

External Parties

Seller

Ameriquest Mortgage Co.

Servicer(s)

Ameriquest Mortgage Co.

Underwriter(s)

Citigroup

BNP Paribas

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Dates

Cut-Off Date: January 01, 2006

Close Date: February 07, 2006

First Distribution Date: February 27, 2006

Distribution Date: November 25, 2009

Record Date: October 30, 2009

November 24, 2009

Determination Date: November 10, 2009

Contacts

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

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

Certificate Payment Report

Current Period Distribution - REMIC-III									
Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-1	SR,FLT,STEP	852,210,000.00	204,151,228.12	76,344.05	3,350,823.40	3,427,167.45	0.00	0.00	200,800,404.72
A-2A	SR,FLT,STEP	447,939,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2B	SR,FLT,STEP	196,789,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2C	SR,FLT,STEP	159,180,000.00	141,298,746.55	51,073.61	4,620,646.21	4,671,719.82	0.00	0.00	136,678,100.34
A-2D	SR,FLT,STEP	103,596,000.00	103,596,000.00	46,941.94	0.00	46,941.94	0.00	0.00	103,596,000.00
M-1	MEZ,STEP,FL	89,863,000.00	89,863,000.00	48,956.61	0.00	48,956.61	0.00	0.00	89,863,000.00
M-2	MEZ,STEP,FL	80,762,000.00	80,762,000.00	45,344.50	0.00	45,344.50	0.00	0.00	80,762,000.00
M-3	MEZ,STEP,FL	47,775,000.00	47,775,000.00	28,018.05	0.00	28,018.05	0.00	0.00	47,775,000.00
M-4	MEZ,STEP,FL	40,950,000.00	30,765,370.40	21,375.52	0.00	21,375.52	15,265,251.91	0.00	15,500,118.49
M-5	MEZ,STEP,FL	39,813,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	MEZ,STEP,FL	38,675,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	MEZ,STEP,FL	34,125,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	MEZ,STEP,FL	31,850,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	MEZ,STEP,FL	22,750,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	MEZ,STEP,FL	22,750,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CE	SUB	65,975,490.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	SUB	100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
R	R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		2,275,002,590.78	698,211,445.07	318,054.28	7,971,469.61	8,289,523.89	15,265,251.91	0.00	674,974,723.55

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	10/26/09	11/24/09	A-Act/360	040104RT0	852,210,000.00	239.555072	0.089584	3.931922	4.021506	235.623150
A-2A	10/26/09	11/24/09	A-Act/360	040104RD5	447,939,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
A-2B	10/26/09	11/24/09	A-Act/360	040104RE3	196,789,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
A-2C	10/26/09	11/24/09	A-Act/360	040104RF0	159,180,000.00	887.666457	0.320854	29.027806	29.348661	858.638650
A-2D	10/26/09	11/24/09	A-Act/360	040104RG8	103,596,000.00	1,000.000000	0.453125	0.000000	0.453125	1,000.000000
M-1	10/26/09	11/24/09	A-Act/360	040104RH6	89,863,000.00	1,000.000000	0.544792	0.000000	0.544792	1,000.000000
M-2	10/26/09	11/24/09	A-Act/360	040104RJ2	80,762,000.00	1,000.000000	0.561458	0.000000	0.561458	1,000.000000
M-3	10/26/09	11/24/09	A-Act/360	040104RK9	47,775,000.00	1,000.000000	0.586458	0.000000	0.586458	1,000.000000
M-4	10/26/09	11/24/09	A-Act/360	040104RL7	40,950,000.00	751.291096	0.521991	0.000000	0.521991	378.513272
M-5	10/26/09	11/24/09	A-Act/360	040104RM5	39,813,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-6	10/26/09	11/24/09	A-Act/360	040104RN3	38,675,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-7	10/26/09	11/24/09	A-Act/360	040104RP8	34,125,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-8	10/26/09	11/24/09	A-Act/360	040104RQ6	31,850,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-9	10/26/09	11/24/09	A-Act/360	040104RR4	22,750,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-10	10/26/09	11/24/09	A-Act/360	040104RS2	22,750,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
CE	10/01/09	10/30/09	F-30/360	0401079D8	2,340,978,081.56	0.000000	0.000000	0.000000	0.000000	0.000000
P	10/01/09	10/30/09	F-30/360	0401079E6	100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000
R	10/01/09	10/30/09	F-30/360	0401079F3	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R-X	10/01/09	10/30/09	F-30/360	0401079G1	0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date - REMIC-III

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	852,210,000.00	71,445,647.58	634,495,960.50	16,913,634.78	651,410,557.81	722,856,205.39	0.00	0.00	200,800,404.72
A-2A	447,939,000.00	21,793,031.70	437,548,879.28	10,390,120.72	447,938,037.47	469,731,069.17	0.00	0.00	0.00
A-2B	196,789,000.00	24,738,925.32	189,572,681.29	7,216,318.71	196,789,000.00	221,527,925.32	0.00	0.00	0.00
A-2C	159,180,000.00	22,070,630.39	21,145,189.58	1,356,710.08	22,501,899.66	44,572,530.05	0.00	0.00	136,678,100.34
A-2D	103,596,000.00	14,811,410.51	0.00	0.00	0.00	14,811,410.51	0.00	0.00	103,596,000.00
M-1	89,863,000.00	13,228,809.36	0.00	0.00	0.00	13,228,809.36	0.00	0.00	89,863,000.00
M-2	80,762,000.00	11,951,274.98	0.00	0.00	0.00	11,951,274.98	0.00	0.00	80,762,000.00
M-3	47,775,000.00	7,125,032.00	0.00	0.00	0.00	7,125,032.00	0.00	0.00	47,775,000.00
M-4	40,950,000.00	6,305,196.72	0.00	0.00	0.00	6,305,196.72	25,449,881.51	0.00	15,500,118.49
M-5	39,813,000.00	6,121,077.50	0.00	0.00	0.00	6,121,077.50	39,813,000.00	0.00	0.00
M-6	38,675,000.00	6,020,956.83	0.00	0.00	0.00	6,020,956.83	38,675,000.00	0.00	0.00
M-7	34,125,000.00	5,903,288.45	0.00	0.00	0.00	5,903,288.45	34,125,000.00	0.00	0.00
M-8	31,850,000.00	5,652,237.19	0.00	0.00	0.00	5,652,237.19	31,850,000.00	0.00	0.00
M-9	22,750,000.00	4,649,143.88	0.00	0.00	0.00	4,649,143.88	22,750,000.00	0.00	0.00
M-10	22,750,000.00	4,558,341.04	0.00	0.00	0.00	4,558,341.04	22,750,000.00	0.00	0.00
CE	65,975,490.78	56,898,393.79	0.00	0.00	415.67	56,898,809.46	68,125,547.47	2,150,472.36	0.00
P	100.00	9,788,770.44	0.00	0.00	0.00	9,788,770.44	0.00	0.00	100.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	2,275,002,590.78	293,062,167.68	1,282,762,710.65	35,876,784.29	1,318,639,910.61	1,611,702,078.29	283,538,428.98	2,150,472.36	674,974,723.55

Interest Detail - REMIC-III

Class	Pass Through Rate	Prior Principal (with Notional) Balance	Accrued Interest	Non-Supported Interest SF	Prior Unpaid Interest	Unscheduled Interest Adjustment	Optimal Interest	Paid or Deferred Interest	Current Unpaid Interest
			(1)	(2)	(3)	(4)	(5)=(1)-(2)+(3)-(4)	(6)	(7)=(5)-(6)
A-1	0.44875%	204,151,228.12	76,344.05	0.00	0.00	0.00	76,344.05	76,344.05	0.00
A-2A	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2B	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2C	0.43375%	141,298,746.55	51,073.61	0.00	0.00	0.00	51,073.61	51,073.61	0.00
A-2D	0.54375%	103,596,000.00	46,941.94	0.00	0.00	0.00	46,941.94	46,941.94	0.00
M-1	0.65375%	89,863,000.00	48,956.61	0.00	0.00	0.00	48,956.61	48,956.61	0.00
M-2	0.67375%	80,762,000.00	45,344.50	0.00	0.00	0.00	45,344.50	45,344.50	0.00
M-3	0.70375%	47,775,000.00	28,018.05	0.00	0.00	0.00	28,018.05	28,018.05	0.00
M-4	0.83375%	30,765,370.40	21,375.52	0.00	0.00	0.00	21,375.52	21,375.52	0.00
M-5	0.86375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	0.95375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	1.52375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	1.74375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	2.74375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	2.74375%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CE	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		698,211,445.07	318,054.28	0.00	0.00	0.00	318,054.28	318,054.28	0.00

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	3,898,953.55	2,827,462.69	6,726,416.24
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	3,898,953.55	2,827,462.69	6,726,416.24
Interest Collections	1,096,755.64	1,479,218.61	2,575,974.25
Interest Withdrawals	0.00	0.00	0.00
Interest Fees	(7,168.51)	(9,130.39)	(17,207.23)
Interest Other Accounts	0.00	0.00	(995,659.37)
TOTAL NET INTEREST	1,089,587.13	1,470,088.22	1,563,107.65
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	4,988,540.68	4,297,550.91	8,289,523.89

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	241,868.68	314,419.34	556,288.02
Curtailments	(17,996.87)	(295,666.90)	(313,663.77)
Prepayments In Full	591,778.30	1,229,726.14	1,821,504.44
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	13,653,005.22	7,519,587.61	21,172,592.83
Insurance Principal	0.00	0.00	0.00
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(226,673.77)	(295,531.44)	(522,205.21)
Principal Realized Loss	(10,569,701.78)	(5,940,603.50)	(16,510,305.28)
Advanced Principal	226,673.77	295,531.44	522,205.21
TOTAL PRINCIPAL COLLECTED	3,898,953.55	2,827,462.69	6,726,416.24

PRINCIPAL - WITHDRAWALS			
	Group 2	Group 1	Total
Principal Modification Loss	0.00	0.00	0.00
TOTAL PRINCIPAL WITHDRAWALS	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	1,875,904.57	2,158,460.18	4,034,364.75
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	96,219.13	51,015.84	147,234.97
Insurance Interest	0.00	0.00	0.00
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	(16,363.41)	(10,589.41)	(26,952.82)
Delinquent Interest	(1,879,640.03)	(2,084,664.78)	(3,964,304.81)
Compensating Interest	16,363.41	10,589.40	26,952.82
Civil Relief Act Shortfalls	0.00	(1,247.00)	(1,247.00)
Interest Realized Loss	(292,585.07)	(192,940.19)	(485,525.26)
Interest Advanced	1,296,857.03	1,548,594.56	2,845,451.59
TOTAL INTEREST COLLECTED	1,096,755.64	1,479,218.61	2,575,974.25

INTEREST - WITHDRAWALS

	Group 2	Group 1	Total
Non-Recoverable Advances	0.00	0.00	0.00
Modification Loss	0.00	0.00	0.00
TOTAL INTEREST WITHDRAWALS	0.00	0.00	0.00

INTEREST - OTHER ACCOUNTS

	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Net WAC Investment Income	0.00	0.00	0.00
Payments In and Out of the Swap Account			
a) Interest Rate Swap Receipt			54,348.83
b) Interest Rate Swap Payment			1,050,008.20
c) Swap Termination Payment			0.00
Net Swap Inflow / (Outflow)			(995,659.37)
TOTAL INTEREST OTHER ACCOUNTS	0.00	0.00	(995,659.37)

INTEREST FEES

	Group 2	Group 1	Total
Current Servicing Fees	6,834.83	8,765.42	15,600.24
Trustee Fees	250.11	273.55	523.66
Extraordinary Trust Fund Expenses			908.33
California Remic Tax Fee	0.00	0.00	0.00
Legal Fees	0.00	0.00	0.00
Extraordinary Expense Recovery Charge**	83.58	91.42	175.00
TOTAL INTEREST FEES	7,168.51	9,130.39	17,207.23

**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

	Group 2	Group 1	Total
NET WAC RESERVE ACCOUNT			
Beginning Account Balance			0.00
Account Deposit			0.00
Account Payment Due			0.00
Amount Withdrawn			0.00
Ending Account Balance			0.00

INSURANCE

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STRUCTURAL FEATURES

	Group 2	Group 1	Total
Overcollateralized Amount			0.00
Overcollateralization Reduction Amount			0.00
Overcollateralization Deficiency Amount			65,975,075.13
Overcollateralization Target Amount			65,975,075.13
Overcollateralization Increase Amount			1,245,053.37
Net Monthly Excess Cashflow			1,245,053.37

Collateral Report

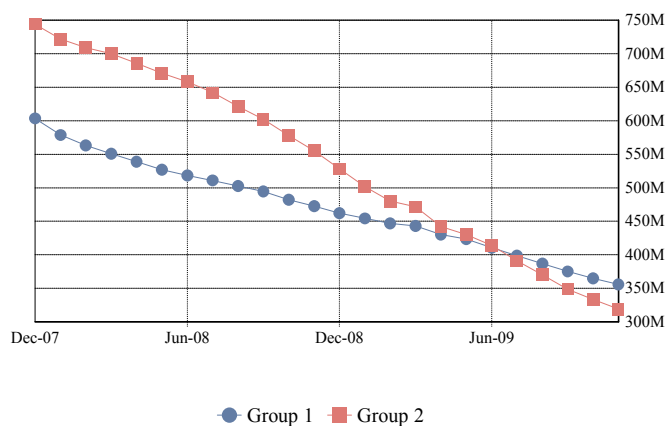
COLLATERAL

	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	4,105	6,306	10,411
Prior	1,283	2,221	3,504
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(2)	(6)	(8)
Repurchases	0	0	0
Liquidations	(48)	(37)	(85)
Current	1,233	2,178	3,411
<u>Principal Balance:</u>			
Original	1,173,244,024.40	1,101,758,566.38	2,275,002,590.78
Prior	333,474,086.05	364,737,359.02	698,211,445.07
Prefunding	0.00	0.00	0.00
Scheduled Principal	(241,868.68)	(314,419.34)	(556,288.02)
Partial Prepayments	17,996.87	295,666.90	313,663.77
Full Voluntary Prepayments	(591,778.30)	(1,229,726.14)	(1,821,504.44)
Repurchases	0.00	0.00	0.00
Liquidations	(13,653,005.22)	(7,519,587.61)	(21,172,592.83)
Current	319,005,430.72	355,969,292.83	674,974,723.55
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

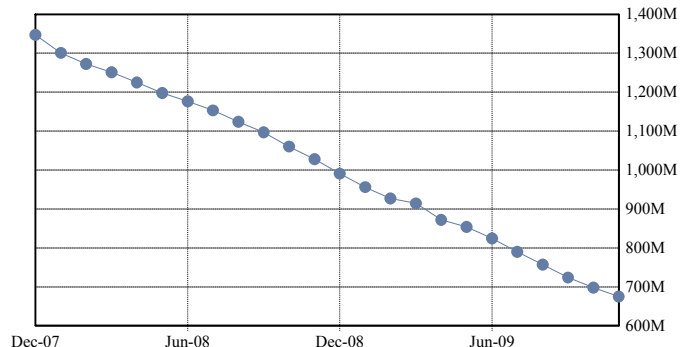
PREFUNDING

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Current Principal Balance by Groups



Total Current Principal Balance

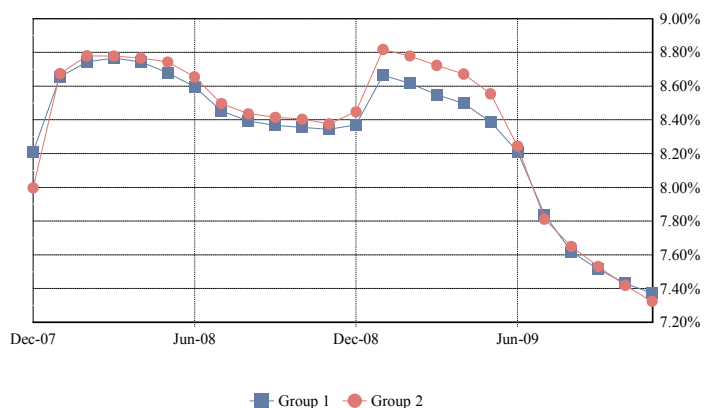




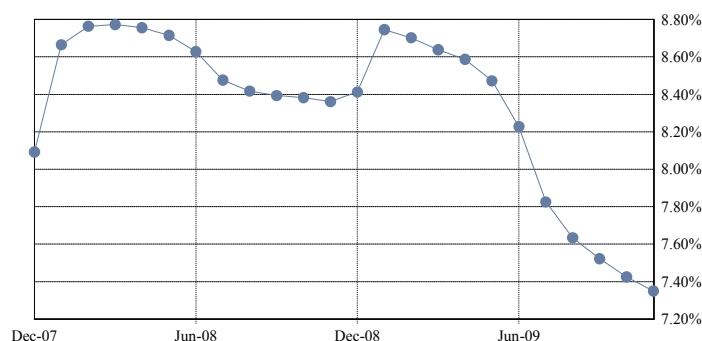
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	7.43156%	7.69472%	7.55901%
Weighted Average Coupon Prior	7.41887%	7.43120%	7.42526%
Weighted Average Coupon Current	7.32393%	7.37312%	7.34963%
Weighted Average Months to Maturity Original	357	356	356
Weighted Average Months to Maturity Prior	311	310	311
Weighted Average Months to Maturity Current	310	309	310
Weighted Avg Remaining Amortization Term Original	357	356	356
Weighted Avg Remaining Amortization Term Prior	311	310	311
Weighted Avg Remaining Amortization Term Current	310	309	310
Weighted Average Seasoning Original	2.50	2.55	2.52
Weighted Average Seasoning Prior	46.52	46.53	46.53
Weighted Average Seasoning Current	47.51	47.52	47.52

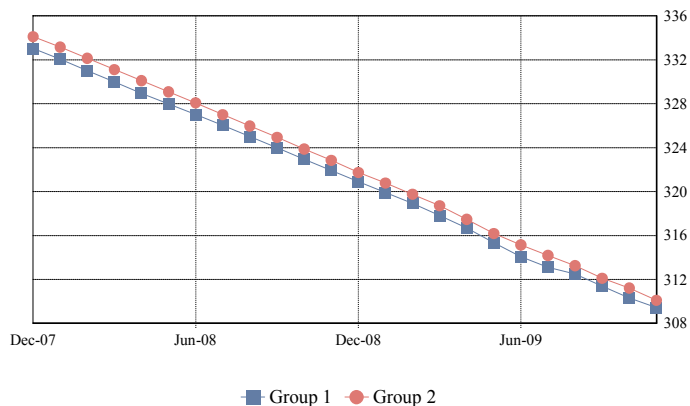
Weighted Average Coupon by Groups



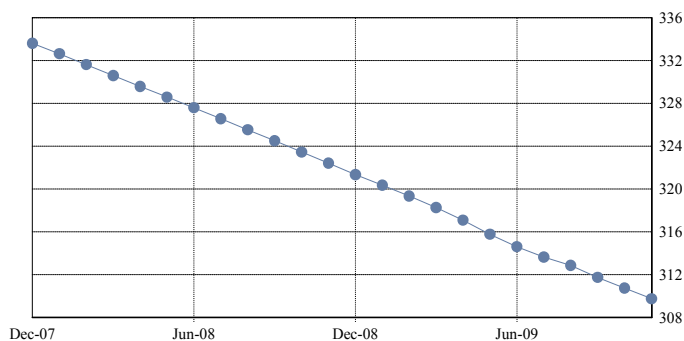
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	5.95587%	5.85758%	5.91000%
Weighted Average Margin Prior	5.96337%	5.82992%	5.89854%
Weighted Average Margin Current	5.96541%	5.82405%	5.89614%
Weighted Average Max Rate Original	13.54137%	13.96461%	13.73889%
Weighted Average Max Rate Prior	13.42980%	13.83898%	13.62857%
Weighted Average Max Rate Current	13.42790%	13.83614%	13.62796%
Weighted Average Min Rate Original	7.54828%	7.96880%	7.74453%
Weighted Average Min Rate Prior	7.43971%	7.84249%	7.63537%
Weighted Average Min Rate Current	7.43825%	7.83978%	7.63502%
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	6,834.83	8,765.42	15,600.24
Delinquent Servicing Fees	99,287.32	115,669.86	214,957.18
TOTAL SERVICING FEES	106,122.15	124,435.28	230,557.42
Total Servicing Fees	106,122.15	124,435.28	230,557.42
Compensating Interest	(16,363.41)	(10,589.40)	(26,952.82)
Delinquent Servicing Fees	(99,287.32)	(115,669.86)	(214,957.18)
COLLECTED SERVICING FEES	106,122.15	124,435.28	230,557.43
Total Advanced Interest	1,296,857.03	1,548,594.56	2,845,451.59
Total Advanced Principal	226,673.77	295,531.44	522,205.21
Aggregate Advances with respect to this Distribution	1,523,530.80	1,844,126.00	3,367,656.80

ADDITIONAL COLLATERAL INFORMATION

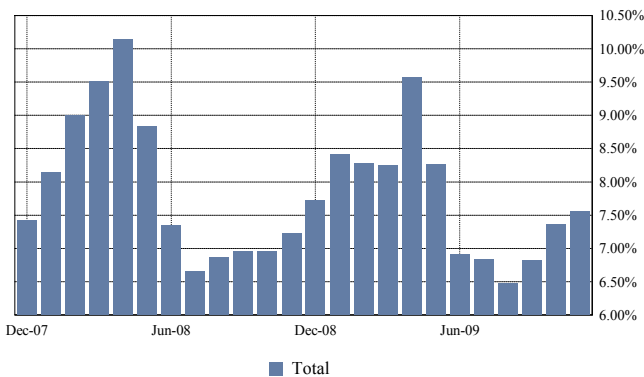
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	16,363.41	10,589.41	26,952.82
Compensating Interest	(16,363.41)	(10,589.40)	(26,952.82)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Ending Pool Stated Principal Balance	319,005,430.72	355,969,292.83	674,974,723.55
Weighted Average Net Mortgage Rate	3.920858%	4.840750%	4.399837%

Delinquency Report

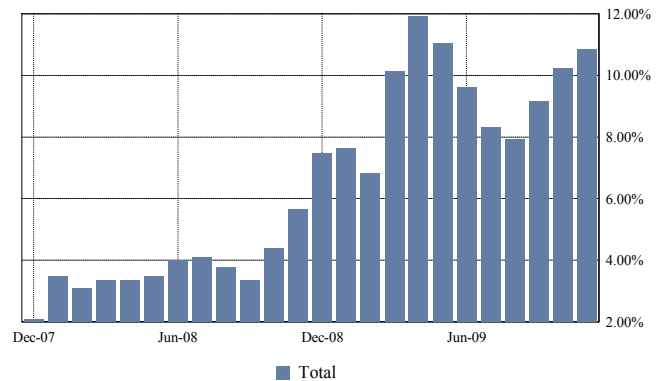
TOTAL

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		30,200,257.02	20,810,692.95	73,207,995.90	124,218,945.87
	% Balance		4.47%	3.08%	10.85%	18.40%
	# Loans		163	94	339	596
	% # Loans		4.78%	2.76%	9.94%	17.47%
FORECLOSURE	Balance	70,902.17	0.00	429,243.94	164,890,498.12	165,390,644.23
	% Balance	0.01%	0.00%	0.06%	24.43%	24.50%
	# Loans	1	0	3	684	688
	% # Loans	0.03%	0.00%	0.09%	20.05%	20.17%
BANKRUPTCY	Balance	3,533,048.65	830,197.49	779,458.55	16,840,719.91	21,983,424.60
	% Balance	0.52%	0.12%	0.12%	2.50%	3.26%
	# Loans	21	6	5	84	116
	% # Loans	0.62%	0.18%	0.15%	2.46%	3.40%
REO	Balance	0.00	0.00	0.00	52,197,311.49	52,197,311.49
	% Balance	0.00%	0.00%	0.00%	7.73%	7.73%
	# Loans	0	0	0	224	224
	% # Loans	0.00%	0.00%	0.00%	6.57%	6.57%
TOTAL	Balance	3,603,950.82	31,030,454.51	22,019,395.44	307,136,525.42	363,790,326.19
	% Balance	0.53%	4.60%	3.26%	45.50%	53.90%
	# Loans	22	169	102	1,331	1,624
	% # Loans	0.64%	4.95%	2.99%	39.02%	47.61%

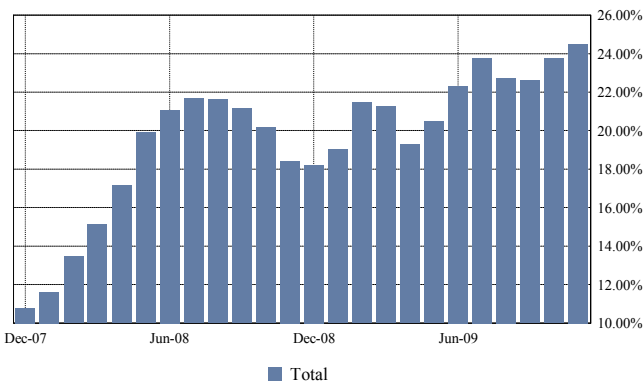
1 or 2 Payments Delinquent



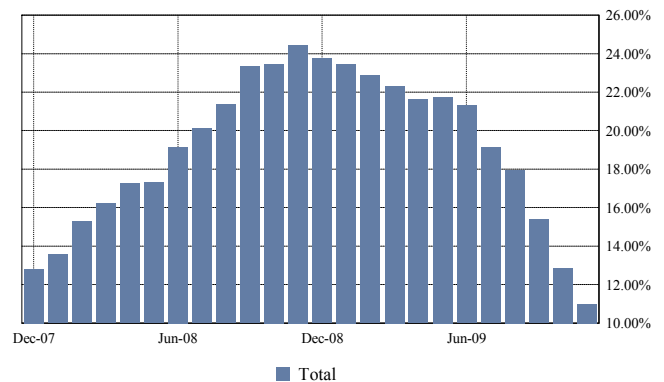
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		30,200,257.02	20,810,692.95	13,011,840.60	14,004,581.34	7,993,234.25	6,327,957.66
% Balance		4.47%	3.08%	1.93%	2.07%	1.18%	0.94%
# Loans		163	94	64	65	37	29
% # Loans		4.78%	2.76%	1.88%	1.91%	1.08%	0.85%
FORECLOSURE							
Balance	70,902.17	0.00	429,243.94	2,777,758.98	2,993,225.73	2,859,899.97	4,469,337.29
% Balance	0.01%	0.00%	0.06%	0.41%	0.44%	0.42%	0.66%
# Loans	1	0	3	15	15	15	19
% # Loans	0.03%	0.00%	0.09%	0.44%	0.44%	0.44%	0.56%
BANKRUPTCY							
Balance	3,533,048.65	830,197.49	779,458.55	1,282,621.17	1,085,951.15	775,026.63	800,683.35
% Balance	0.52%	0.12%	0.12%	0.19%	0.16%	0.11%	0.12%
# Loans	21	6	5	6	7	4	5
% # Loans	0.62%	0.18%	0.15%	0.18%	0.21%	0.12%	0.15%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	3,603,950.82	31,030,454.51	22,019,395.44	17,072,220.75	18,083,758.22	11,628,160.85	11,597,978.30
% Balance	0.53%	4.60%	3.26%	2.53%	2.68%	1.72%	1.72%
# Loans	22	169	102	85	87	56	53
% # Loans	0.64%	4.95%	2.99%	2.49%	2.55%	1.64%	1.55%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	6,786,306.58	4,021,875.94	3,531,024.02	2,400,824.93	1,498,549.05	4,033,022.76	2,625,038.77
% Balance	1.01%	0.60%	0.52%	0.36%	0.22%	0.60%	0.39%
# Loans	29	18	15	13	9	20	12
% # Loans	0.85%	0.53%	0.44%	0.38%	0.26%	0.59%	0.35%
FORECLOSURE							
Balance	6,780,396.66	7,659,274.41	13,699,982.54	10,628,460.44	13,027,760.12	7,848,788.06	6,551,374.18
% Balance	1.00%	1.13%	2.03%	1.57%	1.93%	1.16%	0.97%
# Loans	37	34	63	45	51	30	29
% # Loans	1.08%	1.00%	1.85%	1.32%	1.50%	0.88%	0.85%
BANKRUPTCY							
Balance	769,408.02	882,277.38	1,064,186.52	784,644.53	849,746.03	218,680.10	1,530,173.51
% Balance	0.11%	0.13%	0.16%	0.12%	0.13%	0.03%	0.23%
# Loans	3	5	5	4	3	2	6
% # Loans	0.09%	0.15%	0.15%	0.12%	0.09%	0.06%	0.18%
REO							
Balance	0.00	63,344.00	1,545,038.64	246,469.41	820,233.48	1,012,773.10	1,335,410.74
% Balance	0.00%	0.01%	0.23%	0.04%	0.12%	0.15%	0.20%
# Loans	0	1	6	2	5	4	7
% # Loans	0.00%	0.03%	0.18%	0.06%	0.15%	0.12%	0.21%
TOTAL							
Balance	14,336,111.26	12,626,771.73	19,840,231.72	14,060,399.31	16,196,288.68	13,113,264.02	12,041,997.20
% Balance	2.12%	1.87%	2.94%	2.08%	2.40%	1.94%	1.78%
# Loans	69	58	89	64	68	56	54
% # Loans	2.02%	1.70%	2.61%	1.88%	1.99%	1.64%	1.58%

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	619,155.36	198,644.85	451,759.64	309,903.71	182,316.32	1,073,521.26	285,000.00
% Balance	0.09%	0.03%	0.07%	0.05%	0.03%	0.16%	0.04%
# Loans	2	2	3	3	1	3	1
% # Loans	0.06%	0.06%	0.09%	0.09%	0.03%	0.09%	0.03%
FORECLOSURE							
Balance	8,247,425.78	5,578,292.51	6,729,953.61	4,627,141.13	6,577,445.86	6,503,619.74	6,610,955.73
% Balance	1.22%	0.83%	1.00%	0.69%	0.97%	0.96%	0.98%
# Loans	34	26	30	17	21	24	25
% # Loans	1.00%	0.76%	0.88%	0.50%	0.62%	0.70%	0.73%
BANKRUPTCY							
Balance	433,834.09	1,012,562.78	359,207.14	518,130.62	432,045.05	0.00	650,368.09
% Balance	0.06%	0.15%	0.05%	0.08%	0.06%	0.00%	0.10%
# Loans	2	5	3	2	4	0	2
% # Loans	0.06%	0.15%	0.09%	0.06%	0.12%	0.00%	0.06%
REO							
Balance	1,847,027.28	2,819,987.78	1,415,936.33	2,985,947.00	2,131,257.95	2,422,799.21	4,331,105.95
% Balance	0.27%	0.42%	0.21%	0.44%	0.32%	0.36%	0.64%
# Loans	8	12	8	11	10	10	18
% # Loans	0.23%	0.35%	0.23%	0.32%	0.29%	0.29%	0.53%
TOTAL							
Balance	11,147,442.51	9,609,487.92	8,956,856.72	8,441,122.46	9,323,065.18	9,999,940.21	11,877,429.77
% Balance	1.65%	1.42%	1.33%	1.25%	1.38%	1.48%	1.76%
# Loans	46	45	44	33	36	37	46
% # Loans	1.35%	1.32%	1.29%	0.97%	1.06%	1.08%	1.35%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	1,240,827.58	0.00	144,501.13	71,144.41	316,459.69	673,781.56	277,281.22
% Balance	0.18%	0.00%	0.02%	0.01%	0.05%	0.10%	0.04%
# Loans	3	0	1	1	1	1	2
% # Loans	0.09%	0.00%	0.03%	0.03%	0.03%	0.03%	0.06%
FORECLOSURE							
Balance	5,487,779.82	5,383,635.85	3,520,816.46	3,870,363.06	4,511,228.37	2,752,206.52	1,704,500.80
% Balance	0.81%	0.80%	0.52%	0.57%	0.67%	0.41%	0.25%
# Loans	21	21	16	15	19	9	6
% # Loans	0.62%	0.62%	0.47%	0.44%	0.56%	0.26%	0.18%
BANKRUPTCY							
Balance	0.00	169,343.24	383,048.95	636,037.51	346,040.24	409,202.19	179,359.08
% Balance	0.00%	0.03%	0.06%	0.09%	0.05%	0.06%	0.03%
# Loans	0	1	2	2	3	1	2
% # Loans	0.00%	0.03%	0.06%	0.06%	0.09%	0.03%	0.06%
REO							
Balance	3,715,824.04	2,600,815.03	1,719,204.80	3,052,880.78	2,367,539.14	1,784,113.31	1,767,930.81
% Balance	0.55%	0.39%	0.25%	0.45%	0.35%	0.26%	0.26%
# Loans	12	12	9	12	10	8	7
% # Loans	0.35%	0.35%	0.26%	0.35%	0.29%	0.23%	0.21%
TOTAL							
Balance	10,444,431.44	8,153,794.12	5,767,571.34	7,630,425.76	7,541,267.44	5,619,303.58	3,929,071.91
% Balance	1.55%	1.21%	0.85%	1.13%	1.12%	0.83%	0.58%
# Loans	36	34	28	30	33	19	17
% # Loans	1.06%	1.00%	0.82%	0.88%	0.97%	0.56%	0.50%

TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	212,489.07
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%
FORECLOSURE							
Balance	2,229,765.23	1,750,251.51	770,413.63	1,205,419.10	946,355.01	1,411,746.53	1,916,057.95
% Balance	0.33%	0.26%	0.11%	0.18%	0.14%	0.21%	0.28%
# Loans	9	6	3	4	3	4	6
% # Loans	0.26%	0.18%	0.09%	0.12%	0.09%	0.12%	0.18%
BANKRUPTCY							
Balance	0.00	71,399.62	388,847.10	0.00	0.00	292,000.00	0.00
% Balance	0.00%	0.01%	0.06%	0.00%	0.00%	0.04%	0.00%
# Loans	0	1	1	0	0	1	0
% # Loans	0.00%	0.03%	0.03%	0.00%	0.00%	0.03%	0.00%
REO							
Balance	2,345,813.02	1,714,683.23	803,913.78	1,856,686.01	540,737.88	560,000.00	820,266.83
% Balance	0.35%	0.25%	0.12%	0.28%	0.08%	0.08%	0.12%
# Loans	12	7	4	7	4	1	3
% # Loans	0.35%	0.21%	0.12%	0.21%	0.12%	0.03%	0.09%
TOTAL							
Balance	4,575,578.25	3,536,334.36	1,963,174.51	3,062,105.11	1,487,092.89	2,263,746.53	2,948,813.85
% Balance	0.68%	0.52%	0.29%	0.45%	0.22%	0.34%	0.44%
# Loans	21	14	8	11	7	6	10
% # Loans	0.62%	0.41%	0.23%	0.32%	0.21%	0.18%	0.29%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	287,527.48	0.00	0.00	304,984.29	324,442.43	0.00	0.00
% Balance	0.04%	0.00%	0.00%	0.05%	0.05%	0.00%	0.00%
# Loans	1	0	0	1	1	0	0
% # Loans	0.03%	0.00%	0.00%	0.03%	0.03%	0.00%	0.00%
FORECLOSURE							
Balance	791,331.32	119,929.89	0.00	95,491.85	296,732.01	368,712.55	0.00
% Balance	0.12%	0.02%	0.00%	0.01%	0.04%	0.05%	0.00%
# Loans	3	1	0	1	1	2	0
% # Loans	0.09%	0.03%	0.00%	0.03%	0.03%	0.06%	0.00%
BANKRUPTCY							
Balance	515,895.82	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	2	0	0	0	0	0	0
% # Loans	0.06%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	464,188.14	456,103.40	142,517.71	467,021.08	0.00	324,319.88	313,783.39
% Balance	0.07%	0.07%	0.02%	0.07%	0.00%	0.05%	0.05%
# Loans	2	3	1	1	0	1	1
% # Loans	0.06%	0.09%	0.03%	0.03%	0.00%	0.03%	0.03%
TOTAL							
Balance	2,058,942.76	576,033.29	142,517.71	867,497.22	621,174.44	693,032.43	313,783.39
% Balance	0.31%	0.09%	0.02%	0.13%	0.09%	0.10%	0.05%
# Loans	8	4	1	3	2	3	1
% # Loans	0.23%	0.12%	0.03%	0.09%	0.06%	0.09%	0.03%

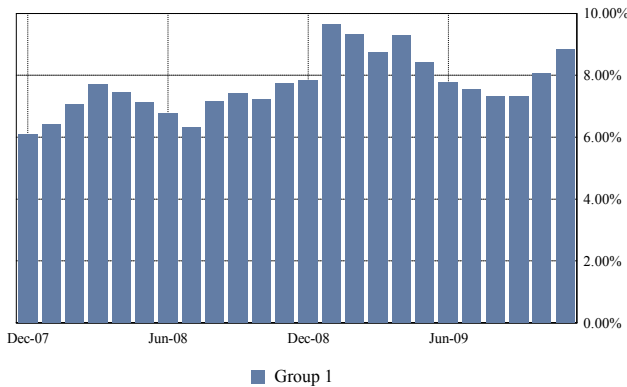
TOTAL	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	541,244.64	382,343.35	279,848.36	383,231.57	0.00	0.00	0.00
% Balance	0.08%	0.06%	0.04%	0.06%	0.00%	0.00%	0.00%
# Loans	1	1	1	1	0	0	0
% # Loans	0.03%	0.03%	0.03%	0.03%	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	129,510.57	688,542.15	328,000.00	255,585.64	0.00	0.00	0.00
% Balance	0.02%	0.10%	0.05%	0.04%	0.00%	0.00%	0.00%
# Loans	1	2	1	1	0	0	0
% # Loans	0.03%	0.06%	0.03%	0.03%	0.00%	0.00%	0.00%
TOTAL							
Balance	670,755.21	1,070,885.50	607,848.36	638,817.21	0.00	0.00	0.00
% Balance	0.10%	0.16%	0.09%	0.09%	0.00%	0.00%	0.00%
# Loans	2	3	2	2	0	0	0
% # Loans	0.06%	0.09%	0.06%	0.06%	0.00%	0.00%	0.00%

TOTAL	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	124,218,945.87
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	18.40%
# Loans	0	0	0	0	0	0	596
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	17.47%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	165,390,644.23
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	24.50%
# Loans	0	0	0	0	0	0	688
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	20.17%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	21,983,424.60
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.26%
# Loans	0	0	0	0	0	0	116
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.40%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	52,197,311.49
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	7.73%
# Loans	0	0	0	0	0	0	224
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.57%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	363,790,326.19
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	53.90%
# Loans	0	0	0	0	0	0	1,624
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	47.61%

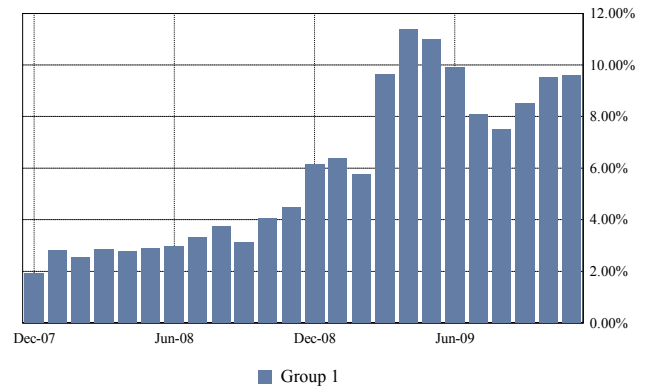
GROUP 1

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		18,435,210.97	13,006,444.75	34,189,369.20	65,631,024.92
	% Balance		5.18%	3.65%	9.60%	18.44%
	# Loans		111	67	206	384
	% # Loans		5.10%	3.08%	9.46%	17.63%
FORECLOSURE	Balance	70,902.17	0.00	225,268.59	68,804,795.64	69,100,966.40
	% Balance	0.02%	0.00%	0.06%	19.33%	19.41%
	# Loans	1	0	2	361	364
	% # Loans	0.05%	0.00%	0.09%	16.57%	16.71%
BANKRUPTCY	Balance	1,926,779.41	429,086.51	309,624.73	9,497,729.57	12,163,220.22
	% Balance	0.54%	0.12%	0.09%	2.67%	3.42%
	# Loans	14	5	4	57	80
	% # Loans	0.64%	0.23%	0.18%	2.62%	3.67%
REO	Balance	0.00	0.00	0.00	21,208,369.23	21,208,369.23
	% Balance	0.00%	0.00%	0.00%	5.96%	5.96%
	# Loans	0	0	0	120	120
	% # Loans	0.00%	0.00%	0.00%	5.51%	5.51%
TOTAL	Balance	1,997,681.58	18,864,297.48	13,541,338.07	133,700,263.64	168,103,580.77
	% Balance	0.56%	5.30%	3.80%	37.56%	47.22%
	# Loans	15	116	73	744	948
	% # Loans	0.69%	5.33%	3.35%	34.16%	43.53%

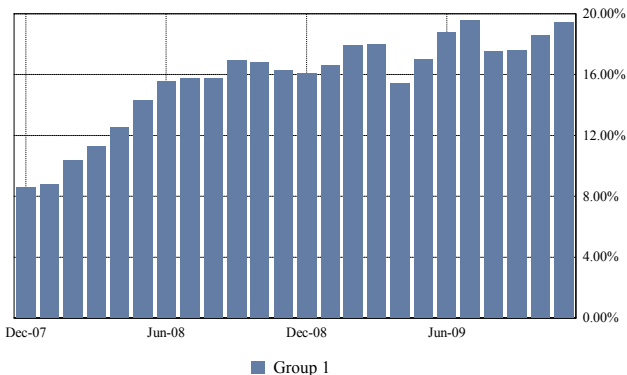
1 or 2 Payments Delinquent



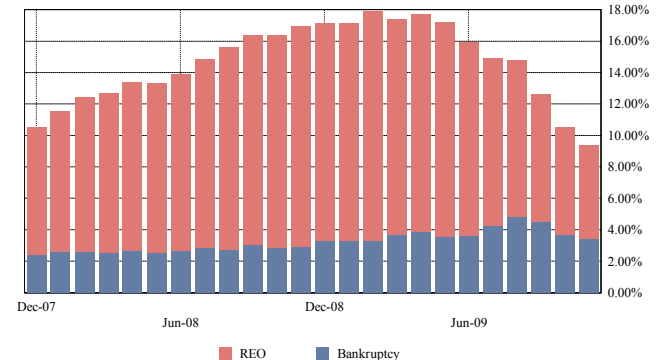
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		18,435,210.97	13,006,444.75	6,048,678.39	6,889,731.90	3,951,505.11	2,698,490.68
% Balance		5.18%	3.65%	1.70%	1.94%	1.11%	0.76%
# Loans		111	67	38	43	21	18
% # Loans		5.10%	3.08%	1.74%	1.97%	0.96%	0.83%
FORECLOSURE							
Balance	70,902.17	0.00	225,268.59	1,572,966.21	2,549,507.88	1,890,236.95	2,637,543.71
% Balance	0.02%	0.00%	0.06%	0.44%	0.72%	0.53%	0.74%
# Loans	1	0	2	11	14	9	14
% # Loans	0.05%	0.00%	0.09%	0.51%	0.64%	0.41%	0.64%
BANKRUPTCY							
Balance	1,926,779.41	429,086.51	309,624.73	1,069,818.20	667,686.03	573,426.63	800,683.35
% Balance	0.54%	0.12%	0.09%	0.30%	0.19%	0.16%	0.22%
# Loans	14	5	4	5	6	3	5
% # Loans	0.64%	0.23%	0.18%	0.23%	0.28%	0.14%	0.23%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	1,997,681.58	18,864,297.48	13,541,338.07	8,691,462.80	10,106,925.81	6,415,168.69	6,136,717.74
% Balance	0.56%	5.30%	3.80%	2.44%	2.84%	1.80%	1.72%
# Loans	15	116	73	54	63	33	37
% # Loans	0.69%	5.33%	3.35%	2.48%	2.89%	1.52%	1.70%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	4,052,372.44	1,363,957.54	2,793,019.09	1,232,252.33	735,961.85	1,267,983.51	767,633.57
% Balance	1.14%	0.38%	0.78%	0.35%	0.21%	0.36%	0.22%
# Loans	20	10	12	6	4	12	7
% # Loans	0.92%	0.46%	0.55%	0.28%	0.18%	0.55%	0.32%
FORECLOSURE							
Balance	3,077,659.11	3,541,627.20	5,160,162.61	5,315,328.77	5,555,068.42	2,572,283.95	2,602,828.95
% Balance	0.86%	0.99%	1.45%	1.49%	1.56%	0.72%	0.73%
# Loans	19	20	29	28	28	13	16
% # Loans	0.87%	0.92%	1.33%	1.29%	1.29%	0.60%	0.73%
BANKRUPTCY							
Balance	0.00	332,772.38	1,064,186.52	106,400.00	849,746.03	123,106.83	332,503.08
% Balance	0.00%	0.09%	0.30%	0.03%	0.24%	0.03%	0.09%
# Loans	0	3	5	1	3	1	2
% # Loans	0.00%	0.14%	0.23%	0.05%	0.14%	0.05%	0.09%
REO							
Balance	0.00	63,344.00	643,047.48	102,960.64	820,233.48	431,684.55	763,168.53
% Balance	0.00%	0.02%	0.18%	0.03%	0.23%	0.12%	0.21%
# Loans	0	1	4	1	5	2	5
% # Loans	0.00%	0.05%	0.18%	0.05%	0.23%	0.09%	0.23%
TOTAL							
Balance	7,130,031.55	5,301,701.12	9,660,415.70	6,756,941.74	7,961,009.78	4,395,058.84	4,466,134.13
% Balance	2.00%	1.49%	2.71%	1.90%	2.24%	1.23%	1.25%
# Loans	39	34	50	36	40	28	30
% # Loans	1.79%	1.56%	2.30%	1.65%	1.84%	1.29%	1.38%

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	200,701.24	66,419.96	451,759.64	309,903.71	182,316.32	0.00	285,000.00
% Balance	0.06%	0.02%	0.13%	0.09%	0.05%	0.00%	0.08%
# Loans	1	1	3	3	1	0	1
% # Loans	0.05%	0.05%	0.14%	0.14%	0.05%	0.00%	0.05%
FORECLOSURE							
Balance	4,341,657.82	2,833,986.71	3,444,574.68	1,090,555.44	2,599,979.62	1,956,142.84	1,443,689.31
% Balance	1.22%	0.80%	0.97%	0.31%	0.73%	0.55%	0.41%
# Loans	22	17	20	5	10	10	7
% # Loans	1.01%	0.78%	0.92%	0.23%	0.46%	0.46%	0.32%
BANKRUPTCY							
Balance	72,898.00	470,749.47	201,188.63	98,130.62	305,988.32	0.00	334,383.39
% Balance	0.02%	0.13%	0.06%	0.03%	0.09%	0.00%	0.09%
# Loans	1	3	2	1	3	0	1
% # Loans	0.05%	0.14%	0.09%	0.05%	0.14%	0.00%	0.05%
REO							
Balance	1,134,721.02	552,250.85	949,616.84	1,361,598.88	339,795.94	683,085.11	2,131,358.59
% Balance	0.32%	0.16%	0.27%	0.38%	0.10%	0.19%	0.60%
# Loans	6	6	6	8	3	4	11
% # Loans	0.28%	0.28%	0.28%	0.37%	0.14%	0.18%	0.51%
TOTAL							
Balance	5,749,978.08	3,923,406.99	5,047,139.79	2,860,188.65	3,428,080.20	2,639,227.95	4,194,431.29
% Balance	1.62%	1.10%	1.42%	0.80%	0.96%	0.74%	1.18%
# Loans	30	27	31	17	17	14	20
% # Loans	1.38%	1.24%	1.42%	0.78%	0.78%	0.64%	0.92%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	304,827.58	0.00	144,501.13	71,144.41	0.00	0.00	83,681.32
% Balance	0.09%	0.00%	0.04%	0.02%	0.00%	0.00%	0.02%
# Loans	1	0	1	1	0	0	1
% # Loans	0.05%	0.00%	0.05%	0.05%	0.00%	0.00%	0.05%
FORECLOSURE							
Balance	1,904,892.77	2,015,490.73	1,681,283.00	1,049,067.08	886,025.17	1,071,131.37	493,528.84
% Balance	0.54%	0.57%	0.47%	0.29%	0.25%	0.30%	0.14%
# Loans	8	10	9	6	5	4	2
% # Loans	0.37%	0.46%	0.41%	0.28%	0.23%	0.18%	0.09%
BANKRUPTCY							
Balance	0.00	169,343.24	235,139.48	188,037.51	346,040.24	0.00	179,359.08
% Balance	0.00%	0.05%	0.07%	0.05%	0.10%	0.00%	0.05%
# Loans	0	1	1	1	3	0	2
% # Loans	0.00%	0.05%	0.05%	0.05%	0.14%	0.00%	0.09%
REO							
Balance	773,153.44	1,004,416.41	1,021,180.55	851,294.37	908,680.16	605,201.45	939,972.26
% Balance	0.22%	0.28%	0.29%	0.24%	0.26%	0.17%	0.26%
# Loans	4	6	6	5	5	3	5
% # Loans	0.18%	0.28%	0.28%	0.23%	0.23%	0.14%	0.23%
TOTAL							
Balance	2,982,873.79	3,189,250.38	3,082,104.16	2,159,543.37	2,140,745.57	1,676,332.82	1,696,541.50
% Balance	0.84%	0.90%	0.87%	0.61%	0.60%	0.47%	0.48%
# Loans	13	17	17	13	13	7	10
% # Loans	0.60%	0.78%	0.78%	0.60%	0.60%	0.32%	0.46%

GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	1,143,891.19	596,995.45	342,913.64	533,396.98	0.00	335,242.74	1,045,653.19
% Balance	0.32%	0.17%	0.10%	0.15%	0.00%	0.09%	0.29%
# Loans	5	3	2	2	0	2	4
% # Loans	0.23%	0.14%	0.09%	0.09%	0.00%	0.09%	0.18%
BANKRUPTCY							
Balance	0.00	71,399.62	388,847.10	0.00	0.00	0.00	0.00
% Balance	0.00%	0.02%	0.11%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	1	0	0	0	0
% # Loans	0.00%	0.05%	0.05%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	796,207.24	813,940.87	594,925.99	628,160.99	0.00	0.00	376,644.13
% Balance	0.22%	0.23%	0.17%	0.18%	0.00%	0.00%	0.11%
# Loans	6	3	3	3	0	0	1
% # Loans	0.28%	0.14%	0.14%	0.14%	0.00%	0.00%	0.05%
TOTAL							
Balance	1,940,098.43	1,482,335.94	1,326,686.73	1,161,557.97	0.00	335,242.74	1,422,297.32
% Balance	0.55%	0.42%	0.37%	0.33%	0.00%	0.09%	0.40%
# Loans	11	7	6	5	0	2	5
% # Loans	0.51%	0.32%	0.28%	0.23%	0.00%	0.09%	0.23%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	287,527.48	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	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	791,331.32	119,929.89	0.00	95,491.85	0.00	130,386.90	0.00
% Balance	0.22%	0.03%	0.00%	0.03%	0.00%	0.04%	0.00%
# Loans	3	1	0	1	0	1	0
% # Loans	0.14%	0.05%	0.00%	0.05%	0.00%	0.05%	0.00%
BANKRUPTCY							
Balance	515,895.82	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.14%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	2	0	0	0	0	0	0
% # Loans	0.09%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	190,390.14	350,182.69	142,517.71	467,021.08	0.00	324,319.88	313,783.39
% Balance	0.05%	0.10%	0.04%	0.13%	0.00%	0.09%	0.09%
# Loans	1	2	1	1	0	1	1
% # Loans	0.05%	0.09%	0.05%	0.05%	0.00%	0.05%	0.05%
TOTAL							
Balance	1,785,144.76	470,112.58	142,517.71	562,512.93	0.00	454,706.78	313,783.39
% Balance	0.50%	0.13%	0.04%	0.16%	0.00%	0.13%	0.09%
# Loans	7	3	1	2	0	2	1
% # Loans	0.32%	0.14%	0.05%	0.09%	0.00%	0.09%	0.05%

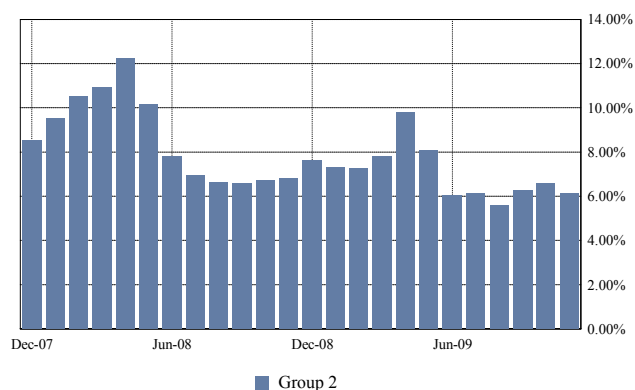
GROUP 1	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	382,343.35	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.05%	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	129,510.57	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	129,510.57	382,343.35	0.00	0.00	0.00	0.00	0.00
% Balance	0.04%	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	1	0	0	0	0	0
% # Loans	0.05%	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%

GROUP 1	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	65,631,024.92
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	18.44%
# Loans	0	0	0	0	0	0	384
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	17.63%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	69,100,966.40
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	19.41%
# Loans	0	0	0	0	0	0	364
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	16.71%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	12,163,220.22
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.42%
# Loans	0	0	0	0	0	0	80
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.67%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	21,208,369.23
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.96%
# Loans	0	0	0	0	0	0	120
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.51%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	168,103,580.77
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	47.22%
# Loans	0	0	0	0	0	0	948
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	43.53%

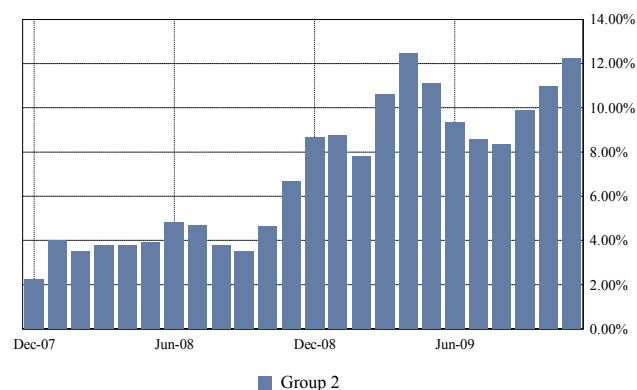
GROUP 2

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		11,765,046.05	7,804,248.20	39,018,626.70	58,587,920.95
	% Balance		3.69%	2.45%	12.23%	18.37%
	# Loans		52	27	133	212
	% # Loans		4.22%	2.19%	10.79%	17.19%
FORECLOSURE	Balance	0.00	0.00	203,975.35	96,085,702.48	96,289,677.83
	% Balance	0.00%	0.00%	0.06%	30.12%	30.18%
	# Loans	0	0	1	323	324
	% # Loans	0.00%	0.00%	0.08%	26.20%	26.28%
BANKRUPTCY	Balance	1,606,269.24	401,110.98	469,833.82	7,342,990.34	9,820,204.38
	% Balance	0.50%	0.13%	0.15%	2.30%	3.08%
	# Loans	7	1	1	27	36
	% # Loans	0.57%	0.08%	0.08%	2.19%	2.92%
REO	Balance	0.00	0.00	0.00	30,988,942.26	30,988,942.26
	% Balance	0.00%	0.00%	0.00%	9.71%	9.71%
	# Loans	0	0	0	104	104
	% # Loans	0.00%	0.00%	0.00%	8.43%	8.43%
TOTAL	Balance	1,606,269.24	12,166,157.03	8,478,057.37	173,436,261.78	195,686,745.42
	% Balance	0.50%	3.81%	2.66%	54.37%	61.34%
	# Loans	7	53	29	587	676
	% # Loans	0.57%	4.30%	2.35%	47.61%	54.83%

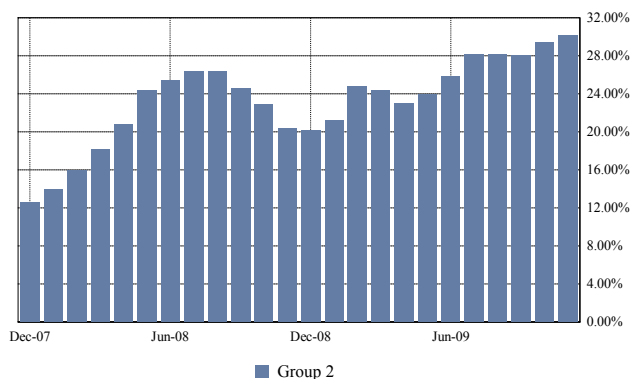
1 or 2 Payments Delinquent



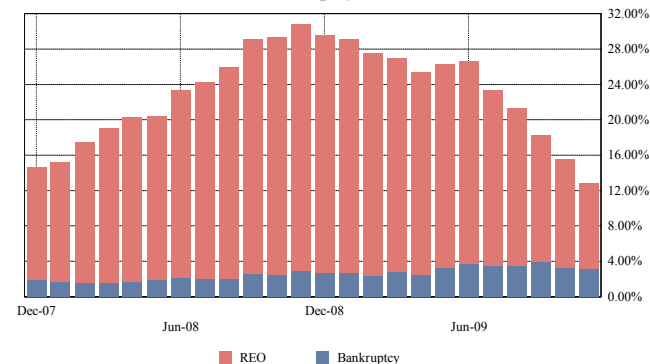
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		11,765,046.05	7,804,248.20	6,963,162.21	7,114,849.44	4,041,729.14	3,629,466.98
% Balance		3.69%	2.45%	2.18%	2.23%	1.27%	1.14%
# Loans		52	27	26	22	16	11
% # Loans		4.22%	2.19%	2.11%	1.78%	1.30%	0.89%
FORECLOSURE							
Balance	0.00	0.00	203,975.35	1,204,792.77	443,717.85	969,663.02	1,831,793.58
% Balance	0.00%	0.00%	0.06%	0.38%	0.14%	0.30%	0.57%
# Loans	0	0	1	4	1	6	5
% # Loans	0.00%	0.00%	0.08%	0.32%	0.08%	0.49%	0.41%
BANKRUPTCY							
Balance	1,606,269.24	401,110.98	469,833.82	212,802.97	418,265.12	201,600.00	0.00
% Balance	0.50%	0.13%	0.15%	0.07%	0.13%	0.06%	0.00%
# Loans	7	1	1	1	1	1	0
% # Loans	0.57%	0.08%	0.08%	0.08%	0.08%	0.08%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	1,606,269.24	12,166,157.03	8,478,057.37	8,380,757.95	7,976,832.41	5,212,992.16	5,461,260.56
% Balance	0.50%	3.81%	2.66%	2.63%	2.50%	1.63%	1.71%
# Loans	7	53	29	31	24	23	16
% # Loans	0.57%	4.30%	2.35%	2.51%	1.95%	1.87%	1.30%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	2,733,934.14	2,657,918.40	738,004.93	1,168,572.60	762,587.20	2,765,039.25	1,857,405.20
% Balance	0.86%	0.83%	0.23%	0.37%	0.24%	0.87%	0.58%
# Loans	9	8	3	7	5	8	5
% # Loans	0.73%	0.65%	0.24%	0.57%	0.41%	0.65%	0.41%
FORECLOSURE							
Balance	3,702,737.55	4,117,647.21	8,539,819.93	5,313,131.67	7,472,691.70	5,276,504.11	3,948,545.23
% Balance	1.16%	1.29%	2.68%	1.67%	2.34%	1.65%	1.24%
# Loans	18	14	34	17	23	17	13
% # Loans	1.46%	1.14%	2.76%	1.38%	1.87%	1.38%	1.05%
BANKRUPTCY							
Balance	769,408.02	549,505.00	0.00	678,244.53	0.00	95,573.27	1,197,670.43
% Balance	0.24%	0.17%	0.00%	0.21%	0.00%	0.03%	0.38%
# Loans	3	2	0	3	0	1	4
% # Loans	0.24%	0.16%	0.00%	0.24%	0.00%	0.08%	0.32%
REO							
Balance	0.00	0.00	901,991.16	143,508.77	0.00	581,088.55	572,242.21
% Balance	0.00%	0.00%	0.28%	0.04%	0.00%	0.18%	0.18%
# Loans	0	0	2	1	0	2	2
% # Loans	0.00%	0.00%	0.16%	0.08%	0.00%	0.16%	0.16%
TOTAL							
Balance	7,206,079.71	7,325,070.61	10,179,816.02	7,303,457.57	8,235,278.90	8,718,205.18	7,575,863.07
% Balance	2.26%	2.30%	3.19%	2.29%	2.58%	2.73%	2.37%
# Loans	30	24	39	28	28	28	24
% # Loans	2.43%	1.95%	3.16%	2.27%	2.27%	2.27%	1.95%

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	418,454.12	132,224.89	0.00	0.00	0.00	1,073,521.26	0.00
% Balance	0.13%	0.04%	0.00%	0.00%	0.00%	0.34%	0.00%
# Loans	1	1	0	0	0	3	0
% # Loans	0.08%	0.08%	0.00%	0.00%	0.00%	0.24%	0.00%
FORECLOSURE							
Balance	3,905,767.96	2,744,305.80	3,285,378.93	3,536,585.69	3,977,466.24	4,547,476.90	5,167,266.42
% Balance	1.22%	0.86%	1.03%	1.11%	1.25%	1.43%	1.62%
# Loans	12	9	10	12	11	14	18
% # Loans	0.97%	0.73%	0.81%	0.97%	0.89%	1.14%	1.46%
BANKRUPTCY							
Balance	360,936.09	541,813.31	158,018.51	420,000.00	126,056.73	0.00	315,984.70
% Balance	0.11%	0.17%	0.05%	0.13%	0.04%	0.00%	0.10%
# Loans	1	2	1	1	1	0	1
% # Loans	0.08%	0.16%	0.08%	0.08%	0.08%	0.00%	0.08%
REO							
Balance	712,306.26	2,267,736.93	466,319.49	1,624,348.12	1,791,462.01	1,739,714.10	2,199,747.36
% Balance	0.22%	0.71%	0.15%	0.51%	0.56%	0.55%	0.69%
# Loans	2	6	2	3	7	6	7
% # Loans	0.16%	0.49%	0.16%	0.24%	0.57%	0.49%	0.57%
TOTAL							
Balance	5,397,464.43	5,686,080.93	3,909,716.93	5,580,933.81	5,894,984.98	7,360,712.26	7,682,998.48
% Balance	1.69%	1.78%	1.23%	1.75%	1.85%	2.31%	2.41%
# Loans	16	18	13	16	19	23	26
% # Loans	1.30%	1.46%	1.05%	1.30%	1.54%	1.87%	2.11%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	936,000.00	0.00	0.00	0.00	316,459.69	673,781.56	193,599.90
% Balance	0.29%	0.00%	0.00%	0.00%	0.10%	0.21%	0.06%
# Loans	2	0	0	0	1	1	1
% # Loans	0.16%	0.00%	0.00%	0.00%	0.08%	0.08%	0.08%
FORECLOSURE							
Balance	3,582,887.05	3,368,145.12	1,839,533.46	2,821,295.98	3,625,203.20	1,681,075.15	1,210,971.96
% Balance	1.12%	1.06%	0.58%	0.88%	1.14%	0.53%	0.38%
# Loans	13	11	7	9	14	5	4
% # Loans	1.05%	0.89%	0.57%	0.73%	1.14%	0.41%	0.32%
BANKRUPTCY							
Balance	0.00	0.00	147,909.47	448,000.00	0.00	409,202.19	0.00
% Balance	0.00%	0.00%	0.05%	0.14%	0.00%	0.13%	0.00%
# Loans	0	0	1	1	0	1	0
% # Loans	0.00%	0.00%	0.08%	0.08%	0.00%	0.08%	0.00%
REO							
Balance	2,942,670.60	1,596,398.62	698,024.25	2,201,586.41	1,458,858.98	1,178,911.86	827,958.55
% Balance	0.92%	0.50%	0.22%	0.69%	0.46%	0.37%	0.26%
# Loans	8	6	3	7	5	5	2
% # Loans	0.65%	0.49%	0.24%	0.57%	0.41%	0.41%	0.16%
TOTAL							
Balance	7,461,557.65	4,964,543.74	2,685,467.18	5,470,882.39	5,400,521.87	3,942,970.76	2,232,530.41
% Balance	2.34%	1.56%	0.84%	1.71%	1.69%	1.24%	0.70%
# Loans	23	17	11	17	20	12	7
% # Loans	1.87%	1.38%	0.89%	1.38%	1.62%	0.97%	0.57%

GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	212,489.07
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.07%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.08%
FORECLOSURE							
Balance	1,085,874.04	1,153,256.06	427,499.99	672,022.12	946,355.01	1,076,503.79	870,404.76
% Balance	0.34%	0.36%	0.13%	0.21%	0.30%	0.34%	0.27%
# Loans	4	3	1	2	3	2	2
% # Loans	0.32%	0.24%	0.08%	0.16%	0.24%	0.16%	0.16%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	292,000.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.09%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.08%	0.00%
REO							
Balance	1,549,605.78	900,742.36	208,987.79	1,228,525.02	540,737.88	560,000.00	443,622.70
% Balance	0.49%	0.28%	0.07%	0.39%	0.17%	0.18%	0.14%
# Loans	6	4	1	4	4	1	2
% # Loans	0.49%	0.32%	0.08%	0.32%	0.32%	0.08%	0.16%
TOTAL							
Balance	2,635,479.82	2,053,998.42	636,487.78	1,900,547.14	1,487,092.89	1,928,503.79	1,526,516.53
% Balance	0.83%	0.64%	0.20%	0.60%	0.47%	0.60%	0.48%
# Loans	10	7	2	6	7	4	5
% # Loans	0.81%	0.57%	0.16%	0.49%	0.57%	0.32%	0.41%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	304,984.29	324,442.43	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.10%	0.10%	0.00%	0.00%
# Loans	0	0	0	1	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.08%	0.08%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	296,732.01	238,325.65	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.09%	0.07%	0.00%
# Loans	0	0	0	0	1	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.08%	0.08%	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	273,798.00	105,920.71	0.00	0.00	0.00	0.00	0.00
% Balance	0.09%	0.03%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	1	0	0	0	0	0
% # Loans	0.08%	0.08%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	273,798.00	105,920.71	0.00	304,984.29	621,174.44	238,325.65	0.00
% Balance	0.09%	0.03%	0.00%	0.10%	0.19%	0.07%	0.00%
# Loans	1	1	0	1	2	1	0
% # Loans	0.08%	0.08%	0.00%	0.08%	0.16%	0.08%	0.00%

GROUP 2	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	541,244.64	0.00	279,848.36	383,231.57	0.00	0.00	0.00
% Balance	0.17%	0.00%	0.09%	0.12%	0.00%	0.00%	0.00%
# Loans	1	0	1	1	0	0	0
% # Loans	0.08%	0.00%	0.08%	0.08%	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	0.00	688,542.15	328,000.00	255,585.64	0.00	0.00	0.00
% Balance	0.00%	0.22%	0.10%	0.08%	0.00%	0.00%	0.00%
# Loans	0	2	1	1	0	0	0
% # Loans	0.00%	0.16%	0.08%	0.08%	0.00%	0.00%	0.00%
TOTAL							
Balance	541,244.64	688,542.15	607,848.36	638,817.21	0.00	0.00	0.00
% Balance	0.17%	0.22%	0.19%	0.20%	0.00%	0.00%	0.00%
# Loans	1	2	2	2	0	0	0
% # Loans	0.08%	0.16%	0.16%	0.16%	0.00%	0.00%	0.00%

GROUP 2	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	58,587,920.95
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	18.37%
# Loans	0	0	0	0	0	0	212
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	17.19%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	96,289,677.83
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	30.18%
# Loans	0	0	0	0	0	0	324
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	26.28%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	9,820,204.38
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.08%
# Loans	0	0	0	0	0	0	36
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.92%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	30,988,942.26
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.71%
# Loans	0	0	0	0	0	0	104
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.43%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	195,686,745.42
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	61.34%
# Loans	0	0	0	0	0	0	676
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	54.83%

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:							
87260352 1	60,300.00	58,797.84	01-Dec-2007	8.450%	IN - 90.00%	360	01-Nov-2005
89187397 1	152,950.00	147,760.34	01-Apr-2008	7.450%	IL - 95.00%	360	01-Dec-2005
89418958 1	102,600.00	98,512.21	01-Oct-2008	6.400%	MO - 95.00%	360	01-Jan-2006
89895072 1	310,500.00	300,087.09	01-Jan-2008	8.000%	CA - 90.00%	360	01-Dec-2005
89924716 1	211,200.00	210,669.87	01-Oct-2008	8.240%	HI - 80.00%	360	01-Dec-2005
89927511 1	196,000.00	189,397.45	01-Aug-2008	9.120%	MD - 80.00%	360	01-Jan-2006
90507591 2	152,000.00	145,581.46	01-May-2008	8.950%	IN - 95.00%	360	01-Jan-2006
90530031 2	528,000.00	528,000.00	01-Jun-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90932518 1	305,500.00	305,439.58	01-Dec-2008	7.620%	CA - 89.85%	360	01-Jan-2006
91298638 2	240,000.00	240,000.00	01-Sep-2008	8.750%	CA - 80.00%	360	01-Jan-2006
91726711 1	161,500.00	157,161.18	01-Jul-2008	8.850%	FL - 85.00%	360	01-Feb-2006
91745232 1	196,000.00	188,196.77	01-May-2008	7.750%	CT - 76.86%	360	01-Feb-2006
92052992 1	64,505.00	62,901.99	01-Aug-2008	8.800%	MN - 95.00%	360	01-Feb-2006
TOTAL	2,681,055.00	2,632,505.78					
Became REO Property in a Prior Period:							
78929155 2	110,500.00	105,920.71	01-Sep-2006	7.750%	TN - 85.00%	360	01-Aug-2005
79395471 2	419,900.00	402,742.03	01-Aug-2007	7.900%	NY - 95.00%	360	01-Aug-2005
79514832 1	180,000.00	174,649.60	01-Oct-2007	9.120%	CA - 90.00%	360	01-Jul-2005
80057771 2	233,750.00	223,460.38	01-Aug-2007	7.000%	FL - 85.00%	360	01-Aug-2005
82561192 1	118,750.00	113,570.39	01-Jul-2008	7.250%	AZ - 95.00%	360	01-Sep-2005
82737933 1	176,250.00	170,833.74	01-Jul-2008	8.000%	MN - 75.00%	360	01-Oct-2005
82905357 2	368,000.00	351,631.20	01-Feb-2006	7.000%	NY - 80.00%	360	01-Oct-2005
83122812 2	199,500.00	199,499.70	01-Aug-2007	8.050%	FL - 95.00%	360	01-Dec-2005
83260372 1	90,000.00	87,115.49	01-Sep-2007	7.500%	FL - 90.00%	360	01-Nov-2005
83704031 1	99,000.00	95,037.00	01-Apr-2008	7.120%	MO - 90.00%	360	01-Oct-2005
83766618 2	273,798.00	273,798.00	01-Oct-2006	8.750%	CA - 80.00%	360	01-Jan-2006
83810259 2	497,250.00	475,726.80	01-Aug-2007	7.870%	CA - 85.00%	360	01-Dec-2005
84026012 1	316,000.00	306,947.90	01-Jan-2008	9.120%	IL - 80.00%	360	01-Jan-2006
84029438 1	250,000.00	241,100.17	01-Mar-2007	7.300%	PA - 89.93%	360	01-Sep-2005
84102532 1	116,800.00	111,820.23	01-Jun-2008	7.200%	MI - 80.00%	360	01-Jan-2006
84304955 2	436,500.00	422,176.13	01-Nov-2007	7.800%	CA - 90.00%	360	01-Oct-2005
84340090 1	290,000.00	311,514.58	01-Sep-2008	9.000%	WA - 87.88%	360	01-Feb-2006
84608298 1	160,200.00	156,953.68	01-Sep-2006	9.850%	FL - 90.00%	360	01-Mar-2006
84804038 2	585,000.00	578,024.96	01-Sep-2007	8.350%	CA - 90.00%	360	01-Oct-2005
85117190 1	189,900.00	185,712.41	01-May-2007	9.650%	CT - 90.00%	360	01-Oct-2005
85275790 1	176,000.00	168,608.66	01-May-2008	7.400%	MD - 80.00%	360	01-Oct-2005
85778439 1	484,500.00	467,021.08	01-Jul-2006	7.120%	NY - 85.00%	360	01-Nov-2005
85984870 1	178,200.00	173,266.11	01-Jun-2007	8.400%	IL - 90.00%	360	01-Nov-2005
86107315 2	80,700.00	76,792.10	01-Jan-2007	6.750%	AL - 84.95%	360	01-Nov-2005
86195435 2	161,500.00	157,430.07	01-Aug-2007	8.550%	FL - 95.00%	360	01-Nov-2005
86205796 1	198,000.00	193,229.01	01-Sep-2006	8.600%	MI - 90.00%	360	01-Oct-2005
86302999 2	332,500.00	318,808.54	01-Jun-2007	7.000%	NY - 95.00%	360	01-Oct-2005

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
86331154 2	202,300.00	192,866.07	01-Jun-2008	7.550%	FL - 89.91%	360	01-Nov-2005
86353034 1	320,000.00	304,867.27	01-Sep-2007	6.850%	IL - 73.06%	360	01-Nov-2005
86389152 1	120,000.00	115,396.20	01-May-2008	7.120%	FL - 78.95%	360	01-Oct-2005
86683117 1	125,400.00	121,674.74	01-Mar-2007	7.950%	IN - 95.00%	360	01-Oct-2005
87080552 1	103,500.00	100,223.63	01-Apr-2008	8.300%	IA - 90.00%	360	01-Nov-2005
87167516 1	251,750.00	241,638.39	01-Nov-2007	7.800%	IL - 95.00%	360	01-Nov-2005
87359873 1	187,500.00	180,751.63	01-May-2008	7.850%	MI - 100.00%	360	01-Nov-2005
87370714 1	238,500.00	229,518.26	01-Jan-2008	8.000%	MN - 90.00%	360	01-Dec-2005
87376273 2	240,000.00	232,009.36	01-Nov-2007	7.500%	MA - 80.00%	360	01-Nov-2005
87410437 1	67,500.00	65,895.93	01-Mar-2008	9.950%	NM - 90.00%	360	01-Nov-2005
87463113 1	268,000.00	268,000.00	01-Apr-2008	7.450%	CA - 80.00%	360	01-Nov-2005
87542718 1	407,700.00	399,220.56	01-Aug-2007	7.120%	CA - 90.00%	360	01-Nov-2005
87583753 1	209,700.00	204,668.67	01-Oct-2007	8.850%	MI - 90.00%	360	01-Dec-2005
87702874 1	75,250.00	73,841.71	01-Apr-2008	11.800%	NC - 70.00%	360	01-Nov-2005
87783593 2	544,500.00	521,941.62	01-Apr-2008	7.120%	CA - 90.00%	360	01-Nov-2005
87784112 1	171,000.00	164,811.48	01-Jan-2008	7.800%	AZ - 90.00%	360	01-Nov-2005
87800637 1	145,600.00	140,614.31	01-Feb-2008	7.990%	IL - 80.00%	360	01-Nov-2005
87855870 1	331,500.00	324,319.88	01-May-2006	9.400%	NJ - 85.00%	360	01-Nov-2005
87982997 1	129,200.00	125,546.39	01-Aug-2007	7.850%	FL - 85.00%	360	01-Nov-2005
88350392 2	288,000.00	288,000.00	01-Feb-2008	8.000%	CA - 80.00%	360	01-Dec-2005
88354279 2	126,290.00	120,968.59	01-Mar-2008	8.000%	AZ - 73.00%	360	01-Dec-2005
88385430 2	328,000.00	341,088.55	01-Sep-2008	5.890%	CA - 80.00%	360	01-Dec-2005
88429519 1	74,100.00	72,071.97	01-May-2007	8.900%	IL - 95.00%	360	01-Nov-2005
88457395 2	159,920.00	159,919.99	01-Mar-2008	7.800%	FL - 80.00%	360	01-Jan-2006
88485354 1	107,910.00	105,244.98	01-May-2007	8.500%	FL - 90.00%	360	01-Nov-2005
88493119 2	560,000.00	560,000.00	01-Dec-2006	8.000%	CA - 80.00%	360	01-Dec-2005
88514518 2	391,920.00	391,919.89	01-Dec-2007	8.000%	CA - 80.00%	360	01-Dec-2005
88536198 1	135,000.00	129,510.57	01-Mar-2006	6.750%	IL - 88.24%	360	01-Nov-2005
88576350 2	256,500.00	256,500.00	01-Jul-2007	8.000%	FL - 90.00%	360	01-Dec-2005
88599196 1	120,000.00	114,559.69	01-Jul-2008	6.990%	CA - 61.54%	360	01-Dec-2005
88617196 2	404,500.00	392,459.63	01-Feb-2008	9.150%	CA - 89.89%	360	01-Dec-2005
88620471 1	364,500.00	364,152.00	01-Oct-2007	7.350%	NY - 90.00%	360	01-Nov-2005
88624713 2	400,000.00	399,942.36	01-Apr-2007	8.000%	NY - 80.00%	360	01-Dec-2005
88646831 1	152,840.00	152,839.01	01-Jan-2008	8.000%	MN - 80.00%	360	01-Dec-2005
88660592 2	194,750.00	190,116.94	01-Oct-2007	8.900%	FL - 95.00%	360	01-Dec-2005
88698071 1	291,000.00	279,577.09	01-Jun-2007	8.000%	CA - 74.81%	360	01-Dec-2005
88704598 1	271,500.00	261,108.04	01-Dec-2007	8.000%	FL - 84.84%	360	01-Dec-2005
88763479 2	618,750.00	605,136.80	01-Jul-2007	9.850%	NJ - 75.00%	360	01-Jan-2006
88802590 2	380,000.00	380,000.00	01-Nov-2007	8.000%	CA - 80.00%	360	01-Dec-2005
88833116 1	228,000.00	227,744.98	01-Jul-2008	8.000%	NV - 80.00%	360	01-Dec-2005
88844519 2	196,760.00	196,760.00	01-Feb-2007	8.000%	FL - 80.00%	360	01-Dec-2005
88903273 1	129,500.00	143,611.75	01-Oct-2008	10.450%	MI - 89.62%	360	01-Dec-2005
88931910 2	295,200.00	295,200.00	01-Feb-2008	8.000%	CA - 80.00%	360	01-Dec-2005
88971437 2	331,500.00	320,738.03	01-May-2008	8.400%	NV - 85.00%	360	01-Dec-2005
89005839 1	191,250.00	184,878.42	01-Jun-2007	7.700%	IL - 85.00%	360	01-Dec-2005
89008239 1	360,000.00	350,851.04	01-Jul-2008	9.700%	ID - 90.00%	360	01-Jan-2006
89043517 1	384,000.00	384,000.00	01-Apr-2007	8.000%	CA - 80.00%	360	01-Dec-2005

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
89069397 2	430,400.00	430,400.00	01-Sep-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89133755 2	340,000.00	340,000.00	01-Mar-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89148233 2	296,910.00	288,752.49	01-Nov-2007	9.120%	FL - 90.00%	360	01-Jan-2006
89166318 2	96,300.00	93,828.17	01-Jan-2007	9.900%	OK - 90.00%	360	01-Jan-2006
89214191 2	69,300.00	66,768.75	01-Jul-2007	8.000%	IN - 90.00%	360	01-Dec-2005
89233878 1	64,675.00	63,344.00	01-Jan-2009	11.150%	TX - 65.00%	360	01-Dec-2005
89234751 1	132,000.00	132,000.00	01-Oct-2007	7.900%	AZ - 82.50%	360	01-Dec-2005
89244594 2	400,000.00	400,000.00	01-Dec-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89289516 1	153,000.00	148,498.73	01-Nov-2007	9.120%	PA - 90.00%	360	01-Jan-2006
89299317 1	156,000.00	155,999.08	01-Aug-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
89306039 2	380,000.00	366,030.18	01-Dec-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89316475 1	207,000.00	199,756.68	01-Nov-2007	7.600%	IL - 90.00%	360	01-Dec-2005
89352512 2	66,700.00	65,142.64	01-Nov-2007	9.200%	TX - 88.93%	360	01-Jan-2006
89403158 2	344,000.00	343,996.92	01-Oct-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89460950 2	505,000.00	505,000.00	01-Jun-2008	8.000%	CA - 93.52%	360	01-Dec-2005
89461511 2	505,750.00	482,846.32	01-Sep-2007	8.000%	CA - 85.00%	360	01-Dec-2005
89470876 1	82,500.00	80,489.57	01-Aug-2007	9.650%	IL - 85.05%	360	01-Dec-2005
89476675 2	316,200.00	304,306.26	01-Jul-2008	8.000%	FL - 85.00%	360	01-Dec-2005
89547475 2	89,250.00	87,622.70	01-Nov-2006	8.650%	MI - 85.00%	360	01-Dec-2005
89582712 2	208,320.00	208,318.00	01-Nov-2007	8.400%	FL - 80.00%	360	01-Jan-2006
89609630 1	142,400.00	138,572.24	01-Mar-2008	9.120%	AZ - 80.00%	360	01-Jan-2006
89621833 2	103,500.00	100,818.53	01-May-2007	9.120%	FL - 90.00%	360	01-Jan-2006
89626634 1	148,000.00	142,517.71	01-Aug-2006	6.750%	IL - 76.68%	360	01-Dec-2005
89635155 1	323,000.00	313,783.39	01-Apr-2006	8.050%	MA - 85.00%	360	01-Jan-2006
89636716 1	166,660.00	162,701.44	01-Sep-2007	10.050%	FL - 68.02%	360	01-Jan-2006
89652911 1	97,750.00	95,384.48	01-Jul-2007	8.800%	WI - 80.32%	360	01-Dec-2005
89654073 1	110,700.00	107,841.81	01-Nov-2007	8.900%	WI - 88.56%	360	01-Jan-2006
89731871 2	118,400.00	118,400.00	01-Sep-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89767511 1	140,000.00	133,758.54	01-Aug-2007	7.620%	FL - 80.00%	360	01-Jan-2006
89788830 2	124,000.00	121,305.44	01-Feb-2007	9.600%	FL - 80.00%	360	01-Jan-2006
89863674 2	228,000.00	220,267.66	01-Sep-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89867717 2	440,000.00	440,000.00	01-May-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89867998 1	74,700.00	72,922.72	01-Jun-2008	9.300%	WI - 90.00%	360	01-Jan-2006
89872352 1	92,700.00	89,851.93	01-Dec-2008	9.120%	TX - 90.00%	360	01-Jan-2006
89882914 1	284,050.00	278,050.76	01-Feb-2007	9.920%	IL - 95.00%	360	01-Jan-2006
89894315 1	88,000.00	85,726.63	01-Oct-2007	9.120%	MI - 80.00%	360	01-Jan-2006
89921837 2	256,000.00	255,398.16	01-Jan-2008	8.500%	MD - 80.00%	360	01-Jan-2006
89922272 1	119,700.00	120,169.97	01-Sep-2008	6.570%	MI - 90.00%	360	01-Dec-2005
89925150 2	267,600.00	267,600.00	01-Feb-2008	8.750%	CA - 80.00%	360	01-Jan-2006
89928915 2	408,000.00	408,000.00	01-Jul-2008	8.750%	CA - 80.00%	360	01-Jan-2006
89983399 2	508,000.00	508,000.00	01-Feb-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89985550 2	484,000.00	483,999.99	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jan-2006
89996318 2	328,000.00	328,000.00	01-Jan-2006	8.650%	IL - 80.00%	360	01-Jan-2006
89997555 1	134,250.00	131,634.46	01-Feb-2007	10.050%	IL - 75.00%	360	01-Jan-2006
90049917 2	172,000.00	164,242.21	01-Aug-2008	8.000%	TX - 80.00%	360	01-Jan-2006
90071150 1	387,000.00	376,644.13	01-Nov-2006	9.120%	FL - 90.00%	360	01-Jan-2006
90083635 2	169,600.00	164,125.04	01-Mar-2008	8.750%	NV - 80.00%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
90104035 1	140,400.00	132,171.54	01-Nov-2007	8.450%	FL - 90.00%	360	01-Jan-2006
90114638 2	172,350.00	167,423.58	01-Jul-2007	8.750%	FL - 90.00%	360	01-Jan-2006
90135633 2	83,200.00	80,454.47	01-Feb-2008	7.600%	MN - 64.00%	360	01-Jan-2006
90162876 1	237,000.00	232,151.08	01-Mar-2007	10.170%	IL - 64.93%	360	01-Dec-2005
90164799 2	552,000.00	551,755.46	01-Jun-2008	8.000%	CA - 80.00%	360	01-Jan-2006
90171836 2	344,000.00	330,658.82	01-Apr-2008	8.000%	IL - 80.00%	360	01-Dec-2005
90179391 1	62,910.00	60,860.22	01-Jun-2008	8.950%	MN - 90.00%	360	01-Jan-2006
90221839 1	221,000.00	222,053.16	01-Aug-2008	6.790%	CA - 78.93%	360	01-Jan-2006
90229154 2	85,025.00	83,082.73	01-Jul-2007	9.120%	MS - 95.00%	360	01-Jan-2006
90246190 1	360,900.00	350,723.27	01-Apr-2008	9.000%	MD - 90.00%	360	01-Feb-2006
90273517 2	420,000.00	402,459.58	01-Feb-2007	6.600%	CA - 72.41%	360	01-Jan-2006
90302837 1	117,000.00	114,002.79	01-Apr-2008	8.950%	WI - 90.00%	360	01-Jan-2006
90304791 1	114,000.00	111,104.29	01-Jan-2008	9.150%	IL - 95.00%	360	01-Jan-2006
90304957 2	261,250.00	255,585.64	01-Dec-2005	9.120%	NJ - 95.00%	360	01-Jan-2006
90310830 2	271,200.00	258,915.40	01-Jun-2008	7.620%	MI - 80.00%	360	01-Jan-2006
90316795 2	296,000.00	296,000.00	01-Mar-2008	8.000%	CA - 80.00%	360	01-Dec-2005
90320870 2	536,000.00	535,960.98	01-Dec-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90331679 1	61,200.00	59,983.65	01-Oct-2007	9.850%	MI - 90.00%	360	01-Jan-2006
90372152 1	129,500.00	125,026.03	01-Feb-2008	8.750%	AR - 58.86%	360	01-Jan-2006
90415472 2	284,000.00	284,000.00	01-Jan-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90436072 1	112,500.00	109,322.55	01-Jan-2008	9.120%	MI - 90.00%	360	01-Jan-2006
90442278 2	800,000.00	771,747.68	01-Apr-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90442633 2	264,000.00	256,338.68	01-May-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90450396 1	68,800.00	66,973.31	01-Apr-2007	8.900%	PA - 80.00%	360	01-Jan-2006
90497074 2	157,200.00	153,011.62	01-Jan-2008	9.120%	MI - 84.97%	360	01-Jan-2006
90514233 1	106,250.00	102,960.64	01-Nov-2008	9.120%	TX - 85.00%	360	01-Jan-2006
90516311 2	208,000.00	208,000.00	01-Dec-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90519117 1	137,750.00	135,327.77	01-Mar-2008	9.120%	IL - 95.00%	360	01-Jan-2006
90525437 1	116,450.00	113,204.27	01-Jun-2008	9.120%	IL - 85.00%	360	01-Jan-2006
90538877 1	225,000.00	224,999.71	01-Oct-2008	7.150%	CA - 90.00%	360	01-Jan-2006
90543513 2	403,200.00	403,200.00	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90549551 1	374,000.00	361,677.53	01-Jan-2008	9.120%	IL - 86.98%	360	01-Jan-2006
90558834 2	375,920.00	375,920.00	01-May-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90589755 2	540,000.00	540,000.00	01-Mar-2008	8.750%	CA - 79.41%	360	01-Jan-2006
90593799 1	405,000.00	390,325.56	01-Dec-2007	8.750%	NJ - 90.00%	360	01-Jan-2006
90600511 1	174,250.00	169,665.10	01-Aug-2007	8.500%	FL - 85.00%	360	01-Jan-2006
90620477 2	148,500.00	143,508.77	01-Nov-2008	8.750%	CA - 90.00%	360	01-Jan-2006
90654831 2	509,150.00	509,150.01	01-Jun-2007	9.120%	AZ - 85.00%	360	01-Jan-2006
90681438 2	232,000.00	232,000.00	01-Apr-2007	9.120%	TX - 80.00%	360	01-Jan-2006
90692716 1	375,000.00	362,967.56	01-Apr-2007	9.100%	CA - 75.00%	360	01-Jan-2006
90710039 2	170,400.00	170,400.00	01-Apr-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90737198 1	120,700.00	116,643.30	01-Jul-2007	9.120%	MD - 85.00%	360	01-Jan-2006
90741158 1	210,800.00	202,941.76	01-Feb-2008	8.350%	IL - 80.00%	360	01-Jan-2006
90745555 2	408,000.00	408,000.00	01-Aug-2008	8.750%	CA - 85.00%	360	01-Jan-2006
90809153 2	264,000.00	264,000.00	01-Sep-2007	8.820%	CA - 80.00%	360	01-Jan-2006
90813312 2	372,000.00	372,000.00	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90866757 2	520,000.00	520,000.00	01-Dec-2007	8.750%	CA - 80.00%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
90904954 2	185,520.00	179,055.90	01-May-2007	7.750%	FL - 80.00%	360	01-Feb-2006
90924911 2	231,200.00	231,200.00	01-Jun-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90931593 1	180,000.00	174,509.26	01-Nov-2007	8.750%	AZ - 90.00%	360	01-Jan-2006
90976275 1	144,000.00	144,000.00	01-Jan-2008	8.750%	CO - 80.00%	360	01-Jan-2006
90998717 2	98,400.00	98,400.00	01-Apr-2007	9.120%	FL - 80.00%	360	01-Jan-2006
91047514 2	630,000.00	610,014.66	01-Dec-2007	9.120%	MD - 90.00%	360	01-Jan-2006
91062554 1	64,800.00	62,922.00	01-Dec-2007	8.450%	TX - 80.00%	360	01-Jan-2006
91093914 2	202,500.00	197,472.67	01-May-2007	9.300%	TX - 90.00%	360	01-Feb-2006
91106393 1	195,200.00	190,390.14	01-Oct-2006	9.000%	IL - 80.00%	360	01-Feb-2006
91114793 2	356,000.00	356,000.00	01-Nov-2006	9.050%	CA - 80.00%	360	01-Jan-2006
91124032 2	348,000.00	336,910.95	01-Feb-2006	7.750%	NY - 80.00%	360	01-Feb-2006
91155994 2	112,500.00	107,647.47	01-Sep-2007	9.120%	MN - 75.00%	360	01-Jan-2006
91159913 2	215,200.00	208,987.79	01-Mar-2007	7.750%	IL - 80.00%	360	01-Feb-2006
91202994 2	328,000.00	328,000.00	01-Jan-2008	7.750%	CA - 80.00%	360	01-Feb-2006
91211912 1	182,000.00	174,309.38	01-Jan-2008	7.250%	CA - 49.19%	360	01-Jan-2006
91235390 1	114,000.00	110,636.37	01-Jun-2008	9.120%	IL - 95.00%	360	01-Jan-2006
91254193 1	153,000.00	149,036.28	01-May-2008	9.120%	MO - 85.00%	360	01-Jan-2006
91273235 1	61,600.00	60,387.76	01-May-2007	9.200%	MI - 80.00%	360	01-Feb-2006
91281154 1	102,400.00	101,845.83	01-Dec-2008	9.120%	TX - 80.00%	360	01-Jan-2006
91298554 1	219,002.00	214,503.01	01-Feb-2008	9.750%	FL - 85.00%	360	01-Mar-2006
91320671 2	416,000.00	416,000.00	01-Feb-2008	8.750%	CA - 80.00%	360	01-Jan-2006
91321919 1	220,000.00	212,010.14	01-Apr-2008	7.950%	CA - 42.31%	360	01-Feb-2006
91333872 2	169,000.00	163,910.39	01-Oct-2007	7.850%	FL - 79.97%	360	01-Feb-2006
91408633 1	130,900.00	142,439.94	01-Oct-2008	10.100%	AZ - 70.00%	360	01-Feb-2006
91432237 1	193,200.00	187,466.43	01-Jun-2007	8.750%	FL - 80.00%	360	01-Jan-2006
91642512 1	150,300.00	146,344.94	01-Sep-2007	9.250%	IL - 90.00%	360	01-Feb-2006
91703751 1	78,300.00	76,741.10	01-Jan-2008	9.720%	MS - 90.00%	360	01-Feb-2006
91708677 1	117,325.00	114,784.21	01-Jun-2007	8.950%	MO - 94.62%	360	01-Feb-2006
91741553 1	137,200.00	132,816.85	01-Aug-2008	7.850%	AZ - 80.00%	360	01-Feb-2006
91842757 1	153,900.00	150,265.23	01-Sep-2007	10.150%	NC - 95.00%	360	01-Feb-2006
91928150 1	152,800.00	147,627.30	01-May-2008	7.750%	AZ - 80.00%	360	01-Feb-2006
91965475 2	323,000.00	314,970.37	01-Dec-2007	9.850%	CT - 95.00%	360	01-Feb-2006
91990671 2	88,200.00	86,117.61	01-Jan-2007	8.800%	FL - 90.00%	360	01-Feb-2006
91999995 2	176,640.00	170,448.39	01-Mar-2008	8.050%	CT - 80.00%	360	01-Feb-2006
92253756 2	261,600.00	253,485.79	01-Dec-2007	7.750%	CA - 80.00%	360	01-Feb-2006
92261510 2	249,999.00	244,279.89	01-Dec-2007	8.650%	AZ - 94.34%	360	01-Feb-2006
92282078 2	212,000.00	204,137.59	01-Jan-2008	7.750%	FL - 80.00%	360	01-Feb-2006
92357557 1	149,400.00	145,910.14	01-Dec-2008	10.350%	AR - 90.00%	360	01-Mar-2006
92446152 1	405,000.00	393,173.67	01-Jul-2007	7.500%	NY - 90.00%	360	01-Mar-2006
92505759 1	81,000.00	82,807.04	01-Jun-2008	8.980%	MI - 90.00%	360	01-Feb-2006
92643436 1	224,100.00	218,475.77	01-Feb-2007	8.300%	FL - 90.00%	360	01-Mar-2006
92845999 1	243,000.00	238,526.72	01-May-2007	9.850%	FL - 90.00%	360	01-Mar-2006
92996156 1	136,800.00	134,263.40	01-May-2007	10.200%	IL - 90.00%	360	01-Mar-2006
TOTAL	50,503,194.00	49,564,805.71					
TOTAL	53,184,249.00	52,197,311.49					



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:							
83903211 1	112,500.00	109,146.93	01-Dec-2008	9.120%	TX - 90.00%	360	01-Jan-2006
84481431 1	173,850.00	165,478.26	01-Jul-2008	7.050%	TX - 95.00%	360	01-Sep-2005
85491157 1	138,700.00	133,976.22	01-Nov-2007	8.250%	PA - 95.00%	360	01-Nov-2005
85841393 1	409,500.00	394,554.95	01-Sep-2008	8.050%	NV - 90.00%	360	01-Oct-2005
85848752 1	102,600.00	98,378.17	01-Jun-2009	7.800%	IL - 90.00%	360	01-Oct-2005
87286951 2	450,000.00	450,000.00	01-Sep-2007	8.000%	CA - 90.00%	360	01-Dec-2005
87897716 1	115,110.00	112,130.56	01-Feb-2009	9.550%	KY - 90.00%	360	01-Jan-2006
87994836 1	82,270.00	79,911.51	01-Mar-2009	9.300%	OK - 95.00%	360	01-Dec-2005
88208236 2	191,880.00	191,879.99	01-Aug-2007	8.000%	FL - 80.00%	360	01-Dec-2005
88631759 1	123,000.00	119,929.89	01-Sep-2006	8.450%	TN - 84.83%	360	01-Dec-2005
88900196 1	402,400.00	387,819.52	01-May-2009	8.750%	IL - 75.93%	360	01-Jan-2006
89025159 1	513,000.00	513,000.00	01-Nov-2007	9.100%	NY - 95.00%	360	01-Dec-2005
89156715 1	399,000.00	417,348.93	01-Feb-2009	3.920%	CA - 95.00%	360	01-Dec-2005
89357396 1	126,900.00	123,083.28	01-Aug-2008	8.100%	IL - 90.00%	360	01-Dec-2005
89530794 2	156,200.00	156,197.14	01-Nov-2007	8.000%	UT - 80.00%	360	01-Dec-2005
89562235 1	96,300.00	93,328.99	01-Jun-2009	9.120%	MO - 90.00%	360	01-Jan-2006
89584155 2	301,600.00	339,063.09	01-Jun-2009	2.000%	CA - 80.00%	360	01-Dec-2005
89919914 1	159,300.00	153,705.22	01-Jun-2009	8.000%	IL - 90.00%	360	01-Dec-2005
89933832 1	220,000.00	222,447.18	01-Jun-2009	5.000%	CA - 60.27%	360	01-Jan-2006
89977276 2	344,000.00	343,999.00	01-Apr-2008	8.700%	CA - 80.00%	360	01-Jan-2006
90054354 1	63,650.00	61,959.34	01-Oct-2008	9.400%	IN - 95.00%	360	01-Dec-2005
90057712 1	280,500.00	273,153.06	01-Apr-2009	9.950%	CA - 85.00%	360	01-Jan-2006
90216631 1	188,000.00	214,398.14	01-Jun-2009	5.000%	CT - 73.73%	360	01-Jan-2006
90227679 1	71,820.00	70,485.96	01-Jun-2008	10.850%	MO - 95.00%	360	01-Jan-2006
90314519 2	156,000.00	151,057.11	01-Jun-2007	7.750%	FL - 80.00%	360	01-Feb-2006
90331158 2	204,000.00	203,975.35	01-Jul-2009	8.250%	NY - 80.00%	360	01-Jan-2006
90360397 2	145,600.00	145,600.00	01-Apr-2009	9.120%	NM - 80.00%	360	01-Jan-2006
90367756 1	125,000.00	120,252.54	01-May-2009	8.120%	WI - 73.10%	360	01-Jan-2006
90373754 1	306,900.00	313,398.28	01-May-2009	9.270%	PA - 90.00%	360	01-Jan-2006
90432196 1	70,200.00	68,447.33	01-Feb-2009	9.120%	IN - 90.00%	360	01-Jan-2006
90532995 2	465,000.00	443,717.85	01-May-2009	6.800%	CA - 75.00%	360	01-Jan-2006
90598996 1	96,000.00	93,427.36	01-Jan-2009	9.120%	IL - 80.00%	360	01-Jan-2006
90663030 1	212,000.00	221,776.20	01-Feb-2009	5.000%	NV - 80.00%	360	01-Jan-2006
90848474 1	174,000.00	167,148.00	01-Jul-2009	8.350%	MD - 60.63%	360	01-Jan-2006
90933672 1	106,200.00	103,858.96	01-Jun-2009	10.500%	FL - 90.00%	360	01-Jan-2006
90938994 1	112,500.00	109,447.92	01-Jun-2009	9.120%	MI - 90.00%	360	01-Jan-2006
91009597 1	123,250.00	120,020.69	01-May-2009	9.700%	PA - 84.13%	360	01-Feb-2006
91058677 1	133,600.00	130,386.90	01-May-2006	9.120%	AZ - 80.00%	360	01-Jan-2006
91152512 1	122,400.00	117,455.52	01-Jun-2009	7.450%	IL - 80.00%	360	01-Feb-2006
91214239 1	224,000.00	243,778.84	01-Jun-2009	3.000%	FL - 80.00%	360	01-Jan-2006
91330878 2	118,400.00	114,405.11	01-Jun-2009	7.750%	FL - 80.00%	360	01-Feb-2006
91389395 1	140,800.00	147,909.98	01-May-2009	5.000%	WI - 80.00%	360	01-Jan-2006
91399394 2	405,000.00	405,000.00	01-Nov-2008	7.750%	NY - 90.00%	360	01-Feb-2006
91595991 1	73,600.00	71,400.94	01-Jun-2009	9.000%	MI - 80.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
91688192 2	103,550.00	99,857.12	01-Jun-2008	6.900%	MI - 95.00%	360	01-Feb-2006
91976951 1	234,000.00	226,035.44	01-May-2009	7.800%	TX - 90.00%	360	01-Feb-2006
92075159 1	149,150.00	144,766.33	01-Jun-2009	8.950%	IL - 95.00%	360	01-Mar-2006
93267714 2	643,500.00	642,720.65	01-Jul-2008	4.000%	CA - 90.00%	360	01-Mar-2006
TOTAL	9,866,730.00	9,831,219.75					
Became Foreclosure Property in a Prior Period:							
79705638 1	356,250.00	351,249.03	01-Mar-2008	7.750%	NY - 95.00%	360	01-Aug-2005
80099914 1	76,500.00	73,951.55	01-Jan-2008	9.000%	NC - 90.00%	360	01-Aug-2005
80583230 2	175,750.00	170,230.83	01-Dec-2008	7.750%	FL - 95.00%	360	01-Aug-2005
80956238 1	70,200.00	67,651.80	01-Jan-2009	7.990%	IL - 90.00%	360	01-Aug-2005
81270738 1	216,000.00	206,126.31	01-Mar-2008	7.750%	FL - 89.63%	360	01-Aug-2005
81494619 2	333,000.00	328,032.35	01-Dec-2008	7.750%	FL - 90.00%	360	01-Aug-2005
81682239 1	77,400.00	73,880.67	01-May-2008	7.750%	NY - 90.00%	360	01-Aug-2005
82099276 1	254,820.00	243,502.03	01-Aug-2008	7.500%	NJ - 82.20%	360	01-Sep-2005
82336835 1	179,100.00	170,054.60	01-Aug-2008	6.900%	MD - 90.00%	360	01-Aug-2005
82340357 1	132,905.00	128,418.68	01-Nov-2008	7.920%	IL - 95.00%	360	01-Sep-2005
82340456 1	318,750.00	304,890.34	01-Jan-2009	7.150%	NJ - 85.00%	360	01-Oct-2005
82406638 1	126,700.00	120,301.10	01-Dec-2008	6.900%	ID - 84.47%	360	01-Aug-2005
82458175 2	562,500.00	541,244.64	01-Mar-2006	8.150%	NY - 90.00%	360	01-Oct-2005
82487414 2	464,000.00	440,620.41	01-Oct-2008	7.000%	AZ - 80.00%	360	01-Oct-2005
82737875 1	180,000.00	171,080.99	01-Dec-2007	7.750%	FL - 90.00%	360	01-Aug-2005
82801499 2	454,500.00	447,060.63	01-Feb-2008	7.150%	FL - 90.00%	360	01-Oct-2005
82833450 1	128,250.00	131,468.50	01-Jan-2009	9.200%	UT - 95.00%	360	01-Nov-2005
82945452 1	237,900.00	230,282.66	01-Sep-2007	7.120%	WI - 60.23%	360	01-Nov-2005
83073270 2	100,300.00	96,302.95	01-Apr-2008	7.990%	IL - 85.00%	360	01-Aug-2005
83124297 1	73,950.00	72,090.75	01-Dec-2008	10.300%	KY - 85.00%	360	01-Nov-2005
83189373 2	71,250.00	68,874.45	01-Dec-2008	8.100%	FL - 95.00%	360	01-Nov-2005
83308254 2	160,000.00	151,692.21	01-Dec-2008	7.870%	FL - 60.61%	360	01-Dec-2005
83394213 2	117,600.00	117,600.00	01-May-2007	8.750%	FL - 80.00%	360	01-Jan-2006
83446898 2	100,000.00	82,878.02	01-Jan-2009	7.300%	FL - 42.02%	180	01-Dec-2005
83465419 2	185,250.00	176,384.17	01-Feb-2009	7.870%	FL - 68.61%	360	01-Dec-2005
83568899 1	386,880.00	386,880.00	01-Jun-2008	8.100%	CA - 93.00%	360	01-Jan-2006
83569491 2	141,600.00	141,600.00	01-Aug-2007	8.720%	FL - 80.00%	360	01-Dec-2005
83598177 2	207,000.00	201,105.10	01-Nov-2007	8.000%	FL - 90.00%	360	01-Dec-2005
83633214 1	122,400.00	118,257.88	01-Feb-2008	8.000%	FL - 80.00%	360	01-Dec-2005
83711093 2	107,500.00	103,558.34	01-Dec-2008	8.050%	KY - 89.96%	360	01-Dec-2005
83760652 1	262,000.00	254,810.55	01-Jul-2008	9.500%	FL - 66.33%	360	01-Jan-2006
83803338 1	90,000.00	87,401.87	01-Jan-2009	8.400%	KY - 75.00%	360	01-Dec-2005
83803494 1	136,800.00	133,030.82	01-Apr-2007	8.900%	MN - 90.00%	360	01-Jan-2006
83828699 2	312,000.00	300,904.15	01-Feb-2008	8.750%	FL - 80.00%	360	01-Jan-2006
83838938 1	82,500.00	80,189.89	01-Dec-2008	9.120%	FL - 75.00%	360	01-Jan-2006
83845818 2	288,800.00	288,800.00	01-Feb-2008	8.750%	FL - 80.00%	360	01-Jan-2006
83856690 2	252,000.00	240,123.13	01-Dec-2008	7.620%	FL - 80.00%	360	01-Jan-2006
83901330 2	586,000.00	586,000.00	01-Oct-2008	8.100%	CA - 80.00%	360	01-Jan-2006
83904375 1	160,000.00	153,825.76	01-Feb-2009	8.750%	AZ - 78.05%	360	01-Jan-2006
83936856 2	149,192.00	149,192.00	01-Sep-2008	8.750%	FL - 80.00%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
83974535 1	214,000.00	213,779.23	01-Nov-2008	7.700%	CA - 79.26%	360	01-Jan-2006
84018571 2	283,500.00	279,848.36	01-Jan-2006	12.100%	OK - 90.00%	360	01-Jan-2006
84049576 2	127,800.00	124,173.41	01-Dec-2008	9.120%	TX - 90.00%	360	01-Jan-2006
84062892 2	257,040.00	257,040.00	01-Dec-2007	8.750%	FL - 80.00%	360	01-Jan-2006
84065614 1	189,000.00	201,228.38	01-May-2009	6.820%	AZ - 90.00%	360	01-Jan-2006
84079276 2	400,000.00	383,231.57	01-Dec-2005	7.000%	NY - 80.00%	360	01-Oct-2005
84094218 1	180,000.00	172,949.29	01-Jan-2009	8.350%	NJ - 90.00%	360	01-Jan-2006
84147735 1	144,000.00	144,000.00	01-Dec-2008	9.000%	FL - 80.00%	360	01-Jan-2006
84161975 2	384,000.00	384,000.00	01-Dec-2007	8.200%	FL - 80.00%	360	01-Feb-2006
84214055 1	138,000.00	133,749.60	01-Nov-2006	7.900%	MN - 75.00%	360	01-Feb-2006
84217470 2	64,350.00	61,966.84	01-Apr-2009	8.150%	FL - 90.00%	360	01-Sep-2005
84221373 2	155,920.00	156,650.37	01-Apr-2009	6.900%	IL - 80.00%	360	01-Jan-2006
84244615 2	139,500.00	136,439.78	01-Jan-2008	9.150%	FL - 90.00%	360	01-Jan-2006
84257997 1	166,500.00	161,483.84	01-May-2008	7.600%	TX - 90.00%	360	01-Sep-2005
84342658 2	256,405.00	256,405.00	01-Dec-2007	9.200%	FL - 95.00%	360	01-Feb-2006
84540574 2	299,000.00	298,905.32	01-Nov-2007	7.750%	FL - 89.52%	360	01-Feb-2006
84681758 1	184,000.00	178,657.56	01-Oct-2007	7.900%	FL - 80.00%	360	01-Oct-2005
84742758 1	61,200.00	58,956.07	01-Feb-2009	8.200%	FL - 90.00%	360	01-Nov-2005
84806710 1	144,500.00	141,687.25	01-May-2007	10.150%	FL - 85.00%	360	01-Nov-2005
84849033 1	399,000.00	382,343.35	01-Feb-2006	6.450%	MA - 95.00%	360	01-Oct-2005
85041671 2	228,000.00	220,380.22	01-Sep-2008	8.100%	FL - 95.00%	360	01-Oct-2005
85061315 2	392,000.00	376,213.05	01-Nov-2008	7.120%	MI - 80.00%	360	01-Oct-2005
85064111 1	311,200.00	294,384.56	01-Jun-2008	6.250%	FL - 80.00%	360	01-Oct-2005
85096592 1	356,250.00	343,631.18	01-May-2007	8.000%	NJ - 95.00%	360	01-Oct-2005
85294114 2	567,000.00	605,971.05	01-Jan-2009	4.130%	FL - 90.00%	360	01-Dec-2005
85406874 2	302,100.00	292,960.11	01-Feb-2008	8.970%	NY - 95.00%	360	01-Nov-2005
85418671 2	603,000.00	579,601.53	01-Jan-2008	7.990%	NY - 90.00%	360	01-Nov-2005
85541233 2	188,700.00	182,777.19	01-Jul-2008	8.750%	PA - 85.00%	360	01-Nov-2005
85594117 1	384,750.00	384,746.00	01-Oct-2008	8.350%	NJ - 95.00%	360	01-Oct-2005
85616514 1	75,600.00	73,707.11	01-Jul-2008	7.800%	MO - 90.00%	360	01-Oct-2005
85712438 2	296,000.00	295,995.98	01-Sep-2008	7.000%	RI - 80.00%	360	01-Oct-2005
85783959 1	175,140.00	167,739.88	01-May-2008	7.650%	OK - 90.00%	360	01-Oct-2005
85818037 2	580,000.00	548,299.27	01-Dec-2006	6.200%	NY - 79.45%	360	01-Oct-2005
85825677 1	80,910.00	78,091.31	01-Jun-2008	8.500%	IN - 90.00%	360	01-Nov-2005
85840270 2	111,600.00	107,752.26	01-Aug-2007	7.550%	FL - 90.00%	360	01-Nov-2005
85912111 1	189,900.00	184,315.86	01-Sep-2007	7.750%	FL - 90.00%	360	01-Nov-2005
86017357 1	112,500.00	107,069.47	01-Oct-2008	6.900%	WI - 90.00%	360	01-Oct-2005
86083995 1	120,500.00	117,128.75	01-Aug-2008	7.920%	FL - 89.93%	360	01-Nov-2005
86201555 1	85,000.00	82,609.65	01-Feb-2009	8.750%	FL - 85.00%	360	01-Oct-2005
86203916 2	276,300.00	268,401.85	01-Aug-2007	7.770%	FL - 90.00%	360	01-Nov-2005
86243037 1	160,550.00	154,435.32	01-Feb-2009	7.550%	MI - 95.00%	360	01-Oct-2005
86272754 2	467,500.00	447,718.33	01-Feb-2008	7.120%	CA - 85.00%	360	01-Oct-2005
86286036 1	105,000.00	101,573.50	01-Jun-2008	8.350%	FL - 75.00%	360	01-Nov-2005
86302478 2	172,000.00	166,391.24	01-Dec-2008	8.320%	FL - 80.00%	360	01-Nov-2005
86307998 2	243,535.00	233,555.12	01-Aug-2008	7.000%	FL - 80.00%	360	01-Oct-2005
86418712 1	136,000.00	130,576.21	01-Jun-2008	7.120%	FL - 80.00%	360	01-Nov-2005
86440559 1	112,500.00	108,046.01	01-Nov-2008	7.600%	MD - 90.00%	360	01-Nov-2005

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
86493038 1	179,910.00	175,338.85	01-Nov-2007	8.500%	FL - 89.96%	360	01-Nov-2005
86495793 1	92,700.00	90,433.09	01-Sep-2008	8.900%	AZ - 90.00%	360	01-Nov-2005
86607231 1	194,750.00	188,326.30	01-Nov-2007	8.550%	NJ - 95.00%	360	01-Oct-2005
86655230 1	91,000.00	89,021.69	01-Aug-2008	9.800%	AZ - 100.00%	360	01-Nov-2005
86669355 1	113,600.00	109,803.44	01-Nov-2008	7.120%	WI - 87.39%	360	01-Oct-2005
86696358 1	180,000.00	175,396.28	01-Mar-2009	9.900%	MI - 90.00%	360	01-Oct-2005
86740313 1	288,000.00	303,012.62	01-Mar-2009	6.600%	FL - 90.00%	360	01-Nov-2005
86774759 2	379,000.00	364,717.42	01-Feb-2008	8.000%	NY - 92.67%	360	01-Nov-2005
86822632 1	100,012.00	95,656.55	01-Apr-2009	7.350%	IL - 90.00%	360	01-Nov-2005
86846110 1	229,500.00	221,627.02	01-Jul-2008	6.280%	FL - 90.00%	360	01-Nov-2005
86894870 1	216,000.00	250,052.64	01-Jan-2009	7.140%	FL - 90.00%	360	01-Nov-2005
86970076 2	517,500.00	490,637.28	01-Sep-2008	6.350%	CA - 90.00%	360	01-Nov-2005
87005559 1	148,500.00	144,173.39	01-Oct-2008	9.400%	IL - 90.00%	360	01-Nov-2005
87027678 1	361,250.00	346,392.46	01-Sep-2008	7.120%	NY - 85.00%	360	01-Oct-2005
87095592 1	121,600.00	118,147.54	01-Jun-2008	8.800%	FL - 95.00%	360	01-Jan-2006
87133997 1	297,000.00	297,000.00	01-Apr-2007	7.120%	NY - 74.72%	360	01-Nov-2005
87162111 2	546,250.00	528,204.52	01-Dec-2006	7.900%	NY - 95.00%	360	01-Nov-2005
87194437 1	90,000.00	86,745.18	01-May-2008	8.370%	IL - 90.00%	360	01-Nov-2005
87241113 1	294,500.00	284,496.46	01-Nov-2007	8.100%	NJ - 95.00%	360	01-Nov-2005
87268439 2	126,400.00	123,114.01	01-Nov-2007	8.700%	FL - 80.00%	360	01-Nov-2005
87272472 1	103,500.00	99,765.79	01-Jan-2009	8.700%	MI - 90.00%	360	01-Nov-2005
87294559 2	280,000.00	279,777.20	01-May-2008	8.000%	FL - 80.00%	360	01-Dec-2005
87317038 2	437,000.00	424,267.18	01-Feb-2008	8.900%	FL - 95.00%	360	01-Dec-2005
87331757 1	61,200.00	59,077.26	01-Aug-2008	8.000%	PA - 90.00%	360	01-Dec-2005
87348595 1	268,000.00	267,899.51	01-Jul-2008	8.000%	FL - 80.00%	360	01-Dec-2005
87399796 1	278,800.00	268,068.68	01-Oct-2006	7.120%	TX - 79.66%	360	01-Nov-2005
87426870 1	243,000.00	233,811.94	01-Nov-2008	7.700%	HI - 90.00%	360	01-Nov-2005
87427233 1	108,000.00	104,087.04	01-Jun-2008	7.350%	PA - 90.00%	360	01-Nov-2005
87440350 1	285,000.00	276,559.33	01-Feb-2008	8.800%	MA - 95.00%	360	01-Nov-2005
87485918 1	127,700.00	125,353.05	01-Dec-2007	10.700%	FL - 89.99%	360	01-Nov-2005
87487195 2	85,500.00	82,976.08	01-Dec-2008	7.900%	MI - 95.00%	360	01-Nov-2005
87488599 2	126,400.00	126,399.99	01-Aug-2008	8.050%	FL - 80.00%	360	01-Dec-2005
87514311 1	229,500.00	219,060.68	01-Jun-2008	6.870%	FL - 90.00%	360	01-Nov-2005
87612396 2	136,000.00	136,000.00	01-Dec-2007	8.000%	FL - 80.00%	360	01-Dec-2005
87618393 2	379,905.00	368,274.94	01-May-2007	7.300%	FL - 95.00%	360	01-Nov-2005
87621199 1	500,000.00	484,289.31	01-Jul-2008	9.000%	NY - 84.03%	360	01-Dec-2005
87645479 2	143,100.00	143,060.89	01-Apr-2008	8.200%	NC - 90.00%	360	01-Dec-2005
87654711 2	116,000.00	116,000.00	01-Nov-2007	8.000%	FL - 80.00%	360	01-Dec-2005
87660437 2	261,250.00	253,789.27	01-Jun-2008	9.300%	NJ - 95.00%	360	01-Nov-2005
87662557 1	385,000.00	383,585.34	01-Oct-2008	7.870%	FL - 73.33%	360	01-Dec-2005
87667671 2	188,000.00	187,999.98	01-Jan-2008	8.000%	FL - 80.00%	360	01-Dec-2005
87675039 1	150,000.00	150,000.00	01-Dec-2008	8.000%	FL - 75.00%	360	01-Dec-2005
87712832 2	544,000.00	544,000.00	01-Mar-2008	8.000%	NY - 80.00%	360	01-Dec-2005
87751830 2	407,200.00	406,885.16	01-Aug-2008	8.000%	CA - 80.00%	360	01-Dec-2005
87753711 2	632,000.00	631,999.71	01-Mar-2008	7.950%	NJ - 84.27%	360	01-Dec-2005
87755393 1	116,000.00	111,421.97	01-Nov-2007	8.000%	FL - 80.00%	360	01-Dec-2005
87761391 1	135,200.00	131,057.17	01-Jun-2008	7.120%	FL - 80.00%	360	01-Nov-2005

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
87804639 2	440,000.00	440,000.00	01-Jan-2008	8.000%	NY - 80.00%	360	01-Dec-2005
87808275 1	160,000.00	155,662.51	01-Dec-2008	9.170%	FL - 61.54%	360	01-Jan-2006
87812277 2	277,875.00	270,433.46	01-Jan-2008	8.620%	NJ - 95.00%	360	01-Nov-2005
87842514 2	573,300.00	553,614.77	01-Nov-2006	8.200%	CA - 90.00%	360	01-Nov-2005
87920070 2	192,000.00	208,750.09	01-Apr-2009	5.000%	NV - 80.00%	360	01-Nov-2005
87928636 2	261,000.00	252,974.54	01-Nov-2007	8.400%	FL - 90.00%	360	01-Dec-2005
87931119 2	308,000.00	307,985.79	01-Mar-2008	8.000%	FL - 80.00%	360	01-Dec-2005
87934634 1	73,800.00	81,415.11	01-Nov-2008	9.990%	IN - 90.00%	360	01-Dec-2005
87964599 1	348,000.00	347,999.99	01-Jan-2008	8.000%	CA - 84.88%	360	01-Dec-2005
87965273 1	144,000.00	139,157.95	01-Dec-2008	7.650%	CA - 80.00%	360	01-Dec-2005
87994430 2	72,900.00	70,961.87	01-Oct-2008	8.250%	FL - 90.00%	360	01-Dec-2005
87996914 2	342,000.00	328,824.77	01-Mar-2008	8.000%	NY - 95.00%	360	01-Dec-2005
88003199 2	212,000.00	202,253.75	01-Dec-2008	6.000%	AK - 80.00%	360	01-Nov-2005
88019476 1	405,000.00	389,846.48	01-Nov-2006	8.050%	NY - 90.00%	360	01-Nov-2005
88020516 2	138,600.00	133,839.59	01-Mar-2009	8.000%	FL - 95.00%	360	01-Dec-2005
88037676 1	236,000.00	223,869.72	01-Nov-2008	6.870%	FL - 84.89%	360	01-Nov-2005
88056833 2	305,100.00	328,449.05	01-Apr-2009	5.000%	MA - 90.00%	360	01-Dec-2005
88073671 2	408,000.00	407,999.98	01-Oct-2008	8.000%	FL - 80.00%	360	01-Dec-2005
88082391 2	637,500.00	601,757.83	01-May-2008	5.900%	HI - 85.00%	360	01-Nov-2005
88113436 2	236,250.00	236,250.00	01-Aug-2008	8.000%	FL - 75.00%	360	01-Dec-2005
88146873 2	358,400.00	358,399.86	01-Jan-2008	8.000%	NY - 80.00%	360	01-Dec-2005
88149992 1	154,400.00	154,400.00	01-Nov-2007	8.000%	FL - 80.00%	360	01-Dec-2005
88163910 1	180,000.00	172,900.86	01-Dec-2007	8.000%	MN - 80.00%	360	01-Dec-2005
88182399 1	62,100.00	59,878.47	01-Feb-2009	7.900%	OK - 90.00%	360	01-Nov-2005
88206792 2	176,000.00	176,000.00	01-Jul-2008	8.000%	FL - 80.00%	360	01-Dec-2005
88235957 1	183,750.00	178,868.34	01-Sep-2008	9.550%	FL - 75.00%	360	01-Dec-2005
88239231 2	200,000.00	192,010.65	01-Oct-2008	7.120%	FL - 80.00%	360	01-Nov-2005
88242557 1	284,000.00	284,452.02	01-Oct-2008	6.500%	CA - 80.00%	360	01-Dec-2005
88250394 1	157,500.00	152,959.54	01-Jul-2007	8.250%	FL - 90.00%	360	01-Dec-2005
88268917 1	340,000.00	330,405.08	01-Feb-2008	8.400%	CA - 85.00%	360	01-Dec-2005
88313192 2	215,250.00	206,609.88	01-Dec-2007	8.000%	FL - 75.00%	360	01-Dec-2005
88319314 1	161,500.00	156,539.58	01-Jul-2008	8.900%	CT - 95.00%	360	01-Nov-2005
88331434 1	132,905.00	128,378.57	01-Oct-2008	8.150%	IL - 95.00%	360	01-Dec-2005
88349832 2	602,100.00	581,211.36	01-Sep-2008	8.000%	CA - 90.00%	360	01-Dec-2005
88354915 1	376,000.00	363,793.58	01-Oct-2006	8.400%	PA - 79.83%	360	01-Dec-2005
88355276 1	410,500.00	395,380.74	01-Mar-2009	7.650%	CA - 76.73%	360	01-Nov-2005
88362033 2	220,000.00	208,584.84	01-Nov-2008	8.000%	FL - 89.80%	360	01-Dec-2005
88380316 1	292,500.00	277,268.75	01-Nov-2008	6.250%	ME - 90.00%	360	01-Dec-2005
88388558 2	304,000.00	303,999.80	01-Sep-2008	6.870%	CA - 80.00%	360	01-Nov-2005
88409073 1	322,200.00	311,256.48	01-Aug-2007	7.450%	FL - 90.00%	360	01-Feb-2006
88420757 1	325,500.00	313,744.95	01-Oct-2007	8.000%	FL - 89.92%	360	01-Dec-2005
88424916 2	535,509.00	515,687.30	01-Nov-2008	8.000%	CA - 89.33%	360	01-Dec-2005
88438759 1	332,500.00	320,466.79	01-Dec-2007	7.800%	HI - 95.00%	360	01-Nov-2005
88449517 1	95,665.00	93,179.81	01-Aug-2008	10.000%	NJ - 95.00%	360	01-Dec-2005
88449830 2	230,240.00	230,240.00	01-Aug-2007	8.000%	FL - 80.00%	360	01-Dec-2005
88492434 2	104,000.00	104,000.00	01-Apr-2008	8.000%	FL - 80.00%	360	01-Dec-2005
88500517 1	111,600.00	132,523.40	01-Dec-2008	8.430%	WI - 90.00%	360	01-Nov-2005

November 25, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
88552070 1	382,250.00	362,529.23	01-Oct-2008	6.250%	NY - 74.22%	360	01-Dec-2005
88553995 2	188,000.00	188,000.01	01-Oct-2007	7.120%	FL - 80.00%	360	01-Nov-2005
88565957 2	164,800.00	164,643.62	01-Oct-2008	8.000%	FL - 80.00%	360	01-Dec-2005
88574991 2	136,000.00	136,000.00	01-Sep-2008	8.990%	FL - 80.00%	360	01-Jan-2006
88583190 1	323,000.00	314,045.49	01-Nov-2007	9.350%	NY - 95.00%	360	01-Dec-2005
88583794 2	674,100.00	641,581.62	01-Jun-2008	6.500%	NY - 90.00%	360	01-Jan-2006
88667472 1	218,700.00	218,700.00	01-Jun-2008	7.870%	FL - 90.00%	360	01-Dec-2005
88671995 2	70,200.00	68,246.67	01-Apr-2009	9.120%	PA - 90.00%	360	01-Jan-2006
88681838 2	500,000.00	487,635.44	01-Apr-2007	8.850%	MI - 81.97%	360	01-Dec-2005
88776919 2	177,600.00	177,600.00	01-Jan-2007	8.750%	NV - 80.00%	360	01-Jan-2006
88783154 1	234,000.00	234,000.00	01-Jun-2008	7.870%	ME - 90.00%	360	01-Dec-2005
88790837 2	266,000.00	266,000.00	01-Apr-2008	8.300%	FL - 95.00%	360	01-Dec-2005
88796230 2	268,000.00	267,802.15	01-Feb-2008	8.000%	MD - 80.00%	360	01-Dec-2005
88804075 2	191,920.00	191,826.91	01-Dec-2008	8.000%	UT - 80.00%	360	01-Dec-2005
88805791 1	173,500.00	168,334.07	01-Aug-2007	8.000%	NV - 92.29%	360	01-Jan-2006
88814355 1	118,500.00	114,057.09	01-Apr-2009	9.000%	MI - 75.00%	360	01-Dec-2005
88818117 1	234,000.00	226,320.06	01-Jan-2008	8.550%	FL - 88.97%	360	01-Dec-2005
88850995 1	320,000.00	305,130.04	01-Mar-2009	6.850%	CA - 80.00%	360	01-Dec-2005
88852355 1	414,000.00	413,999.25	01-Oct-2008	8.000%	CA - 90.00%	360	01-Dec-2005
88878673 1	375,000.00	375,000.00	01-Nov-2008	8.000%	CA - 75.00%	360	01-Dec-2005
88902952 2	328,000.00	328,000.00	01-May-2008	7.870%	NY - 80.00%	360	01-Dec-2005
88916713 2	846,400.00	846,400.00	01-Dec-2008	8.000%	CA - 80.00%	360	01-Dec-2005
88920236 2	579,500.00	561,716.28	01-Sep-2008	8.750%	AZ - 95.00%	360	01-Dec-2005
88974357 2	324,000.00	323,140.45	01-Mar-2009	8.000%	CA - 80.00%	360	01-Dec-2005
88982830 2	289,520.00	278,590.64	01-May-2008	8.750%	FL - 80.00%	360	01-Jan-2006
88988753 2	160,650.00	165,158.38	01-Nov-2008	3.940%	TX - 85.00%	360	01-Nov-2005
89008551 2	154,400.00	154,400.00	01-Feb-2009	7.620%	MI - 80.00%	360	01-Jan-2006
89017354 2	528,000.00	528,000.00	01-Aug-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89017958 2	85,600.00	82,397.95	01-Jun-2008	8.000%	FL - 80.00%	360	01-Dec-2005
89034755 1	130,400.00	130,399.98	01-Oct-2008	8.000%	NV - 80.00%	360	01-Dec-2005
89036677 2	146,400.00	146,361.57	01-Sep-2008	8.000%	FL - 80.00%	360	01-Dec-2005
89040471 1	123,600.00	119,587.24	01-Apr-2008	8.400%	KY - 80.00%	360	01-Dec-2005
89042550 2	284,000.00	284,000.00	01-Feb-2007	8.000%	IA - 80.00%	360	01-Dec-2005
89052476 1	144,000.00	139,170.41	01-Mar-2009	8.270%	FL - 90.00%	360	01-Dec-2005
89059315 2	264,000.00	253,965.63	01-Mar-2008	7.700%	FL - 80.00%	360	01-Dec-2005
89065031 1	308,000.00	296,740.56	01-Dec-2007	8.050%	IL - 89.28%	360	01-Dec-2005
89078232 2	135,920.00	135,920.00	01-Dec-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89094676 2	392,773.00	392,773.00	01-Oct-2007	6.500%	NV - 80.00%	360	01-Dec-2005
89095079 2	308,800.00	308,800.00	01-Jun-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89110753 2	423,000.00	406,208.61	01-Dec-2007	8.250%	NY - 90.00%	360	01-Jan-2006
89111553 1	105,700.00	102,980.07	01-Feb-2009	10.050%	IL - 70.00%	360	01-Dec-2005
89119671 1	62,500.00	76,045.73	01-Jun-2008	5.870%	IL - 78.13%	360	01-Jan-2006
89142434 2	433,000.00	414,419.05	01-Jan-2008	7.280%	IL - 74.66%	360	01-Dec-2005
89182950 1	133,000.00	128,320.64	01-Oct-2008	8.150%	FL - 95.00%	360	01-Dec-2005
89192710 1	200,000.00	200,000.00	01-May-2008	8.000%	FL - 80.00%	360	01-Dec-2005
89194195 1	148,000.00	147,099.70	01-Dec-2008	8.000%	FL - 80.00%	360	01-Dec-2005
89197354 1	130,500.00	130,500.00	01-Oct-2008	8.000%	AZ - 90.00%	360	01-Dec-2005

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
89202519 2	424,000.00	424,000.00	01-Nov-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89226955 2	141,600.00	136,200.74	01-Feb-2009	8.100%	FL - 80.00%	360	01-Jan-2006
89227599 1	530,000.00	504,757.99	01-Jan-2009	7.620%	NY - 76.26%	360	01-Jan-2006
89230957 1	130,150.00	126,236.11	01-Nov-2008	8.000%	MI - 95.00%	360	01-Dec-2005
89250674 1	72,000.00	68,944.21	01-Mar-2009	8.000%	TX - 80.00%	360	01-Dec-2005
89266878 2	70,550.00	84,751.78	01-Feb-2009	9.000%	OK - 85.00%	360	01-Dec-2005
89272678 1	136,000.00	130,203.58	01-Nov-2008	8.000%	CO - 80.00%	360	01-Dec-2005
89272710 2	93,192.00	89,601.85	01-Aug-2008	8.000%	TX - 80.00%	360	01-Dec-2005
89275994 1	286,900.00	277,687.28	01-Jun-2008	7.900%	IL - 95.00%	360	01-Dec-2005
89279038 2	144,000.00	140,519.13	01-Jan-2008	9.100%	FL - 90.00%	360	01-Feb-2006
89293799 1	199,500.00	194,841.21	01-Aug-2008	10.550%	NJ - 61.39%	360	01-Dec-2005
89297279 2	204,000.00	203,810.83	01-Aug-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89320915 2	506,250.00	493,545.00	01-Jun-2007	9.120%	CA - 75.00%	360	01-Jan-2006
89321319 2	89,910.00	86,871.20	01-Jan-2008	8.850%	FL - 90.00%	360	01-Jan-2006
89338511 1	236,000.00	230,395.88	01-May-2007	9.120%	MI - 80.00%	360	01-Jan-2006
89340913 1	141,100.00	134,642.60	01-Mar-2009	8.000%	MI - 85.00%	360	01-Dec-2005
89344592 1	203,000.00	196,541.33	01-Jul-2008	8.800%	PA - 100.00%	360	01-Jan-2006
89345797 2	240,000.00	232,669.47	01-Oct-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89350870 2	188,000.00	187,192.45	01-Oct-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89353312 2	765,000.00	891,040.28	01-Mar-2009	9.050%	MD - 77.67%	360	01-Jan-2006
89358758 1	165,600.00	159,968.12	01-Oct-2008	8.000%	AZ - 90.00%	360	01-Dec-2005
89362552 2	260,000.00	259,999.10	01-May-2007	8.750%	NJ - 80.00%	360	01-Jan-2006
89387153 2	165,600.00	194,028.91	01-Oct-2008	7.700%	FL - 80.00%	360	01-Jan-2006
89433312 2	370,800.00	361,650.61	01-Dec-2007	9.120%	FL - 90.00%	360	01-Jan-2006
89444756 1	288,000.00	288,000.00	01-Aug-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89447197 2	201,592.00	194,489.86	01-Jan-2008	7.700%	FL - 80.00%	360	01-Jan-2006
89448039 2	235,800.00	229,391.41	01-Dec-2008	9.280%	MN - 90.00%	360	01-Dec-2005
89449839 1	154,400.00	147,411.55	01-Jun-2008	6.150%	FL - 80.00%	360	01-Jan-2006
89451918 1	156,000.00	148,411.73	01-Feb-2009	6.350%	FL - 80.00%	360	01-Jan-2006
89483317 1	391,500.00	391,500.00	01-Mar-2008	8.000%	CA - 67.50%	360	01-Dec-2005
89485635 2	272,650.00	265,385.91	01-Oct-2007	9.120%	FL - 95.00%	360	01-Jan-2006
89486476 2	461,691.00	448,900.18	01-Feb-2008	9.120%	FL - 86.01%	360	01-Jan-2006
89499750 2	440,000.00	421,727.63	01-Dec-2008	8.000%	CA - 67.69%	360	01-Jan-2006
89508956 1	213,750.00	207,904.41	01-Nov-2008	9.100%	FL - 95.00%	360	01-Jan-2006
89516470 2	188,000.00	182,820.88	01-Aug-2007	8.950%	FL - 80.00%	360	01-Jan-2006
89525794 2	672,000.00	672,000.00	01-Oct-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89525919 1	594,000.00	572,774.19	01-Apr-2009	8.750%	HI - 90.00%	360	01-Jan-2006
89530711 2	600,000.00	600,000.00	01-Nov-2008	8.000%	CA - 93.66%	360	01-Dec-2005
89545719 2	197,600.00	197,600.00	01-Apr-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89549471 2	197,200.00	189,845.48	01-Sep-2008	7.750%	AZ - 85.00%	360	01-Feb-2006
89559751 2	163,920.00	163,919.99	01-Dec-2008	8.750%	FL - 80.00%	360	01-Jan-2006
89584635 1	255,600.00	247,084.11	01-May-2008	8.350%	IL - 90.00%	360	01-Jan-2006
89584916 2	99,920.00	99,917.00	01-Oct-2008	8.750%	FL - 80.00%	360	01-Jan-2006
89585434 1	161,500.00	172,192.00	01-Nov-2008	8.750%	AZ - 85.00%	360	01-Jan-2006
89586150 2	129,600.00	125,848.19	01-Jul-2007	8.000%	FL - 90.00%	360	01-Dec-2005
89587752 1	325,000.00	325,000.00	01-Dec-2008	8.750%	FL - 81.25%	360	01-Jan-2006
89600076 1	220,000.00	213,239.06	01-Mar-2009	9.120%	FL - 89.80%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
89608392 2	756,644.00	756,548.29	01-Jan-2009	8.000%	CA - 77.61%	360	01-Dec-2005
89615439 2	360,000.00	360,000.00	01-Mar-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89623276 2	180,000.00	180,000.00	01-Feb-2008	8.650%	FL - 80.00%	360	01-Jan-2006
89625115 2	120,000.00	115,839.29	01-Dec-2008	8.750%	FL - 80.00%	360	01-Jan-2006
89625792 2	360,000.00	360,000.00	01-Nov-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89626436 1	140,000.00	134,543.17	01-Oct-2007	8.000%	NE - 80.00%	360	01-Dec-2005
89629190 1	356,000.00	355,902.54	01-Jul-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89630479 1	155,000.00	151,707.03	01-Dec-2006	9.350%	MI - 100.00%	360	01-Jan-2006
89632798 2	399,200.00	399,200.00	01-Jun-2007	8.000%	FL - 80.00%	360	01-Dec-2005
89641633 1	222,000.00	241,063.34	01-Sep-2008	9.350%	IL - 84.73%	360	01-Dec-2005
89668511 2	312,000.00	300,821.07	01-Sep-2008	8.750%	FL - 80.00%	360	01-Jan-2006
89669436 1	229,500.00	228,851.65	01-Jan-2009	6.750%	FL - 90.00%	360	01-Feb-2006
89691919 2	566,400.00	566,328.00	01-Apr-2008	8.000%	CA - 80.00%	360	01-Dec-2005
89692511 1	124,000.00	118,934.26	01-Mar-2008	8.750%	FL - 78.98%	360	01-Jan-2006
89694798 2	420,000.00	399,729.95	01-Oct-2008	7.620%	NY - 80.00%	360	01-Jan-2006
89696512 2	234,000.00	232,868.06	01-Feb-2009	8.750%	FL - 90.00%	360	01-Jan-2006
89697395 1	235,000.00	227,119.72	01-Sep-2008	8.750%	FL - 79.93%	360	01-Jan-2006
89702757 1	66,060.00	64,445.02	01-May-2008	9.120%	IN - 90.00%	360	01-Jan-2006
89713390 2	213,740.00	213,740.00	01-May-2008	9.050%	FL - 95.00%	360	01-Jan-2006
89715437 1	71,400.00	69,589.79	01-Nov-2007	9.300%	WI - 85.00%	360	01-Dec-2005
89727234 2	147,200.00	141,875.40	01-Dec-2008	7.250%	FL - 80.00%	360	01-Jan-2006
89727952 1	116,000.00	112,560.68	01-Oct-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89762637 2	495,000.00	495,000.00	01-Jan-2008	8.000%	CA - 75.00%	360	01-Dec-2005
89769913 1	128,800.00	124,286.05	01-Mar-2009	8.750%	MI - 80.00%	360	01-Jan-2006
89783674 1	387,000.00	372,320.16	01-Sep-2008	8.500%	CA - 79.79%	360	01-Jan-2006
89785992 1	69,520.00	67,036.15	01-Oct-2008	8.750%	IN - 80.00%	360	01-Dec-2005
89794432 2	110,675.00	107,066.10	01-Mar-2009	10.250%	TX - 95.00%	360	01-Jan-2006
89799514 1	74,700.00	72,497.39	01-Apr-2008	8.650%	FL - 90.00%	360	01-Jan-2006
89800635 2	103,200.00	98,264.53	01-Feb-2009	6.550%	LA - 80.00%	360	01-Jan-2006
89805956 1	112,200.00	109,528.84	01-Jun-2007	9.120%	FL - 85.00%	360	01-Jan-2006
89807838 2	200,000.00	200,000.00	01-Aug-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89812952 1	156,000.00	155,743.50	01-Nov-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
89817878 1	240,000.00	240,000.00	01-May-2008	8.750%	HI - 80.00%	360	01-Jan-2006
89829352 2	297,000.00	297,000.00	01-Feb-2009	8.000%	CA - 90.00%	360	01-Dec-2005
89835631 2	416,000.00	402,709.40	01-Mar-2008	8.750%	FL - 80.00%	360	01-Jan-2006
89839799 2	315,000.00	301,918.54	01-Jun-2009	8.000%	FL - 70.00%	360	01-Jan-2006
89840557 1	85,000.00	82,666.32	01-Oct-2008	9.120%	FL - 78.34%	360	01-Jan-2006
89843957 1	184,000.00	177,621.79	01-Sep-2007	8.990%	NJ - 80.00%	360	01-Jan-2006
89867592 1	270,000.00	270,000.00	01-Oct-2007	7.750%	FL - 90.00%	360	01-Feb-2006
89880231 1	162,400.00	152,998.09	01-May-2009	6.200%	CO - 80.00%	360	01-Jan-2006
89881676 1	211,000.00	204,736.66	01-May-2008	9.120%	FL - 89.79%	360	01-Jan-2006
89885396 1	173,600.00	166,188.25	01-Dec-2008	7.850%	IL - 80.00%	360	01-Jan-2006
89898118 2	187,000.00	178,289.60	01-Dec-2007	6.700%	FL - 85.00%	360	01-Jan-2006
89907398 2	417,600.00	403,251.38	01-Jul-2007	8.750%	FL - 90.00%	360	01-Jan-2006
89914915 1	351,000.00	335,664.11	01-Oct-2008	6.950%	MA - 90.00%	360	01-Feb-2006
89918510 1	226,000.00	226,000.00	01-Sep-2007	7.870%	HI - 80.00%	360	01-Dec-2005
89921399 2	396,000.00	396,000.00	01-Sep-2008	8.000%	CA - 80.00%	360	01-Dec-2005



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
89924278 1	230,000.00	222,259.68	01-Nov-2008	8.120%	IL - 69.70%	360	01-Jan-2006
89930515 2	479,200.00	479,200.00	01-Jul-2008	8.750%	CA - 80.00%	360	01-Jan-2006
89934558 2	418,500.00	418,380.84	01-Oct-2008	7.620%	CA - 90.00%	360	01-Jan-2006
89934756 2	239,920.00	231,511.48	01-Dec-2007	8.750%	FL - 80.00%	360	01-Jan-2006
89936710 2	508,000.00	508,000.00	01-Aug-2007	8.000%	CA - 80.00%	360	01-Dec-2005
89937635 1	72,100.00	70,895.65	01-Nov-2007	10.950%	FL - 69.33%	360	01-Jan-2006
89938831 1	122,400.00	119,147.26	01-Jan-2009	9.750%	DE - 80.00%	360	01-Jan-2006
89941991 1	189,000.00	181,761.45	01-Jan-2009	8.000%	CO - 94.98%	360	01-Dec-2005
89945232 1	343,900.00	336,110.93	01-Feb-2007	9.120%	FL - 95.00%	360	01-Jan-2006
89949150 1	207,750.00	202,679.75	01-May-2007	9.050%	FL - 75.00%	360	01-Feb-2006
89950638 2	216,000.00	216,000.00	01-Feb-2008	9.120%	FL - 90.00%	360	01-Jan-2006
89952998 1	171,000.00	166,748.89	01-Dec-2007	9.120%	FL - 90.00%	360	01-Jan-2006
89960439 2	131,250.00	124,694.13	01-Feb-2009	6.300%	AZ - 75.00%	360	01-Jan-2006
89972558 1	409,000.00	394,772.96	01-Dec-2008	8.000%	CA - 89.11%	360	01-Dec-2005
89974034 1	206,000.00	196,893.09	01-Apr-2008	7.650%	NV - 79.85%	360	01-Jan-2006
89975510 2	660,000.00	660,000.00	01-Nov-2007	8.650%	HI - 80.00%	360	01-Jan-2006
89986590 2	616,500.00	615,646.47	01-Nov-2007	8.750%	CA - 90.00%	360	01-Jan-2006
89999759 2	323,802.00	316,789.99	01-Nov-2006	8.950%	FL - 90.00%	360	01-Feb-2006
90004193 2	145,500.00	141,003.12	01-Jun-2008	8.750%	FL - 75.00%	360	01-Jan-2006
90015033 1	119,920.00	116,254.93	01-Oct-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90023235 1	180,000.00	175,459.74	01-Mar-2007	9.120%	FL - 83.72%	360	01-Jan-2006
90024951 1	187,000.00	179,005.09	01-Feb-2009	7.830%	FL - 51.23%	360	01-Jan-2006
90025677 1	107,000.00	103,896.29	01-Sep-2007	9.120%	FL - 66.88%	360	01-Jan-2006
90037672 2	149,920.00	144,289.62	01-Jul-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90053471 1	384,000.00	384,000.00	01-Jun-2007	7.620%	IL - 80.00%	360	01-Jan-2006
90055633 2	120,000.00	115,547.22	01-Nov-2008	8.250%	FL - 80.00%	360	01-Jan-2006
90062316 2	483,000.00	471,993.04	01-Jan-2009	6.150%	CA - 70.00%	360	01-Jan-2006
90063751 1	189,942.00	163,588.29	01-Feb-2009	9.120%	FL - 80.00%	360	01-Jan-2006
90064239 1	105,000.00	101,902.75	01-Nov-2008	8.050%	FL - 89.74%	360	01-Jan-2006
90065798 2	205,960.00	205,960.00	01-Nov-2008	7.700%	FL - 80.00%	360	01-Jan-2006
90066036 1	134,400.00	129,706.47	01-May-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90066119 2	241,000.00	232,746.81	01-Oct-2008	7.550%	FL - 66.03%	360	01-Jan-2006
90073479 1	81,000.00	78,684.95	01-Jun-2008	8.750%	FL - 90.00%	360	01-Jan-2006
90075318 1	184,500.00	179,648.05	01-Aug-2008	8.950%	FL - 90.00%	360	01-Jan-2006
90076399 1	290,000.00	282,293.32	01-Jul-2008	9.120%	FL - 78.38%	360	01-Jan-2006
90078478 1	352,000.00	338,653.21	01-Mar-2008	7.850%	FL - 80.00%	360	01-Jan-2006
90080391 2	553,500.00	540,746.09	01-Oct-2008	9.120%	CA - 90.00%	360	01-Jan-2006
90089236 2	306,000.00	306,000.00	01-Sep-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90092032 1	318,750.00	306,561.75	01-Nov-2008	8.750%	CA - 75.00%	360	01-Jan-2006
90098914 1	250,000.00	237,597.69	01-Feb-2009	7.350%	FL - 79.87%	360	01-Jan-2006
90099839 1	170,000.00	164,373.16	01-Dec-2008	3.450%	NV - 68.00%	360	01-Dec-2005
90100751 2	251,750.00	251,750.00	01-Apr-2008	10.050%	CA - 95.00%	360	01-Dec-2005
90102393 2	167,400.00	162,862.66	01-Nov-2008	8.500%	AZ - 90.00%	360	01-Jan-2006
90102633 1	266,400.00	255,820.49	01-Jan-2008	8.250%	PA - 80.00%	360	01-Jan-2006
90103557 2	173,241.00	168,909.22	01-Sep-2008	9.250%	FL - 90.00%	360	01-Feb-2006
90116591 2	200,000.00	194,188.48	01-Jan-2008	8.400%	FL - 80.00%	360	01-Dec-2005
90117797 1	100,800.00	94,077.24	01-Feb-2008	7.700%	FL - 90.00%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
90132556 2	353,610.00	341,252.66	01-Jul-2008	8.820%	FL - 90.00%	360	01-Jan-2006
90134636 2	121,500.00	118,890.58	01-Sep-2007	9.250%	FL - 90.00%	360	01-Feb-2006
90135278 1	261,500.00	253,432.60	01-May-2008	9.120%	NY - 69.73%	360	01-Jan-2006
90138793 2	153,600.00	149,146.34	01-Dec-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90144791 1	101,000.00	97,995.39	01-Oct-2008	9.120%	MD - 50.50%	360	01-Jan-2006
90153032 1	184,000.00	177,662.81	01-Dec-2008	8.750%	OK - 80.00%	360	01-Jan-2006
90154113 1	79,110.00	76,595.38	01-Sep-2008	9.120%	IN - 90.00%	360	01-Jan-2006
90158551 2	408,000.00	390,186.72	01-Nov-2008	7.870%	NY - 80.00%	360	01-Dec-2005
90163957 1	98,080.00	94,199.02	01-Feb-2009	7.750%	KY - 80.00%	360	01-Dec-2005
90168634 2	444,000.00	426,053.24	01-Feb-2009	8.150%	NY - 80.00%	360	01-Jan-2006
90170432 1	111,000.00	107,342.50	01-Oct-2008	9.120%	VT - 76.55%	360	01-Jan-2006
90173113 2	404,000.00	391,765.63	01-Jul-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90182999 2	239,200.00	239,200.00	01-Dec-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90186958 1	168,750.00	168,744.28	01-Jan-2009	8.750%	AZ - 75.00%	360	01-Jan-2006
90188954 1	211,491.00	205,338.66	01-Nov-2008	9.120%	FL - 90.00%	360	01-Jan-2006
90192915 2	128,000.00	128,000.00	01-Jul-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90196239 1	150,000.00	145,921.71	01-May-2009	9.250%	NJ - 61.73%	360	01-Feb-2006
90198953 2	460,700.00	441,759.40	01-Mar-2008	8.000%	CA - 85.00%	360	01-Dec-2005
90217555 1	173,500.00	192,532.02	01-Mar-2008	3.580%	NJ - 69.96%	360	01-Jan-2006
90221359 1	125,100.00	121,911.14	01-Dec-2008	9.120%	MI - 90.00%	360	01-Jan-2006
90225913 1	103,700.00	101,792.69	01-May-2008	10.200%	MI - 85.00%	360	01-Jan-2006
90238395 2	701,000.00	735,729.16	01-Jul-2008	8.750%	CA - 84.97%	360	01-Jan-2006
90240318 2	163,200.00	163,114.37	01-Feb-2009	8.750%	AZ - 80.00%	360	01-Jan-2006
90246596 1	126,000.00	147,700.11	01-Jan-2009	6.230%	CT - 90.00%	360	01-Jan-2006
90247271 1	296,000.00	282,212.10	01-Jul-2008	6.700%	CA - 82.22%	360	01-Jan-2006
90247636 1	99,200.00	95,491.85	01-Jul-2006	7.620%	DE - 80.00%	360	01-Jan-2006
90259110 2	300,000.00	299,999.75	01-Feb-2009	8.750%	CA - 80.00%	360	01-Jan-2006
90260274 2	260,000.00	260,000.00	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90274630 1	140,000.00	135,773.99	01-Nov-2008	9.120%	FL - 80.00%	360	01-Jan-2006
90283037 1	123,750.00	121,247.45	01-Jul-2008	11.150%	TN - 90.00%	360	01-Jan-2006
90295312 2	470,000.00	449,406.03	01-Jun-2009	7.700%	CA - 64.83%	360	01-Jan-2006
90298431 2	590,000.00	569,803.24	01-Feb-2009	8.750%	CA - 78.67%	360	01-Jan-2006
90303199 2	423,000.00	422,400.00	01-Apr-2008	7.650%	MA - 90.00%	360	01-Jan-2006
90313990 1	141,750.00	138,058.12	01-Feb-2008	9.120%	FL - 75.00%	360	01-Jan-2006
90314311 1	204,250.00	197,209.33	01-Jul-2008	8.800%	FL - 95.00%	360	01-Jan-2006
90317074 1	114,500.00	114,500.00	01-Jan-2009	7.850%	MN - 88.08%	360	01-Jan-2006
90317397 1	312,000.00	312,000.00	01-Jan-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90322397 2	340,000.00	340,000.00	01-May-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90340837 1	182,750.00	177,255.61	01-Jul-2008	9.120%	FL - 87.02%	360	01-Jan-2006
90351552 2	167,371.00	191,410.19	01-Feb-2009	10.800%	IL - 95.00%	360	01-Dec-2005
90358516 2	480,000.00	480,000.00	01-Jul-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90364670 1	271,890.00	286,633.09	01-Dec-2008	5.420%	NY - 95.00%	360	01-Jan-2006
90373598 1	153,900.00	149,876.73	01-Sep-2008	9.120%	IL - 95.00%	360	01-Jan-2006
90373796 1	63,750.00	62,390.77	01-Jan-2009	9.750%	WI - 75.00%	360	01-Jan-2006
90377235 1	195,000.00	188,595.41	01-May-2008	8.750%	FL - 65.00%	360	01-Jan-2006
90377797 2	500,650.00	489,874.73	01-Aug-2007	8.850%	NJ - 95.00%	360	01-Jan-2006
90381278 1	328,500.00	328,500.00	01-Nov-2008	8.750%	CA - 90.00%	360	01-Jan-2006

November 25, 2009 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
90388919 1	74,250.00	72,221.72	01-Aug-2008	9.120%	MN - 90.00%	360	01-Jan-2006
90403114 2	422,500.00	408,735.15	01-Sep-2008	8.950%	FL - 65.00%	360	01-Jan-2006
90409996 1	333,000.00	332,999.50	01-Jul-2007	7.620%	NY - 83.25%	360	01-Jan-2006
90417718 2	115,280.00	110,788.60	01-Feb-2009	7.750%	NM - 80.00%	360	01-Feb-2006
90418039 2	482,000.00	460,517.02	01-Dec-2008	6.950%	CA - 68.86%	360	01-Jan-2006
90429473 1	180,000.00	180,000.00	01-Dec-2008	8.750%	AZ - 90.00%	360	01-Jan-2006
90445156 1	64,000.00	62,427.22	01-May-2008	8.700%	IA - 67.37%	360	01-Jan-2006
90447517 1	115,380.00	128,621.49	01-Mar-2009	5.880%	SC - 90.00%	360	01-Feb-2006
90451113 1	195,686.00	189,265.93	01-Nov-2008	8.500%	MD - 77.04%	360	01-Feb-2006
90456799 2	480,000.00	468,020.62	01-Apr-2007	9.850%	CA - 80.00%	360	01-Jan-2006
90466392 1	74,800.00	86,677.57	01-Oct-2008	8.650%	PA - 85.00%	360	01-Jan-2006
90470550 1	144,000.00	139,908.92	01-Jan-2009	8.900%	AZ - 90.00%	360	01-Jan-2006
90477878 1	86,400.00	83,872.04	01-Oct-2008	8.250%	KS - 94.95%	360	01-Jan-2006
90480476 2	148,000.00	148,000.00	01-Apr-2008	7.800%	FL - 80.00%	360	01-Feb-2006
90489519 2	184,000.00	183,993.64	01-Jul-2008	8.950%	FL - 80.00%	360	01-Jan-2006
90489998 1	124,000.00	123,999.97	01-Feb-2008	7.750%	FL - 80.00%	360	01-Feb-2006
90496993 1	90,000.00	86,587.02	01-May-2009	7.850%	IN - 90.00%	360	01-Jan-2006
90497033 2	391,500.00	378,927.52	01-Aug-2008	9.120%	IL - 90.00%	360	01-Jan-2006
90498551 1	125,800.00	121,031.63	01-Oct-2008	8.250%	PA - 85.00%	360	01-Jan-2006
90503558 2	199,920.00	199,900.00	01-Nov-2008	8.850%	AZ - 80.00%	360	01-Jan-2006
90512393 1	260,100.00	260,100.00	01-Dec-2007	9.100%	FL - 90.00%	360	01-Jan-2006
90514472 1	127,500.00	125,154.92	01-Feb-2008	10.200%	FL - 85.00%	360	01-Jan-2006
90515719 2	147,100.00	143,805.04	01-Jul-2008	9.120%	FL - 79.95%	360	01-Jan-2006
90517236 2	81,000.00	94,071.99	01-Jan-2009	4.040%	IA - 90.00%	360	01-Jan-2006
90529918 1	69,300.00	67,640.92	01-Aug-2007	9.120%	IN - 90.00%	360	01-Jan-2006
90537671 1	104,000.00	101,093.92	01-Oct-2008	8.750%	FL - 64.60%	360	01-Jan-2006
90537911 1	118,400.00	113,554.97	01-Dec-2008	7.300%	MI - 80.00%	360	01-Jan-2006
90541038 2	219,760.00	219,759.70	01-Jan-2009	8.750%	FL - 80.00%	360	01-Jan-2006
90542838 2	237,000.00	228,837.40	01-May-2008	8.750%	FL - 77.20%	360	01-Jan-2006
90547316 1	73,150.00	71,429.34	01-Jul-2008	9.050%	IN - 95.00%	360	01-Feb-2006
90552910 2	418,500.00	406,266.93	01-Jun-2008	9.120%	FL - 90.00%	360	01-Jan-2006
90554874 1	124,000.00	119,729.20	01-Jan-2009	8.750%	IN - 80.00%	360	01-Jan-2006
90555954 2	215,200.00	215,200.00	01-Aug-2007	7.800%	FL - 80.00%	360	01-Jan-2006
90558073 1	64,600.00	58,120.59	01-Jul-2009	7.500%	TX - 79.75%	240	01-Jan-2006
90558792 1	68,250.00	66,250.83	01-May-2008	9.120%	TX - 75.00%	360	01-Jan-2006
90564071 1	89,600.00	89,496.05	01-Jul-2008	9.120%	IL - 80.00%	360	01-Jan-2006
90578238 1	351,900.00	351,774.66	01-Dec-2008	8.750%	MD - 90.00%	360	01-Jan-2006
90582990 1	131,700.00	131,699.08	01-Dec-2008	8.750%	FL - 84.97%	360	01-Jan-2006
90594714 1	272,200.00	260,174.64	01-Apr-2009	7.000%	CA - 82.49%	360	01-Jan-2006
90595711 1	280,000.00	270,637.99	01-Aug-2008	9.120%	IL - 88.89%	360	01-Jan-2006
90601030 2	128,000.00	128,000.00	01-Apr-2008	8.750%	MN - 80.00%	360	01-Jan-2006
90602673 1	153,750.00	153,750.00	01-Dec-2008	8.750%	AZ - 75.00%	360	01-Jan-2006
90604034 2	163,920.00	159,476.58	01-Sep-2007	8.950%	FL - 80.00%	360	01-Feb-2006
90608076 2	594,150.00	571,269.91	01-Oct-2008	8.750%	CA - 85.00%	360	01-Jan-2006
90613795 1	231,000.00	220,284.00	01-Nov-2008	7.620%	FL - 78.31%	360	01-Jan-2006
90618992 2	774,000.00	745,696.43	01-Apr-2008	8.700%	NY - 90.00%	360	01-Jan-2006
90626235 2	729,000.00	703,269.47	01-Dec-2008	8.750%	CA - 90.00%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
90631391 2	660,000.00	660,000.00	01-Jun-2008	7.750%	CT - 80.00%	360	01-Jan-2006
90632910 1	405,000.00	391,501.63	01-Dec-2007	8.600%	MA - 90.00%	360	01-Jan-2006
90632993 1	310,250.00	298,302.41	01-Jul-2008	8.750%	FL - 85.00%	360	01-Jan-2006
90633116 1	231,300.00	225,497.13	01-May-2007	9.120%	NJ - 90.00%	360	01-Jan-2006
90634478 2	149,600.00	145,392.89	01-Sep-2007	8.750%	FL - 80.00%	360	01-Jan-2006
90634718 1	414,900.00	414,900.00	01-Oct-2008	7.620%	MD - 90.00%	360	01-Jan-2006
90639238 2	266,670.00	266,670.00	01-Mar-2008	9.100%	FL - 90.00%	360	01-Jan-2006
90639311 2	428,000.00	428,000.00	01-Aug-2008	7.620%	FL - 80.00%	360	01-Jan-2006
90649674 2	180,835.00	176,433.52	01-May-2008	9.600%	FL - 95.00%	360	01-Jan-2006
90653478 2	623,200.00	623,200.00	01-Sep-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90658030 1	83,250.00	81,046.15	01-Sep-2008	9.120%	NC - 90.00%	360	01-Jan-2006
90659152 2	513,600.00	512,811.05	01-Dec-2007	8.750%	CA - 80.00%	360	01-Jan-2006
90661877 2	365,415.00	348,993.59	01-Dec-2008	7.620%	CA - 85.00%	360	01-Jan-2006
90673955 2	413,100.00	412,410.15	01-Dec-2008	8.600%	NY - 90.00%	360	01-Jan-2006
90674359 1	348,500.00	348,500.00	01-Oct-2008	8.750%	FL - 85.00%	360	01-Jan-2006
90676396 1	382,500.00	367,595.67	01-Mar-2008	7.700%	NY - 90.00%	360	01-Jan-2006
90680513 2	359,910.00	346,382.17	01-Nov-2007	8.550%	FL - 90.00%	360	01-Jan-2006
90686312 1	180,000.00	172,018.39	01-May-2009	9.120%	AZ - 75.00%	360	01-Jan-2006
90689118 1	168,750.00	168,749.50	01-Dec-2008	8.750%	AZ - 90.00%	360	01-Jan-2006
90699513 2	314,100.00	305,997.01	01-Jan-2008	9.120%	AZ - 90.00%	360	01-Jan-2006
90714957 1	335,000.00	326,002.73	01-Oct-2008	9.250%	NJ - 81.71%	360	01-Jan-2006
90719915 2	312,000.00	299,115.30	01-Oct-2008	7.100%	FL - 80.00%	360	01-Feb-2006
90721036 1	342,000.00	329,891.74	01-May-2008	8.750%	UT - 90.00%	360	01-Jan-2006
90726274 1	73,710.00	71,617.14	01-Jan-2008	8.850%	WI - 90.00%	360	01-Feb-2006
90727272 1	65,025.00	63,199.40	01-Mar-2009	9.120%	KY - 85.00%	360	01-Jan-2006
90728957 1	188,000.00	183,535.71	01-Dec-2006	9.120%	FL - 80.00%	360	01-Jan-2006
90733510 1	175,000.00	169,481.98	01-Sep-2008	9.120%	WI - 67.05%	360	01-Jan-2006
90736117 2	288,000.00	287,976.00	01-Oct-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90739277 2	114,400.00	110,213.71	01-Jan-2009	8.750%	FL - 80.00%	360	01-Jan-2006
90742156 2	582,250.00	555,665.20	01-Dec-2008	7.620%	FL - 85.00%	360	01-Jan-2006
90745639 2	231,750.00	231,551.53	01-Mar-2008	9.120%	FL - 90.00%	360	01-Jan-2006
90745670 2	443,700.00	453,462.33	01-Aug-2008	8.750%	OR - 85.00%	360	01-Jan-2006
90748799 1	62,500.00	70,902.17	01-Nov-2009	8.750%	IN - 50.40%	360	01-Jan-2006
90759952 1	175,000.00	166,964.63	01-Apr-2007	7.620%	FL - 58.73%	360	01-Jan-2006
90761875 1	77,400.00	74,977.07	01-Sep-2008	9.120%	OK - 90.00%	360	01-Jan-2006
90763871 1	124,000.00	122,302.07	01-May-2009	5.480%	IA - 80.00%	360	01-Jan-2006
90772997 2	476,000.00	475,999.99	01-May-2008	8.770%	CA - 80.00%	360	01-Jan-2006
90773276 1	180,000.00	175,269.14	01-Aug-2008	9.420%	CA - 69.23%	360	01-Jan-2006
90776519 1	90,000.00	87,424.81	01-Oct-2008	9.250%	MD - 89.11%	360	01-Jan-2006
90781238 1	170,000.00	165,673.48	01-May-2008	9.120%	FL - 73.59%	360	01-Jan-2006
90781675 2	171,392.00	167,169.85	01-Jun-2007	9.120%	FL - 80.00%	360	01-Jan-2006
90781998 1	130,000.00	125,990.51	01-Aug-2008	8.750%	FL - 74.29%	360	01-Jan-2006
90789199 1	129,000.00	126,893.89	01-Aug-2008	11.950%	FL - 56.58%	360	01-Jan-2006
90795832 2	271,096.00	271,095.64	01-Oct-2008	9.120%	FL - 80.00%	360	01-Jan-2006
90805433 1	127,500.00	132,251.17	01-May-2009	9.800%	AZ - 75.00%	360	01-Jan-2006
90811555 2	436,000.00	436,000.00	01-Dec-2008	8.750%	CA - 80.00%	360	01-Jan-2006
90814153 1	176,000.00	169,554.58	01-Sep-2008	8.750%	FL - 80.00%	360	01-Jan-2006



Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
90815432 1	235,000.00	235,000.00	01-Dec-2008	8.750%	FL - 79.93%	360	01-Jan-2006
90816356 2	300,000.00	287,610.64	01-Oct-2008	7.100%	FL - 60.00%	360	01-Feb-2006
90818352 2	375,250.00	375,249.28	01-Jan-2008	10.300%	NJ - 95.00%	360	01-Jan-2006
90820234 2	223,920.00	223,920.00	01-Jan-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90837675 2	127,500.00	127,499.99	01-Jan-2009	8.750%	AZ - 75.00%	360	01-Jan-2006
90837758 2	336,000.00	321,048.42	01-Apr-2008	7.000%	NY - 80.00%	360	01-Jan-2006
90841271 2	180,000.00	175,447.02	01-Oct-2008	9.800%	FL - 90.00%	360	01-Jan-2006
90841636 2	425,000.00	393,621.03	01-Oct-2008	7.000%	CA - 84.66%	360	01-Jan-2006
90845678 2	139,500.00	139,500.00	01-Dec-2008	8.950%	MD - 90.00%	360	01-Jan-2006
90848433 1	104,000.00	100,231.43	01-Dec-2008	7.870%	WI - 80.00%	360	01-Feb-2006
90855552 2	384,000.00	384,000.00	01-Aug-2008	8.750%	AZ - 80.00%	360	01-Jan-2006
90859752 2	180,500.00	175,567.23	01-Feb-2008	8.770%	FL - 95.00%	360	01-Feb-2006
90871757 2	182,320.00	175,957.84	01-Jan-2009	7.750%	AZ - 80.00%	360	01-Feb-2006
90872912 2	406,800.00	406,784.27	01-Sep-2007	9.120%	FL - 90.00%	360	01-Jan-2006
90875915 2	424,000.00	424,000.00	01-May-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90894999 1	113,905.00	110,516.33	01-Dec-2008	9.120%	KY - 95.00%	360	01-Jan-2006
90896077 2	250,800.00	245,957.95	01-Jan-2009	11.250%	MI - 95.00%	360	01-Feb-2006
90903279 2	176,000.00	176,000.00	01-Dec-2008	8.750%	FL - 80.00%	360	01-Jan-2006
90909672 2	160,018.00	160,018.00	01-Nov-2008	8.300%	FL - 95.00%	360	01-Feb-2006
90914193 2	608,000.00	608,000.01	01-Aug-2008	8.800%	IL - 80.00%	360	01-Jan-2006
90927070 1	229,500.00	223,857.86	01-May-2008	9.120%	FL - 90.00%	360	01-Jan-2006
90937871 2	193,500.00	229,666.90	01-Oct-2008	8.850%	FL - 90.00%	360	01-Jan-2006
90950114 2	264,000.00	264,000.00	01-Sep-2008	8.030%	IL - 80.00%	360	01-Feb-2006
90955717 1	156,000.00	155,980.08	01-Jan-2008	7.950%	FL - 80.00%	360	01-Feb-2006
90966797 2	306,000.00	296,732.01	01-Jun-2006	9.120%	TN - 90.00%	360	01-Jan-2006
90968678 2	364,500.00	351,750.97	01-Feb-2008	8.750%	MN - 90.00%	360	01-Jan-2006
90970153 2	385,000.00	372,837.18	01-Dec-2007	8.100%	NJ - 100.00%	360	01-Feb-2006
90978438 1	400,000.00	391,143.76	01-Dec-2008	9.200%	FL - 76.92%	360	01-Jan-2006
90988155 1	110,000.00	107,025.94	01-Feb-2009	8.350%	AZ - 73.33%	360	01-Feb-2006
90993353 2	452,800.00	452,800.00	01-Jan-2007	8.550%	NJ - 80.00%	360	01-Jan-2006
91002071 1	243,000.00	234,268.83	01-Feb-2009	8.750%	FL - 90.00%	360	01-Jan-2006
91003194 2	127,500.00	123,436.77	01-Dec-2008	8.750%	AZ - 75.00%	360	01-Jan-2006
91005116 2	288,000.00	288,000.00	01-Oct-2007	8.750%	FL - 80.00%	360	01-Jan-2006
91010918 1	276,000.00	263,368.02	01-May-2008	7.650%	NY - 78.86%	360	01-Jan-2006
91011114 1	189,000.00	182,581.50	01-Apr-2009	8.450%	NY - 90.00%	360	01-Jan-2006
91016394 1	148,125.00	143,390.03	01-Apr-2009	8.200%	PA - 75.00%	360	01-Feb-2006
91023473 2	254,400.00	286,817.15	01-Nov-2008	6.260%	FL - 80.00%	360	01-Jan-2006
91024190 2	504,000.00	484,196.95	01-Nov-2008	8.750%	CA - 89.20%	360	01-Jan-2006
91040113 2	342,000.00	330,795.45	01-Sep-2007	8.800%	FL - 90.00%	360	01-Jan-2006
91044636 1	114,750.00	110,340.08	01-Aug-2007	7.500%	IN - 85.00%	360	01-Feb-2006
91047035 2	284,750.00	278,242.35	01-May-2008	9.120%	FL - 85.00%	360	01-Jan-2006
91052472 1	132,000.00	126,514.82	01-Jul-2008	8.750%	FL - 80.00%	360	01-Jan-2006
91061754 1	131,200.00	126,950.48	01-Sep-2007	8.750%	FL - 80.00%	360	01-Jan-2006
91068510 1	172,500.00	167,113.23	01-Jun-2008	8.900%	FL - 75.00%	360	01-Jan-2006
91069039 1	364,500.00	354,508.33	01-Mar-2008	9.350%	NY - 90.00%	360	01-Jan-2006
91073791 1	229,600.00	220,764.60	01-May-2009	7.750%	PA - 80.00%	360	01-Feb-2006
91099796 2	207,920.00	201,883.54	01-Oct-2007	8.900%	FL - 80.00%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
91099994 2	351,000.00	338,018.69	01-Aug-2008	7.850%	NY - 90.00%	360	01-Feb-2006
91106914 1	183,600.00	177,005.27	01-Feb-2008	7.750%	MA - 90.00%	360	01-Feb-2006
91110031 2	148,000.00	143,603.64	01-Dec-2007	9.050%	FL - 80.00%	360	01-Jan-2006
91127514 2	582,250.00	562,175.64	01-Jul-2007	7.750%	MA - 85.00%	360	01-Feb-2006
91131433 1	175,610.00	172,245.34	01-Nov-2006	9.900%	MN - 85.00%	360	01-Jan-2006
91142075 2	110,500.00	107,383.20	01-Dec-2008	8.100%	AZ - 82.77%	360	01-Feb-2006
91162032 1	135,600.00	135,600.00	01-Jul-2008	9.120%	FL - 80.00%	360	01-Jan-2006
91169235 2	388,000.00	388,000.00	01-Nov-2008	8.750%	CA - 80.00%	360	01-Jan-2006
91179879 1	252,000.00	242,936.24	01-Feb-2009	7.750%	NY - 90.00%	360	01-Feb-2006
91182196 2	279,000.00	270,821.53	01-Oct-2007	9.120%	FL - 90.00%	360	01-Jan-2006
91183277 1	171,000.00	166,686.43	01-Mar-2009	9.750%	MI - 95.00%	360	01-Feb-2006
91186353 2	296,000.00	280,756.21	01-Sep-2007	6.800%	NY - 80.00%	360	01-Jan-2006
91202515 1	504,000.00	504,000.00	01-Feb-2008	8.750%	HI - 80.00%	360	01-Jan-2006
91224311 1	120,000.00	116,014.84	01-Nov-2008	8.850%	AZ - 80.00%	360	01-Jan-2006
91227835 2	180,000.00	180,000.00	01-Aug-2008	8.050%	FL - 80.00%	360	01-Feb-2006
91238030 1	431,200.00	431,192.29	01-Apr-2008	7.250%	NY - 80.00%	360	01-Mar-2006
91239194 1	80,750.00	78,642.76	01-Jul-2008	9.120%	PA - 95.00%	360	01-Jan-2006
91245514 1	176,000.00	170,934.95	01-Oct-2007	7.800%	AZ - 80.00%	360	01-Feb-2006
91263038 1	82,555.00	92,782.77	01-Apr-2009	9.700%	TX - 95.00%	360	01-Jan-2006
91266072 2	208,000.00	208,000.01	01-Mar-2008	9.000%	CA - 80.00%	360	01-Jan-2006
91277996 2	276,000.00	265,698.70	01-Sep-2008	7.800%	FL - 79.77%	360	01-Feb-2006
91279273 1	262,000.00	250,644.98	01-Jan-2009	6.990%	NJ - 65.50%	360	01-Feb-2006
91291195 1	277,950.00	270,385.43	01-Apr-2008	9.120%	MA - 85.00%	360	01-Jan-2006
91292516 2	246,400.00	237,820.37	01-Nov-2007	8.750%	FL - 80.00%	360	01-Jan-2006
91300434 1	202,500.00	197,286.05	01-Feb-2007	9.120%	FL - 90.00%	360	01-Jan-2006
91306639 1	124,000.00	119,933.28	01-Nov-2008	8.550%	IA - 80.00%	360	01-Feb-2006
91321158 2	132,000.00	126,971.39	01-Dec-2008	7.750%	AZ - 80.00%	360	01-Feb-2006
91321711 1	126,000.00	120,441.65	01-Dec-2008	7.350%	UT - 90.00%	360	01-Jan-2006
91380873 2	240,300.00	234,260.93	01-Jan-2008	8.800%	FL - 90.00%	360	01-Feb-2006
91392431 2	480,000.00	480,000.00	01-Jan-2009	7.550%	CA - 80.00%	360	01-Feb-2006
91417634 1	114,800.00	113,243.23	01-Nov-2008	11.850%	AZ - 70.00%	360	01-Feb-2006
91448837 2	370,500.00	376,707.16	01-Mar-2009	5.000%	MA - 95.00%	360	01-Feb-2006
91464313 2	225,000.00	224,999.40	01-Nov-2008	8.250%	FL - 90.00%	360	01-Feb-2006
91466516 2	125,910.00	123,091.31	01-Dec-2008	8.900%	FL - 90.00%	360	01-Mar-2006
91495275 1	170,905.00	167,453.90	01-Mar-2007	8.300%	MI - 95.00%	360	01-Feb-2006
91495671 1	157,500.00	152,889.71	01-Jul-2008	8.650%	MI - 90.00%	360	01-Feb-2006
91499715 2	213,750.00	209,115.89	01-Aug-2007	9.950%	FL - 95.00%	360	01-Jan-2006
91535872 1	180,000.00	173,406.34	01-Jul-2008	7.750%	FL - 75.00%	360	01-Feb-2006
91540195 2	156,000.00	150,609.79	01-Jun-2008	7.750%	FL - 80.00%	360	01-Feb-2006
91571711 2	265,500.00	265,499.99	01-Dec-2008	8.100%	FL - 90.00%	360	01-Feb-2006
91654038 1	70,300.00	68,625.03	01-Feb-2008	8.450%	IL - 95.00%	360	01-Feb-2006
91692038 1	305,100.00	295,883.00	01-Jan-2009	8.550%	MO - 90.00%	360	01-Feb-2006
91697839 1	269,100.00	262,225.78	01-Nov-2008	8.650%	CA - 90.00%	360	01-Feb-2006
91736835 2	88,000.00	85,444.56	01-Aug-2008	8.800%	TX - 80.00%	360	01-Feb-2006
91738195 1	222,500.00	213,463.00	01-May-2008	6.450%	CA - 79.46%	360	01-Feb-2006
91780312 1	234,900.00	228,453.62	01-Aug-2007	8.250%	FL - 90.00%	360	01-Feb-2006
91799395 1	226,200.00	257,669.31	01-Oct-2008	5.360%	NJ - 65.00%	360	01-Feb-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
91858555 1	243,000.00	236,583.91	01-Oct-2007	7.990%	CA - 90.00%	360	01-Feb-2006
91858795 2	397,000.00	397,000.00	01-Sep-2008	7.990%	NV - 89.98%	360	01-Feb-2006
91904276 2	399,200.00	395,703.92	01-Jan-2009	7.400%	HI - 80.00%	360	01-Feb-2006
91936278 2	360,000.00	349,910.68	01-Oct-2008	7.750%	FL - 90.00%	360	01-Feb-2006
91951152 1	239,200.00	238,237.92	01-Feb-2009	7.750%	NV - 80.00%	360	01-Feb-2006
91995670 1	224,100.00	217,110.59	01-Oct-2008	7.750%	FL - 90.00%	360	01-Feb-2006
92000355 1	360,000.00	349,811.77	01-Nov-2006	8.300%	MD - 90.00%	360	01-Feb-2006
92008390 2	166,500.00	161,314.41	01-Dec-2008	8.420%	TX - 90.00%	360	01-Feb-2006
92021591 2	285,600.00	276,133.40	01-Feb-2009	7.970%	OK - 80.00%	360	01-Feb-2006
92027150 1	180,000.00	175,559.04	01-Nov-2008	9.800%	MI - 100.00%	360	01-Feb-2006
92064716 2	180,000.00	173,403.82	01-Jan-2009	7.750%	FL - 90.00%	360	01-Feb-2006
92099597 2	184,000.00	177,687.89	01-Jan-2009	7.750%	FL - 80.00%	360	01-Feb-2006
92112317 1	157,054.00	151,739.54	01-Mar-2008	8.550%	FL - 95.00%	360	01-Feb-2006
92115997 1	237,150.00	274,773.36	01-Nov-2008	8.900%	IL - 85.00%	360	01-Feb-2006
92132273 2	268,000.00	268,000.00	01-Jul-2008	7.750%	FL - 80.00%	360	01-Feb-2006
92141514 1	164,800.00	159,469.06	01-Oct-2006	7.750%	MI - 80.00%	360	01-Feb-2006
92170232 2	239,920.00	262,134.67	01-Dec-2008	3.920%	NV - 80.00%	360	01-Feb-2006
92229558 1	225,000.00	216,587.59	01-Dec-2008	7.750%	PA - 83.33%	360	01-Feb-2006
92234475 1	348,000.00	334,265.91	01-Jul-2008	7.550%	FL - 78.20%	360	01-Feb-2006
92250232 1	170,000.00	155,667.12	01-Apr-2009	7.400%	FL - 85.00%	360	01-Feb-2006
92338474 2	88,000.00	85,586.01	01-Feb-2009	9.450%	MS - 100.00%	360	01-Feb-2006
92365238 2	275,500.00	269,476.87	01-Jan-2008	9.300%	FL - 95.00%	360	01-Mar-2006
92380476 2	399,920.00	388,022.12	01-Feb-2007	7.750%	NV - 80.00%	360	01-Feb-2006
92426311 2	316,000.00	315,955.01	01-Jan-2007	8.600%	NY - 80.00%	360	01-Mar-2006
92545276 2	153,810.00	148,506.77	01-Aug-2007	7.750%	LA - 90.00%	360	01-Feb-2006
92568799 2	100,000.00	97,539.59	01-Feb-2009	10.300%	AZ - 62.50%	360	01-Mar-2006
92615079 2	427,500.00	427,499.99	01-Mar-2007	7.990%	NY - 95.00%	360	01-Feb-2006
92647916 1	346,500.00	339,922.87	01-Mar-2009	11.200%	MI - 90.00%	360	01-Mar-2006
92840750 1	129,675.00	127,141.25	01-Mar-2008	9.650%	WI - 95.00%	360	01-Mar-2006
92893791 1	274,550.00	274,279.02	01-Aug-2008	8.700%	FL - 85.00%	360	01-Mar-2006
92967991 2	202,410.00	198,034.31	01-Jul-2007	9.150%	FL - 89.96%	360	01-Mar-2006
93103711 2	182,320.00	177,745.75	01-Feb-2009	9.570%	FL - 80.00%	360	01-Mar-2006
93192433 1	151,525.00	148,002.85	01-Oct-2007	8.350%	FL - 95.00%	360	01-Mar-2006
93195238 2	241,300.00	238,325.65	01-May-2006	12.000%	FL - 95.00%	360	01-Mar-2006
93196798 2	352,000.00	341,028.55	01-Feb-2008	7.850%	FL - 80.00%	360	01-Mar-2006
93235430 1	236,000.00	229,269.79	01-Jul-2007	7.250%	FL - 80.00%	360	01-Mar-2006
TOTAL	158,248,493.00	155,559,424.48					
TOTAL	168,115,223.00	165,390,644.23					

Prepayment Report

VOLUNTARY PREPAYMENTS

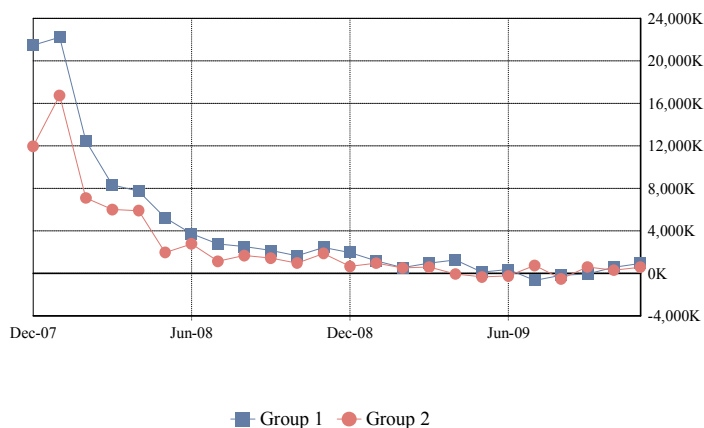
Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	2	6	8
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	2	6	8
Curtailments Amount	(17,996.87)	(295,666.90)	(313,663.77)
Paid in Full Balance	591,778.30	1,229,726.14	1,821,504.44
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	573,781.43	934,059.24	1,507,840.67

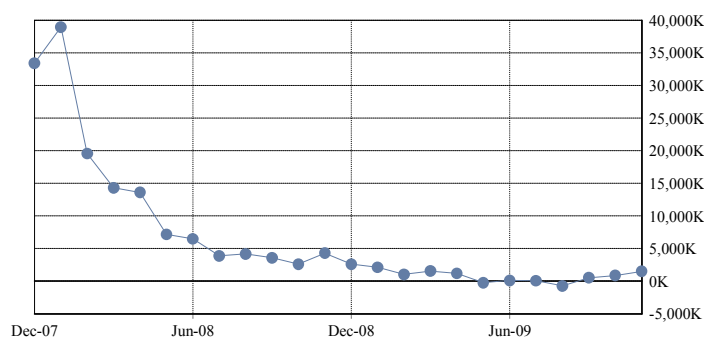
Cumulative

Number of Paid in Full Loans	1,522	2,914	4,436
Number of Repurchased Loans	4	7	11
Total Number of Loans Prepaid in Full	1,526	2,921	4,447
Paid in Full Balance	433,704,897.87	540,555,196.26	974,260,094.13
Repurchased Loans Balance	1,234,307.58	1,016,229.58	2,250,537.16
Curtailments Amount	(5,053,422.50)	(6,670,793.55)	(11,724,216.05)
Total Prepayment Amount	429,885,782.95	534,900,632.29	964,786,415.24

Total Prepayments by Groups



Total Prepayments

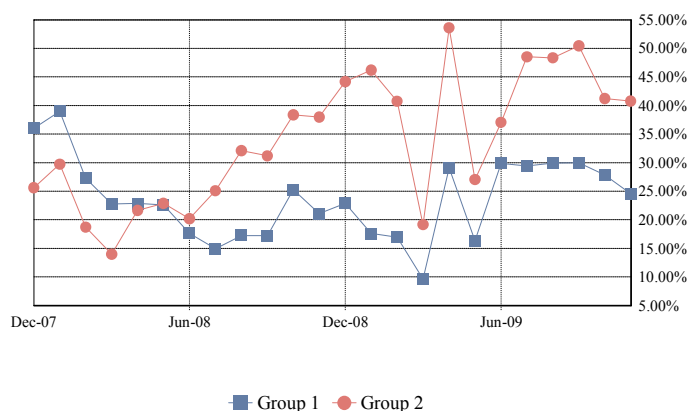




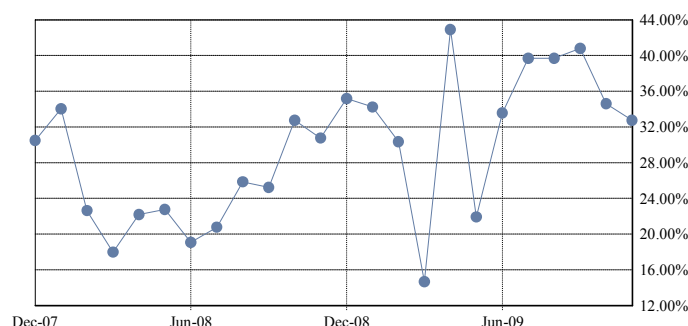
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	4.27%	2.32%	3.25%
3 Months Avg SMM	4.76%	2.64%	3.67%
12 Months Avg SMM	4.46%	2.26%	3.38%
Avg SMM Since Cut-off	2.75%	2.36%	2.55%
CPR	40.76%	24.55%	32.74%
3 Months Avg CPR	44.33%	27.49%	36.14%
12 Months Avg CPR	42.14%	23.95%	33.79%
Avg CPR Since Cut-off	28.40%	24.91%	26.66%
PSA	679.34%	409.10%	545.66%
3 Months Avg PSA Approximation	738.85%	458.20%	602.40%
12 Months Avg PSA Approximation	702.39%	399.17%	563.09%
Avg PSA Since Cut-off Approximation	661.36%	579.19%	620.45%

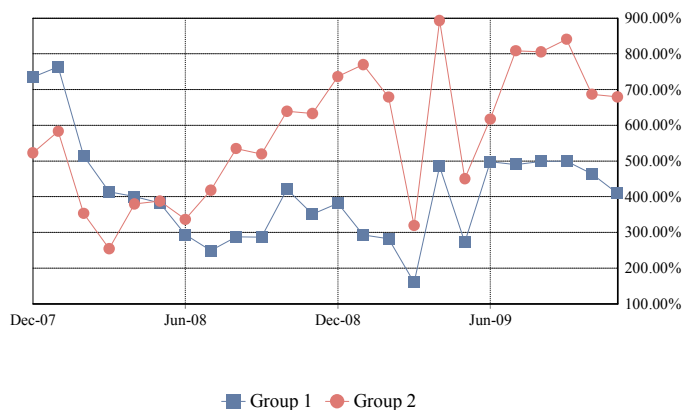
CPR by Groups



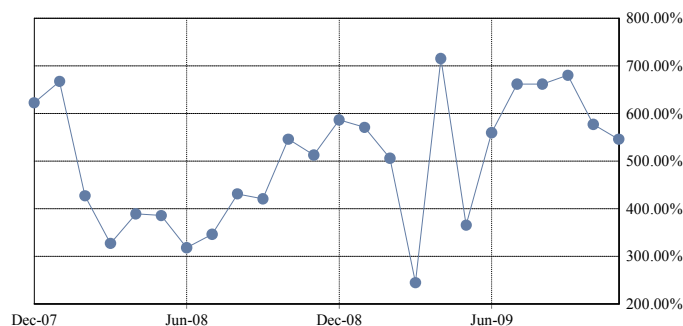
Total CPR



PSA by Groups

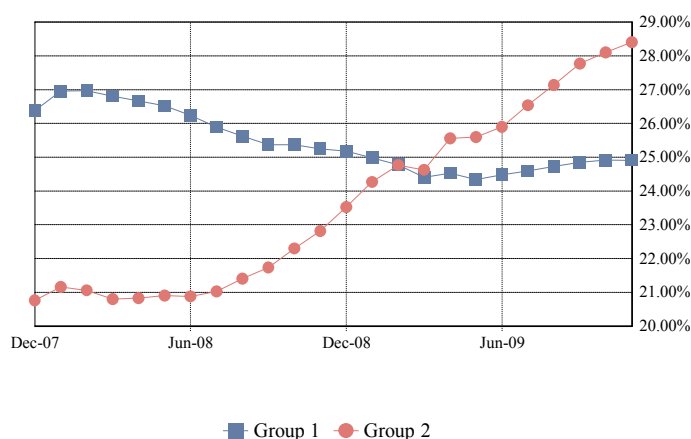


Total PSA

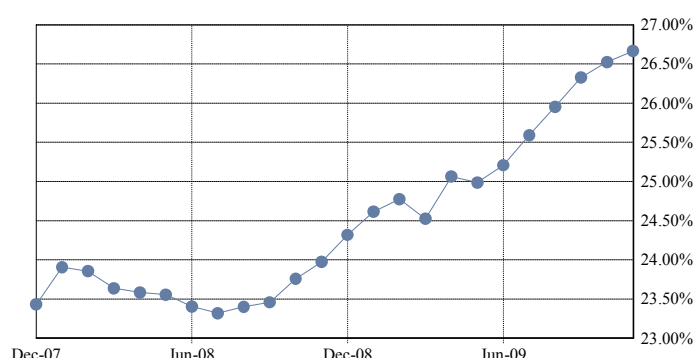




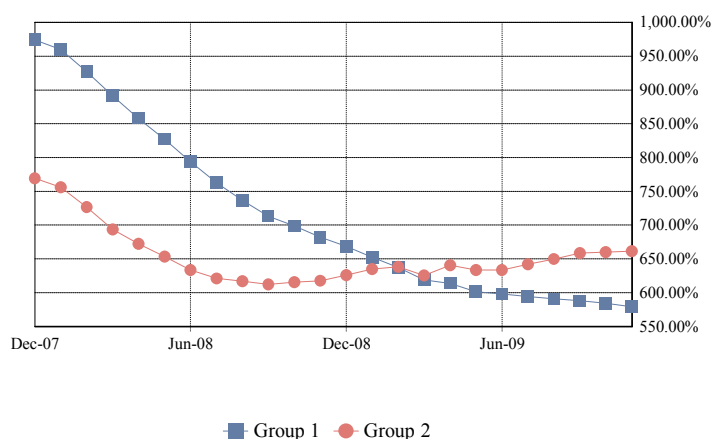
CPR Avg since Cut-Off by Groups



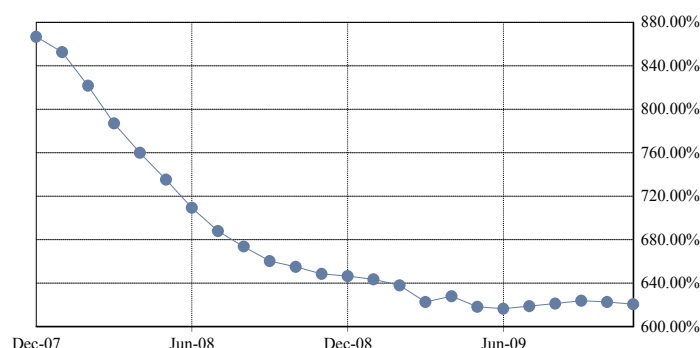
Total CPR Avg since Cut-Off



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

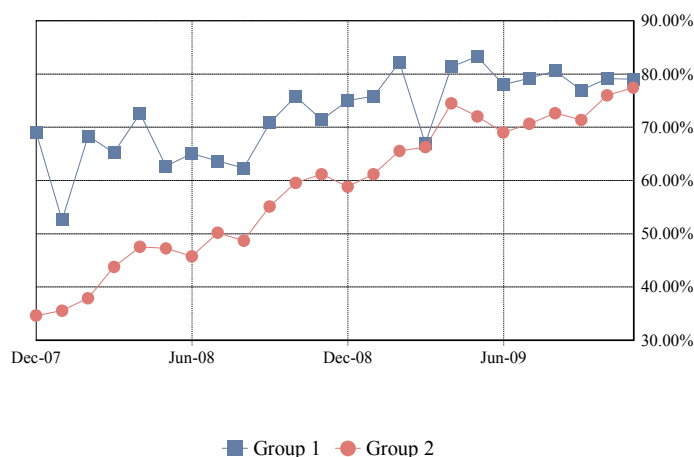
Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution								
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
86135993	1	467,500.00	386,630.29	30-Oct-2009	7.250%	IL - 83.48%	Paid Off - 180	01-Nov-2005
89076152	1	27,700.00	26,970.60	16-Oct-2009	9.800%	TX - 20.00%	Paid Off - 360	01-Dec-2005
89759153	1	304,500.00	289,526.15	16-Oct-2009	6.250%	HI - 70.00%	Paid Off - 360	01-Jan-2006
89950430	1	110,000.00	105,908.11	22-Oct-2009	7.750%	NY - 25.00%	Paid Off - 360	01-Feb-2006
90119991	2	470,000.00	450,373.86	03-Nov-2009	7.450%	NY - 71.21%	Paid Off - 360	01-Jan-2006
90521915	1	60,000.00	57,684.94	06-Nov-2009	8.300%	TX - 80.00%	Paid Off - 360	01-Jan-2006
91040279	1	380,000.00	363,006.05	05-Nov-2009	7.620%	NJ - 89.41%	Paid Off - 360	01-Jan-2006
91356113	2	146,279.00	141,404.44	14-Oct-2009	10.600%	TX - 90.00%	Paid Off - 360	01-Jan-2006
TOTAL		1,965,979.00	1,821,504.44					

Realized Loss Report

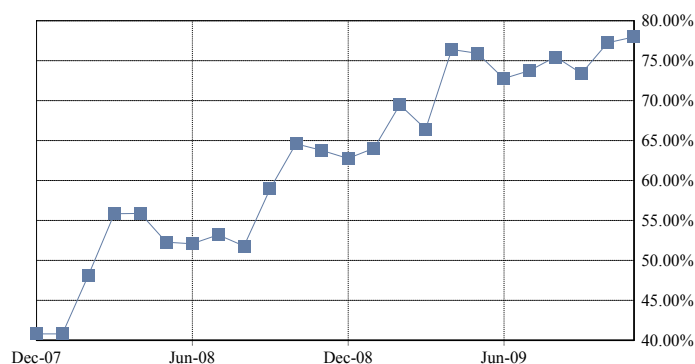
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Number of Loans Liquidated	48	37	85
Collateral Principal Realized Loss/(Gain) Amount	10,569,701.78	5,940,603.50	16,510,305.28
Collateral Interest Realized Loss/(Gain) Amount	292,585.07	192,940.19	485,525.26
Net Liquidation Proceeds	2,790,718.37	1,386,043.92	4,176,762.29
Subsequent Recoveries	35,627.39	37,587.37	73,214.76
<u>Cumulative</u>			
Number of Loans Liquidated	1,347	1,209	2,556
Collateral Realized Loss/(Gain) Amount	245,374,146.68	139,611,729.98	384,985,876.66
Net Liquidation Proceeds	163,633,400.74	50,806,896.90	214,440,297.64
Cumulative Subsequent Recoveries	1,306,252.36	1,139,987.44	2,446,239.79

Collateral Loss Severity Approximation by Groups



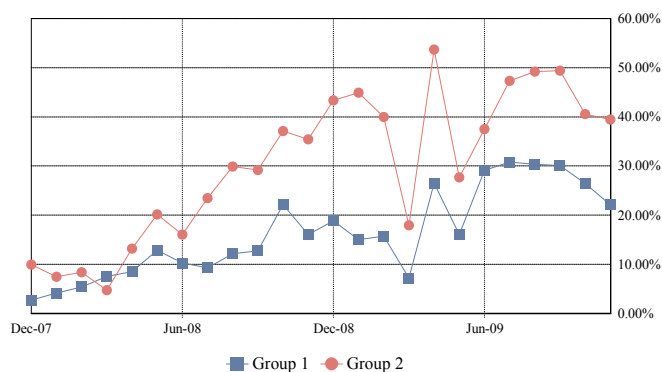
Collateral Loss Severity Approximation



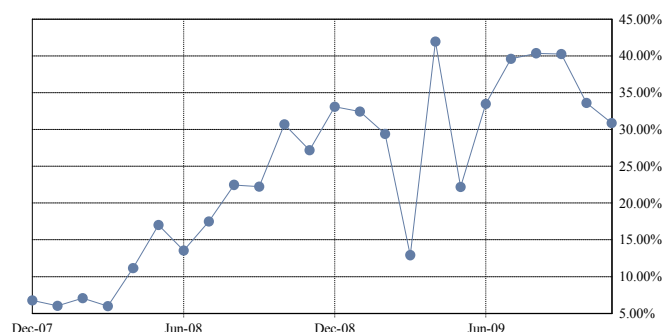
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	4.09%	2.06%	3.03%
3 Months Avg MDR	4.62%	2.51%	3.53%
12 Months Avg MDR	4.39%	2.12%	3.28%
Avg MDR Since Cut-off	1.74%	0.88%	1.33%
CDR	39.45%	22.12%	30.89%
3 Months Avg CDR	43.32%	26.30%	35.04%
12 Months Avg CDR	41.62%	22.71%	32.95%
Avg CDR Since Cut-off	19.00%	10.05%	14.82%
SDA	6,574.40%	3,686.44%	5,148.90%
3 Months Avg SDA Approximation	7,220.03%	4,383.21%	5,839.60%
12 Months Avg SDA Approximation	6,936.47%	3,784.77%	5,492.49%
Avg SDA Since Cut-off Approximation	3,799.97%	2,007.46%	2,962.34%
Loss Severity Approximation for Current Period	77.42%	79.00%	77.98%
3 Months Avg Loss Severity Approximation	74.47%	78.24%	75.85%
12 Months Avg Loss Severity Approximation	69.10%	78.77%	72.15%
Avg Loss Severity Approximation Since Cut-off	59.27%	70.76%	62.92%

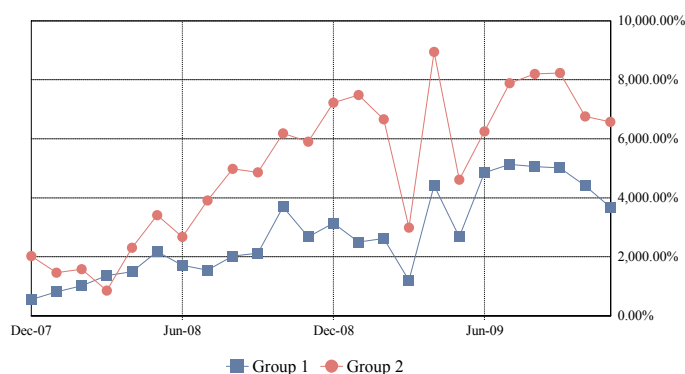
CDR by Groups



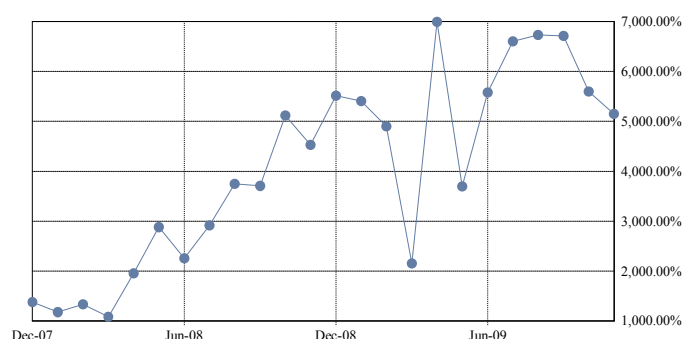
Total CDR



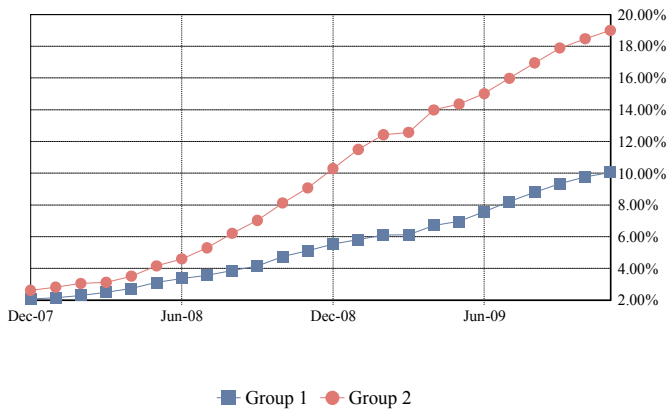
SDA by Groups



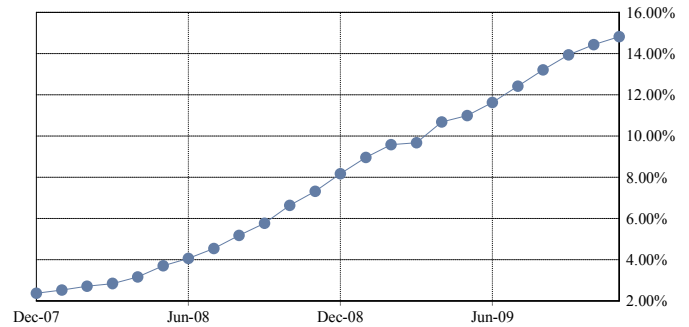
Total SDA



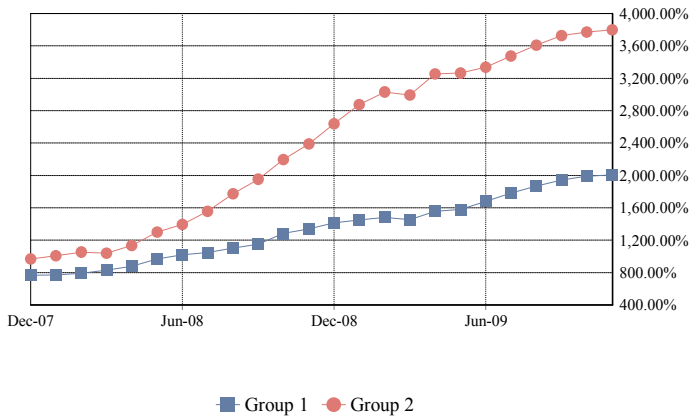
CDR Avg since Cut-Off by Groups



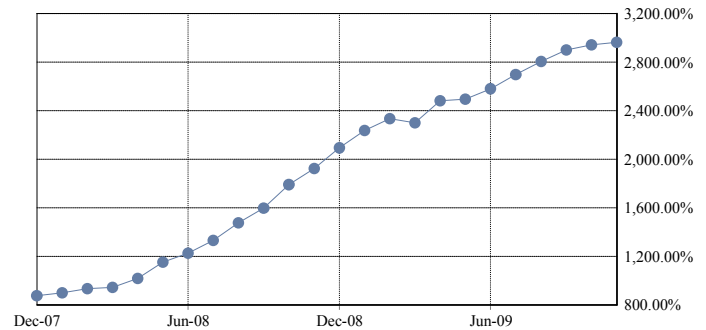
Total CDR Avg since Cut-Off



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)
79496717 1		7.750%	NV - 88.89%	360	268,449.68		201,963.16
80424138 1		7.750%	IA - 90.00%	360	164,692.42		126,856.57
80821531 1		7.250%	MO - 95.00%	360	138,294.58		104,135.37
83559799 1		7.650%	NY - 95.00%	360	210,032.12		170,356.25
83710533 1	REO	8.000%	MD - 80.00%	360	268,000.00		268,560.00
84664879 1		8.150%	FL - 90.00%	360	165,602.74		183,408.13
85015352 1	Forcls	7.950%	UT - 90.00%	360	75,847.25		59,494.45
85827756 1		7.850%	NJ - 95.00%	360	414,379.98		362,940.93
87158796 1		7.500%	IL - 90.00%	360	160,191.26		179,431.81
88123914 1		8.050%	MD - 95.00%	360	251,711.07		170,029.95
88250113 1		8.000%	WI - 85.00%	360	120,352.67		101,963.60
88280433 1	REO	8.000%	HI - 80.00%	360	423,946.89		230,987.93
88424791 1	REO	8.050%	TN - 90.00%	360	100,408.99		90,807.12
88709555 1		8.100%	FL - 90.00%	360	236,013.97		214,967.73
88817150 1		8.000%	FL - 85.00%	360	132,046.63		117,195.36
89076319 1		8.700%	AL - 100.00%	240	79,354.55		47,143.82
89460471 1		8.620%	CA - 80.00%	360	305,427.68		232,814.08
89755672 1		10.750%	NM - 20.00%	360	43,601.15		45,335.37
89820393 1		9.200%	MN - 16.00%	360	35,810.23		37,075.53
89830632 1		9.120%	CA - 90.00%	360	369,789.28		471,022.92
90092552 1		8.500%	FL - 85.00%	360	145,167.72		178,470.80
90249913 1		9.120%	MO - 80.00%	360	73,919.85		69,171.89
90317439 1		7.990%	IL - 90.00%	360	159,020.21		48,260.93
90359712 1		9.120%	NV - 90.00%	360	299,413.47		248,695.37
90440314 1		7.300%	CA - 80.00%	360	130,267.13		121,483.78
90526591 1	Forcls	7.850%	CA - 83.33%	360	293,456.93		226,903.33
90535196 1		7.000%	AZ - 80.00%	360	115,207.42		92,936.28
90594995 1		8.120%	IL - 80.00%	360	387,448.56		273,609.04
90678475 1	Forcls	8.750%	CA - 85.00%	360	376,081.56		254,511.18
90692955 1		8.500%	AZ - 90.00%	360	165,672.11		158,559.86
90724998 1		8.750%	AZ - 85.00%	360	151,964.32		117,422.86
90773391 1		8.750%	CA - 36.80%	360	177,193.50		122,011.27
90907718 1	Forcls	8.750%	CA - 80.00%	360	380,217.54		306,733.99
90972357 1		3.500%	CO - 80.00%	360	176,167.17		39,351.80
90981192 1	Forcls	6.200%	AZ - 64.78%	360	174,216.72		127,164.06
91860312 1		8.000%	OR - 89.66%	360	114,630.63		91,645.28
92244110 1		10.250%	NV - 95.00%	360	235,589.63		222,323.88
78532272 1			FL - 90.00%	360		Revision	225.00
80168552 1			FL - 89.23%	360		Revision	74.23
82326752 1			NJ - 20.00%	360		Revision	458.00
83477778 1			CO - 20.00%	360		Revision	503.00
83594176 1			FL - 20.00%	360		Revision	32.00
83609933 1			FL - 20.00%	360		Revision	257.00
83849430 1			MI - 95.00%	360		Revision	49.00
83886671 1			MI - 90.00%	360		Revision	14.20
83984138 1			MI - 90.00%	360		Revision	8,079.66
84018894 1			KY - 85.00%	360		Revision	18.99
84077536 1			TX - 80.00%	360		Revision	30.74
84240571 1			MO - 80.00%	360		Revision	22.77
84528413 1			CA - 90.00%	360		Revision	28.04

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)
84558675	1		MI - 90.00%	360		Revision	178.70
85000156	1		AZ - 20.00%	360		Revision	219.00
85060796	1		FL - 20.00%	360		Revision	43.00
85762995	1		MI - 90.00%	360		Revision	21.19
85869394	1		IL - 90.00%	360		Revision	(1,485.98)
85964955	1		NY - 90.00%	360		Revision	119.60
85968196	1		KS - 95.00%	360		Revision	(5,100.27)
85989432	1		PA - 95.00%	360		Revision	4.93
86018397	1		IL - 95.00%	360		Revision	143.50
86504636	1		NY - 90.00%	360		Revision	475.00
86787314	1		MO - 85.00%	360		Revision	47.94
87186078	1		PA - 85.00%	360		Revision	23.15
87224713	1		FL - 20.00%	360		Revision	208.00
87251633	1		CO - 95.00%	360		Revision	95.66
87284352	1		CA - 80.00%	360		Revision	83.92
87378717	1		VT - 95.00%	360		Revision	22.65
87538351	1		IL - 90.00%	360		Revision	820.86
87590071	1		MN - 20.00%	360		Revision	208.00
87725313	1		MN - 90.00%	360		Revision	(190.48)
87768032	1		FL - 20.00%	360		Revision	577.00
87846994	1		NY - 85.00%	360		Revision	(2,108.21)
87906475	1		IL - 90.00%	360		Revision	42.21
88071758	1		MA - 80.00%	360		Revision	(296.50)
88166798	1		MN - 20.00%	360		Revision	330.00
88175518	1		FL - 20.00%	360		Revision	(2,328.00)
88258678	1		CO - 20.00%	360		Revision	(95.47)
88316153	1		MA - 90.00%	360		Revision	64.69
88350715	1		CA - 87.93%	360		Revision	75.72
88524434	1		CA - 74.83%	360		Revision	51.60
88553318	1		FL - 85.00%	360		Revision	4.09
88556717	1		MI - 90.00%	360		Revision	198.00
88570759	1		CA - 90.00%	360		Revision	4.11
88611710	1		NV - 80.00%	360		Revision	241.10
88615075	1		AZ - 90.00%	360		Revision	14.04
88622873	1		MN - 95.00%	360		Revision	90.00
88811716	1		WA - 90.00%	360		Revision	101.78
89139190	1		CA - 80.00%	360		Revision	(61.02)
89145270	1		AZ - 20.00%	360		Revision	145.00
89305593	1		WA - 46.39%	360		Revision	250.00
89311799	1		FL - 90.00%	360		Revision	79.58
89327597	1		AZ - 75.00%	360		Revision	(1,178.84)
89380596	1		CA - 85.00%	360		Revision	(44.57)
89404396	1		FL - 75.00%	360		Revision	248.92
89482996	1		TX - 20.00%	360		Revision	2,228.77
89527436	1		CA - 90.00%	360		Revision	4.29
89627111	1		IL - 20.00%	360		Revision	76.00
89732473	1		MI - 90.00%	360		Revision	207.80
89755714	1		CA - 78.00%	360		Revision	30.41
89757678	1		CA - 90.00%	360		Revision	60.30
89862718	1		UT - 80.00%	360		Revision	137.10
89890875	1		NM - 90.00%	360		Revision	170.91

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)
89933071	1		CA - 75.00%	360		Revision	1,417.24
89935233	1		MA - 80.00%	360		Revision	3.50
89945794	1		MN - 20.00%	360		Revision	352.00
89948590	1		IL - 86.93%	360		Revision	146.17
89959357	1		AZ - 80.00%	360		Revision	155.50
89974513	1		AZ - 85.00%	360		Revision	4.70
89986475	1		CA - 56.52%	360		Revision	71.66
90029794	1		PA - 95.00%	360		Revision	11.00
90047713	1		MI - 94.97%	360		Revision	1,795.59
90048232	1		CA - 75.00%	360		Revision	6.40
90056037	1		CA - 85.00%	360		Revision	341.86
90056391	1		AZ - 80.00%	360		Revision	84.46
90058678	1		CA - 69.90%	360		Revision	82.62
90099755	1		IL - 90.00%	360		Revision	8,745.50
90100512	1		AZ - 20.00%	360		Revision	224.60
90119199	1		AZ - 95.00%	360		Revision	155.50
90122276	1		CA - 80.00%	360		Revision	222.21
90155151	1		AZ - 80.00%	360		Revision	984.45
90210550	1		AZ - 80.00%	360		Revision	474.10
90221235	1		AZ - 80.00%	360		Revision	47.88
90264433	1		TX - 90.00%	360		Revision	270.15
90276593	1		WI - 90.00%	360		Revision	4,844.23
90305194	1		MI - 80.00%	360		Revision	178.70
90372954	1		IL - 80.00%	360		Revision	19.20
90373150	1		MI - 80.00%	360		Revision	178.70
90411158	1		CO - 20.00%	360		Revision	208.00
90412875	1		NV - 79.44%	360		Revision	1,323.21
90427071	1		IN - 90.00%	360		Revision	(37.22)
90436197	1		IL - 90.00%	360		Revision	143.50
90450594	1		IL - 90.00%	360		Revision	(1,555.52)
90464231	1		CA - 89.55%	360		Revision	5.58
90484239	1		CA - 68.25%	360		Revision	20.51
90511957	1		UT - 20.00%	360		Revision	241.00
90520511	1		TX - 95.00%	360		Revision	(1,063.18)
90568437	1		AZ - 95.00%	360		Revision	8,038.98
90601311	1		AZ - 90.00%	360		Revision	27.94
90621954	1		AZ - 90.00%	360		Revision	43.89
90638750	1		AZ - 80.00%	360		Revision	(826.08)
90647918	1		MN - 95.00%	360		Revision	742.72
90650631	1		CA - 80.00%	360		Revision	(94.59)
90656513	1		MI - 85.00%	360		Revision	178.70
90673393	1		MN - 20.00%	360		Revision	1,626.00
90688110	1		AZ - 85.00%	360		Revision	(1,844.92)
90711474	1		FL - 75.00%	360		Revision	231.70
90725235	1		LA - 95.00%	360		Revision	20.23
90767591	1		MD - 80.00%	360		Revision	163.90
90838798	1		AZ - 90.00%	360		Revision	(73.34)
90865114	1		CA - 80.00%	360		Revision	358.14
90876079	1		FL - 85.00%	360		Revision	246.30
90934159	1		MI - 90.00%	360		Revision	183.00
90960394	1		FL - 20.00%	360		Revision	197.00

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
90986191	1		CA - 80.00%	360		Revision	131.76
91063750	1		IL - 87.80%	360		Revision	70.76
91086512	1		AZ - 80.00%	360		Revision	191.46
91150912	1		FL - 85.00%	360		Revision	(7,715.84)
91185637	1		AZ - 64.70%	360		Revision	(382.46)
91218198	1		TX - 20.00%	360		Revision	3.00
91241679	1		NV - 80.00%	360		Revision	225.53
91327635	1		FL - 90.00%	360		Revision	190.90
91436113	1		MO - 95.00%	360		Revision	173.50
91444117	1		PA - 85.00%	360		Revision	143.50
91601393	1		MO - 85.00%	360		Revision	(13.37)
91618991	1		CA - 80.00%	360		Revision	3.17
91679191	1		OK - 90.00%	360		Revision	(2,450.54)
91694356	1		CA - 95.00%	360		Revision	294.90
91929992	1		HI - 90.00%	360		Revision	351.25
92200476	1		AZ - 95.00%	360		Revision	654.88
92218478	1		CA - 74.82%	360		Revision	19.43
92276435	1		FL - 90.00%	360		Revision	171.97
92877356	1		MD - 90.00%	360		Revision	(8,620.19)
93078756	1		FL - 80.00%	360		Revision	(20.78)
79658837	2	7.950%	SC - 95.00%	360	113,885.22		79,981.74
83365098	2	8.050%	FL - 90.00%	360	184,500.00		194,078.63
83913137	2	8.750%	FL - 80.00%	360	114,981.55		130,828.28
84721158	2	9.700%	FL - 88.38%	360	466,723.83		573,602.88
86081197	2	8.120%	NV - 95.00%	360	503,104.62		388,315.44
86359395	2	7.600%	CA - 95.00%	360	451,070.11		390,388.82
86550159	2	9.300%	OR - 80.00%	360	661,087.49		417,664.31
86777273	2	7.120%	CA - 80.00%	360	599,104.41		481,012.88
87032116	2	10.990%	NV - 20.00%	360	92,139.43		95,870.79
88233630	2	9.400%	FL - 20.00%	360	37,973.28		39,336.82
88538079	2	9.700%	MI - 90.00%	360	464,545.47		361,459.79
89019517	2	8.000%	UT - 87.69%	360	342,000.00		117,286.34
89052278	2	7.870%	CA - 80.00%	360	311,909.81		133,283.18
89166995	2	8.750%	CA - 80.00%	360	407,701.53		248,095.06
89277313	2	8.750%	AZ - 80.00%	360	210,400.00		166,602.57
89370035	2	8.000%	CA - 80.00%	360	220,400.00		210,959.30
89381438	2	8.000%	HI - 80.00%	360	230,647.04		67,121.36
89405070	2	8.750%	FL - 80.00%	360	211,200.00		250,685.60
89462436	2	8.000%	CA - 80.00%	360	319,200.00		274,928.70
89529952	2	8.000%	CA - 80.00%	360	410,359.95		316,958.28
89583355	2	8.600%	MO - 85.00%	360	93,760.96		74,424.38
89650436	2	8.000%	CA - 80.00%	360	359,406.88		343,023.03
89739114	2	9.950%	TX - 90.00%	360	108,073.36		62,442.59
90064957	2	9.120%	FL - 90.00%	360	253,937.13		251,523.03
90065194	2	8.350%	TX - 95.00%	360	213,390.72		157,028.57
90165671	2	8.000%	CA - 80.00%	360	449,600.00		202,796.48
90189556	2	8.750%	FL - 95.00%	360	262,199.57		217,705.47
90269911	2	7.620%	CA - 80.00%	360	276,000.00		170,612.32
90335431	2	7.950%	IL - 80.00%	360	340,000.00		286,567.41
90360314	2	8.750%	CA - 80.00%	360	258,400.00		213,729.41
90399999	2	8.750%	AZ - 90.00%	360	150,580.23		121,120.88

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)
90455510 2	REO	8.750%	CA - 80.00%	360	188,800.00		153,766.48
90465071 2		8.750%	AZ - 80.00%	360	240,000.00		185,666.56
90472077 2		8.750%	CA - 80.00%	360	456,000.00		367,355.31
90555277 2		8.750%	CA - 80.00%	360	311,200.00		230,632.10
90650755 2		8.750%	AZ - 80.00%	360	116,169.88		97,061.77
90840075 2	REO	8.750%	FL - 80.00%	360	177,677.54		185,029.47
90890799 2		8.750%	CA - 80.00%	360	596,000.00		444,583.30
90953951 2		7.350%	FL - 80.00%	360	205,057.48		178,171.61
90982273 2		9.200%	TX - 90.00%	360	108,667.21		41,762.28
91075432 2		7.750%	FL - 80.00%	360	227,200.00		221,934.71
91108159 2	REO	8.100%	IL - 80.00%	360	311,920.01		310,814.44
91153916 2		10.100%	FL - 20.00%	360	52,761.52		55,815.60
91193110 2		8.750%	CA - 80.00%	360	355,125.82		213,702.28
91379230 2		9.050%	FL - 80.00%	360	350,711.67		421,210.85
91453399 2		7.900%	NY - 95.00%	360	342,000.00		187,864.57
91576231 2		8.800%	IL - 88.24%	360	219,069.40		216,324.11
92234558 2	REO	8.050%	FL - 80.00%	360	276,362.10		295,467.84
82957499 2			FL - 80.00%	360		Revision	490.00
83256131 2			FL - 20.00%	360		Revision	175.00
83284216 2			FL - 20.00%	360		Revision	1,173.61
83401851 2			FL - 20.00%	360		Revision	263.00
83487298 2			CA - 95.00%	360		Revision	398.68
83624817 2			NY - 80.00%	360		Revision	630.21
83632174 2			CA - 95.00%	360		Revision	76.44
83675116 2			FL - 95.00%	360		Revision	(137.00)
83893859 2			FL - 20.00%	360		Revision	219.00
84066596 2			FL - 90.00%	360		Revision	180.94
84097310 2			IL - 20.00%	360		Revision	550.00
84246131 2			FL - 80.00%	360		Revision	113.77
85148476 2			FL - 20.00%	360		Revision	1,232.00
85175552 2			FL - 20.00%	360		Revision	439.00
85331593 2			FL - 20.00%	360		Revision	160.20
86629433 2			FL - 20.00%	360		Revision	3,973.10
86640992 2			PA - 93.33%	360		Revision	27.55
87133799 2			PA - 90.00%	360		Revision	159.90
87171476 2			NY - 90.00%	360		Revision	81.35
87289831 2			NY - 20.00%	360		Revision	89.60
87630711 2			TX - 20.00%	360		Revision	10.00
87646071 2			AZ - 85.00%	360		Revision	(45.00)
87648952 2			CA - 80.00%	360		Revision	338.07
87702676 2			CA - 80.00%	360		Revision	62.66
88026794 2			FL - 20.00%	360		Revision	351.00
88103353 2			AZ - 80.00%	360		Revision	174.62
88141312 2			CA - 80.00%	360		Revision	(380.80)
88164637 2			FL - 20.00%	360		Revision	241.00
88175070 2			NV - 80.00%	360		Revision	9.60
88208475 2			FL - 20.00%	360		Revision	211.50
88210158 2			FL - 20.00%	360		Revision	208.00
88221353 2			FL - 20.00%	360		Revision	351.00
88311998 2			CA - 80.00%	360		Revision	38.19
88328992 2			MN - 20.00%	360		Revision	197.00

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
88359674 2			FL - 20.00%	360		Revision	294.00
88359716 2			FL - 90.00%	360		Revision	272.31
88368675 2			MI - 82.50%	360		Revision	(8.91)
88406954 2			CA - 80.00%	360		Revision	291.25
88448915 2			FL - 20.00%	360		Revision	274.00
88524152 2			CA - 80.00%	360		Revision	90.00
88567318 2			CA - 80.00%	360		Revision	(43.00)
88573597 2			OR - 47.74%	180		Revision	(4,572.39)
88642319 2			CA - 20.00%	360		Revision	371.60
88696034 2			FL - 20.00%	360		Revision	445.00
88781315 2			FL - 20.00%	360		Revision	302.00
88863030 2			FL - 20.00%	360		Revision	66.20
88879150 2			CA - 80.00%	360		Revision	(754.80)
88936158 2			CA - 80.00%	360		Revision	(232.68)
88950431 2			NY - 20.00%	360		Revision	428.00
88999834 2			CA - 80.00%	360		Revision	4.77
89014112 2			CA - 83.33%	360		Revision	35.76
89068274 2			CA - 80.00%	360		Revision	3,155.93
89078430 2			FL - 20.00%	360		Revision	266.00
89094791 2			NV - 20.00%	360		Revision	999.60
89096192 2			CA - 90.00%	360		Revision	(15.45)
89129514 2			CA - 80.00%	360		Revision	174.26
89129878 2			CA - 95.00%	360		Revision	31.94
89138358 2			CA - 85.00%	360		Revision	(425.36)
89144752 2			FL - 90.00%	360		Revision	184.11
89267355 2			HI - 20.00%	360		Revision	208.00
89268833 2			AZ - 80.00%	360		Revision	136.34
89405237 2			FL - 20.00%	360		Revision	1,200.00
89464077 2			NV - 80.00%	360		Revision	253.91
89479117 2			AZ - 95.00%	360		Revision	155.50
89494959 2			CA - 20.00%	360		Revision	88.00
89502314 2			CA - 65.00%	360		Revision	154.30
89517395 2			CA - 80.00%	360		Revision	57.18
89556716 2			AZ - 85.00%	360		Revision	155.50
89559835 2			FL - 20.00%	360		Revision	263.00
89567473 2			AZ - 90.00%	360		Revision	87.48
89596597 2			FL - 20.00%	360		Revision	43.00
89672398 2			FL - 20.00%	360		Revision	197.00
89682355 2			CA - 80.00%	360		Revision	21.99
89682793 2			CA - 20.00%	360		Revision	1,143.50
89695274 2			NY - 20.00%	360		Revision	197.00
89755359 2			CA - 80.00%	360		Revision	72.18
89808513 2			FL - 20.00%	360		Revision	1,553.00
89828511 2			CA - 80.00%	360		Revision	(626.33)
89925838 2			TX - 20.00%	360		Revision	1,053.66
89935357 2			FL - 20.00%	360		Revision	292.00
89974315 2			CA - 80.00%	360		Revision	115.66
89977359 2			CA - 80.00%	360		Revision	8.90
89985154 2			CA - 20.00%	360		Revision	419.00
90011032 2			CA - 20.00%	360		Revision	331.00
90019878 2			CA - 80.00%	360		Revision	(726.72)

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)
90041757 2			IL - 80.00%	360		Revision	88.11
90057951 2			CA - 80.00%	360		Revision	397.01
90074675 2			FL - 90.00%	360		Revision	56.39
90086836 2			CA - 80.00%	360		Revision	(1,075.53)
90103912 2			NY - 80.00%	360		Revision	7.25
90123076 2			CA - 80.00%	360		Revision	(288.21)
90125477 2			CA - 70.00%	360		Revision	79.67
90143876 2			FL - 90.00%	360		Revision	(296.06)
90147158 2			CA - 80.00%	360		Revision	156.69
90157355 2			CA - 80.00%	360		Revision	38.67
90181678 2			CA - 77.88%	360		Revision	54.07
90186834 2			AZ - 20.00%	360		Revision	327.00
90256835 2			MI - 80.00%	360		Revision	182.00
90263278 2			CA - 20.00%	360		Revision	360.60
90263674 2			CA - 90.00%	360		Revision	72.71
90264037 2			CA - 80.00%	360		Revision	356.48
90270075 2			CA - 80.00%	360		Revision	126.43
90277831 2			CA - 80.00%	360		Revision	134.61
90314675 2			CA - 90.00%	360		Revision	(515.15)
90319518 2			CA - 20.00%	360		Revision	472.00
90348871 2			CA - 20.00%	360		Revision	208.00
90352113 2			NV - 80.00%	360		Revision	133.26
90358995 2			CA - 20.00%	360		Revision	175.00
90387994 2			IN - 80.00%	360		Revision	18.89
90454356 2			CA - 80.00%	360		Revision	(781.42)
90461831 2			CA - 80.00%	360		Revision	90.00
90476151 2			CA - 80.00%	360		Revision	(1,168.92)
90477233 2			FL - 95.00%	360		Revision	(8,086.21)
90480153 2			CA - 80.00%	360		Revision	103.03
90482639 2			CA - 80.00%	360		Revision	2.37
90495912 2			CA - 80.00%	360		Revision	118.75
90523754 2			CA - 80.00%	360		Revision	75.37
90531112 2			LA - 90.00%	360		Revision	3.27
90594672 2			TX - 80.00%	360		Revision	130.87
90595315 2			TX - 20.00%	360		Revision	186.58
90595919 2			CA - 80.00%	360		Revision	(198.83)
90603150 2			MN - 20.00%	360		Revision	197.00
90635673 2			TX - 20.00%	360		Revision	561.50
90641358 2			FL - 20.00%	360		Revision	208.00
90643917 2			FL - 68.85%	360		Revision	261.53
90646357 2			CA - 83.95%	360		Revision	32.53
90682675 2			IL - 80.00%	360		Revision	76.19
90713793 2			FL - 80.00%	360		Revision	36.63
90725672 2			CA - 80.00%	360		Revision	170.04
90755430 2			AZ - 80.00%	360		Revision	184.75
90813031 2			CA - 82.92%	360		Revision	(740.00)
90825837 2			CA - 80.00%	360		Revision	(662.01)
90835158 2			CA - 80.00%	360		Revision	30.79
90836636 2			CA - 80.00%	360		Revision	(2,147.94)
90857756 2			CA - 80.00%	360		Revision	22.45
90926791 2			NV - 20.00%	360		Revision	110.00

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
90931270 2			NV - 80.00%	360		Revision	(434.32)
90948837 2			UT - 80.00%	360		Revision	44.12
90969635 2			TX - 80.00%	360		Revision	58.56
90988312 2			AZ - 80.00%	360		Revision	15.06
91002477 2			AZ - 80.00%	360		Revision	(4,375.06)
91078279 2			MN - 80.00%	360		Revision	34.17
91078436 2			MN - 20.00%	360		Revision	261.60
91158519 2			FL - 80.00%	360		Revision	(100.00)
91188714 2			NY - 20.00%	360		Revision	10.00
91193870 2			FL - 80.00%	360		Revision	4,978.41
91194399 2			CA - 20.00%	360		Revision	197.00
91203356 2			AZ - 80.00%	360		Revision	252.12
91247353 2			FL - 80.00%	360		Revision	291.13
91261156 2			NV - 90.00%	360		Revision	137.83
91289710 2			NV - 80.00%	360		Revision	26.72
91333237 2			FL - 80.00%	360		Revision	(4,029.72)
91347914 2			FL - 80.00%	360		Revision	186.54
91366591 2			CA - 90.00%	360		Revision	5,833.18
91405118 2			CA - 79.04%	360		Revision	260.07
91421313 2			NV - 90.00%	360		Revision	57.32
91426916 2			CA - 80.00%	360		Revision	73.80
91496794 2			AZ - 95.00%	360		Revision	107.77
91536870 2			NH - 90.00%	360		Revision	(542.67)
91617035 2			CA - 20.00%	360		Revision	77.00
91668152 2			CA - 80.00%	360		Revision	(1,436.90)
91882514 2			TX - 90.00%	360		Revision	39.07
91984914 2			AZ - 95.00%	360		Revision	(780.00)
92003714 2			FL - 80.00%	360		Revision	554.71
92149038 2			AZ - 80.00%	360		Revision	50.47
92154434 2			NV - 20.00%	360		Revision	2,390.60
92860196 2			CA - 95.00%	360		Revision	813.06
TOTAL					21,172,592.83		16,995,830.54

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

Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Stepdown Date Occurred? (0=No,1=Yes)			No
Distribution Date February 2009			
Credit Enhancement Percentage (For Stepdown Date)			36.9148%
Applicable Percentage			45.3000%
Trigger Event In Effect? (0=No,1=Yes)			Yes
Sequential Trigger In Effect? (0=No,1=Yes)			No
60+ days Delinquency Balance			333,590,069.17
Ending Pool Balance	319,005,430.72	355,969,292.83	674,974,723.55
Delinquency Percentage			49.4226%
Prior Balance of Mezzanine and C Class			249,165,370.40
Prior Pool Balance	333,474,086.05	364,737,359.02	698,211,445.07
Prior Credit Enhancement Percentage			35.6862%
Applicable % of Prior Credit Enhancement Percentage			12.6686%
Cumulative Realized Loss			384,985,876.62
Realized Loss Percentage			16.9224%
Applicable % (On and After Stepdown Date)			4.5250%
Master Servicer Termination Test Failed?			Yes
(when Cumulative Realized loss % exceeds Threshold %)			
Threshold % (Applicable from February 2009)			4.7500%

ADJUSTABLE RATE CERTIFICATE INFORMATION			
SPACE INTENTIONALLY LEFT BLANK			

ADDITIONAL INFORMATION			
	Group 2	Group 1	Total
Current LIBOR Rate			0.243750%
Next LIBOR Rate			0.235940%
LIBOR Rate Determination Date			10/22/2009
Next LIBOR Rate Determination Date			11/23/2009
Escrow Advances			0.00
Corporate Advances			0.00
P&I Advances			0.00
Collection Account Balance			0.00
Distribution Account Balance			0.00

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior	Int on Prior SF	Curr NET WAC SF	Total NET WAC SF	NET WAC Shortfall Paid	NET WAC SF Unpaid
A-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
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
M-10	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Modified Loan Detail

Modification Detail Report - Mortgage Loans Modified Durring Current Distribution

Loan Number & Loan Group	Modification		Post-Modification							
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Foregiveness	Interest Foregiveness	Amount Capitalized	Amount Deferred
83782813	1	12/1/2009	G	198,213.87	5.07%	12/1/2035	1,142.86			
87561437	1	12/1/2009	G	112,718.49	5.50%	10/1/2035	680.84			
88697677	1	12/1/2009	W	282,192.98	4.00%	12/1/2035	1,118.18			
88769195	2	12/1/2009	W	865,576.85	2.13%	12/1/2035	2,456.04			
88830393	1	12/1/2009	G	61,282.56	2.00%	11/1/2035	252.05			
89453237	2	12/1/2009	G	285,445.53	2.00%	11/1/2035	1,174.03			
89483234	1	12/1/2009	G	113,687.81	4.94%	12/1/2035	646.80			
89518674	2	12/1/2009	W	279,765.83	4.00%	12/1/2035	1,108.57			
89557433	1	12/1/2009	G	327,959.96	5.04%	11/1/2035	1,888.07			
89985238	1	12/1/2009	W	459,627.66	3.75%	12/1/2035	1,747.57			
90130915	1	12/1/2009	G	315,243.98	3.00%	12/1/2035	1,453.29			
90407677	1	12/1/2009	W	154,417.50	4.00%	12/1/2035	674.35			
90488156	1	12/1/2009	W	115,216.95	3.00%	12/1/2035	435.90			
90556556	1	12/1/2009	G	80,785.86	5.14%	12/1/2035	469.14			
90560194	1	12/1/2009	G	90,989.01	2.00%	12/1/2035	373.32			
90732553	1	12/1/2009	W	240,263.03	3.00%	1/1/2036	801.69			
90748799	1	12/1/2009	W	71,143.77	5.00%	12/1/2035	355.11			
90902917	1	12/1/2009	G	141,078.02	5.04%	12/1/2035	810.93			
91146035	1	12/1/2009	G	146,819.64	6.00%	12/1/2035	929.13			
91254037	1	12/1/2009	G	398,684.78	5.04%	12/1/2035	2,291.67			
TOTAL		20		4,741,114.08			20,809.54			

Modification Code Description

A Fast Track Modification	J First Pay Adjustment Date Modification	R Minimum Rate Modification
B Modification Resulting In Capitalized Amount	K First Rate Date Modification	S First Principal Payment Date Modification
C Modification Resulting In Forgiven Principal Amount	L First Rate Date Extended	T Interest Only Flag Modification
D Modification Resulting In Forgiven Interest Amount	M First Periodic Rate Cap Modification	U Interest Only Term Modification
E Modification Resulting In Deffered Amount	N Subsequent Periodic Rate Cap Down Modification	V Various Attributes Modified
F Beginning Balance Modification	O Other	W Balloon Payment Modification
G Note Rate Modification	P Subsequent Periodic Rate Cap Up Modification	X Balloon Payment Date Modification
H Scheduled P&I Amount Modification	Q Maximum Rate Modification	Y Loan Type Modification
I Maturity Date Modification		