%	2.81%
12 Months Avg SMM	2.67%	2.56%	2.65%
Avg SMM Since Cut-off	1.77%	1.63%	1.75%
CPR	26.70%	27.18%	26.77%
3 Months Avg CPR	28.84%	29.55%	28.95%
12 Months Avg CPR	27.70%	26.78%	27.57%
Avg CPR Since Cut-off	19.26%	17.93%	19.07%
PSA	444.95%	452.93%	446.13%
3 Months Avg PSA Approximation	480.66%	492.52%	482.42%
12 Months Avg PSA Approximation	493.39%	477.10%	491.01%
Avg PSA Since Cut-off Approximation	526.33%	490.50%	521.17%

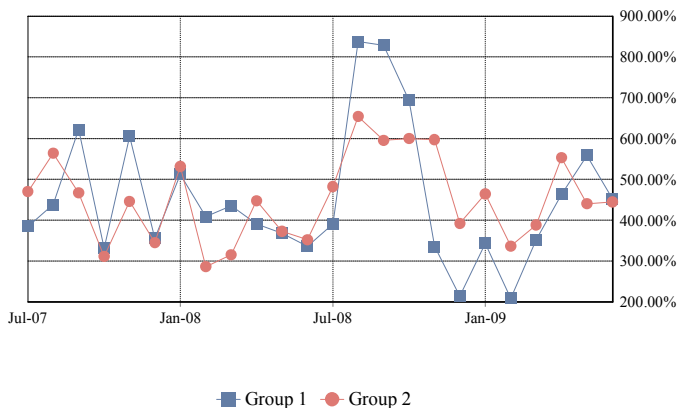
CPR by Groups



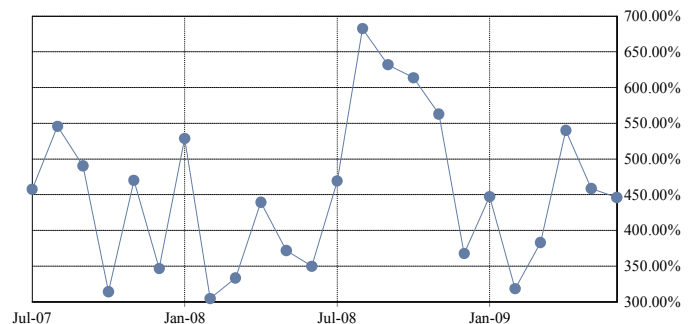
Total CPR



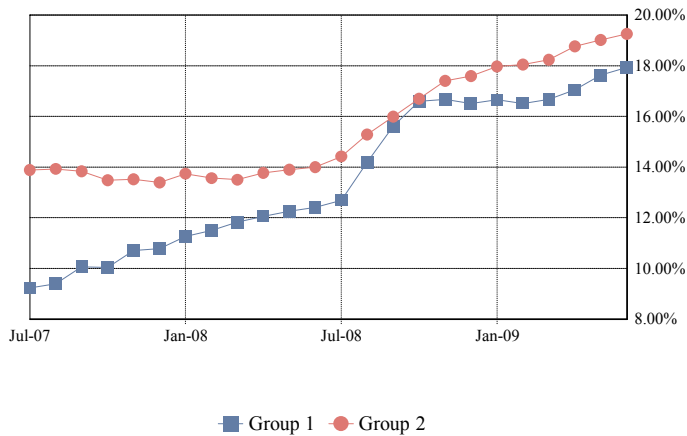
PSA by Groups



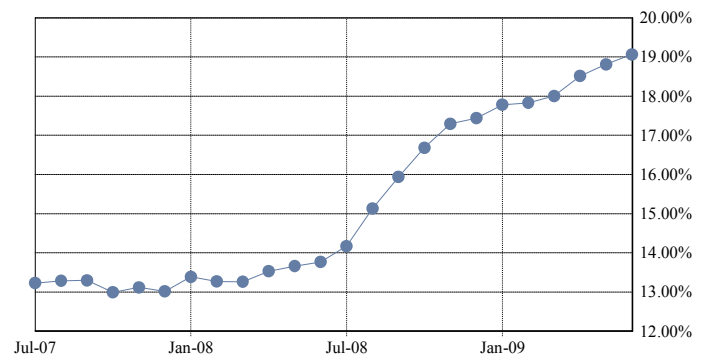
Total PSA



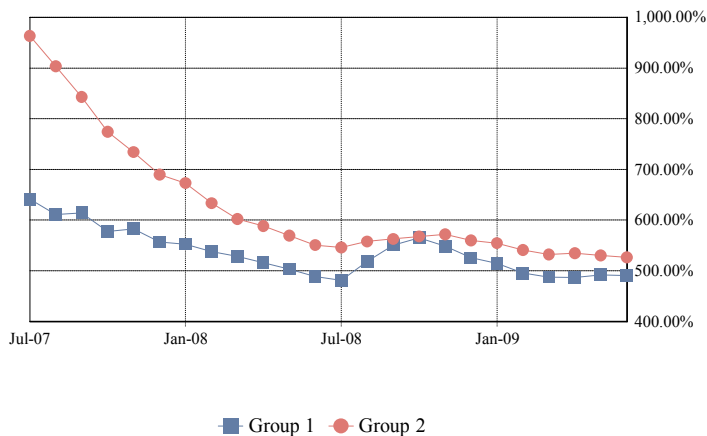
CPR Avg since Cut-Off by Groups



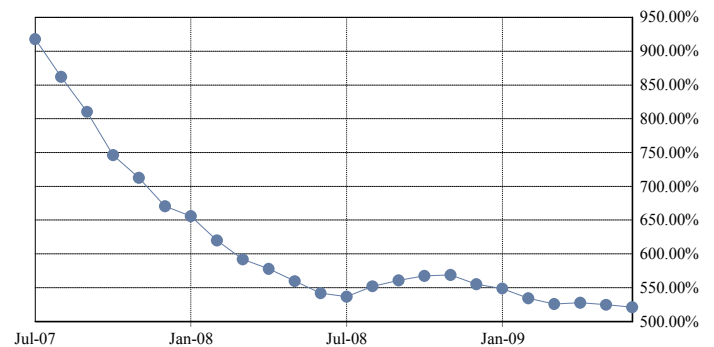
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

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

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

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

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

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

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

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

Weighted Average Seasoning (WAS)

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

Dates correspond to distribution dates.

Prepayment Detail Report

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

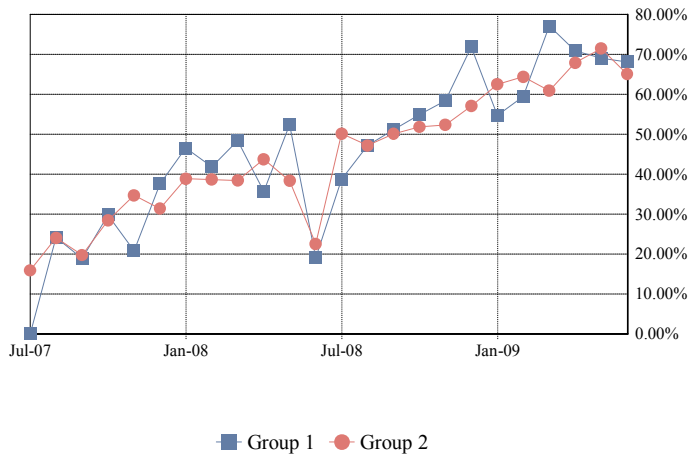
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
4000659891	2	275,000.00	265,631.66	11-May-2009	6.250%	NY - 52.89%	Paid Off - 360	01-Sep-2006
4000795040	2	40,000.00	39,195.81	28-May-2009	9.250%	PA - 100.00%	Paid Off - 360	01-Aug-2006
4000802675	1	122,200.00	119,081.78	15-May-2009	8.900%	NY - 100.00%	Paid Off - 360	01-Sep-2006
4000814884	1	118,300.00	114,172.79	28-May-2009	6.625%	NC - 79.99%	Paid Off - 360	01-Aug-2006
4000821258	2	37,500.00	36,729.14	05-May-2009	9.125%	OH - 75.00%	Paid Off - 360	01-Aug-2006
4000826151	2	165,750.00	161,960.10	19-May-2009	8.625%	OH - 85.00%	Paid Off - 360	01-Aug-2006
4000830067	2	101,200.00	99,889.07	27-May-2009	8.000%	TN - 80.00%	Paid Off - 360	01-Aug-2006
4000836094	2	85,000.00	84,853.01	29-May-2009	9.000%	AL - 100.00%	Paid Off - 360	01-Aug-2006
4000837392	2	142,000.00	138,021.72	06-May-2009	7.500%	NY - 80.00%	Paid Off - 360	01-Aug-2006
4000842854	1	90,000.00	91,941.26	05-May-2009	10.990%	IN - 100.00%	Paid Off - 360	01-Jul-2006
4000847749	1	145,000.00	139,663.67	21-May-2009	5.999%	UT - 67.44%	Paid Off - 360	01-Aug-2006
4000850976	1	109,650.00	109,019.39	15-May-2009	8.000%	UT - 79.98%	Paid Off - 360	01-Aug-2006
4000854821	2	185,250.00	181,382.03	15-May-2009	9.000%	TN - 95.00%	Paid Off - 360	01-Aug-2006
4000861424	1	112,800.00	109,887.99	05-May-2009	7.600%	WY - 80.00%	Paid Off - 360	01-Sep-2006
4000862819	2	109,800.00	86,371.87	04-May-2009	8.500%	SC - 90.00%	Paid Off - 360	01-Sep-2006
4000866307	1	56,000.00	54,289.81	18-May-2009	7.999%	NC - 80.00%	Paid Off - 360	01-Aug-2006
4000868398	2	136,000.00	132,902.19	28-May-2009	8.650%	TX - 85.00%	Paid Off - 360	01-Aug-2006
4000872205	1	168,000.00	14,355.59	18-May-2009	7.750%	MS - 80.00%	Paid Off - 360	01-Sep-2006
4000878552	2	42,750.00	41,887.69	11-May-2009	9.050%	IN - 90.00%	Paid Off - 360	01-Sep-2006
4000893080	2	225,000.00	218,899.65	22-May-2009	7.500%	IL - 84.27%	Paid Off - 360	01-Sep-2006
4000898817	2	145,000.00	142,086.01	21-May-2009	9.250%	NC - 100.00%	Paid Off - 360	01-Aug-2006
4000899488	1	125,000.00	124,691.92	21-May-2009	9.900%	NC - 100.00%	Paid Off - 360	01-Sep-2006
4000902465	2	89,500.00	87,577.64	05-May-2009	8.900%	IN - 100.00%	Paid Off - 360	01-Aug-2006
4000926911	2	202,400.00	195,522.94	28-May-2009	6.450%	TN - 80.00%	Paid Off - 360	01-Sep-2006
TOTAL		3,029,100.00	2,790,014.73					

Realized Loss Report

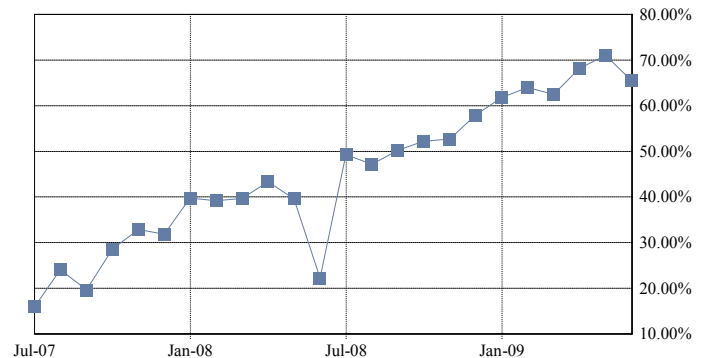
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	238,648.64	57,144.16	295,792.80
Number of Loans Liquidated	96	29	125
Collateral Principal Realized Loss/(Gain) Amount	16,110,754.15	2,601,684.36	18,712,438.51
Collateral Interest Realized Loss/(Gain) Amount	97,181.49	93,567.49	190,748.98
Net Liquidation Proceeds	8,550,775.90	1,124,174.88	9,674,950.78
<u>Cumulative</u>			
Number of Loans Liquidated	1,419	323	1,742
Collateral Realized Loss/(Gain) Amount	202,855,767.20	23,898,062.75	226,753,829.95
Net Liquidation Proceeds	171,630,216.53	16,835,304.81	188,465,521.34
Cumulative Subsequent Recoveries	1,969,863.15	270,647.04	2,240,510.19

Collateral Loss Severity Approximation by Groups



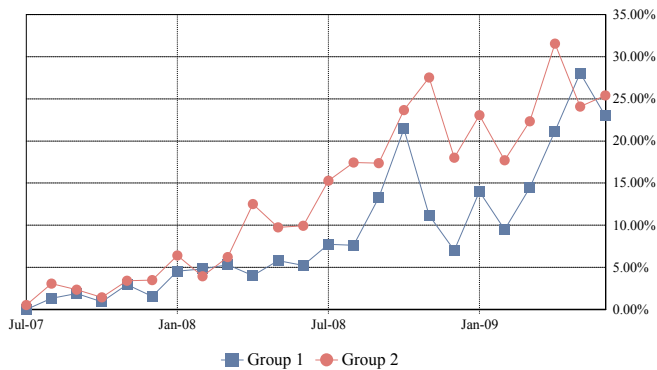
Collateral Loss Severity Approximation



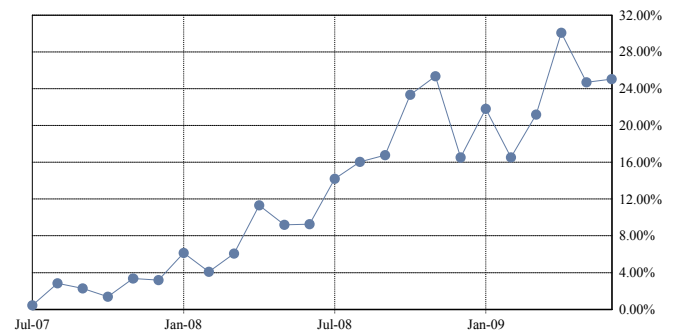
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	2.41%	2.15%	2.38%
3 Months Avg MDR	2.60%	2.27%	2.55%
12 Months Avg MDR	2.06%	1.36%	1.96%
Avg MDR Since Cut-off	0.92%	0.59%	0.87%
CDR	25.42%	22.96%	25.06%
3 Months Avg CDR	27.09%	24.11%	26.65%
12 Months Avg CDR	22.09%	15.13%	21.11%
Avg CDR Since Cut-off	10.52%	6.91%	10.00%
SDA	4,235.89%	3,827.16%	4,176.32%
3 Months Avg SDA Approximation	4,514.74%	4,018.63%	4,442.32%
12 Months Avg SDA Approximation	3,784.17%	2,592.40%	3,616.43%
Avg SDA Since Cut-off Approximation	2,813.97%	1,847.75%	2,675.26%
Loss Severity Approximation for Current Period	65.07%	68.12%	65.48%
3 Months Avg Loss Severity Approximation	68.08%	69.32%	68.24%
12 Months Avg Loss Severity Approximation	58.71%	61.78%	59.02%
Avg Loss Severity Approximation Since Cut-off	53.18%	56.73%	53.52%

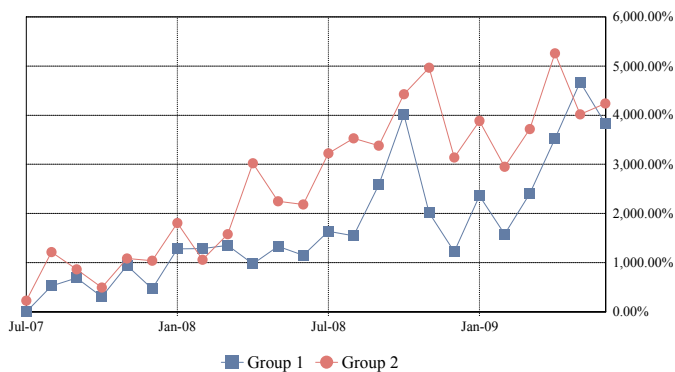
CDR by Groups



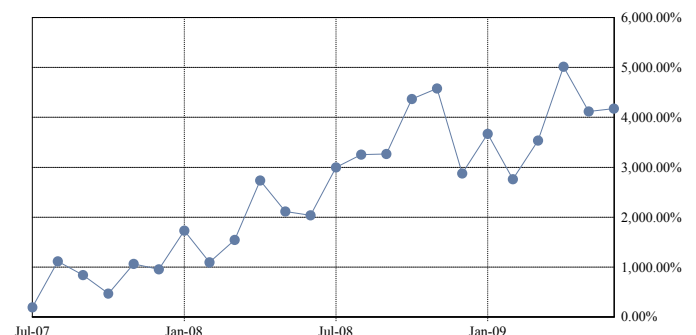
Total CDR



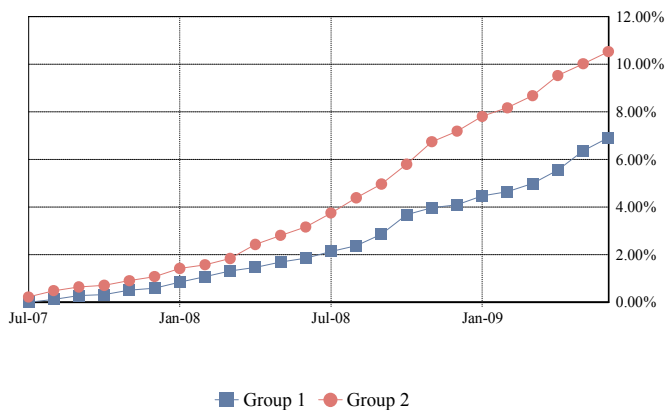
SDA by Groups



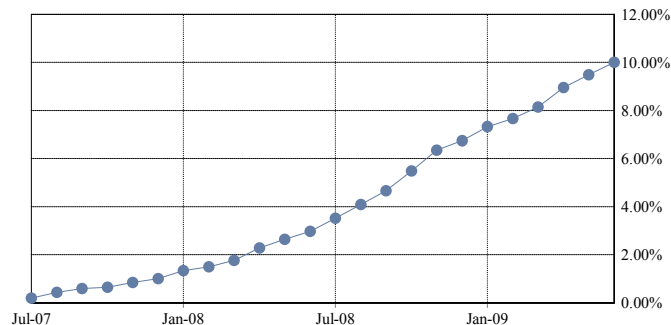
Total SDA



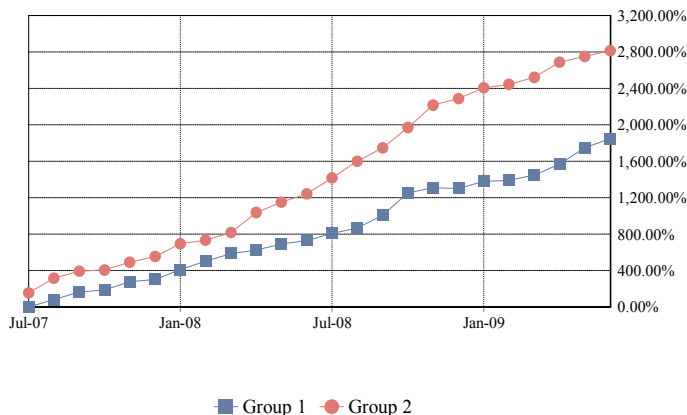
CDR Avg since Cut-Off by Groups



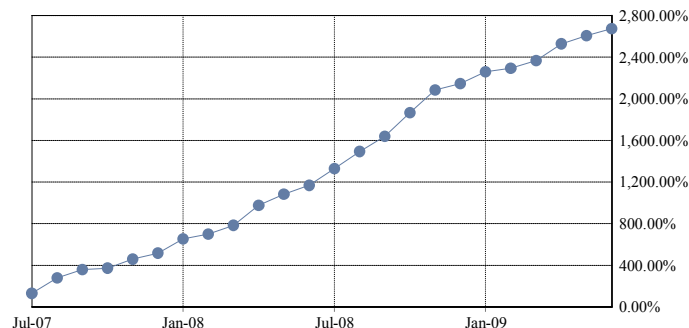
Total CDR Avg since Cut-Off



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)
4000686587	1	9.125%	CT - 85.00%	360	189,329.42		83,330.60
4000796909	1	8.000%	NV - 80.00%	360	169,960.21		172,331.56
4000814220	1	8.000%	CA - 80.00%	360	119,805.29		94,996.93
4000815650	1	8.000%	MI - 79.98%	360	89,319.62		100,458.98
4000819533	1	10.750%	OH - 100.00%	360	71,974.72		87,365.66
4000824586	1	8.000%	UT - 80.00%	360	179,449.07		55,191.01
4000827786	1	8.000%	FL - 80.00%	360	124,655.84		154,257.98
4000835723	1	8.000%	MI - 80.00%	360	119,199.75		117,141.68
4000838615	1	8.000%	NV - 80.00%	360	211,482.70		186,540.02
4000839564	1	10.125%	OH - 80.00%	360	87,810.73		62,908.49
4000841418	1	9.000%	IN - 100.00%	360	88,752.81		97,477.80
4000846526	1	8.600%	NY - 80.00%	360	62,540.20		5,303.00
4000856656	1	10.125%	MN - 100.00%	360	219,418.20		116,338.88
4000856832	1	8.000%	UT - 79.99%	360	139,521.45		18,203.73
4000865968	1	8.000%	MD - 80.00%	360	203,999.56		111,558.29
4000866405	1	7.750%	MI - 79.98%	360	105,014.62		61,094.17
4000873834	1	10.850%	KY - 100.00%	360	95,140.18		94,978.22
4000882237	1	8.000%	MA - 80.00%	360	192,264.90		118,245.04
4000885399	1	8.300%	MD - 80.00%	360	208,000.00		63,503.40
4000890102	1	9.550%	IL - 100.00%	360	89,782.66		105,942.92
4000900657	1	9.100%	WI - 90.00%	360	74,911.85		93,900.50
4000903417	1	7.500%	TX - 79.99%	360	132,260.07		41,233.40
4000908299	1	7.550%	NY - 80.00%	360	178,377.55		201,296.04
4000912295	1	9.750%	TX - 80.00%	360	69,804.22		26,385.68
4000918991	1	7.950%	TX - 80.00%	360	66,100.37		57,171.92
4000922207	1	9.400%	IN - 100.00%	360	86,212.64		74,348.39
4000926649	1	9.500%	IN - 100.00%	360	68,789.97		83,457.26
4000932132	1	9.750%	OH - 100.00%	360	126,634.39		120,561.25
4000932952	1	7.500%	VA - 80.00%	360	248,913.74		136,125.03
4000744440	1		IN - 100.00%	360		Revision	(600.00)
4000790334	1		AZ - 100.00%	360		Revision	(24,969.29)
4000792974	1	0.000%	OH - 100.00%	360	0.00	Revision	(75.00)
4000797055	1		GA - 90.00%	360		Revision	322.46
4000807585	1		TX - 80.00%	360		Revision	83.81
4000817223	1		MI - 100.00%	360		Revision	(20,503.41)
4000817990	1		WI - 80.00%	360		Revision	1,447.60
4000833046	1		TX - 53.39%	360		Revision	161.00
4000835164	1		MI - 100.00%	360		Revision	383.32
4000837876	1		OH - 100.00%	360		Revision	(1,181.80)
4000841946	1		CO - 80.00%	360		Revision	141.05
4000843186	1		NC - 80.00%	360		Revision	1,353.22
4000844771	1		TX - 79.99%	360		Revision	26.00
4000845658	1		OK - 80.00%	360		Revision	508.55
4000849237	1		KY - 99.99%	360		Revision	175.34
4000849298	1		IL - 80.00%	360		Revision	1,495.04
4000850101	1		NY - 100.00%	360		Revision	300.00
4000853754	1		OH - 100.00%	360		Revision	130.09
4000854556	1		MI - 80.00%	360		Revision	286.10
4000864366	1		OH - 100.00%	360		Revision	(289.05)
4000865491	1		OH - 80.00%	360		Revision	98.86

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)
4000865783	1		AZ - 80.00%	360		Revision	717.49
4000867700	1		TX - 79.97%	360		Revision	350.00
4000870886	1		MD - 79.99%	360		Revision	515.77
4000873844	1	0.000%	NY - 100.00%	360	0.00	Revision	(1,269.30)
4000874289	1		GA - 100.00%	360		Revision	240.00
4000874537	1		OR - 80.00%	360		Revision	58.18
4000879084	1		TX - 80.00%	360		Revision	756.96
4000881210	1		MI - 95.00%	360		Revision	(942.00)
4000881576	1		TX - 80.00%	360		Revision	148.28
4000884435	1		OH - 79.97%	360		Revision	79.25
4000889974	1		MN - 80.00%	360		Revision	148.81
4000894296	1		TN - 80.00%	360		Revision	350.00
4000900321	1	0.000%	AZ - 80.00%	360	0.00	Revision	(92.00)
4000906787	1	0.000%	NV - 80.00%	360	0.00	Revision	(2,995.17)
4000913099	1	0.000%	OH - 80.00%	360	0.00	Revision	56.00
4000923761	1	0.000%	TX - 100.00%	360	0.00	Revision	400.00
4000924026	1	0.000%	AZ - 80.00%	360	0.00	Revision	(555.72)
4000927495	1	0.000%	GA - 100.00%	360	0.00	Revision	(128.94)
4000928696	1	0.000%	TX - 80.00%	360	0.00	Revision	(2,871.80)
4000943310	1	0.000%	UT - 79.99%	360	0.00	Revision	15.00
4000945146	1	0.000%	VA - 100.00%	360	0.00	Revision	(670.68)
4000680182	2	7.625%	OH - 80.00%	360	785,707.76		527,211.48
4000728546	2	7.125%	CA - 80.00%	360	1,020,000.00		342,068.62
4000757655	2	7.500%	OH - 80.00%	360	44,429.50		46,005.50
4000758985	2	8.500%	OR - 80.00%	360	217,600.00		101,392.80
4000759006	2	9.000%	TN - 95.00%	360	181,381.41		77,303.59
4000788773	2	8.500%	CA - 80.00%	360	353,439.16		247,438.39
4000792275	2	7.500%	CA - 80.00%	360	415,675.37		213,390.11
4000793588	2	8.000%	MI - 71.60%	360	115,396.80		102,054.54
4000800750	2	8.500%	CA - 80.00%	360	569,150.00		268,063.73
4000801697	2	7.125%	AL - 79.98%	180	85,500.00		21,010.06
4000803528	2	8.625%	TN - 80.00%	360	141,068.94		67,902.26
4000809410	2	7.000%	FL - 79.80%	360	123,679.11		95,028.89
4000809751	2	6.999%	FL - 80.00%	360	1,112,040.59		434,587.06
4000811477	2	9.000%	TN - 100.00%	360	62,414.84		40,732.03
4000813100	2	8.000%	RI - 79.99%	360	191,875.22		68,091.10
4000813235	2	9.125%	IL - 90.00%	360	214,933.90		209,703.38
4000814758	2	10.250%	IA - 100.00%	360	69,856.54		63,844.73
4000815190	2	8.000%	CA - 79.99%	360	255,950.00		241,334.86
4000815366	2	9.250%	IN - 100.00%	360	117,146.63		82,534.27
4000819089	2	8.250%	MD - 80.00%	360	55,755.07		72,624.57
4000819490	2	8.000%	MI - 80.00%	360	79,074.38		56,810.82
4000820847	2	8.500%	CA - 80.00%	360	420,000.00		224,311.09
4000827505	2	8.250%	NY - 90.00%	360	144,978.21		177,309.06
4000831759	2	6.750%	CA - 95.00%	360	1,308,580.45		736,096.81
4000832865	2	8.125%	UT - 80.00%	360	193,600.00		69,142.22
4000833488	2	8.125%	CA - 80.00%	360	232,530.39		179,079.87
4000834302	2	8.500%	FL - 79.98%	360	190,372.17		216,091.17
4000835089	2	9.750%	MI - 100.00%	360	139,639.20		100,279.22
4000837746	2	8.000%	AZ - 80.00%	360	226,852.74		118,379.98
4000838559	2	8.000%	CA - 79.99%	360	262,750.00		229,835.68



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)
4000839012	2	8.500%	OH - 80.00%	360	102,675.94		62,961.35
4000840165	2	9.000%	MS - 95.00%	360	335,756.54		223,606.60
4000841585	2	8.000%	NV - 80.00%	360	162,148.17		164,105.08
4000842130	2	8.000%	MI - 79.98%	360	158,740.05		139,689.90
4000842897	2	8.500%	MI - 83.67%	360	499,752.59		324,544.55
4000842925	2	7.750%	TN - 80.00%	360	122,745.38		25,455.86
4000843326	2	8.500%	MI - 85.00%	360	119,000.00		122,634.36
4000844331	2	10.375%	MI - 100.00%	360	423,930.26		363,835.14
4000845780	2	8.000%	FL - 80.00%	360	201,805.20		175,037.72
4000847442	2	8.000%	UT - 80.00%	360	108,742.52		434.97
4000848169	2	8.000%	MN - 80.00%	360	179,053.82		77,814.80
4000849793	2	8.000%	FL - 80.00%	360	179,345.14		201,509.05
4000850309	2	8.000%	CA - 80.00%	360	337,200.00		173,880.67
4000850535	2	7.500%	CA - 80.00%	360	359,156.00		192,338.41
4000853582	2	7.750%	GA - 80.00%	360	121,916.98		18,527.15
4000854019	2	8.750%	NV - 80.00%	360	188,000.00		209,570.11
4000858004	2	6.125%	CA - 75.51%	360	283,876.83		249,202.63
4000859587	2	8.000%	FL - 80.00%	360	199,341.93		120,131.46
4000860964	2	8.000%	OR - 80.00%	360	189,194.88		81,732.57
4000861274	2	9.000%	KY - 100.00%	360	64,132.27		37,226.45
4000862290	2	8.650%	GA - 90.00%	360	270,974.08		197,861.61
4000862904	2	9.125%	IL - 100.00%	360	315,311.56		264,224.18
4000863251	2	10.999%	FL - 100.00%	360	474,272.64		456,191.09
4000863599	2	8.350%	CA - 80.00%	360	55,200.00		57,439.57
4000863638	2	8.000%	CA - 80.00%	360	292,000.00		247,762.87
4000864082	2	8.150%	MD - 80.00%	360	239,988.00		187,054.09
4000868031	2	10.600%	GA - 100.00%	360	186,029.11		205,835.50
4000869026	2	8.100%	FL - 80.00%	360	144,685.10		93,760.10
4000869324	2	8.450%	CA - 80.00%	360	256,000.00		288,597.51
4000875229	2	8.000%	FL - 80.00%	360	211,872.80		131,438.37
4000875595	2	9.125%	FL - 100.00%	360	235,127.70		216,004.33
4000876987	2	8.000%	AZ - 80.00%	360	246,281.57		167,911.01
4000877566	2	9.650%	IL - 100.00%	360	343,000.00		445,105.09
4000879913	2	8.000%	AZ - 63.00%	360	125,913.36		118,003.83
4000881202	2	8.000%	CA - 80.00%	360	178,743.88		164,712.25
4000881527	2	8.000%	ND - 80.00%	360	120,393.73		27,032.62
4000881930	2	8.000%	AZ - 80.00%	360	177,598.60		114,761.84
4000882227	2	8.000%	NY - 80.00%	360	253,258.68		81,177.60
4000882593	2	8.000%	FL - 79.99%	360	182,178.84		143,998.74
4000883946	2	7.650%	WA - 80.00%	360	226,859.35		95,918.85
4000886218	2	8.800%	NV - 80.00%	360	168,000.00		144,707.40
4000887190	2	8.000%	CA - 80.00%	360	291,994.91		251,197.10
4000887906	2	8.700%	LA - 90.00%	360	99,474.72		29,697.69
4000889761	2	9.850%	TX - 79.98%	360	98,606.35		27,765.47
4000892861	2	8.450%	TN - 80.00%	360	119,463.15		50,127.48
4000895341	2	8.000%	OR - 79.98%	360	141,716.55		84,348.24
4000900775	2	7.850%	CO - 100.00%	360	264,600.00		103,165.25
4000904121	2	9.250%	PA - 100.00%	360	161,799.83		60,177.01
4000904151	2	9.950%	NV - 89.99%	360	289,822.31		236,443.76
4000904364	2	8.000%	CA - 89.74%	360	612,000.00		300,860.05
4000911177	2	7.500%	CA - 80.00%	360	268,920.01		234,637.43

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)
4000911346 2		7.650%	MA - 80.00%	360	389,771.34		193,434.45
4000912680 2		8.750%	CA - 100.00%	360	523,019.87		303,497.92
4000912720 2		7.990%	CA - 79.99%	360	271,621.92		238,625.38
4000915860 2		8.400%	MI - 95.00%	360	79,940.73		84,239.91
4000923132 2		8.700%	GA - 80.00%	360	40,049.84		39,181.47
4000923773 2		7.250%	CA - 80.00%	360	417,442.63		237,322.40
4000928151 2		6.700%	WA - 85.00%	360	236,052.81		121,489.28
4000931282 2		9.500%	CA - 95.00%	360	293,585.14		252,393.67
4000933322 2		8.500%	FL - 79.98%	360	157,739.66		140,942.95
4000933965 2		6.650%	CA - 79.99%	360	276,750.00		170,565.92
4000934052 2		8.750%	CA - 90.00%	360	282,587.87		278,981.57
4000935718 2		7.500%	NY - 80.00%	360	479,120.00		360,679.09
4000941081 2		12.000%	FL - 100.00%	360	199,989.43		210,656.45
4000945233 2		7.500%	WA - 80.00%	360	268,000.00		111,204.61
4000948339 2		7.500%	CO - 79.98%	360	123,060.59		43,259.83
4000679702 2			TX - 79.99%	360		Revision	703.09
4000708742 2			MI - 85.00%	360		Revision	(363.43)
4000760158 2			IL - 95.00%	360		Revision	706.90
4000763968 2		0.000%	OH - 100.00%	360	0.00	Revision	(1,112.52)
4000768668 2			CA - 80.00%	360		Revision	875.00
4000781006 2			KY - 100.00%	360		Revision	(938.15)
4000781403 2			OR - 80.00%	360		Revision	196.60
4000792232 2			IL - 85.00%	360		Revision	(500.48)
4000793234 2			PA - 100.00%	360		Revision	59.56
4000796248 2			IN - 100.00%	360		Revision	470.78
4000798721 2		0.000%	MI - 65.63%	360	0.00	Revision	(250.89)
4000802453 2			MI - 80.00%	360		Revision	295.00
4000805681 2			CA - 80.00%	360		Revision	420.00
4000808812 2			TX - 80.00%	360		Revision	2,336.71
4000814952 2			CA - 80.00%	360		Revision	(388.97)
4000815103 2			TN - 80.00%	360		Revision	185.00
4000815307 2			FL - 80.00%	360		Revision	90.65
4000815721 2			NV - 79.99%	360		Revision	863.87
4000816687 2			CO - 100.00%	360		Revision	137.00
4000818573 2			OH - 100.00%	360		Revision	749.00
4000819476 2			MI - 94.96%	360		Revision	(137.00)
4000822682 2			KS - 100.00%	180		Revision	701.61
4000823223 2			FL - 80.00%	360		Revision	115.00
4000824305 2			OH - 90.00%	360		Revision	151.95
4000824918 2			IL - 100.00%	360		Revision	444.32
4000825958 2			MI - 79.98%	360		Revision	125.00
4000826194 2			MI - 80.00%	360		Revision	(221.84)
4000829094 2			FL - 83.72%	360		Revision	6,307.27
4000829462 2			MI - 80.00%	360		Revision	(500.00)
4000833009 2			NV - 80.00%	360		Revision	1,053.87
4000834025 2			PA - 100.00%	360		Revision	(528.00)
4000834669 2			OH - 80.00%	360		Revision	(163.56)
4000835605 2			CA - 80.00%	360		Revision	12.27
4000838223 2			CA - 80.00%	360		Revision	19.50
4000838449 2		0.000%	CA - 80.00%	360	0.00	Revision	(298.23)
4000839215 2			OH - 87.41%	360		Revision	(142.40)

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)
4000840297 2			TN - 80.00%	360		Revision	2,050.06
4000841285 2			CA - 80.00%	360		Revision	159.79
4000841387 2			NY - 100.00%	360		Revision	(1,612.50)
4000842523 2			FL - 80.00%	360		Revision	1,621.81
4000843344 2			CO - 79.55%	360		Revision	462.08
4000843730 2			CA - 80.00%	360		Revision	(2,441.74)
4000843908 2			NY - 100.00%	360		Revision	234.08
4000844732 2			FL - 89.98%	360		Revision	71.91
4000845188 2			VA - 95.00%	360		Revision	137.88
4000845287 2		0.000%	IN - 100.00%	360	0.00	Revision	(778.87)
4000846033 2			NY - 100.00%	360		Revision	4.54
4000846840 2			FL - 80.00%	360		Revision	1,123.99
4000846881 2			OH - 75.00%	360		Revision	(1,406.54)
4000847152 2			CA - 80.00%	360		Revision	236.39
4000847688 2			CA - 80.00%	360		Revision	265.00
4000849198 2			CA - 80.00%	360		Revision	100.00
4000849519 2			NV - 80.00%	360		Revision	551.77
4000849624 2			NV - 80.00%	360		Revision	93.60
4000850158 2			MI - 95.00%	360		Revision	(550.00)
4000851458 2			NV - 100.00%	360		Revision	391.03
4000853581 2		0.000%	OH - 100.00%	360	0.00	Revision	(461.50)
4000854118 2		0.000%	AZ - 95.00%	360	0.00	Revision	(1,566.00)
4000855924 2			FL - 80.00%	360		Revision	84.76
4000856546 2			MD - 80.00%	360		Revision	563.65
4000857007 2			CA - 80.00%	360		Revision	129.80
4000857573 2			AZ - 80.00%	360		Revision	776.80
4000857683 2			FL - 80.00%	360		Revision	(39.19)
4000858197 2			AZ - 85.00%	360		Revision	(690.12)
4000858446 2			FL - 79.99%	360		Revision	300.00
4000858474 2			TX - 80.00%	360		Revision	838.45
4000858654 2			MN - 90.00%	360		Revision	550.75
4000860382 2			IL - 100.00%	360		Revision	310.90
4000861241 2			FL - 80.00%	360		Revision	169.52
4000862153 2			MI - 80.00%	360		Revision	(119,898.27)
4000862931 2			OH - 100.00%	360		Revision	(414.25)
4000863183 2			MI - 85.00%	360		Revision	(524.46)
4000864009 2			TN - 100.00%	360		Revision	25.72
4000864048 2			IL - 80.00%	360		Revision	1,022.97
4000864862 2		0.000%	OH - 85.00%	360	0.00	Revision	(4,738.47)
4000864914 2			NV - 80.00%	360		Revision	25.46
4000865983 2			FL - 73.93%	360		Revision	(629.55)
4000866921 2			CA - 80.00%	360		Revision	110.00
4000867615 2			NV - 90.00%	360		Revision	22.50
4000868459 2			AZ - 76.10%	360		Revision	287.73
4000868707 2			IL - 74.36%	360		Revision	418.00
4000870384 2			FL - 80.00%	360		Revision	299.95
4000870426 2			RI - 80.00%	360		Revision	(815.61)
4000872150 2		0.000%	MI - 79.97%	360	0.00	Revision	(299.00)
4000872606 2			FL - 100.00%	360		Revision	(329.64)
4000874108 2			CA - 80.00%	360		Revision	(51,165.84)
4000874158 2			CA - 80.00%	360		Revision	(2.09)

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)
4000874866 2			GA - 100.00%	360		Revision	125.00
4000875415 2			OH - 88.03%	360		Revision	(935.00)
4000875685 2			CA - 80.00%	360		Revision	572.47
4000875797 2			NV - 80.00%	360		Revision	393.19
4000876579 2		0.000%	NJ - 80.00%	360	0.00	Revision	(1,930.47)
4000877749 2			FL - 80.00%	360		Revision	156.95
4000880399 2			FL - 80.00%	360		Revision	53.03
4000880475 2			OH - 100.00%	360		Revision	(200.00)
4000880964 2			TX - 80.00%	360		Revision	375.00
4000881774 2		0.000%	GA - 100.00%	360	0.00	Revision	(17.64)
4000883740 2			FL - 95.00%	360		Revision	34.15
4000883957 2			FL - 80.00%	360		Revision	107.50
4000884135 2		0.000%	CA - 80.00%	360	0.00	Revision	10.82
4000885656 2		0.000%	NV - 80.00%	360	0.00	Revision	(5,127.77)
4000885766 2		0.000%	AZ - 80.00%	360	0.00	Revision	(874.86)
4000887126 2			NV - 100.00%	360		Revision	24.65
4000887837 2			IN - 90.00%	360		Revision	490.83
4000887964 2			FL - 80.00%	360		Revision	45.00
4000888094 2			NY - 95.00%	360		Revision	24.83
4000888441 2			FL - 80.00%	360		Revision	127.82
4000888649 2			OH - 80.00%	360		Revision	748.55
4000890296 2			CO - 80.00%	360		Revision	581.02
4000890498 2			NV - 80.00%	360		Revision	69.80
4000891959 2		0.000%	CA - 78.52%	360	0.00	Revision	28.43
4000891964 2		0.000%	FL - 80.00%	360	0.00	Revision	(1,292.86)
4000892353 2			FL - 79.98%	360		Revision	375.00
4000892746 2			CA - 80.00%	360		Revision	375.00
4000893621 2			AZ - 83.17%	360		Revision	100.00
4000893987 2			GA - 100.00%	360		Revision	1,625.00
4000894339 2		0.000%	FL - 89.06%	360	0.00	Revision	(2,396.52)
4000894674 2			IL - 80.00%	360		Revision	618.01
4000895833 2		0.000%	WA - 79.06%	360	0.00	Revision	(3,611.43)
4000897752 2			FL - 80.00%	360		Revision	203.59
4000897992 2		0.000%	MI - 80.00%	360	0.00	Revision	393.25
4000899588 2		0.000%	VA - 90.00%	360	0.00	Revision	(689.77)
4000900735 2		0.000%	IN - 100.00%	360	0.00	Revision	(154.00)
4000902690 2		0.000%	NY - 79.04%	360	0.00	Revision	(1,177.00)
4000902815 2		0.000%	CA - 80.00%	360	0.00	Revision	(1,438.24)
4000902880 2		0.000%	KY - 94.25%	360	0.00	Revision	(1,080.04)
4000904917 2		0.000%	NY - 100.00%	360	0.00	Revision	(2,384.00)
4000906642 2		0.000%	CA - 69.92%	360	0.00	Revision	(871.48)
4000908282 2		0.000%	OH - 100.00%	360	0.00	Revision	(480.00)
4000908974 2		0.000%	IN - 100.00%	360	0.00	Revision	(673.00)
4000910033 2		0.000%	IN - 90.00%	360	0.00	Revision	(178.00)
4000910717 2		0.000%	IN - 100.00%	360	0.00	Revision	(689.26)
4000917706 2		0.000%	CA - 80.00%	360	0.00	Revision	(1,445.00)
4000920551 2		0.000%	NV - 80.00%	360	0.00	Revision	(1,626.00)
4000922452 2		0.000%	NJ - 100.00%	360	0.00	Revision	(558.43)
4000923647 2		0.000%	MA - 80.00%	360	0.00	Revision	(2,229.00)
4000926188 2		0.000%	MI - 90.00%	360	0.00	Revision	(131.12)
4000926777 2		0.000%	NV - 100.00%	360	0.00	Revision	(398.69)

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)
4000928253	2	0.000%	CA - 79.95%	360	0.00	Revision	(3,462.66)
4000928838	2	0.000%	MN - 90.00%	360	0.00	Revision	175.00
4000931409	2	0.000%	FL - 80.00%	360	0.00	Revision	(1,503.93)
4000932297	2	0.000%	VA - 90.00%	360	0.00	Revision	(91.00)
4000935128	2	0.000%	CA - 80.00%	360	0.00	Revision	(53.29)
4000936238	2	0.000%	CA - 80.00%	360	0.00	Revision	(596.48)
4000938810	2	0.000%	CA - 80.00%	360	0.00	Revision	(362.48)
4000939188	2	0.000%	CA - 80.00%	360	0.00	Revision	(1,935.57)
4000939527	2	0.000%	FL - 65.00%	360	0.00	Revision	(1,553.06)
4000940199	2	0.000%	GA - 100.00%	360	0.00	Revision	(514.73)
4000943745	2	0.000%	PA - 79.99%	360	0.00	Revision	(1,277.10)
4000950836	2	0.000%	NV - 90.00%	360	0.00	Revision	(799.65)
TOTAL					28,578,138.27		18,903,187.49

Triggers and Adj. Cert. Report

TRIGGER EVENTS

	Group 2	Group 1	Total
Has the Stepdown Date occurred?			No
Does the Trigger Event exist? (A Trigger Event exists if either (i) or (ii) are true)			Yes
(i) If (A)>(B)			
(A) 60+ Day Delq % (1)/(2)			45.822159%
(1) 60+ day Rolling Delq Loans			536,980,568.76
(2) Stated Principal Balance			1,171,879,681.11
(B) 41.75% OF Sr. Enhancement Percentage			9.726123%
(ii) If (A)>(B)			
(Into Effect after September 2008)			
(A) Trigger Event Loss % (1)/(2)			10.687902%
(1) Aggregate Realized Losses Since Cutoff Date			226,753,829.95
(2) Cutoff Date Pool Principal Balance			2,121,593,397.25
(B) Applicable Loss Percentage			2.237500%

ADJUSTABLE RATE CERTIFICATE INFORMATION

SPACE INTENTIONALLY LEFT BLANK

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Current LIBOR Rate			0.308750%
Libor Rate Determination Date			05/21/2009
Next LIBOR Rate			0.313750%
Next Libor Rate Determination Date			06/23/2009
Current Swap LIBOR Rate			0.308750%

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Int on Prior SF (2)	Curr NET WAC SF (3)	Total NET WAC SF (1+2+3)	NET WAC Shortfall Paid	NET WAC Shortfall UnPaid
A-1	\$811.30	\$0.29	\$0.00	\$811.59	\$0.00	\$811.59
A-2A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2C	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2D	\$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
B-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
B-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

ADDITIONAL CERTIFICATE REPORT						
CLASS	Next Pass Through Rate					
PT1-REMIC	0.4337000%					
A-2A	0.3737000%					
A-2B	0.4137000%					
A-2C	0.4737000%					
A-2D	0.5537000%					
M-1	0.6037000%					
M-2	0.6237000%					
M-3	0.6337000%					
M-4	0.6937000%					
M-5	0.7037000%					
M-6	0.7737000%					
M-7	1.0637000%					
M-8	1.2637000%					
M-9	2.2137000%					
B-1	2.8137000%					
B-2	2.8137000%					
X	0.0000000%					
C	0.0000000%					
P	0.0000000%					
R	0.0000000%					
RC	0.0000000%					
RX	0.0000000%					

Other Related Information

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Current Scheduled Payments	7,061,891.54	1,267,663.21	8,329,554.76
Current Scheduled Payments 1 Month Prior	7,255,842.65	1,306,909.66	8,562,752.31
Current Scheduled Payments 2 Month Prior	7,440,423.91	1,355,873.53	8,796,297.44
Current Scheduled Payments 3 Month Prior	7,719,381.13	1,393,528.65	9,112,909.78
Current Scheduled Payments 4 Month Prior	7,990,054.64	1,424,888.51	9,414,943.15
Current Scheduled Payments 5 Month Prior	8,216,063.46	1,479,165.29	9,695,228.76
Current Scheduled Payments 6 Month Prior	8,453,116.29	1,494,324.93	9,947,441.21
Current Scheduled Payments 7 Month Prior	8,665,726.94	1,515,674.40	10,181,401.34
Current Scheduled Payments 8 Month Prior	9,001,196.57	1,559,822.15	10,561,018.72
Current Scheduled Payments 9 Month Prior	9,349,549.18	1,650,858.52	11,000,407.70
Current Scheduled Payments 10 Month Prior	9,525,667.12	1,711,899.42	11,237,566.54
Current Scheduled Payments 11 Month Prior	9,526,357.11	1,710,703.05	11,237,060.16
Sched. Payments for 60+Day Delinquent Loans	3,258,120.21	486,485.21	3,744,605.42
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	3,357,844.39	499,702.79	3,857,547.18
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	3,388,688.15	521,500.35	3,910,188.50
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	3,498,114.90	527,634.74	4,025,749.63
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	3,546,651.50	523,270.80	4,069,922.30
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	3,517,278.41	510,955.90	4,028,234.30
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	3,514,684.12	507,737.90	4,022,422.02
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	3,411,282.54	477,645.98	3,888,928.52
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	3,365,545.63	451,637.58	3,817,183.21
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	3,337,386.80	447,116.72	3,784,503.53
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	3,192,722.26	421,697.26	3,614,419.51
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	3,054,984.27	382,395.87	3,437,380.14