

New Century Home Equity Loan Trust 2005-4

Mortgage Pass-Through Certificates

September 25, 2009 Distribution

External Parties

Seller

New Century Credit Corp.

Servicer(s)

New Century Mortgage Corporation

Underwriter(s)

Deutsche Bank Securities

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Dates

Cut-Off Date: August 01, 2005
Close Date: August 17, 2005
First Distribution Date: September 26, 2005

Distribution Date: September 25, 2009

Record Date: September 24, 2009
August 31, 2009

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

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

Certificate Payment Report

Current Period Distribution - REMIC II									
Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-1	FLT, SR	809,000,000.00	80,441,375.71	36,409.84	2,426,140.43	2,462,550.27	0.00	0.00	78,015,235.28
A-2A	FLT, SR	340,900,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2B	FLT, SR	416,200,000.00	108,113,217.39	49,865.81	2,793,335.66	2,843,201.47	0.00	0.00	105,319,881.73
A-2C	FLT, SR	37,800,000.00	37,800,000.00	20,689.76	0.00	20,689.76	0.00	0.00	37,800,000.00
M-1	MEZ, FLT	81,100,000.00	81,100,000.00	52,071.90	0.00	52,071.90	0.00	0.00	81,100,000.00
M-2	MEZ, FLT	66,600,000.00	66,600,000.00	44,482.38	0.00	44,482.38	0.00	0.00	66,600,000.00
M-3	MEZ, FLT	47,800,000.00	47,800,000.00	33,572.24	0.00	33,572.24	0.00	0.00	47,800,000.00
M-4	MEZ, FLT	34,300,000.00	34,300,000.00	26,453.43	0.00	26,453.43	0.00	0.00	34,300,000.00
M-5	MEZ, FLT	34,300,000.00	34,300,000.00	27,930.23	0.00	27,930.23	0.00	0.00	34,300,000.00
M-6	MEZ, FLT	32,200,000.00	32,200,000.00	28,161.16	0.00	28,161.16	0.00	0.00	32,200,000.00
M-7	MEZ, FLT	33,300,000.00	33,300,000.00	42,026.94	0.00	42,026.94	0.00	0.00	33,300,000.00
M-8	MEZ, FLT	22,900,000.00	22,900,000.00	30,873.35	0.00	30,873.35	0.00	0.00	22,900,000.00
M-9	MEZ, FLT	22,900,000.00	22,900,000.00	40,733.08	0.00	40,733.08	0.00	0.00	22,900,000.00
M-10	MEZ, FLT	26,000,000.00	26,000,000.00	67,516.61	0.00	67,516.61	0.00	0.00	26,000,000.00
TRUST	RES	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		2,005,300,000.00	627,754,593.10	500,786.73	5,219,476.09	5,720,262.82	0.00	0.00	622,535,117.01

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	Current Principal Balance
					(1)	(1)	(2)	(3)	(5)
A-1	08/25/09	09/24/09	A-Act/360	64352VMQ1	809,000,000.00	99.433097	0.045006	2.998937	96.434160
A-2A	08/25/09	09/24/09	A-Act/360	64352VMR9	340,900,000.00	0.000000	0.000000	0.000000	0.000000
A-2B	08/25/09	09/24/09	A-Act/360	64352VMS7	416,200,000.00	259.762656	0.119812	6.711522	253.051133
A-2C	08/25/09	09/24/09	A-Act/360	64352VMT5	37,800,000.00	1,000.000000	0.547348	0.000000	1,000.000000
M-1	08/25/09	09/24/09	A-Act/360	64352VMU2	81,100,000.00	1,000.000000	0.642070	0.000000	1,000.000000
M-2	08/25/09	09/24/09	A-Act/360	64352VMV0	66,600,000.00	1,000.000000	0.667904	0.000000	1,000.000000
M-3	08/25/09	09/24/09	A-Act/360	64352VMW8	47,800,000.00	1,000.000000	0.702348	0.000000	1,000.000000
M-4	08/25/09	09/24/09	A-Act/360	64352VMX6	34,300,000.00	1,000.000000	0.771237	0.000000	1,000.000000
M-5	08/25/09	09/24/09	A-Act/360	64352VMY4	34,300,000.00	1,000.000000	0.814292	0.000000	1,000.000000
M-6	08/25/09	09/24/09	A-Act/360	64352VMZ1	32,200,000.00	1,000.000000	0.874570	0.000000	1,000.000000
M-7	08/25/09	09/24/09	A-Act/360	64352VNA5	33,300,000.00	1,000.000000	1.262070	0.000000	1,000.000000
M-8	08/25/09	09/24/09	A-Act/360	64352VNB3	22,900,000.00	1,000.000000	1.348181	0.000000	1,000.000000
M-9	08/25/09	09/24/09	A-Act/360	64352VNC1	22,900,000.00	1,000.000000	1.778737	0.000000	1,000.000000
M-10	08/25/09	09/24/09	A-Act/360	64352VND9	26,000,000.00	1,000.000000	2.596793	0.000000	1,000.000000
TRUST	08/03/09	08/31/09	A-Act/360		0.00	0.000000	0.000000	0.000000	0.000000

Distribution to Date - REMIC II

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	809,000,000.00	65,017,571.77	714,179,951.25	16,804,813.47	730,984,764.72	796,002,336.49	0.00	0.00	78,015,235.28
A-2A	340,900,000.00	12,516,092.88	334,121,668.36	6,778,331.64	340,900,000.00	353,416,092.88	0.00	0.00	0.00
A-2B	416,200,000.00	54,127,003.47	300,913,530.41	9,966,587.86	310,880,118.27	365,007,121.74	0.00	0.00	105,319,881.73
A-2C	37,800,000.00	6,268,269.99	0.00	0.00	0.00	6,268,269.99	0.00	0.00	37,800,000.00
M-1	81,100,000.00	13,820,298.08	0.00	0.00	0.00	13,820,298.08	0.00	0.00	81,100,000.00
M-2	66,600,000.00	11,432,594.70	0.00	0.00	0.00	11,432,594.70	0.00	0.00	66,600,000.00
M-3	47,800,000.00	8,285,042.47	0.00	0.00	0.00	8,285,042.47	0.00	0.00	47,800,000.00
M-4	34,300,000.00	6,059,457.95	0.00	0.00	0.00	6,059,457.95	0.00	0.00	34,300,000.00
M-5	34,300,000.00	6,130,916.25	0.00	0.00	0.00	6,130,916.25	0.00	0.00	34,300,000.00
M-6	32,200,000.00	5,849,470.70	0.00	0.00	0.00	5,849,470.70	0.00	0.00	32,200,000.00
M-7	33,300,000.00	6,673,672.39	0.00	0.00	0.00	6,673,672.39	0.00	0.00	33,300,000.00
M-8	22,900,000.00	4,684,818.98	0.00	0.00	0.00	4,684,818.98	0.00	0.00	22,900,000.00
M-9	22,900,000.00	5,161,902.28	0.00	0.00	0.00	5,161,902.28	0.00	0.00	22,900,000.00
M-10	26,000,000.00	6,802,438.81	0.00	0.00	0.00	6,802,438.81	0.00	0.00	26,000,000.00
TRUST	0.00	46,334,951.84	0.00	0.00	0.00	46,334,951.84	0.00	0.00	0.00
Total	2,005,300,000.00	259,164,502.56	1,349,215,150.02	33,549,732.97	1,382,764,882.99	1,641,929,385.55	0.00	0.00	622,535,117.01

Interest Detail - REMIC II

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	0.52563%	80,441,375.71	36,409.84	0.00	0.00	0.00	36,409.84	36,409.84	0.00
A-2A	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2B	0.53563%	108,113,217.39	49,865.81	0.00	0.00	0.00	49,865.81	49,865.81	0.00
A-2C	0.63563%	37,800,000.00	20,689.76	0.00	0.00	0.00	20,689.76	20,689.76	0.00
M-1	0.74563%	81,100,000.00	52,071.90	0.00	0.00	0.00	52,071.90	52,071.90	0.00
M-2	0.77563%	66,600,000.00	44,482.38	0.00	0.00	0.00	44,482.38	44,482.38	0.00
M-3	0.81563%	47,800,000.00	33,572.24	0.00	0.00	0.00	33,572.24	33,572.24	0.00
M-4	0.89563%	34,300,000.00	26,453.43	0.00	0.00	0.00	26,453.43	26,453.43	0.00
M-5	0.94563%	34,300,000.00	27,930.23	0.00	0.00	0.00	27,930.23	27,930.23	0.00
M-6	1.01563%	32,200,000.00	28,161.16	0.00	0.00	0.00	28,161.16	28,161.16	0.00
M-7	1.46563%	33,300,000.00	42,026.94	0.00	0.00	0.00	42,026.94	42,026.94	0.00
M-8	1.56563%	22,900,000.00	30,873.35	0.00	0.00	0.00	30,873.35	30,873.35	0.00
M-9	2.06563%	22,900,000.00	40,733.08	0.00	0.00	0.00	40,733.08	40,733.08	0.00
M-10	3.01563%	26,000,000.00	67,516.61	0.00	0.00	0.00	67,516.61	67,516.61	0.00
TRUST	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		627,754,593.10	500,786.73	0.00	0.00	0.00	500,786.73	500,786.73	0.00



Collection Account Report

SUMMARY

	Group 2	Group 1	Total
Principal Collections	1,774,166.33	1,540,945.02	3,315,111.35
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	1,774,166.33	1,540,945.02	3,315,111.35
Interest Collections	1,296,561.04	1,192,719.56	2,489,280.60
Interest Withdrawals	(82.00)	(6,492.99)	(6,574.99)
Interest Other Accounts	0.00	0.00	0.00
Interest Fees	(37,427.03)	(40,127.11)	(77,554.14)
TOTAL NET INTEREST	1,259,052.01	1,146,099.46	2,405,151.47
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	3,033,218.34	2,687,044.48	5,720,262.82

PRINCIPAL - COLLECTIONS

	Group 2	Group 1	Total
Scheduled Principal Received	251,756.40	273,737.87	525,494.27
Curtailments	(174,798.03)	15,675.34	(159,122.69)
Prepayments In Full	270,183.28	628,221.42	898,404.70
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	4,274,016.77	1,605,691.41	5,879,708.18
Insurance Principal	0.00	0.00	0.00
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(149,849.04)	(149,532.72)	(299,381.76)
Realized Losses	(2,846,992.09)	(982,381.02)	(3,829,373.11)
Advanced Principal	149,849.04	149,532.72	299,381.76
TOTAL PRINCIPAL COLLECTED	1,774,166.33	1,540,945.02	3,315,111.35

PRINCIPAL - WITHDRAWALS

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PRINCIPAL - OTHER ACCOUNTS

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

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	1,886,936.55	1,698,434.25	3,585,370.80
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	29,801.13	11,096.85	40,897.98
Insurance Interest	0.00	0.00	0.00
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	(572.10)	(1,995.80)	(2,567.90)
Delinquent Interest	(1,377,714.70)	(1,171,100.36)	(2,548,815.06)
Compensating Interest	572.10	1,995.80	2,567.90
Civil Relief Act Shortfalls	0.00	0.00	0.00
Interest Advanced	767,869.01	675,850.03	1,443,719.04
Interest Realized Loss	-10,330.94	-21,561.22	-31,892.16
TOTAL INTEREST COLLECTED	1,296,561.04	1,192,719.56	2,489,280.60

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Non-Recoverable Advances	82.00	6,492.99	6,574.99
Modification Losses	0.00	0.00	0.00
TOTAL INTEREST WITHDRAWALS	82.00	6,492.99	6,574.99

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Cap Contract Payment Amount			0.00
TOTAL INTEREST OTHER ACCOUNTS	0.00	0.00	0.00

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	35,983.86	38,846.39	74,830.25
Trustee Fees	376.47	334.09	710.56
Owner Trustee Fee	176.60	156.73	333.33
Extraordinary Expenses	797.38	707.62	1,505.00
Extraordinary Expense Recovery Charge**	92.72	82.28	175.00
TOTAL INTEREST FEES	37,427.03	40,127.11	77,554.14

**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

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INSURANCE

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STRUCTURAL FEATURES

	Group 2	Group 1	Total
Beginning Overcollateralization Amount			3,857,013.58
Ending Overcollateralized Amount			1,932,005.21
Overcollateralization Target Amount			74,888,279.16
Excess Overcollateralization Amount			0.00
Overcollateralization Increase Amount			1,904,364.74
Ending Overcollateralization Deficiency Amount			72,956,273.95
Credit Enhancement Percentage			64.588189%
Credit Enhancement Percentage - Prior			64.162376%



Collateral Report

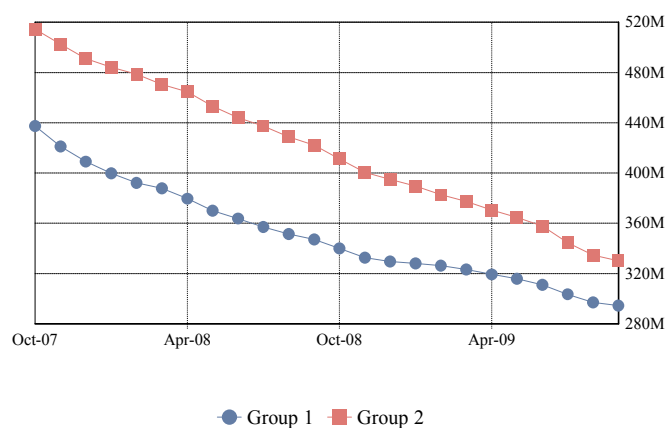
COLLATERAL

	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	3,693	6,454	10,147
Prior	1,222	2,020	3,242
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(2)	(5)	(7)
Repurchases	0	0	0
Liquidations	(18)	(15)	(33)
Current	1,202	2,000	3,202
<u>Principal Balance:</u>			
Original	1,030,985,144.46	1,049,244,832.23	2,080,229,976.69
Prior	334,640,358.13	296,971,248.55	631,611,606.68
Prefunding	0.00	0.00	0.00
Scheduled Principal	(251,756.40)	(273,737.87)	(525,494.27)
Partial Prepayments	174,798.03	(15,675.34)	159,122.69
Full Voluntary Prepayments	(270,183.28)	(628,221.42)	(898,404.70)
Repurchases	0.00	0.00	0.00
Liquidations	(4,274,016.77)	(1,605,691.41)	(5,879,708.18)
Current	330,019,199.71	294,447,922.51	624,467,122.22
Prior Forebearance	525,086.38	123,836.16	648,922.54
Current Forebearance	536,482.38	123,836.16	660,318.54

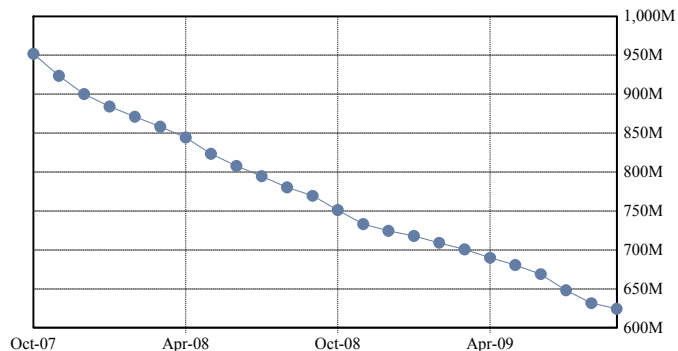
PREFUNDING

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Current Principal Balance by Groups



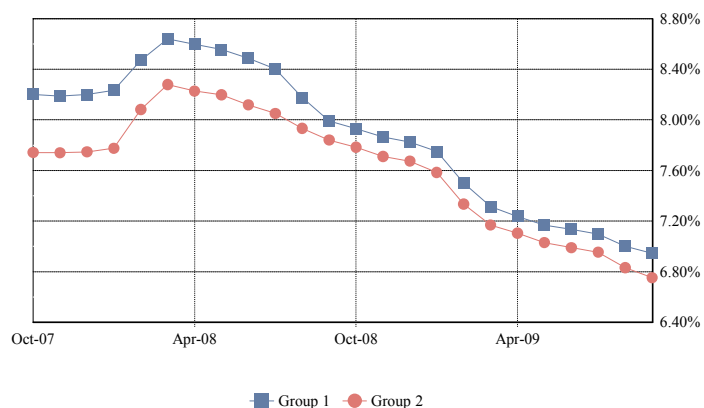
Total Current Principal Balance



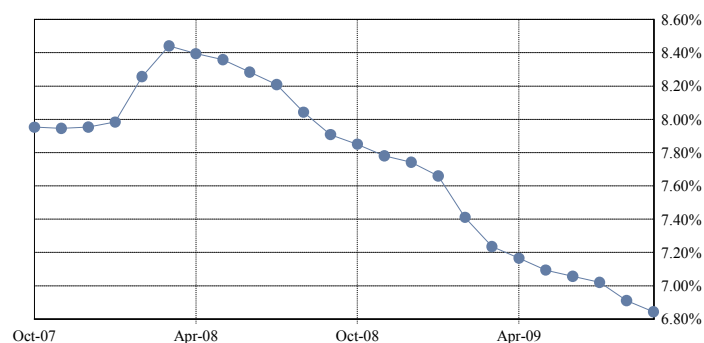
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	7.00941%	7.41315%	7.21305%
Weighted Average Coupon Prior	6.83163%	7.00155%	6.91120%
Weighted Average Coupon Current	6.75292%	6.94660%	6.84398%
Weighted Average Months to Maturity Original	357	355	356
Weighted Average Months to Maturity Prior	309	305	307
Weighted Average Months to Maturity Current	308	304	306
Weighted Avg Remaining Amortization Term Original	357	355	356
Weighted Avg Remaining Amortization Term Prior	309	305	307
Weighted Avg Remaining Amortization Term Current	308	304	306
Weighted Average Seasoning Original	1.84	1.89	1.87
Weighted Average Seasoning Prior	48.70	48.82	48.76
Weighted Average Seasoning Current	49.70	49.82	49.76

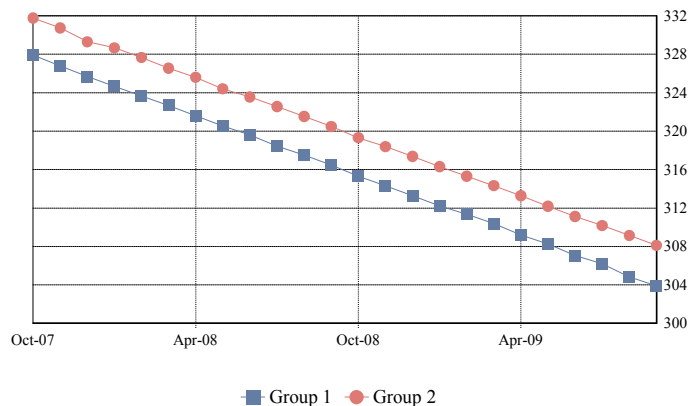
Weighted Average Coupon by Groups



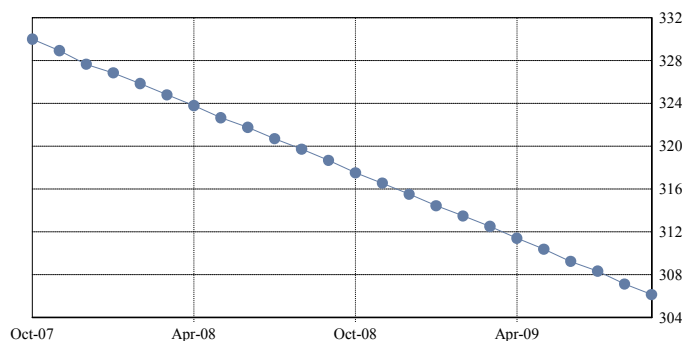
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	5.72179%	5.77060%	5.74632%
Weighted Average Margin Prior	5.70950%	5.73134%	5.71927%
Weighted Average Margin Current	5.70957%	5.73139%	5.71938%
Weighted Average Max Rate Original	13.93068%	14.44984%	14.19153%
Weighted Average Max Rate Prior	13.71792%	14.41083%	14.02805%
Weighted Average Max Rate Current	13.71804%	14.41481%	14.03131%
Weighted Average Min Rate Original	6.93222%	7.45303%	7.19390%
Weighted Average Min Rate Prior	6.72118%	7.41355%	7.03107%
Weighted Average Min Rate Current	6.72141%	7.41760%	7.03443%
Weighted Average Cap Up Original	1.49957%	1.49844%	1.49900%
Weighted Average Cap Up Prior	1.49908%	1.49911%	1.49909%
Weighted Average Cap Up Current	1.49905%	1.49909%	1.49906%
Weighted Average Cap Down Original	1.49957%	1.49844%	1.49900%
Weighted Average Cap Down Prior	1.49908%	1.49911%	1.49909%
Weighted Average Cap Down Current	1.49905%	1.49909%	1.49906%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	35,983.86	38,846.39	74,830.25
Delinquent Servicing Fees	64,453.41	54,579.67	119,033.08
TOTAL SERVICING FEES	102,592.77	94,198.77	196,791.54
Total Servicing Fees	102,592.77	94,198.77	196,791.54
Compensating Interest	(572.10)	(1,995.80)	(2,567.90)
Delinquent Servicing Fees	(64,453.41)	(54,579.67)	(119,033.08)
COLLECTED SERVICING FEES	37,567.26	37,623.30	75,190.56
Total Advanced Interest	767,869.01	675,850.03	1,443,719.04
Total Advanced Principal	149,849.04	149,532.72	299,381.76
Aggregate Advances with respect to this Distribution	917,718.05	825,382.75	1,743,100.80

ADDITIONAL COLLATERAL INFORMATION

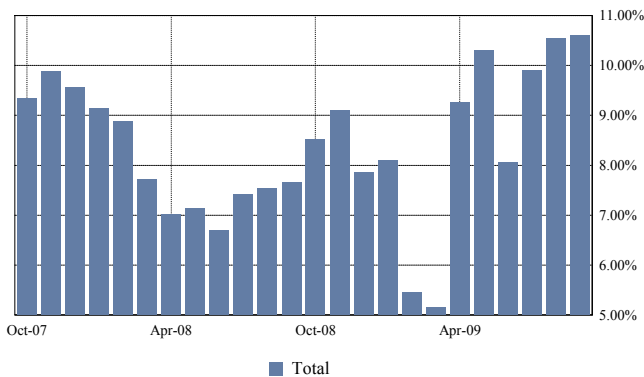
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	572.10	1,995.80	2,567.90
Compensating Interest	(572.10)	(1,995.80)	(2,567.90)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00

Delinquency Report

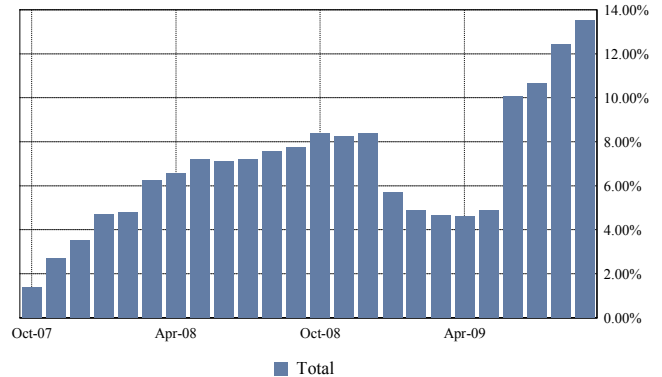
TOTAL

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		39,691,740.22	26,570,268.69	84,310,413.72	150,572,422.63
	% Balance		6.36%	4.25%	13.50%	24.11%
	# Loans		205	124	387	716
	% # Loans		6.40%	3.87%	12.09%	22.36%
FORECLOSURE	Balance	0.00	0.00	2,079,448.72	76,582,606.57	78,662,055.29
	% Balance	0.00%	0.00%	0.33%	12.26%	12.60%
	# Loans	0	0	6	280	286
	% # Loans	0.00%	0.00%	0.19%	8.74%	8.93%
BANKRUPTCY	Balance	5,249,958.17	924,348.69	824,174.43	9,783,074.19	16,781,555.48
	% Balance	0.84%	0.15%	0.13%	1.57%	2.69%
	# Loans	33	7	4	48	92
	% # Loans	1.03%	0.22%	0.12%	1.50%	2.87%
REO	Balance	0.00	0.00	0.00	54,358,833.62	54,358,833.62
	% Balance	0.00%	0.00%	0.00%	8.70%	8.70%
	# Loans	0	0	0	192	192
	% # Loans	0.00%	0.00%	0.00%	6.00%	6.00%
TOTAL	Balance	5,249,958.17	40,616,088.91	29,473,891.84	225,034,928.10	300,374,867.02
	% Balance	0.84%	6.50%	4.72%	36.04%	48.10%
	# Loans	33	212	134	907	1,286
	% # Loans	1.03%	6.62%	4.18%	28.33%	40.16%

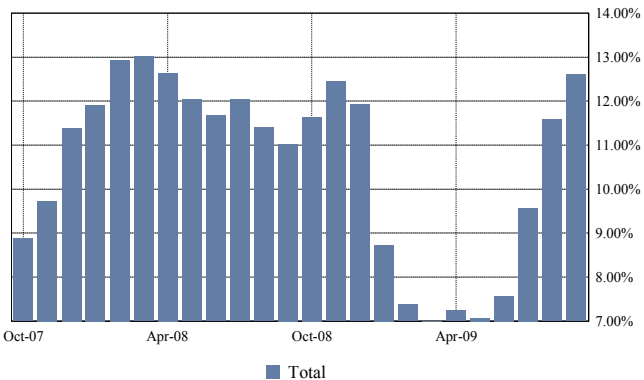
1 or 2 Payments Delinquent



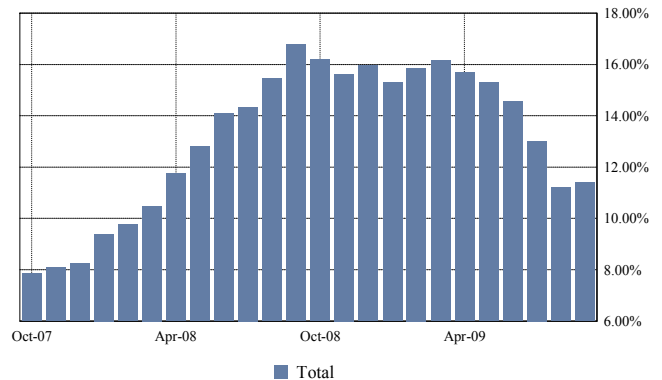
3 or More Payments Delinquent



Total Foreclosure



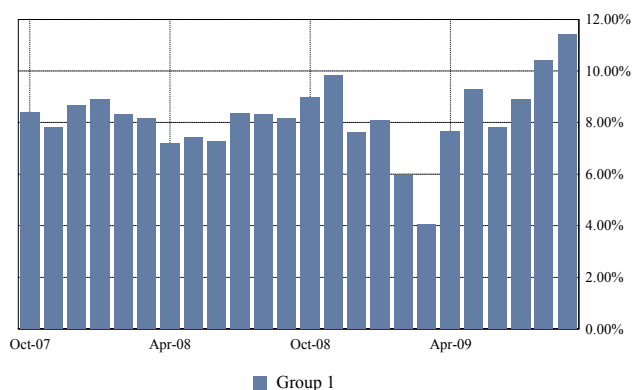
Total Bankruptcy and REO



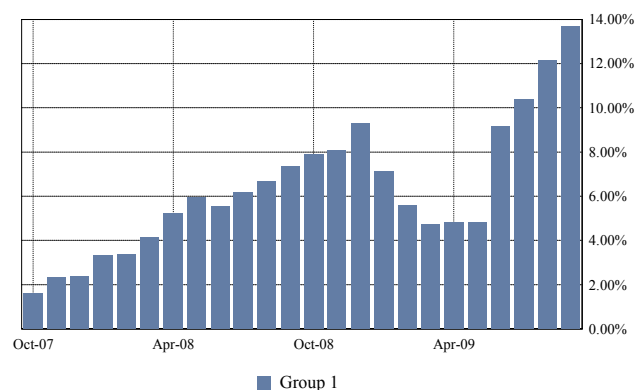
GROUP 1

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		20,535,289.37	13,125,494.66	40,304,017.02	73,964,801.05
	% Balance		6.97%	4.46%	13.69%	25.12%
	# Loans		131	81	242	454
	% # Loans		6.55%	4.05%	12.10%	22.70%
FORECLOSURE	Balance	0.00	0.00	0.00	26,175,458.29	26,175,458.29
	% Balance	0.00%	0.00%	0.00%	8.89%	8.89%
	# Loans	0	0	0	141	141
	% # Loans	0.00%	0.00%	0.00%	7.05%	7.05%
BANKRUPTCY	Balance	2,878,982.80	924,348.69	253,387.92	3,818,737.19	7,875,456.60
	% Balance	0.98%	0.31%	0.09%	1.30%	2.67%
	# Loans	22	7	1	32	62
	% # Loans	1.10%	0.35%	0.05%	1.60%	3.10%
REO	Balance	0.00	0.00	0.00	16,764,781.16	16,764,781.16
	% Balance	0.00%	0.00%	0.00%	5.69%	5.69%
	# Loans	0	0	0	85	85
	% # Loans	0.00%	0.00%	0.00%	4.25%	4.25%
TOTAL	Balance	2,878,982.80	21,459,638.06	13,378,882.58	87,062,993.66	124,780,497.10
	% Balance	0.98%	7.29%	4.54%	29.57%	42.38%
	# Loans	22	138	82	500	742
	% # Loans	1.10%	6.90%	4.10%	25.00%	37.10%

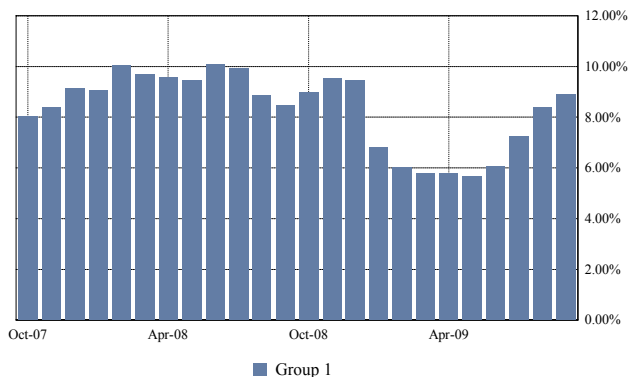
1 or 2 Payments Delinquent



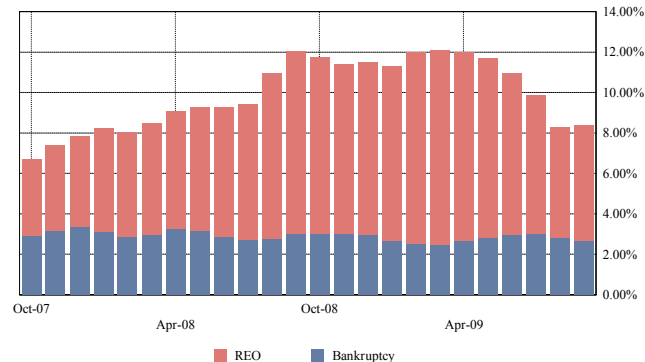
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO

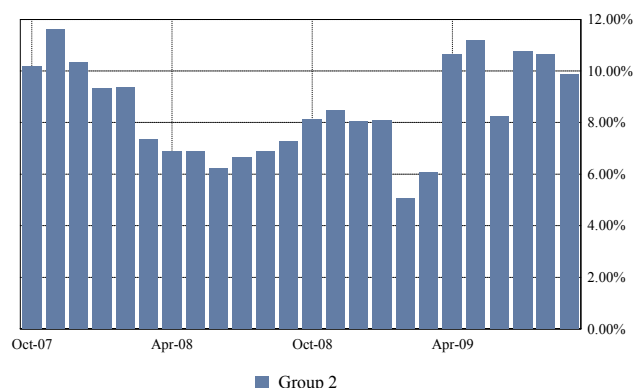




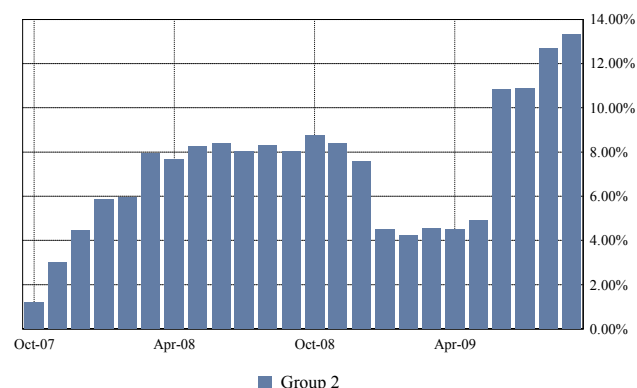
GROUP 2

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		19,156,450.85	13,444,774.03	44,006,396.70	76,607,621.58
	% Balance		5.80%	4.07%	13.33%	23.21%
	# Loans		74	43	145	262
	% # Loans		6.16%	3.58%	12.06%	21.80%
FORECLOSURE	Balance	0.00	0.00	2,079,448.72	50,407,148.28	52,486,597.00
	% Balance	0.00%	0.00%	0.63%	15.27%	15.90%
	# Loans	0	0	6	139	145
	% # Loans	0.00%	0.00%	0.50%	11.56%	12.06%
BANKRUPTCY	Balance	2,370,975.37	0.00	570,786.51	5,964,337.00	8,906,098.88
	% Balance	0.72%	0.00%	0.17%	1.81%	2.70%
	# Loans	11	0	3	16	30
	% # Loans	0.92%	0.00%	0.25%	1.33%	2.50%
REO	Balance	0.00	0.00	0.00	37,594,052.46	37,594,052.46
	% Balance	0.00%	0.00%	0.00%	11.39%	11.39%
	# Loans	0	0	0	107	107
	% # Loans	0.00%	0.00%	0.00%	8.90%	8.90%
TOTAL	Balance	2,370,975.37	19,156,450.85	16,095,009.26	137,971,934.44	175,594,369.92
	% Balance	0.72%	5.80%	4.88%	41.81%	53.21%
	# Loans	11	74	52	407	544
	% # Loans	0.92%	6.16%	4.33%	33.86%	45.26%

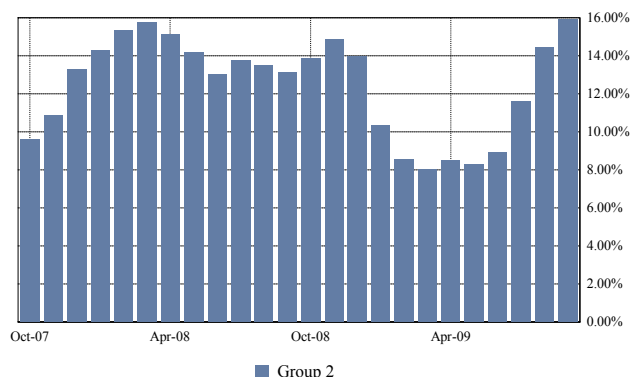
1 or 2 Payments Delinquent



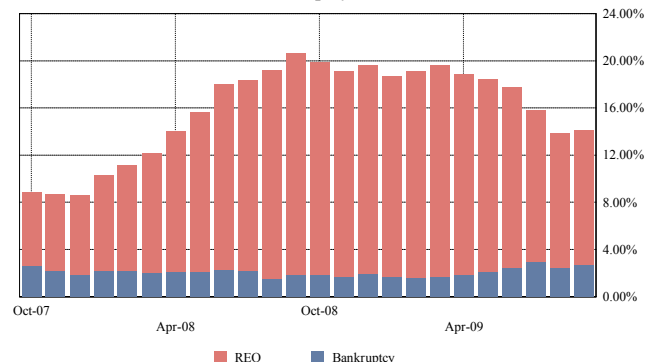
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



ADDITIONAL DELINQUENCY REPORTING

	# of Accounts	Principal Balance	% of Total
30-59 Days Delinquent	212	\$40,616,088.91	6.50%
60-89 Days Delinquent	134	\$29,473,891.84	4.72%
90 or more Days Delinquent	715	\$170,676,094.48	27.33%
Aggregate	1,061	\$240,766,075.23	38.56%

The above statistics include Mortgage Loans in foreclosure but exclude REO properties

	# of Accounts	Principal Balance	% of Total
Loans in foreclosure proceedings	286	\$78,662,055.29	12.60%
Loans in bankruptcy proceedings	92	\$16,781,555.48	2.69%
REO Properties	192	\$54,358,833.62	8.70%

Delinquency Category	Loan Count	Stated Balance	% of Total
0	1,949	\$329,342,213.37	52.74%
30	212	\$40,616,088.91	6.50%
60	128	\$27,394,443.12	4.39%
90	435	\$94,093,487.91	15.07%
FC	286	\$78,662,055.29	12.60%
REO	192	\$54,358,833.62	8.70%
Total	3,202	\$624,467,122.22	100.00%

*The above amounts include Bankruptcies. Total Bankruptcies for the period were:

BK	92	\$16,781,555.48	2.69%
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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:							
1000884118 1	154,260.00	147,758.92	01-Dec-2008	7.250%	NV - 100.00%	360	01-Aug-2005
1001286441 2	442,859.00	442,018.55	01-Apr-2008	5.750%	CA - 100.00%	360	01-Aug-2005
1001452500 1	100,000.00	100,000.00	01-Mar-2007	7.375%	FL - 100.00%	360	01-May-2005
1001950847 1	155,550.00	153,293.43	01-Jul-2005	10.850%	OH - 85.00%	360	01-Aug-2005
1002006288 1	59,500.00	63,538.32	01-Jan-2009	6.500%	FL - 88.15%	360	01-Aug-2005
1002222268 2	272,000.00	270,137.19	01-Dec-2006	7.838%	NJ - 100.00%	360	01-Aug-2005
1002285841 1	222,000.00	222,000.00	01-Jan-2008	7.300%	MA - 84.73%	360	01-Aug-2005
1002443902 2	312,000.00	297,053.03	01-Sep-2008	6.850%	CA - 78.00%	360	01-Aug-2005
1002486198 2	531,250.00	559,010.13	01-Mar-2008	8.850%	MN - 85.00%	360	01-Aug-2005
1002495918 1	182,000.00	178,607.31	01-Aug-2008	6.500%	CA - 70.00%	360	01-Aug-2005
1002509823 2	359,920.00	382,452.10	01-Jan-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002618377 1	256,500.00	251,352.91	01-Nov-2008	7.250%	CA - 90.00%	360	01-Aug-2005
1002655317 1	120,650.00	118,133.32	01-Jan-2007	8.625%	OH - 95.00%	360	01-Sep-2005
1002666617 2	266,400.00	286,518.99	01-Dec-2008	6.500%	CA - 100.00%	360	01-Sep-2005
1002690751 2	210,320.00	206,794.95	01-Nov-2008	6.625%	CA - 100.00%	360	01-Sep-2005
1002853683 2	280,000.00	277,786.52	01-Mar-2008	7.850%	VA - 100.00%	360	01-Sep-2005
TOTAL	3,925,209.00	3,956,455.67					
Became REO Property in a Prior Period:							
2086662 1	289,000.00	285,738.29	01-Jan-2006	9.200%	TX - 85.00%	360	01-Aug-2005
2124238 1	80,750.00	80,722.99	01-May-2007	8.500%	MN - 95.00%	360	01-Jul-2005
2155829 1	336,000.00	332,586.08	01-May-2007	8.250%	CA - 97.86%	360	01-Aug-2005
2160064 1	213,750.00	206,890.60	01-Jun-2006	7.125%	FL - 95.00%	360	01-Aug-2005
2160210 1	170,000.00	166,073.79	01-May-2006	10.375%	OH - 77.27%	360	01-Sep-2005
2160377 2	450,000.00	446,187.60	01-Jun-2007	9.250%	CA - 90.00%	360	01-Aug-2005
2167174 1	302,400.00	299,578.71	01-Sep-2007	8.875%	VA - 80.00%	360	01-Aug-2005
2168508 2	382,500.00	386,079.40	01-Mar-2008	6.900%	CA - 90.00%	360	01-Sep-2005
2169803 1	229,500.00	228,150.42	01-Dec-2007	8.400%	FL - 90.00%	360	01-Sep-2005
2169955 1	183,750.00	180,092.88	01-Dec-2007	8.950%	WA - 75.00%	360	01-Sep-2005
2170766 1	308,750.00	264,996.71	01-Jan-2008	7.000%	CA - 95.00%	180	01-Sep-2005
2172062 1	274,550.00	263,922.36	01-Apr-2008	6.250%	WA - 95.00%	360	01-Sep-2005
1000965183 2	176,000.00	172,365.96	01-Sep-2007	8.900%	FL - 93.64%	360	01-Aug-2005
1000995132 2	409,700.00	409,699.47	01-Apr-2006	9.000%	NY - 85.00%	360	01-May-2005
1001239644 1	212,500.00	207,163.68	01-Oct-2007	9.375%	CA - 65.38%	360	01-May-2005
1001295841 2	468,000.00	466,647.46	01-Jan-2008	7.625%	CA - 100.00%	360	01-May-2005
1001322964 1	203,400.00	198,172.13	01-Jan-2008	8.875%	CA - 90.00%	360	01-May-2005
1001329235 1	180,000.00	176,525.78	01-Jun-2006	9.800%	OH - 90.00%	360	01-Jun-2005
1001329299 1	153,000.00	150,089.70	01-Jun-2006	9.800%	OH - 90.00%	360	01-Jun-2005
1001367577 1	393,300.00	381,489.02	01-Jul-2007	8.250%	CA - 90.00%	360	01-Jul-2005
1001401263 1	445,000.00	445,000.00	01-May-2006	8.125%	NY - 89.00%	360	01-Jun-2005
1001401361 2	304,000.00	303,334.79	01-May-2007	8.250%	NY - 100.00%	360	01-Jun-2005
1001421893 1	338,300.00	329,279.64	01-Dec-2007	8.500%	NH - 85.00%	360	01-Jun-2005
1001424131 2	396,000.00	396,000.00	01-Mar-2006	8.375%	NJ - 90.00%	360	01-Aug-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
1001426665 1	54,999.00	53,902.90	01-Oct-2007	9.875%	NE - 95.00%	360	01-May-2005
1001494332 2	421,200.00	410,163.07	01-Dec-2007	7.950%	VA - 90.00%	360	01-May-2005
1001571613 2	190,400.00	187,385.10	01-Nov-2007	8.125%	NV - 100.00%	360	01-Jun-2005
1001646589 2	384,750.00	382,178.63	01-Feb-2007	9.500%	CA - 95.00%	360	01-Jun-2005
1001763176 1	196,000.00	193,900.71	01-Aug-2007	9.500%	IL - 80.00%	360	01-Jun-2005
1001781959 2	259,920.00	256,944.81	01-Oct-2007	8.625%	MA - 100.00%	360	01-Jul-2005
1001889380 2	549,000.00	543,348.17	01-Jul-2007	8.500%	CA - 90.00%	360	01-Jul-2005
1001937989 1	175,859.26	170,886.05	01-Dec-2006	7.125%	FL - 100.00%	360	01-Jul-2005
1001941475 2	299,920.00	297,246.97	01-Aug-2007	8.750%	CA - 100.00%	360	01-Jul-2005
1001955735 1	165,600.00	164,342.64	01-Sep-2007	8.625%	CO - 90.00%	360	01-Jul-2005
1001963799 1	185,000.00	184,306.97	01-Sep-2007	8.625%	CO - 94.87%	360	01-Jul-2005
1001990849 1	282,000.00	279,998.74	01-Oct-2007	10.200%	CA - 94.00%	360	01-Aug-2005
1002033089 1	181,000.00	175,606.93	01-Feb-2006	8.375%	FL - 77.68%	360	01-Aug-2005
1002082034 2	219,920.00	217,712.76	01-May-2007	8.625%	FL - 95.00%	360	01-Jul-2005
1002087137 1	308,000.00	301,651.96	01-Nov-2007	9.625%	CA - 70.00%	360	01-Aug-2005
1002092620 1	200,000.00	198,677.89	01-Aug-2007	8.375%	FL - 99.89%	360	01-Aug-2005
1002093843 1	91,120.00	90,424.43	01-Aug-2007	9.200%	CO - 100.00%	360	01-Aug-2005
1002096127 1	107,100.00	104,653.78	01-Mar-2008	8.900%	TN - 95.00%	360	01-Aug-2005
1002111743 2	214,800.00	212,797.49	01-Jul-2007	8.350%	CA - 100.00%	360	01-Aug-2005
1002120715 2	179,950.00	178,741.37	01-Aug-2007	10.050%	CA - 99.96%	360	01-Aug-2005
1002123730 2	231,960.00	229,612.18	01-Aug-2007	8.875%	CA - 100.00%	360	01-Sep-2005
1002142531 1	342,000.00	341,060.10	01-Jan-2007	9.875%	CA - 95.00%	360	01-Aug-2005
1002172213 1	174,250.00	169,987.58	01-May-2007	9.250%	AZ - 85.00%	360	01-Aug-2005
1002172874 1	180,000.00	176,605.07	01-Jul-2006	12.125%	MD - 75.00%	360	01-Aug-2005
1002173882 1	356,250.00	353,076.97	01-Dec-2007	8.625%	CA - 95.00%	360	01-Jul-2005
1002189704 2	140,000.00	138,762.66	01-Sep-2007	8.500%	GA - 100.00%	360	01-Jul-2005
1002206446 1	159,000.00	154,094.15	01-Aug-2007	9.600%	NV - 73.27%	360	01-Sep-2005
1002218004 1	142,500.00	140,186.22	01-Sep-2005	10.375%	FL - 75.00%	360	01-Sep-2005
1002223828 2	251,200.00	248,678.63	01-Oct-2007	8.625%	MN - 100.00%	360	01-Jul-2005
1002225782 2	298,350.00	295,539.21	01-Mar-2007	8.775%	NY - 100.00%	360	01-Aug-2005
1002228324 2	287,192.00	294,104.64	01-Feb-2008	7.650%	NV - 100.00%	360	01-Aug-2005
1002228379 1	60,000.00	59,074.06	01-Jul-2007	11.300%	SC - 68.49%	360	01-Aug-2005
1002230151 2	464,000.00	459,631.50	01-Jul-2007	8.500%	CA - 100.00%	360	01-Aug-2005
1002315854 1	359,342.00	361,583.88	01-Mar-2008	5.900%	CA - 79.85%	360	01-Aug-2005
1002340522 1	340,000.00	332,799.98	01-Dec-2007	8.750%	RI - 85.00%	360	01-Aug-2005
1002342263 1	237,600.00	229,181.59	01-Jan-2008	9.250%	WV - 90.00%	360	01-Aug-2005
1002350823 1	110,400.00	109,369.20	01-Jun-2007	8.125%	IL - 100.00%	360	01-Aug-2005
1002353205 1	176,000.00	174,196.40	01-Dec-2007	6.750%	CO - 95.65%	360	01-Aug-2005
1002357069 1	124,000.00	120,050.06	01-Mar-2008	7.250%	MA - 100.00%	360	01-Sep-2005
1002363597 2	292,000.00	289,446.30	01-Nov-2007	8.750%	CA - 100.00%	360	01-Aug-2005
1002371392 2	599,400.00	648,266.23	01-Nov-2007	6.250%	CA - 90.00%	360	01-Aug-2005
1002379376 2	655,200.00	672,164.87	01-Apr-2008	6.000%	CA - 90.00%	360	01-Aug-2005
1002397622 1	97,750.00	96,263.95	01-Feb-2007	10.750%	FL - 85.00%	360	01-Aug-2005
1002403704 1	225,000.00	220,436.60	01-Dec-2007	9.050%	CA - 90.00%	360	01-Aug-2005
1002405551 2	380,000.00	379,999.64	01-Oct-2007	8.375%	CA - 100.00%	360	01-Aug-2005
1002407256 2	522,000.00	518,148.46	01-Jul-2007	9.000%	CA - 90.00%	360	01-Aug-2005
1002409726 2	428,000.00	424,351.55	01-Jul-2007	9.350%	NV - 100.00%	360	01-Aug-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
1002440692 2	395,250.00	387,874.66	01-Mar-2007	9.400%	WY - 85.00%	360	01-Sep-2005
1002447720 1	139,650.00	135,982.25	01-Jul-2007	9.000%	CA - 95.00%	360	01-Aug-2005
1002449336 2	207,000.00	201,121.43	01-Sep-2006	9.750%	FL - 90.00%	360	01-Aug-2005
1002449817 2	621,000.00	615,668.93	01-Oct-2007	6.750%	CA - 90.00%	360	01-Aug-2005
1002451714 2	312,972.00	312,744.39	01-Feb-2008	8.375%	CA - 90.00%	360	01-Aug-2005
1002461115 2	298,300.00	290,402.54	01-Feb-2008	8.875%	CA - 95.00%	360	01-Sep-2005
1002474691 2	309,600.00	307,164.29	01-Sep-2007	8.875%	CA - 100.00%	360	01-Sep-2005
1002487142 2	165,200.00	160,231.58	01-Jan-2007	8.625%	CA - 100.00%	360	01-Sep-2005
1002490147 2	336,000.00	333,033.97	01-Jan-2008	8.750%	CA - 100.00%	360	01-Aug-2005
1002496640 2	423,352.00	418,186.51	01-Nov-2007	8.500%	CA - 100.00%	360	01-Aug-2005
1002497471 2	420,750.00	413,706.89	01-Oct-2006	9.700%	NV - 85.00%	360	01-Sep-2005
1002499996 2	455,200.00	482,185.96	01-Jan-2008	7.825%	CA - 100.00%	360	01-Aug-2005
1002500136 2	396,000.00	392,338.09	01-Oct-2007	8.125%	CA - 80.00%	360	01-Aug-2005
1002509397 2	456,000.00	456,000.00	01-Jan-2006	6.750%	NY - 100.00%	360	01-Aug-2005
1002512891 2	171,920.00	170,539.09	01-Aug-2006	7.250%	FL - 100.00%	360	01-Sep-2005
1002515987 2	230,400.00	228,431.22	01-Nov-2007	8.750%	CA - 100.00%	360	01-Aug-2005
1002519126 1	264,000.00	261,399.42	01-Apr-2008	8.625%	AZ - 100.00%	360	01-Sep-2005
1002519625 2	192,000.00	190,558.82	01-Feb-2008	9.075%	CA - 100.00%	360	01-Aug-2005
1002525137 2	228,000.00	225,926.33	01-Sep-2007	8.625%	IL - 100.00%	360	01-Sep-2005
1002528795 2	232,000.00	231,807.84	01-Nov-2007	6.750%	MN - 100.00%	360	01-Aug-2005
1002542127 1	261,800.00	254,726.82	01-Sep-2007	8.375%	FL - 85.00%	360	01-Aug-2005
1002543331 1	228,000.00	221,615.57	01-Mar-2008	7.500%	CA - 95.00%	360	01-Sep-2005
1002543475 2	390,000.00	388,951.30	01-May-2008	7.250%	CA - 93.98%	360	01-Sep-2005
1002544535 1	180,000.00	173,146.15	01-Jan-2008	6.300%	CA - 80.00%	360	01-Sep-2005
1002547355 2	476,000.00	466,162.74	01-Jan-2007	8.775%	CA - 85.00%	360	01-Sep-2005
1002549040 1	108,000.00	104,509.80	01-Feb-2008	7.500%	CA - 100.00%	360	01-Sep-2005
1002549399 1	56,000.00	54,483.27	01-Apr-2008	7.850%	GA - 80.00%	360	01-Aug-2005
1002552730 2	675,000.00	674,663.70	01-Jul-2007	6.025%	AZ - 90.00%	360	01-Aug-2005
1002555899 1	94,500.00	91,577.18	01-Dec-2007	8.375%	KY - 100.00%	360	01-Aug-2005
1002556683 2	404,000.00	392,825.53	01-Dec-2006	7.625%	NY - 100.00%	360	01-Aug-2005
1002561837 2	232,000.00	229,624.22	01-Oct-2007	8.750%	CA - 100.00%	360	01-Aug-2005
1002561962 2	388,000.00	384,928.25	01-Aug-2007	9.163%	CA - 100.00%	360	01-Aug-2005
1002562195 2	252,000.00	249,329.82	01-Aug-2007	8.500%	CA - 100.00%	360	01-Aug-2005
1002566627 1	140,800.00	139,393.34	01-Apr-2007	8.500%	IL - 100.00%	360	01-Aug-2005
1002567751 1	153,000.00	152,983.01	01-Sep-2007	8.500%	NY - 88.44%	360	01-Aug-2005
1002570471 2	311,200.00	308,577.46	01-Dec-2007	8.375%	CA - 100.00%	360	01-Aug-2005
1002573398 2	432,000.00	445,184.23	01-Mar-2008	7.325%	CA - 100.00%	360	01-Sep-2005
1002574618 1	210,750.00	205,053.09	01-Feb-2007	10.625%	CT - 84.30%	360	01-Sep-2005
1002574725 2	272,000.00	273,634.23	01-Apr-2008	8.675%	VA - 100.00%	360	01-Aug-2005
1002577125 2	675,000.00	668,681.41	01-Mar-2008	7.250%	CA - 90.00%	360	01-Sep-2005
1002578712 2	280,000.00	270,951.84	01-Oct-2007	9.225%	CA - 100.00%	360	01-Sep-2005
1002579917 2	420,000.00	416,326.92	01-Aug-2007	8.750%	CA - 79.25%	360	01-Aug-2005
1002584117 2	340,000.00	337,067.52	01-Feb-2008	8.375%	WA - 100.00%	360	01-Aug-2005
1002585884 2	471,920.00	471,920.00	01-Nov-2007	8.125%	IL - 100.00%	360	01-Aug-2005
1002587212 1	187,000.00	180,514.37	01-Mar-2007	6.150%	MN - 85.00%	360	01-Aug-2005
1002589489 2	509,600.00	505,071.36	01-Aug-2007	8.990%	CA - 100.00%	360	01-Sep-2005
1002590547 1	192,000.00	190,289.08	01-Sep-2007	7.250%	FL - 100.00%	360	01-Sep-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
1002593376 2	232,800.00	232,202.01	01-Jan-2007	7.675%	CA - 100.00%	360	01-Aug-2005
1002595944 2	133,600.00	133,599.76	01-Dec-2007	8.375%	KY - 100.00%	360	01-Aug-2005
1002608084 2	348,000.00	345,222.28	01-Jul-2007	8.125%	CA - 100.00%	360	01-Aug-2005
1002609546 2	176,800.00	172,758.48	01-Jan-2007	8.250%	SC - 100.00%	360	01-Sep-2005
1002613201 1	143,500.00	141,431.27	01-Sep-2007	11.875%	AZ - 70.00%	360	01-Sep-2005
1002613452 1	252,000.00	249,925.44	01-Jan-2008	8.375%	NV - 100.00%	360	01-Aug-2005
1002616360 2	138,000.00	135,109.69	01-Sep-2007	10.500%	FL - 100.00%	360	01-Sep-2005
1002617724 1	256,000.00	253,815.91	01-Sep-2007	8.250%	CA - 100.00%	360	01-Sep-2005
1002624020 2	375,200.00	375,200.00	01-Jan-2008	8.625%	CA - 100.00%	360	01-Sep-2005
1002624182 1	236,000.00	232,368.53	01-Apr-2007	10.625%	FL - 80.00%	360	01-Sep-2005
1002624958 1	121,500.00	118,277.15	01-Sep-2007	7.430%	ND - 90.00%	360	01-Sep-2005
1002625573 2	409,600.00	407,001.76	01-Jul-2007	8.990%	CA - 100.00%	360	01-Sep-2005
1002627152 2	240,000.00	237,407.14	01-May-2008	5.875%	CA - 100.00%	360	01-Sep-2005
1002627982 2	223,200.00	221,114.86	01-Oct-2007	9.000%	CA - 100.00%	360	01-Sep-2005
1002628641 2	580,000.00	575,186.49	01-May-2008	5.900%	CA - 100.00%	360	01-Sep-2005
1002631995 2	240,000.00	233,072.19	01-Jun-2007	9.000%	CA - 100.00%	360	01-Sep-2005
1002635937 2	343,920.00	355,776.98	01-Feb-2008	7.500%	CA - 100.00%	360	01-Sep-2005
1002638747 1	295,200.00	283,617.43	01-Feb-2008	5.990%	CA - 90.00%	360	01-Aug-2005
1002644133 2	719,200.00	715,607.22	01-Mar-2007	9.380%	CA - 100.00%	360	01-Sep-2005
1002648273 2	679,200.00	673,705.63	01-Jul-2007	9.500%	CA - 100.00%	360	01-Sep-2005
1002664520 2	280,000.00	277,609.65	01-Sep-2007	8.750%	CA - 100.00%	360	01-Sep-2005
1002665574 2	456,000.00	456,000.00	01-Jan-2008	8.875%	CA - 100.00%	360	01-Sep-2005
1002665805 1	115,600.00	115,042.97	01-Jul-2006	7.250%	MI - 100.00%	360	01-Sep-2005
1002667340 2	510,000.00	505,467.81	01-Nov-2007	8.875%	CA - 85.00%	360	01-Sep-2005
1002675297 2	240,000.00	233,066.63	01-Mar-2007	9.425%	MD - 100.00%	360	01-Aug-2005
1002675493 1	280,000.00	277,344.49	01-Dec-2007	8.750%	CA - 100.00%	360	01-Sep-2005
1002676777 2	308,000.00	309,446.74	01-Jun-2008	6.450%	CA - 100.00%	360	01-Sep-2005
1002682083 2	505,600.00	501,032.61	01-Oct-2007	7.500%	CA - 100.00%	360	01-Sep-2005
1002682323 1	310,000.00	309,994.28	01-Feb-2008	7.250%	CA - 66.67%	360	01-Sep-2005
1002683527 2	138,500.00	134,281.06	01-Aug-2007	6.500%	CA - 69.25%	360	01-Sep-2005
1002692170 1	336,000.00	364,550.28	01-Mar-2008	6.150%	CA - 100.00%	360	01-Sep-2005
1002695346 1	96,000.00	94,210.36	01-Apr-2007	8.150%	MI - 80.00%	360	01-Sep-2005
1002697068 2	373,500.00	373,500.00	01-Dec-2007	9.000%	CA - 90.00%	360	01-Sep-2005
1002704568 2	508,500.00	504,421.34	01-Oct-2007	8.875%	CA - 90.00%	360	01-Sep-2005
1002709661 2	288,000.00	285,702.42	01-Oct-2007	8.875%	CA - 100.00%	360	01-Sep-2005
1002709803 1	108,800.00	108,133.15	01-Aug-2007	9.000%	AZ - 85.00%	360	01-Sep-2005
1002710659 1	279,000.00	278,794.00	01-Feb-2008	6.625%	CA - 90.00%	360	01-Sep-2005
1002723020 2	388,000.00	387,894.73	01-Aug-2007	8.875%	CA - 100.00%	360	01-Sep-2005
1002723823 2	271,915.00	268,275.22	01-Oct-2007	9.800%	CA - 100.00%	360	01-Sep-2005
1002725153 2	389,300.00	386,596.27	01-Apr-2007	8.425%	CA - 100.00%	360	01-Sep-2005
1002731716 2	548,000.00	543,709.51	01-Jul-2007	9.250%	CA - 100.00%	360	01-Sep-2005
1002735703 1	50,575.00	49,851.50	01-Mar-2006	9.000%	OH - 85.00%	360	01-Sep-2005
1002736917 1	82,000.00	79,526.94	01-Apr-2008	7.500%	TX - 100.00%	360	01-Sep-2005
1002746737 1	136,000.00	131,762.63	01-Oct-2007	9.000%	AZ - 100.00%	360	01-Sep-2005
1002748469 2	576,000.00	572,099.68	01-Aug-2007	8.375%	CA - 100.00%	360	01-Sep-2005
1002749609 1	345,000.00	339,492.90	01-Apr-2008	6.250%	CA - 78.41%	360	01-Sep-2005
1002755478 1	248,000.00	248,000.00	01-May-2006	6.990%	NY - 80.00%	360	01-Sep-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
1002766395 2	244,000.00	242,198.57	01-Dec-2007	7.750%	CA - 100.00%	360	01-Sep-2005
1002781083 2	280,800.00	279,171.85	01-Jul-2007	9.500%	CA - 100.00%	360	01-Sep-2005
1002795899 2	184,000.00	180,095.70	01-Aug-2005	8.975%	OH - 95.00%	360	01-Sep-2005
1002798128 2	492,000.00	487,979.67	01-Aug-2007	8.990%	CA - 100.00%	360	01-Sep-2005
1002805771 2	436,000.00	432,518.82	01-Feb-2008	9.000%	CA - 100.00%	360	01-Sep-2005
1002807261 1	141,075.00	138,497.80	01-Nov-2007	9.575%	FL - 95.00%	360	01-Sep-2005
1002851550 1	283,500.00	276,355.76	01-Jun-2007	10.500%	RI - 90.00%	360	01-Sep-2005
1002868150 1	123,250.00	120,639.22	01-Dec-2005	8.750%	PA - 85.00%	360	01-Sep-2005
1002879219 2	172,720.00	171,089.76	01-Feb-2008	8.750%	AZ - 100.00%	360	01-Sep-2005
1002895219 2	184,000.00	182,814.74	01-Jul-2007	9.800%	AZ - 100.00%	360	01-Sep-2005
1002932205 2	184,000.00	176,981.74	01-Dec-2007	7.500%	MN - 100.00%	360	01-Sep-2005
TOTAL	50,832,601.26	50,402,377.95					
TOTAL	54,757,810.26	54,358,833.62					



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:							
2149191 1	76,500.00	74,685.39	01-May-2008	8.000%	TX - 69.55%	360	01-Aug-2005
2157950 1	139,500.00	136,748.20	01-Jul-2008	9.600%	TX - 90.00%	360	01-Sep-2005
2165197 1	90,000.00	91,270.20	01-Feb-2009	7.250%	SC - 75.00%	360	01-Aug-2005
2168317 2	148,408.00	129,485.05	01-Mar-2009	5.990%	NV - 56.00%	240	01-Sep-2005
2169323 1	136,800.00	140,163.01	01-Feb-2009	6.500%	MI - 90.00%	360	01-Sep-2005
1001110014 2	520,000.00	527,638.12	01-Mar-2009	5.500%	CA - 80.00%	360	01-May-2005
1001806004 2	596,796.00	647,873.06	01-Apr-2009	6.500%	NV - 85.00%	360	01-Jun-2005
1001934786 2	309,600.00	341,842.75	01-Mar-2009	6.500%	CA - 100.00%	360	01-Jul-2005
1001974750 2	528,000.00	543,235.00	01-Feb-2009	6.500%	CA - 80.00%	360	01-Aug-2005
1002005305 2	205,440.00	212,407.76	01-Dec-2008	6.500%	FL - 100.00%	360	01-Jul-2005
1002065749 1	64,881.00	62,607.97	01-Dec-2008	7.050%	FL - 90.00%	360	01-Aug-2005
1002075444 1	256,000.00	253,490.38	01-Feb-2009	6.500%	CA - 55.65%	360	01-Jul-2005
1002082267 1	123,827.11	119,261.28	01-Apr-2009	7.450%	CA - 80.00%	360	01-Jul-2005
1002362062 2	387,489.59	452,190.40	01-May-2009	6.500%	CA - 100.00%	360	01-Sep-2005
1002388721 2	231,920.00	231,468.53	01-May-2009	5.900%	CA - 100.00%	360	01-Sep-2005
1002408807 2	412,000.00	419,688.93	01-Mar-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002487927 2	474,050.00	495,999.93	01-Mar-2009	5.500%	CA - 95.00%	360	01-Sep-2005
1002497569 1	60,300.00	58,954.45	01-May-2008	7.300%	GA - 84.93%	360	01-Sep-2005
1002505710 2	344,000.00	356,275.59	01-May-2009	5.000%	CA - 100.00%	360	01-Aug-2005
1002513685 2	561,800.00	568,040.15	01-Apr-2009	6.000%	CA - 84.48%	360	01-Sep-2005
1002525459 1	679,200.00	646,476.48	01-Apr-2009	7.000%	CA - 80.00%	360	01-Aug-2005
1002537142 2	202,500.00	199,216.84	01-Apr-2009	6.000%	NV - 90.00%	360	01-Sep-2005
1002539266 1	152,000.00	181,412.49	01-Mar-2009	6.500%	MI - 94.97%	360	01-Sep-2005
1002542859 2	512,000.00	522,023.90	01-Mar-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002544429 2	152,000.00	161,162.23	01-Apr-2009	6.490%	CA - 60.80%	360	01-Sep-2005
1002561757 2	374,400.00	374,400.00	01-May-2009	7.000%	CA - 100.00%	360	01-Aug-2005
1002571087 1	225,000.00	215,630.83	01-Mar-2009	7.600%	NV - 90.00%	360	01-Sep-2005
1002588532 1	237,000.00	231,133.61	01-Mar-2009	6.500%	CA - 61.56%	360	01-Aug-2005
1002592867 2	275,200.00	273,332.13	01-Jan-2009	6.000%	AZ - 100.00%	360	01-Aug-2005
1002603971 2	416,000.00	422,362.23	01-May-2009	5.625%	CA - 100.00%	360	01-Aug-2005
1002606433 1	119,200.00	122,998.23	01-Jan-2009	6.500%	FL - 100.00%	360	01-Sep-2005
1002632100 2	404,000.00	397,000.46	01-Apr-2009	5.900%	CA - 100.00%	360	01-Sep-2005
1002636311 1	160,000.00	193,610.41	01-Feb-2009	6.500%	FL - 100.00%	360	01-Sep-2005
1002656469 2	399,920.00	401,284.72	01-Jan-2009	6.500%	AZ - 100.00%	360	01-Sep-2005
1002689638 2	244,000.00	242,751.97	01-May-2009	5.750%	CA - 100.00%	360	01-Sep-2005
1002726615 2	379,800.00	362,169.60	01-Mar-2009	6.990%	CA - 89.82%	360	01-Sep-2005
1002728588 1	223,250.00	222,420.72	01-Dec-2008	6.500%	IL - 95.00%	360	01-Sep-2005
1002731440 2	212,000.00	207,998.33	01-Apr-2009	7.250%	CA - 100.00%	360	01-Sep-2005
1002796647 2	242,155.00	237,654.34	01-Mar-2009	5.500%	GA - 95.00%	360	01-Sep-2005
1002831181 2	564,000.00	556,183.69	01-Apr-2009	6.750%	CA - 83.43%	360	01-Sep-2005
1002877300 2	388,000.00	390,909.01	01-Apr-2009	6.500%	CA - 100.00%	360	01-Sep-2005
TOTAL	12,228,936.70	12,425,458.37					
Became Foreclosure Property in a Prior Period:							

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
2084668 1	50,000.00	48,747.86	01-Dec-2007	8.475%	MI - 56.82%	360	01-Sep-2005
2141158 1	108,750.00	143,894.61	01-Apr-2008	10.500%	NJ - 75.00%	360	01-Aug-2005
2153806 1	74,250.00	72,111.60	01-Jan-2008	7.000%	IN - 90.00%	360	01-Aug-2005
2155606 1	260,000.00	260,817.79	01-Nov-2008	7.125%	CA - 80.00%	360	01-Aug-2005
2157401 1	148,500.00	143,899.14	01-Jan-2008	7.300%	OH - 90.00%	360	01-Aug-2005
2161970 1	140,000.00	134,893.46	01-Feb-2008	6.400%	TX - 80.00%	360	01-Aug-2005
2165265 2	408,000.00	463,853.74	01-Feb-2009	6.500%	CA - 85.00%	360	01-Sep-2005
2168102 2	382,500.00	378,820.04	01-Apr-2009	6.950%	CA - 100.00%	360	01-Aug-2005
2168319 1	198,000.00	192,021.08	01-Nov-2007	6.875%	FL - 90.00%	360	01-Sep-2005
2170406 2	375,000.00	361,363.06	01-Feb-2008	6.300%	FL - 78.95%	360	01-Sep-2005
2178697 1	212,500.00	213,902.00	01-Apr-2008	6.350%	PA - 98.04%	360	01-Sep-2005
2179129 1	68,000.00	65,703.25	01-Jan-2008	6.875%	TX - 80.00%	360	01-Sep-2005
2181432 1	255,000.00	262,278.28	01-Oct-2008	6.750%	NV - 85.00%	360	01-Sep-2005
1001156439 1	220,000.00	214,148.94	01-Feb-2008	8.250%	IL - 89.43%	360	01-Jun-2005
1001273990 2	530,000.00	567,328.72	01-Jan-2009	6.500%	CA - 74.23%	360	01-May-2005
1001334158 2	432,000.00	478,124.90	01-Feb-2009	6.500%	CA - 90.00%	360	01-May-2005
1001357668 1	350,900.00	342,353.08	01-Aug-2008	8.990%	NV - 94.99%	360	01-Jun-2005
1001364598 2	495,000.00	482,465.37	01-Aug-2007	8.250%	NJ - 90.00%	360	01-Jun-2005
1001368193 1	508,000.00	508,000.00	01-Aug-2007	7.375%	NY - 89.91%	360	01-May-2005
1001369281 1	182,750.00	192,850.33	01-Dec-2008	6.500%	CO - 85.00%	360	01-May-2005
1001498800 1	264,750.00	285,970.51	01-Jan-2009	6.500%	NV - 75.00%	360	01-May-2005
1001530249 1	78,300.00	75,952.74	01-Mar-2008	8.000%	IL - 90.00%	360	01-Jun-2005
1001530551 1	294,500.00	284,302.97	01-Nov-2007	8.375%	CO - 95.00%	360	01-Jun-2005
1001531328 1	126,000.00	121,875.00	01-Feb-2008	8.000%	IL - 90.00%	360	01-Jun-2005
1001557372 2	348,000.00	359,522.23	01-Jan-2009	6.500%	CA - 100.00%	360	01-Jun-2005
1001562712 2	337,132.00	365,076.89	01-Apr-2009	6.450%	CA - 100.00%	360	01-Jul-2005
1001573657 1	180,000.00	184,106.16	01-Dec-2008	8.170%	NJ - 65.45%	360	01-Jun-2005
1001655523 1	112,410.00	119,034.27	01-Feb-2008	7.550%	WI - 90.00%	360	01-Jun-2005
1001701670 1	265,000.00	285,035.56	01-Nov-2008	6.250%	CA - 92.98%	360	01-Jul-2005
1001738702 1	126,400.00	131,501.96	01-Aug-2008	8.490%	IL - 100.00%	360	01-Jul-2005
1001740370 2	473,700.00	516,504.55	01-Jan-2009	6.500%	CA - 89.38%	360	01-Jun-2005
1001745909 2	206,000.00	217,047.31	01-Jan-2009	6.500%	CA - 100.00%	360	01-Sep-2005
1001752286 1	88,367.10	88,257.25	01-Mar-2008	8.000%	SC - 100.00%	360	01-Jun-2005
1001800279 1	145,600.00	176,580.95	01-Apr-2008	8.100%	FL - 80.00%	360	01-Sep-2005
1001945104 1	163,000.00	158,230.32	01-Dec-2007	7.875%	IL - 74.77%	360	01-Jul-2005
1001947362 1	122,000.00	136,021.40	01-May-2008	7.775%	FL - 63.54%	360	01-Sep-2005
1001951258 1	52,000.00	50,708.18	01-Feb-2008	8.600%	MI - 100.00%	360	01-Aug-2005
1001959161 1	119,000.00	116,287.60	01-Dec-2006	8.350%	MO - 95.00%	360	01-Aug-2005
1001964351 1	241,600.00	249,554.46	01-Feb-2009	6.500%	CA - 100.00%	360	01-Sep-2005
1001979700 1	146,900.00	146,899.90	01-Aug-2007	7.125%	FL - 82.99%	360	01-Jul-2005
1001981145 2	308,000.00	298,803.50	01-Nov-2005	7.500%	NJ - 100.00%	360	01-Aug-2005
1001982689 1	216,000.00	221,520.26	01-Jul-2008	6.000%	CA - 80.00%	360	01-Jul-2005
1001993579 2	330,000.00	321,332.61	01-Jul-2007	7.500%	CA - 63.46%	360	01-Aug-2005
1002023090 1	130,000.00	126,423.42	01-Mar-2009	6.535%	CA - 65.00%	360	01-Aug-2005
1002049919 1	71,400.00	71,409.75	01-Oct-2008	7.100%	SC - 85.00%	360	01-Sep-2005
1002077530 1	170,000.00	168,658.31	01-Apr-2007	7.050%	NJ - 67.19%	360	01-Aug-2005
1002079271 2	214,400.00	222,766.98	01-Jan-2009	6.500%	CA - 100.00%	360	01-Jul-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
1002079690 1	76,500.00	109,452.19	01-Sep-2008	8.000%	PA - 95.00%	360	01-Aug-2005
1002090846 2	440,000.00	434,089.50	01-Feb-2009	6.500%	CA - 99.28%	360	01-Jul-2005
1002117756 2	359,691.56	396,723.97	01-Oct-2008	6.775%	NY - 72.73%	360	01-Jul-2005
1002130526 1	172,250.00	170,399.36	01-Feb-2008	6.750%	FL - 66.25%	360	01-Aug-2005
1002139590 2	450,000.00	463,539.26	01-Nov-2008	5.925%	CA - 90.00%	360	01-Aug-2005
1002142087 2	380,000.00	369,999.84	01-Jul-2008	7.850%	ID - 67.86%	360	01-Sep-2005
1002150335 1	216,000.00	209,957.25	01-May-2007	7.850%	NY - 80.00%	360	01-Aug-2005
1002159229 2	648,000.00	670,470.76	01-Mar-2008	4.650%	MA - 90.00%	360	01-Aug-2005
1002160832 1	308,000.00	307,343.24	01-Jun-2008	6.625%	CA - 81.27%	360	01-Sep-2005
1002165659 1	180,000.00	182,003.33	01-Mar-2009	6.500%	CA - 74.38%	360	01-Aug-2005
1002166827 2	436,800.00	469,935.68	01-Jan-2009	6.325%	CA - 100.00%	360	01-Jul-2005
1002167176 2	207,200.00	220,903.30	01-Jan-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002176898 1	128,250.00	125,054.64	01-Mar-2008	8.425%	AZ - 95.00%	360	01-Jul-2005
1002188402 2	232,000.00	233,902.76	01-Jul-2008	6.750%	CA - 100.00%	360	01-Jul-2005
1002191559 1	83,697.60	81,749.12	01-Sep-2007	8.350%	SC - 100.00%	360	01-Aug-2005
1002202921 2	459,000.00	492,190.80	01-Dec-2008	7.250%	CA - 90.00%	360	01-Jul-2005
1002218521 1	306,000.00	298,543.83	01-Jul-2008	8.950%	CA - 90.00%	360	01-Jul-2005
1002230240 1	140,000.00	141,898.77	01-Jan-2008	5.700%	IL - 100.00%	360	01-Aug-2005
1002233611 1	100,000.00	103,116.77	01-Dec-2008	7.250%	WI - 100.00%	360	01-Aug-2005
1002236798 1	140,000.00	135,718.05	01-Nov-2007	7.200%	FL - 80.00%	360	01-Sep-2005
1002241719 2	382,500.00	426,712.84	01-Jan-2009	6.500%	CA - 75.00%	360	01-Jul-2005
1002243708 1	170,320.00	170,277.38	01-Jul-2007	6.750%	FL - 100.00%	360	01-Aug-2005
1002244235 2	206,400.00	200,511.33	01-Dec-2006	6.950%	FL - 100.00%	360	01-Sep-2005
1002258256 1	135,000.00	147,421.23	01-Jan-2009	6.500%	OH - 90.00%	360	01-Aug-2005
1002273738 2	244,800.00	242,886.03	01-Aug-2007	7.100%	FL - 100.00%	360	01-Aug-2005
1002278948 2	336,000.00	333,196.03	01-Nov-2007	6.900%	FL - 100.00%	360	01-Aug-2005
1002279340 2	450,000.00	483,750.65	01-Apr-2009	6.125%	CA - 90.00%	360	01-Aug-2005
1002281523 2	460,750.00	486,750.13	01-Mar-2009	6.500%	CA - 95.00%	360	01-Sep-2005
1002286546 1	71,100.00	71,966.77	01-Dec-2008	8.450%	VT - 90.00%	360	01-Aug-2005
1002287661 1	80,750.00	79,517.24	01-Jan-2007	9.325%	OH - 95.00%	360	01-Aug-2005
1002297721 1	88,000.00	87,376.34	01-Apr-2009	7.250%	CA - 48.89%	360	01-Aug-2005
1002302118 2	420,000.00	458,622.11	01-Jan-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002313650 2	396,000.00	438,164.13	01-Jan-2009	6.500%	CA - 59.55%	360	01-Aug-2005
1002317362 1	99,920.00	112,335.02	01-Mar-2008	6.950%	FL - 100.00%	360	01-Sep-2005
1002320367 1	330,000.00	346,576.17	01-Jan-2009	6.500%	CA - 71.74%	360	01-Aug-2005
1002326432 1	72,450.00	77,006.72	01-Mar-2008	8.550%	GA - 90.00%	360	01-Aug-2005
1002338802 2	399,200.00	431,538.58	01-Jan-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002340005 2	225,000.00	218,303.92	01-Aug-2007	7.350%	CT - 75.00%	360	01-Sep-2005
1002341077 1	154,926.00	151,937.32	01-Oct-2007	9.650%	FL - 95.00%	360	01-Aug-2005
1002341727 2	576,000.00	558,830.11	01-Mar-2008	7.100%	NJ - 80.00%	360	01-Aug-2005
1002346223 1	185,000.00	180,843.33	01-Sep-2007	8.450%	GA - 58.73%	360	01-Aug-2005
1002346465 2	369,000.00	353,896.26	01-Dec-2008	6.300%	CA - 90.00%	360	01-Sep-2005
1002357979 1	50,400.00	49,399.89	01-Sep-2007	8.300%	OH - 90.00%	360	01-Aug-2005
1002361456 2	496,000.00	537,559.34	01-Jan-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002362874 2	352,000.00	345,956.61	01-Sep-2008	5.950%	CA - 100.00%	360	01-Aug-2005
1002364024 2	444,000.00	440,958.05	01-Jul-2008	6.250%	CA - 100.00%	360	01-Aug-2005
1002367833 2	492,000.00	512,705.66	01-Jan-2009	6.500%	CA - 82.00%	360	01-Aug-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
1002371301 2	341,700.00	336,212.17	01-Oct-2008	7.100%	CA - 85.00%	360	01-Aug-2005
1002372836 2	395,000.00	426,431.15	01-Jan-2009	6.500%	CA - 82.29%	360	01-Aug-2005
1002373265 2	572,000.00	566,466.29	01-Jan-2008	7.000%	CA - 100.00%	360	01-Aug-2005
1002376672 1	51,000.00	50,074.49	01-Sep-2007	8.600%	TX - 95.00%	360	01-Aug-2005
1002377975 2	205,600.00	205,839.14	01-Aug-2008	6.125%	NV - 100.00%	360	01-Aug-2005
1002378634 1	80,000.00	81,229.46	01-Dec-2008	6.550%	IL - 100.00%	360	01-Sep-2005
1002384529 2	359,860.00	349,006.00	01-May-2007	6.650%	FL - 94.70%	360	01-Sep-2005
1002385877 1	129,600.00	127,585.53	01-Jun-2006	8.750%	TX - 90.00%	360	01-Aug-2005
1002388464 1	73,950.00	70,918.97	01-Mar-2008	9.013%	WI - 85.00%	360	01-Aug-2005
1002390326 2	252,000.00	274,808.34	01-Mar-2009	6.500%	CA - 100.00%	360	01-Sep-2005
1002394527 1	81,600.00	80,107.91	01-May-2007	8.250%	MO - 100.00%	360	01-Sep-2005
1002398104 2	409,189.95	400,226.78	01-Sep-2008	8.900%	CA - 90.00%	360	01-Aug-2005
1002400645 2	347,920.00	333,521.51	01-Mar-2008	6.025%	FL - 100.00%	360	01-Aug-2005
1002402965 2	346,500.00	355,758.47	01-Jan-2009	6.500%	CA - 90.00%	360	01-Aug-2005
1002404375 1	531,000.00	562,418.76	01-Jan-2009	6.500%	CA - 90.00%	360	01-Aug-2005
1002407265 2	450,000.00	461,568.93	01-Feb-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002409502 2	247,200.00	245,087.85	01-Aug-2006	8.100%	CO - 100.00%	360	01-Aug-2005
1002409780 1	174,400.00	187,914.85	01-Sep-2008	7.250%	OR - 100.00%	360	01-Aug-2005
1002412035 2	195,920.00	268,436.42	01-Nov-2008	6.750%	FL - 100.00%	360	01-Aug-2005
1002418324 1	157,500.00	152,832.22	01-Mar-2008	8.250%	WA - 79.95%	360	01-Aug-2005
1002428153 2	263,500.00	269,890.31	01-Jan-2009	6.500%	CA - 95.00%	360	01-Sep-2005
1002429544 2	144,800.00	140,673.89	01-Dec-2007	7.050%	FL - 100.00%	360	01-Sep-2005
1002430042 1	133,415.20	129,394.55	01-Oct-2007	7.450%	TN - 100.00%	360	01-Aug-2005
1002431167 2	526,400.00	549,923.59	01-Jan-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002431648 1	306,000.00	311,474.58	01-Sep-2008	6.800%	CA - 85.00%	360	01-Aug-2005
1002433986 2	336,000.00	333,142.24	01-Nov-2007	7.000%	CA - 100.00%	360	01-Aug-2005
1002435332 1	50,915.00	49,982.25	01-Jul-2007	8.400%	OH - 95.00%	360	01-Aug-2005
1002436288 2	72,000.00	70,193.03	01-Feb-2008	8.350%	SC - 84.71%	360	01-Aug-2005
1002443582 2	312,000.00	297,053.03	01-Sep-2008	6.850%	CA - 78.00%	360	01-Aug-2005
1002445303 2	248,000.00	267,747.38	01-Jan-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002447711 2	255,920.00	247,422.59	01-Sep-2006	6.625%	FL - 100.00%	360	01-Sep-2005
1002449309 1	85,000.00	82,924.36	01-Apr-2008	8.300%	IL - 85.00%	360	01-Aug-2005
1002449844 2	364,000.00	397,281.25	01-Dec-2008	6.500%	CA - 100.00%	360	01-Aug-2005
1002451803 2	272,000.00	278,414.15	01-Feb-2009	6.500%	NV - 100.00%	360	01-Aug-2005
1002451858 1	53,600.00	65,956.66	01-Oct-2008	7.250%	TX - 80.00%	360	01-Aug-2005
1002452205 1	315,000.00	306,991.04	01-Mar-2008	7.990%	MN - 90.00%	360	01-Aug-2005
1002456121 2	92,000.00	90,005.38	01-Jan-2008	8.750%	FL - 100.00%	360	01-Aug-2005
1002461589 1	123,250.00	119,757.68	01-Jan-2008	7.300%	FL - 85.00%	360	01-Sep-2005
1002465736 2	412,800.00	437,197.86	01-Jan-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002467128 1	187,500.00	183,483.25	01-May-2008	9.150%	CA - 75.00%	360	01-Sep-2005
1002471630 2	156,000.00	151,122.21	01-Jun-2007	7.250%	FL - 100.00%	360	01-Aug-2005
1002490012 2	388,800.00	388,800.00	01-May-2007	7.725%	FL - 80.00%	360	01-Aug-2005
1002493313 2	488,750.00	501,926.19	01-Dec-2008	6.250%	CA - 85.00%	360	01-Aug-2005
1002495482 2	388,000.00	417,694.43	01-Jan-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002497998 1	295,000.00	302,588.06	01-Feb-2009	6.500%	CA - 75.64%	360	01-Sep-2005
1002501705 2	367,920.00	365,327.94	01-Aug-2007	7.650%	FL - 100.00%	360	01-Aug-2005
1002504329 2	481,500.00	465,116.94	01-Aug-2007	6.875%	NY - 90.00%	360	01-Sep-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
1002505042 1	62,550.00	61,594.12	01-Jul-2008	9.350%	TX - 95.00%	360	01-Aug-2005
1002506504 1	225,600.00	239,092.53	01-Jan-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002506862 1	324,500.00	329,545.36	01-Aug-2008	6.150%	CA - 74.60%	360	01-Aug-2005
1002513382 1	256,000.00	254,183.26	01-Jul-2007	7.200%	FL - 80.00%	360	01-Sep-2005
1002517538 2	550,000.00	535,637.05	01-Sep-2008	7.250%	CA - 74.83%	360	01-Aug-2005
1002526243 2	504,000.00	551,211.35	01-Dec-2008	6.500%	CA - 100.00%	360	01-Aug-2005
1002529721 1	254,400.00	251,730.40	01-Jan-2008	6.750%	VA - 100.00%	360	01-Aug-2005
1002532361 2	339,920.00	351,115.89	01-Jan-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002532520 1	146,000.00	139,731.43	01-Feb-2009	6.030%	CA - 60.33%	360	01-Sep-2005
1002543938 1	132,000.00	128,565.86	01-Oct-2007	7.550%	FL - 100.00%	360	01-Aug-2005
1002549889 2	94,984.00	98,518.55	01-May-2008	7.388%	FL - 100.00%	360	01-Sep-2005
1002550368 2	153,750.00	147,906.65	01-Jul-2008	7.450%	FL - 95.00%	360	01-Aug-2005
1002554710 2	392,000.00	398,089.58	01-Feb-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002555924 2	306,000.00	294,381.97	01-Mar-2008	6.625%	FL - 100.00%	360	01-Aug-2005
1002557726 1	280,500.00	272,422.60	01-Jun-2007	6.900%	FL - 85.00%	360	01-Sep-2005
1002558235 2	260,000.00	251,014.39	01-Jun-2007	6.875%	FL - 100.00%	360	01-Sep-2005
1002558299 2	387,000.00	372,452.14	01-Apr-2008	6.400%	NY - 90.00%	360	01-Sep-2005
1002560605 2	500,000.00	506,356.42	01-Dec-2008	5.600%	CA - 60.98%	360	01-Aug-2005
1002561695 1	106,250.00	103,642.66	01-Jun-2007	7.825%	FL - 100.00%	360	01-Sep-2005
1002563158 1	76,000.00	73,021.57	01-Jul-2008	6.500%	IN - 80.00%	360	01-Aug-2005
1002564335 2	558,000.00	557,823.15	01-Oct-2007	7.000%	CA - 90.00%	360	01-Aug-2005
1002566262 2	343,200.00	340,499.84	01-Dec-2007	6.875%	CA - 100.00%	360	01-Sep-2005
1002569198 2	610,000.00	622,581.25	01-Apr-2009	6.500%	CA - 84.72%	360	01-Aug-2005
1002571390 1	131,400.00	126,791.26	01-Mar-2008	6.950%	OH - 90.00%	360	01-Aug-2005
1002573209 1	293,479.00	286,368.31	01-Mar-2008	7.900%	NV - 85.00%	360	01-Sep-2005
1002574789 1	276,250.00	266,352.54	01-Sep-2007	7.000%	MD - 85.00%	360	01-Aug-2005
1002576536 1	98,600.00	96,180.81	01-Jan-2008	7.950%	OH - 85.00%	360	01-Aug-2005
1002577866 1	127,200.00	124,094.70	01-May-2008	8.500%	WI - 80.00%	360	01-Aug-2005
1002578525 2	103,120.00	104,279.20	01-Jun-2008	7.450%	FL - 100.00%	360	01-Sep-2005
1002578865 1	358,000.00	363,447.53	01-Sep-2008	5.700%	CA - 76.17%	360	01-Sep-2005
1002580914 1	500,000.00	479,079.39	01-Jan-2009	7.500%	CA - 68.49%	360	01-Aug-2005
1002581995 1	500,000.00	479,641.32	01-Jan-2009	7.500%	CA - 68.49%	360	01-Aug-2005
1002583145 2	654,400.00	671,754.42	01-Apr-2009	5.400%	CA - 100.00%	360	01-Aug-2005
1002584359 2	193,600.00	194,324.81	01-Feb-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002586561 2	392,000.00	388,586.11	01-Oct-2007	6.625%	CA - 100.00%	360	01-Sep-2005
1002591537 2	312,000.00	325,071.92	01-Jan-2009	6.500%	CA - 100.00%	360	01-Sep-2005
1002593795 2	223,920.00	223,920.00	01-Dec-2007	6.875%	CA - 100.00%	360	01-Sep-2005
1002594080 1	300,000.00	283,185.36	01-Jan-2009	5.990%	CA - 89.82%	360	01-Sep-2005
1002596239 2	93,600.00	92,981.30	01-Jun-2007	7.575%	FL - 100.00%	360	01-Sep-2005
1002598585 2	411,500.00	412,597.04	01-Mar-2009	6.000%	CA - 82.80%	360	01-Aug-2005
1002598601 2	198,000.00	197,720.83	01-Aug-2007	7.075%	FL - 100.00%	360	01-Sep-2005
1002601054 1	342,000.00	384,510.58	01-Feb-2009	6.500%	CA - 90.00%	360	01-Aug-2005
1002602543 1	276,250.00	269,094.58	01-May-2006	7.475%	OH - 85.00%	360	01-Sep-2005
1002606095 2	168,000.00	176,551.47	01-Jan-2009	6.500%	CA - 70.00%	360	01-Sep-2005
1002611016 1	117,000.00	124,488.21	01-Jul-2008	7.250%	CA - 90.00%	360	01-Sep-2005
1002612444 1	264,000.00	265,958.20	01-Dec-2008	6.500%	CA - 93.29%	360	01-Sep-2005
1002615209 2	340,000.00	328,788.03	01-Apr-2007	7.000%	FL - 100.00%	360	01-Aug-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
1002623619 1	320,000.00	330,665.19	01-Apr-2009	6.500%	CA - 78.05%	360	01-Sep-2005
1002625582 2	427,500.00	469,134.44	01-Jan-2009	6.500%	CA - 61.07%	360	01-Sep-2005
1002628570 2	420,000.00	459,389.45	01-Jan-2009	6.500%	CA - 100.00%	360	01-Sep-2005
1002632654 2	164,000.00	162,194.70	01-Apr-2008	6.625%	CA - 100.00%	360	01-Sep-2005
1002633136 1	111,200.00	111,007.55	01-Mar-2008	6.750%	FL - 100.00%	360	01-Aug-2005
1002639443 1	140,204.00	142,108.02	01-Mar-2009	5.825%	OR - 100.00%	360	01-Sep-2005
1002645506 2	542,000.00	537,572.84	01-Jun-2008	6.875%	CA - 100.00%	360	01-Sep-2005
1002650928 1	153,850.00	149,501.46	01-Apr-2007	7.000%	FL - 85.00%	360	01-Sep-2005
1002657128 1	153,200.00	151,507.93	01-Aug-2007	6.625%	FL - 99.42%	360	01-Sep-2005
1002657985 1	158,400.00	152,809.80	01-Dec-2007	7.000%	FL - 100.00%	360	01-Sep-2005
1002658895 1	288,000.00	308,632.51	01-Feb-2009	6.500%	CA - 60.00%	360	01-Sep-2005
1002662041 1	167,000.00	166,024.87	01-May-2008	6.500%	FL - 72.61%	360	01-Sep-2005
1002671950 2	500,000.00	541,436.73	01-Jan-2009	6.500%	CA - 100.00%	360	01-Aug-2005
1002672888 2	395,200.00	432,216.25	01-Jan-2009	6.500%	CA - 100.00%	360	01-Sep-2005
1002673431 1	291,000.00	305,774.40	01-Jan-2009	6.500%	CA - 75.00%	360	01-Sep-2005
1002675812 2	280,000.00	289,717.42	01-Apr-2009	6.325%	CA - 100.00%	360	01-Sep-2005
1002679195 1	75,650.00	74,483.26	01-Sep-2006	9.275%	OH - 85.00%	360	01-Aug-2005
1002680352 1	80,000.00	77,347.56	01-Jan-2008	6.525%	IN - 80.00%	360	01-Sep-2005
1002684679 2	636,000.00	695,722.56	01-Dec-2008	6.500%	CA - 100.00%	360	01-Sep-2005
1002685062 1	199,500.00	199,065.88	01-Nov-2008	7.010%	FL - 95.00%	360	01-Sep-2005
1002686150 1	144,800.00	141,042.11	01-May-2008	8.350%	FL - 89.94%	360	01-Sep-2005
1002687088 1	119,000.00	128,573.69	01-Aug-2008	9.750%	FL - 85.00%	360	01-Sep-2005
1002688023 2	440,000.00	483,872.92	01-Jan-2009	6.500%	CA - 100.00%	360	01-Sep-2005
1002688274 2	163,200.00	170,863.15	01-Sep-2008	6.675%	MN - 100.00%	360	01-Sep-2005
1002691340 1	202,500.00	210,790.02	01-Apr-2009	5.500%	CA - 75.00%	360	01-Sep-2005
1002693124 1	268,000.00	268,139.89	01-Mar-2009	5.990%	CA - 74.44%	360	01-Sep-2005
1002694864 2	456,000.00	456,000.00	01-Feb-2008	6.875%	MA - 100.00%	360	01-Sep-2005
1002697013 1	323,000.00	319,761.63	01-Feb-2009	6.500%	CA - 79.75%	360	01-Sep-2005
1002705727 1	325,000.00	329,199.23	01-Jan-2009	6.500%	CA - 63.11%	360	01-Sep-2005
1002721004 2	229,500.00	232,419.13	01-May-2008	6.750%	VA - 90.00%	360	01-Sep-2005
1002725331 2	675,000.00	673,865.11	01-May-2008	7.000%	CA - 90.00%	360	01-Sep-2005
1002726107 1	299,000.00	288,087.92	01-May-2008	6.625%	CA - 59.80%	360	01-Sep-2005
1002733171 2	369,000.00	359,572.43	01-Dec-2005	7.650%	CA - 90.00%	360	01-Sep-2005
1002733199 2	237,000.00	225,531.40	01-Jan-2008	6.150%	CA - 84.64%	360	01-Sep-2005
1002737088 1	123,250.00	120,308.81	01-Apr-2008	7.990%	NE - 100.00%	360	01-Sep-2005
1002737177 2	68,850.00	67,606.36	01-Jul-2007	8.675%	OH - 85.00%	360	01-Sep-2005
1002739932 2	202,500.00	200,132.29	01-Jun-2008	6.750%	IL - 90.00%	360	01-Sep-2005
1002748940 1	123,300.00	134,959.63	01-Oct-2008	7.250%	IN - 100.00%	360	01-Sep-2005
1002750008 1	290,700.00	277,049.12	01-Jan-2009	6.950%	CA - 90.00%	360	01-Sep-2005
1002756093 1	127,500.00	134,670.81	01-Jan-2009	6.500%	FL - 85.00%	360	01-Sep-2005
1002760658 2	247,200.00	274,008.39	01-Dec-2008	6.500%	CA - 100.00%	360	01-Sep-2005
1002765653 2	300,375.00	303,410.45	01-Mar-2009	6.500%	CA - 90.00%	360	01-Sep-2005
1002769597 1	254,000.00	244,947.45	01-Mar-2009	7.250%	CA - 69.97%	360	01-Sep-2005
1002797995 2	535,500.00	530,879.02	01-Sep-2007	7.000%	CA - 85.00%	360	01-Sep-2005
1002800348 2	50,000.00	49,305.02	01-Jun-2006	9.800%	TX - 66.67%	360	01-Sep-2005
1002800419 1	320,000.00	339,863.60	01-Jan-2009	6.500%	CA - 78.05%	360	01-Sep-2005
1002802391 1	123,300.00	119,645.50	01-Nov-2007	6.975%	OH - 89.35%	360	01-Sep-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
1002822351 1	292,000.00	289,466.44	01-Feb-2008	6.750%	WA - 100.00%	360	01-Sep-2005
1002825223 2	216,800.00	209,022.82	01-Feb-2008	6.125%	FL - 100.00%	360	01-Sep-2005
1002837899 1	100,000.00	96,494.88	01-Jan-2008	6.450%	IL - 100.00%	360	01-Sep-2005
1002840563 2	390,000.00	390,000.00	01-Nov-2008	7.125%	MD - 75.00%	360	01-Sep-2005
1002845817 1	121,600.00	120,769.81	01-Nov-2007	7.990%	FL - 95.00%	360	01-Sep-2005
1002871921 2	565,250.00	561,747.79	01-Apr-2009	6.200%	CA - 95.00%	360	01-Sep-2005
1002872519 2	220,680.00	226,434.58	01-Jan-2009	6.500%	CA - 100.00%	360	01-Sep-2005
1002880582 2	284,800.00	307,583.12	01-Jan-2009	6.500%	CA - 100.00%	360	01-Sep-2005
1002926034 1	91,200.00	89,692.12	01-Apr-2008	6.750%	IA - 100.00%	360	01-Sep-2005
1002933829 2	212,320.00	210,797.54	01-May-2007	7.500%	FL - 100.00%	360	01-Sep-2005
TOTAL	64,954,326.41	66,236,596.92					
TOTAL	77,183,263.11	78,662,055.29					

Prepayment Report

VOLUNTARY PREPAYMENTS

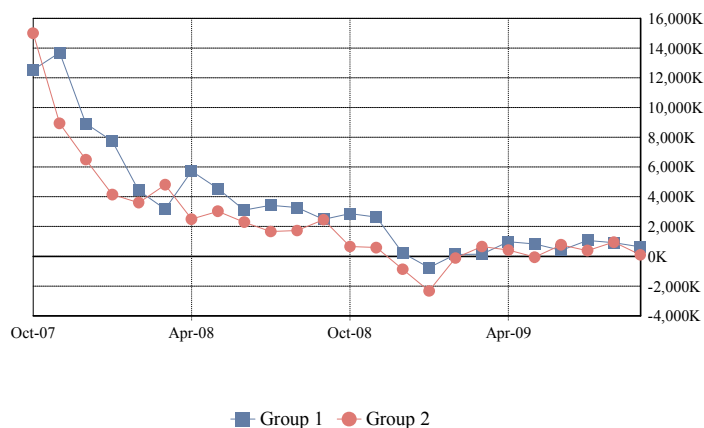
Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	2	5	7
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	2	5	7
Curtailments Amount	(174,798.03)	15,675.34	(159,122.69)
Paid in Full Balance	270,183.28	628,221.42	898,404.70
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	95,385.25	643,896.76	739,282.01

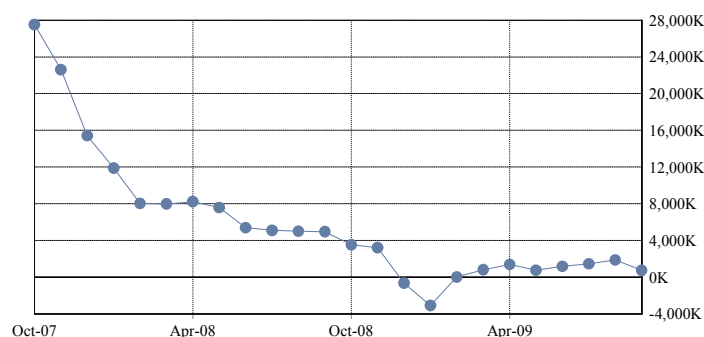
Cumulative

Number of Paid in Full Loans	1,825	3,789	5,614
Number of Repurchased Loans	14	28	42
Total Number of Loans Prepaid in Full	1,839	3,817	5,656
Paid in Full Balance	524,159,939.46	649,809,390.12	1,173,969,329.58
Repurchased Loans Balance	3,332,031.90	5,051,890.32	8,383,922.22
Curtailments Amount	(9,471,645.53)	(7,994,785.92)	(17,466,431.45)
Total Prepayment Amount	518,020,325.83	646,866,494.52	1,164,886,820.35

Total Prepayments by Groups



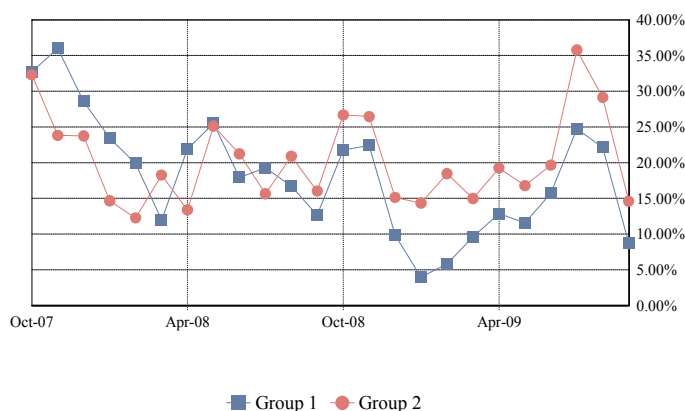
Total Prepayments



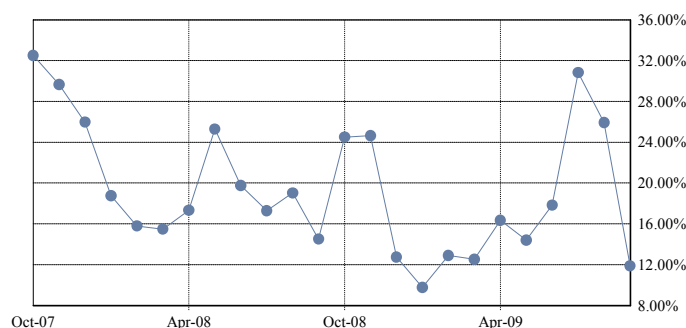
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	1.31%	0.76%	1.05%
3 Months Avg SMM	2.59%	1.72%	2.19%
12 Months Avg SMM	1.97%	1.28%	1.65%
Avg SMM Since Cut-off	2.25%	2.49%	2.37%
CPR	14.60%	8.73%	11.88%
3 Months Avg CPR	27.02%	18.82%	23.29%
12 Months Avg CPR	21.23%	14.37%	18.14%
Avg CPR Since Cut-off	23.87%	26.11%	24.97%
PSA	243.35%	145.48%	198.08%
3 Months Avg PSA Approximation	450.37%	313.58%	388.13%
12 Months Avg PSA Approximation	353.84%	239.45%	302.26%
Avg PSA Since Cut-off Approximation	552.99%	603.86%	578.08%

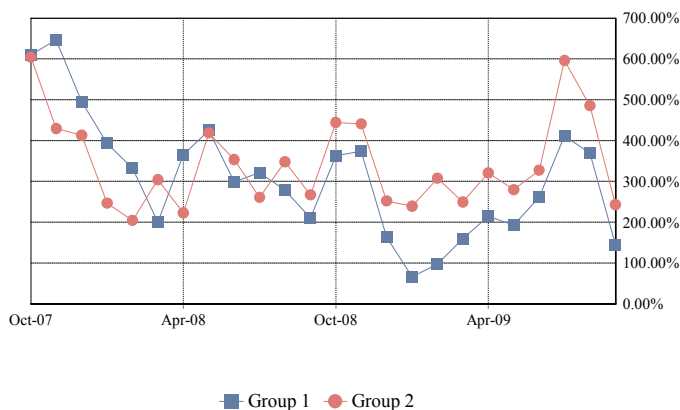
CPR by Groups



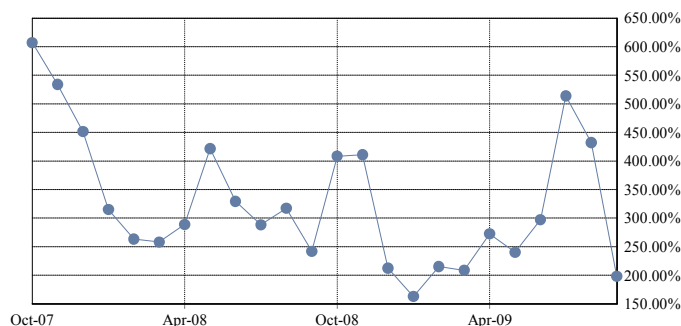
Total CPR



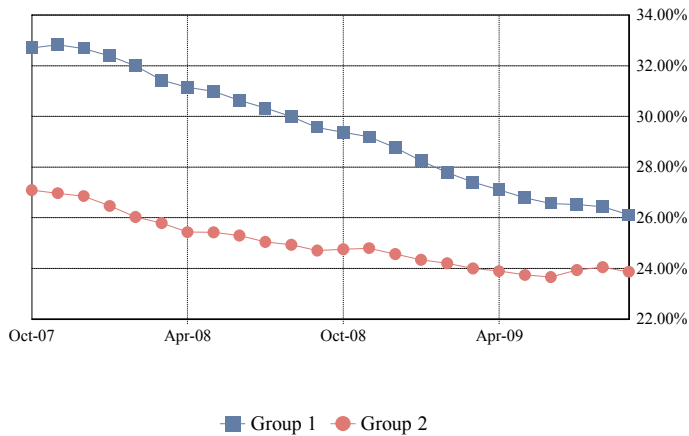
PSA by Groups



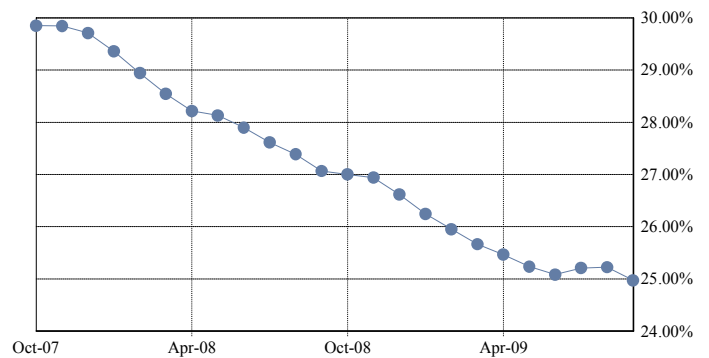
Total PSA



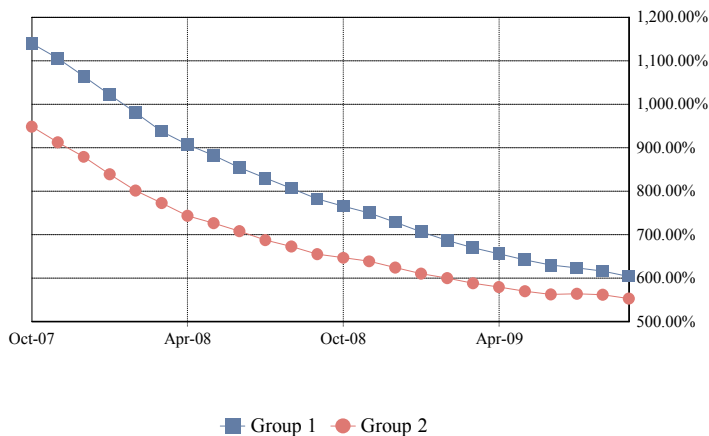
CPR Avg since Cut-Off by Groups



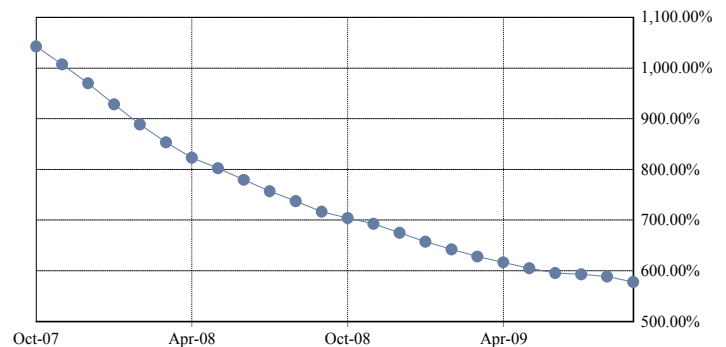
Total CPR Avg since Cut-Off



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: $\text{CPR} / (0.20\% \cdot \min(30, \text{WAS}))$

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

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

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

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

Weighted Average Seasoning (WAS)

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

Dates correspond to distribution dates.

Prepayment Detail Report

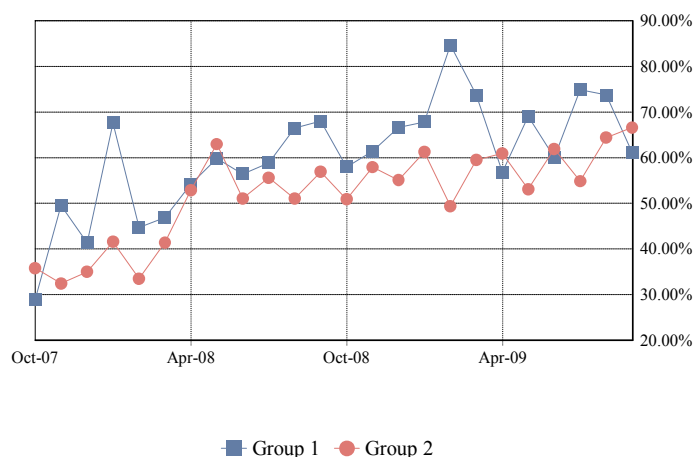
Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution								
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
2168568 1		61,200.00	51,401.89	04-Aug-2009	5.990%	TX - 80.00%	Paid Off - 240	01-Sep-2005
1002173392 2		112,000.00	105,902.00	11-Aug-2009	7.800%	GA - 100.00%	Paid Off - 360	01-Jul-2005
1002606638 1		103,200.00	98,761.74	11-Aug-2009	7.150%	AR - 100.00%	Paid Off - 360	01-Sep-2005
1002609083 1		293,000.00	289,422.80	11-Aug-2009	5.990%	NJ - 74.94%	Paid Off - 360	01-Sep-2005
1002677918 1		100,000.00	96,096.14	19-Aug-2009	7.825%	HI - 39.92%	Paid Off - 360	01-Sep-2005
1002708564 1		96,400.00	92,538.85	13-Aug-2009	7.025%	MO - 80.00%	Paid Off - 360	01-Sep-2005
1002821076 2		172,000.00	164,281.28	26-Aug-2009	6.750%	WA - 100.00%	Paid Off - 360	01-Sep-2005
TOTAL		937,800.00	898,404.70					

Realized Loss Report

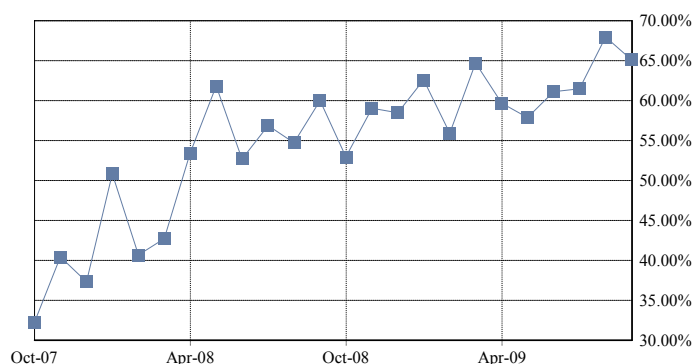
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Number of Loans Liquidated	18	15	33
Collateral Principal Realized Loss/(Gain) Amount	2,846,992.09	982,381.02	3,829,373.11
Collateral Interest Realized Loss/(Gain) Amount	10,330.94	21,561.22	31,892.16
Net Liquidation Proceeds	1,416,693.74	601,749.17	2,018,442.91
Subsequent Recoveries	6,563.54	11,926.49	18,490.03
<u>Cumulative</u>			
Number of Loans Liquidated	653	638	1,291
Collateral Realized Loss/(Gain) Amount	82,837,841.95	51,777,106.98	134,614,948.93
Net Liquidation Proceeds	85,594,509.31	37,115,910.42	122,710,419.73
Cumulative Recoveries	289,571.11	234,033.73	523,604.84

Collateral Loss Severity Approximation by Groups



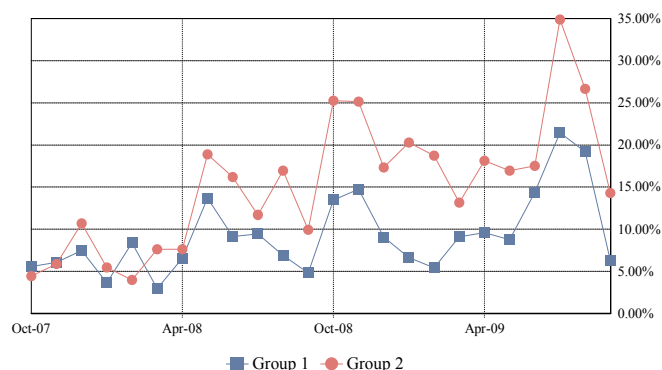
Collateral Loss Severity Approximation



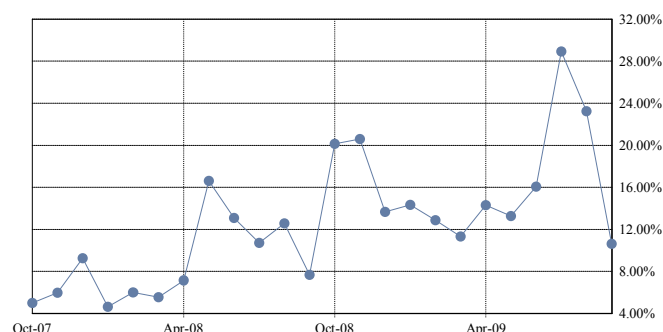
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	1.28%	0.54%	0.93%
3 Months Avg MDR	2.45%	1.43%	1.98%
12 Months Avg MDR	1.94%	1.03%	1.52%
Avg MDR Since Cut-off	0.79%	0.47%	0.64%
CDR	14.29%	6.30%	10.62%
3 Months Avg CDR	25.76%	15.90%	21.29%
12 Months Avg CDR	20.93%	11.65%	16.78%
Avg CDR Since Cut-off	9.07%	5.53%	7.46%
SDA	2,382.38%	1,049.79%	1,769.38%
3 Months Avg SDA Approximation	4,292.71%	2,649.65%	3,548.31%
12 Months Avg SDA Approximation	3,488.29%	1,941.89%	2,797.23%
Avg SDA Since Cut-off Approximation	1,761.98%	1,069.45%	1,446.38%
Loss Severity Approximation for Current Period	66.61%	61.18%	65.13%
3 Months Avg Loss Severity Approximation	60.09%	72.74%	64.38%
12 Months Avg Loss Severity Approximation	57.42%	67.17%	60.45%
Avg Loss Severity Approximation Since Cut-off	48.77%	56.55%	51.45%

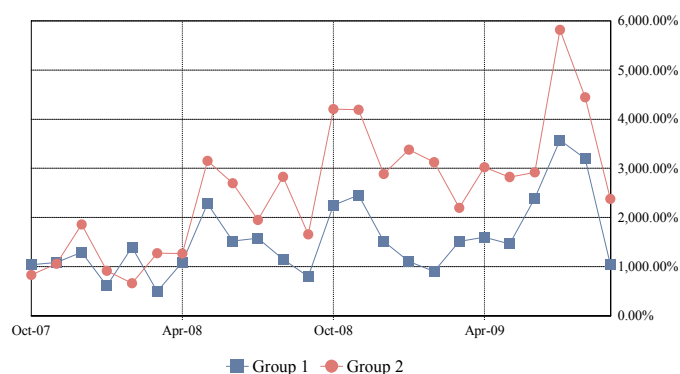
CDR by Groups



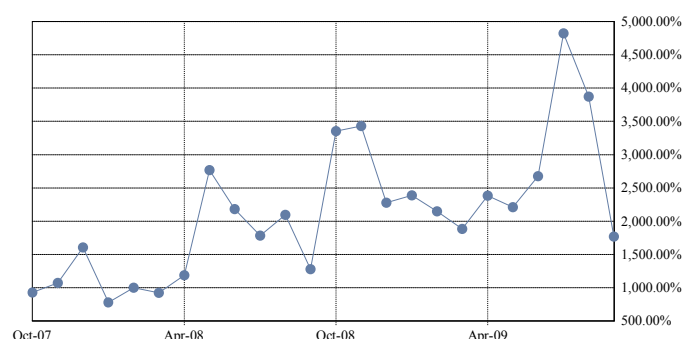
Total CDR



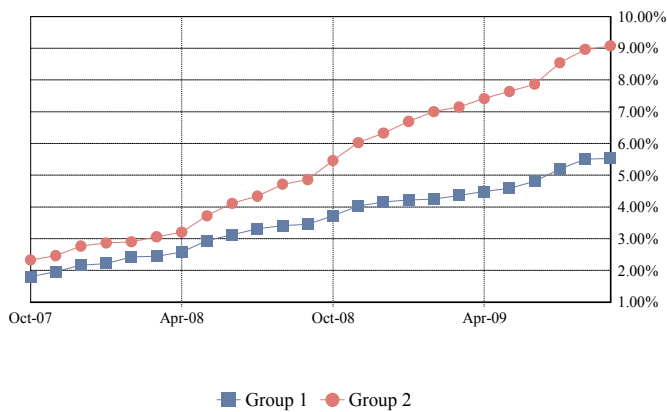
SDA by Groups



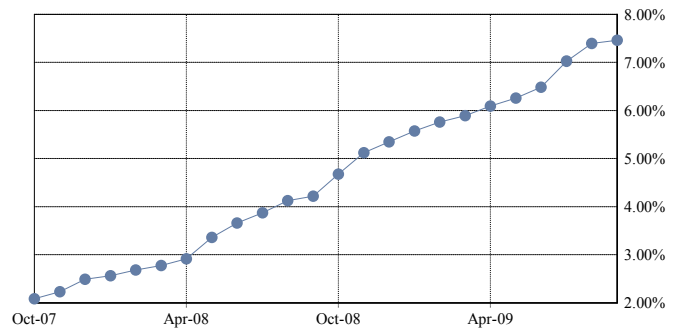
Total SDA



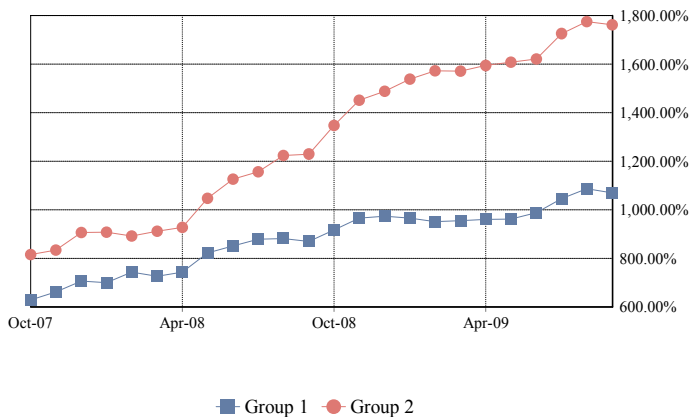
CDR Avg since Cut-Off by Groups



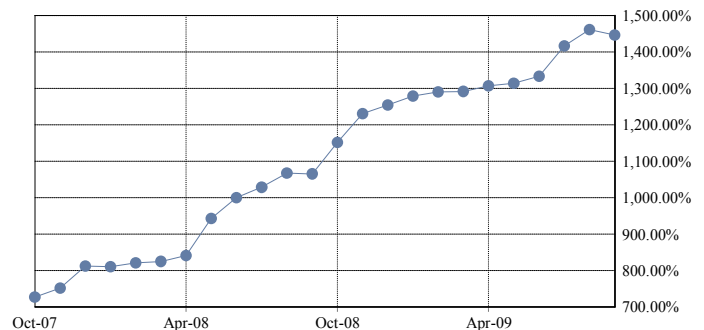
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

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

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

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

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

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

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

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

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

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

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

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

Dates correspond to distribution dates.

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

Realized Loss Detail Report

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
2116871 1		8.250%	AR - 100.00%	240	20,146.89		20,215.08
2137349 1		8.600%	GA - 85.00%	360	105,434.92		63,778.18
2158021 1		8.375%	CA - 78.40%	360	284,949.16		137,243.60
2175257 1		10.450%	CA - 85.00%	360	195,288.86		104,044.76
1001213261 1		6.000%	CA - 95.00%	180	54,394.74		55,187.86
1001392736 1		8.990%	CO - 100.00%	360	38,768.22		38,515.92
1001465266 1		7.250%	WA - 100.00%	360	87,095.27		88,084.52
1001509567 1		11.800%	IL - 100.00%	360	28,581.51		28,958.74
1002044362 1		8.500%	OH - 90.00%	360	80,602.41		95,191.14
1002074016 1		11.850%	WA - 100.00%	360	30,511.43		30,948.60
1002548639 1		9.600%	IL - 95.00%	360	46,914.51		42,992.72
1002560954 1		9.700%	OH - 90.00%	360	97,363.11		30,514.25
1002585205 1		8.125%	MI - 100.00%	360	153,423.91		95,797.46
1002757225 1		6.500%	NV - 100.00%	360	271,951.79		136,646.31
1002826204 1		6.500%	GA - 100.00%	360	110,264.68		31,515.57
2135119 1			LA - 65.00%	360			(459.69)
2149131 1			OH - 75.00%	300			655.00
2161958 1			NV - 89.72%	360			255.67
2167329 1			CA - 80.00%	360			60.00
2178039 1			TX - 80.00%	360			(3,169.07)
1001196850 1			MD - 74.94%	360			70.00
1001341355 1			MA - 90.00%	360			200.76
1001378663 1			CA - 85.00%	360			280.18
1001524559 1			MA - 90.00%	360			109.17
1001550627 1			FL - 90.00%	360			835.21
1001714201 1			WI - 90.00%	360			(15.00)
1001765860 1			TX - 100.00%	360			(149.99)
1001831968 1			MI - 85.00%	360			1,699.95
1001840725 1			IL - 100.00%	360			33.03
1001930833 1			WI - 100.00%	360			45.00
1001942241 1			MI - 95.00%	360			223.00
1002060049 1			OH - 85.00%	360			(188.40)
1002141364 1			MI - 100.00%	360			(1,375.00)
1002164721 1			FL - 90.00%	360			60.00
1002202823 1			CA - 86.76%	360			166.57
1002313446 1			CA - 60.39%	360			80.00
1002357425 1			NE - 90.00%	360			605.00
1002363123 1			AZ - 100.00%	360			162.64
1002363187 1			CA - 100.00%	360			115.96
1002397980 1			AZ - 70.00%	360			436.74
1002410064 1			CA - 100.00%	360			215.54
1002418066 1			LA - 85.00%	360			1,007.55
1002418501 1			CA - 85.00%	360			1,009.32
1002435001 1			GA - 95.00%	360			1,165.00
1002436313 1			CA - 77.43%	360			21.64
1002456979 1			OH - 95.00%	360			377.90
1002484573 1			CA - 100.00%	360			60.00
1002499246 1			CA - 95.00%	360			1.77
1002510704 1			FL - 90.00%	360			(457.98)
1002532352 1			MA - 90.00%	360			1,090.00

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)
1002547177	1		FL - 80.00%	360			35.79
1002559813	1		TX - 75.00%	360			(535.29)
1002569722	1		MI - 100.00%	360			(500.00)
1002582431	1		FL - 100.00%	360			247.26
1002582823	1		CA - 100.00%	360			(1,182.06)
1002594106	1		CA - 100.00%	360			310.74
1002597498	1		CT - 84.44%	360			1,033.50
1002598969	1		CA - 85.00%	360			70.00
1002600402	1		CA - 66.00%	360			(1,500.00)
1002618260	1		GA - 90.00%	360			240.00
1002619358	1		AZ - 85.00%	360			280.00
1002619946	1		CA - 85.00%	360			(49.18)
1002639096	1		CA - 62.98%	360			120.00
1002645855	1		WI - 95.00%	360			49.92
1002651366	1		FL - 100.00%	360			174.55
1002661710	1		MI - 100.00%	360			(352.05)
1002676429	1		CA - 85.00%	360			84.61
1002682118	1		CA - 95.00%	360			137.62
1002682939	1		OH - 80.00%	360			79.60
1002686588	1		IN - 100.00%	360			(100.20)
1002701080	1		FL - 90.00%	360			737.50
1002702999	1		AL - 90.00%	360			225.00
1002707752	1		FL - 75.00%	360			383.24
1002736766	1		MI - 85.00%	360			(1,000.00)
1002785178	1		CA - 100.00%	360			(90.00)
1002796237	1		FL - 80.00%	360			277.39
1002811407	1		PA - 80.00%	360			12.46
1002820834	1		IL - 90.00%	360			597.24
1002833857	1		OH - 100.00%	360			67.00
1002854977	1		TN - 100.00%	360			28.00
1002917400	1		OH - 95.00%	360			(802.58)
1001446938	2	9.750%	CA - 100.00%	360	436,889.17		269,558.13
1001670267	2	10.350%	NV - 100.00%	360	65,995.22		66,884.98
1002348070	2	10.150%	CA - 89.07%	360	429,645.97		318,379.46
1002363631	2	9.950%	CA - 100.00%	360	425,555.33		361,574.71
1002478045	2	6.500%	CA - 100.00%	360	495,347.84		259,911.87
1002535108	2	7.750%	NV - 100.00%	360	356,089.29		190,428.94
1002547319	2	8.750%	CA - 100.00%	360	391,356.89		319,841.19
1002550126	2	6.000%	FL - 100.00%	360	33,661.40		32,285.83
1002588168	2	6.000%	FL - 100.00%	360	92,354.46		81,132.60
1002697674	2	6.500%	AZ - 100.00%	360	34,374.37		34,697.97
1002708680	2	8.750%	CA - 100.00%	360	249,274.07		175,023.74
1002726928	2	7.375%	CA - 100.00%	360	430,431.97		261,039.01
1002728150	2	6.000%	CA - 100.00%	360	52,933.91		53,410.06
1002730815	2	7.000%	ME - 100.00%	360	275,466.11		74,032.32
1002732270	2	6.000%	NV - 100.00%	360	59,085.05		57,923.83
1002736454	2	8.450%	FL - 100.00%	360	48,276.77		45,992.85
1002775802	2	8.750%	NV - 100.00%	360	247,654.41		187,905.18
1002838852	2	8.750%	AR - 100.00%	360	149,624.54		58,658.93
2171290	2		WA - 95.00%	360			25.55
1001119603	2		MA - 95.00%	360			10.75

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)
1001211682	2		CA - 85.00%	360			(605.09)
1001321661	2		NY - 100.00%	360			(120.00)
1001339304	2		NV - 100.00%	360			148.53
1001490103	2		NV - 100.00%	360			285.28
1001613034	2		CA - 99.99%	360			(384.44)
1001717226	2		CA - 100.00%	360			900.00
1001750340	2		CA - 100.00%	360			316.14
1001945630	2		CO - 90.00%	360			634.46
1002244342	2		CA - 100.00%	360			437.41
1002285315	2		CA - 95.00%	360			1,183.18
1002318977	2		CA - 100.00%	360			254.72
1002341530	2		FL - 95.00%	360			95.35
1002348686	2		CA - 100.00%	360			10.14
1002352812	2		CA - 90.00%	360			183.65
1002373620	2		CA - 100.00%	360			213.48
1002415130	2		FL - 100.00%	360			514.03
1002478884	2		FL - 100.00%	360			(144.00)
1002484868	2		CA - 100.00%	360			216.09
1002499077	2		CA - 100.00%	360			(510.60)
1002500939	2		CA - 100.00%	360			108.00
1002515380	2		CA - 100.00%	360			241.12
1002517949	2		CA - 100.00%	360			(1,190.68)
1002519885	2		CA - 100.00%	360			15.00
1002534485	2		CA - 100.00%	360			(432.05)
1002537311	2		CA - 100.00%	360			165.54
1002542163	2		CA - 100.00%	360			139.40
1002548176	2		TX - 100.00%	360			875.62
1002549932	2		CA - 100.00%	360			860.38
1002554453	2		CA - 100.00%	360			1,614.00
1002569928	2		CA - 100.00%	360			(662.12)
1002570060	2		FL - 90.00%	360			125.00
1002570453	2		CA - 100.00%	360			95.00
1002572576	2		CA - 100.00%	360			213.84
1002573218	2		CA - 90.00%	360			630.45
1002581931	2		CA - 100.00%	360			215.54
1002586071	2		CA - 100.00%	360			45.88
1002593018	2		CA - 100.00%	360			(477.34)
1002604300	2		CA - 100.00%	360			1,144.93
1002607833	2		IL - 100.00%	360			100.00
1002617485	2		CA - 95.00%	360			324.10
1002619223	2		MS - 95.00%	360			(30.00)
1002620550	2		CA - 100.00%	360			425.75
1002621997	2		CA - 100.00%	360			100.69
1002624191	2		CA - 85.00%	360			230.97
1002627964	2		FL - 100.00%	360			60.60
1002633458	2		FL - 90.00%	360			237.20
1002636650	2		CA - 100.00%	360			100.00
1002639522	2		NV - 100.00%	360			1,038.09
1002647773	2		CA - 100.00%	360			152.36
1002648727	2		CA - 100.00%	360			(2,007.22)
1002660203	2		CA - 100.00%	360			5.15

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)
1002681823	2		CA - 100.00%	360			33.32
1002770139	2		CA - 100.00%	360			266.35
1002792981	2		CA - 100.00%	360			151.82
1002819105	2		CA - 100.00%	360			58.88
1002897949	2		CA - 100.00%	360			1.23
TOTAL					5,879,708.18		3,861,265.27

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



Triggers and Adj. Cert. Report

TRIGGER EVENTS

	Group 2	Group 1	Total
Has a Stepdown Date Occurred? (0=No,1=Yes)			1
b) Does a Loss Trigger Event Exists (0=No,1=Yes)			1
a) Does a Delinquency Trigger Event Exists (0=No,1=Yes)			1
Rolling 3-Mon. Delinquency Rate			38.322862%
37% of Credit Enhancement %			23.740079%
Cumulative Loss %			6.471157%
Applicable Loss %			5.150000%
Has Master Servicer Termination Test failed (0=No,1=Yes)			0

ADJUSTABLE RATE CERTIFICATE INFORMATION

SPACE INTENTIONALLY LEFT BLANK			
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ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Current LIBOR Rate			0.265630%
Next LIBOR Rate			0.256250%
Bankruptcy Losses	176.60	156.73	333.33
Cap Contract Payment Due			0.00
Cap Contract Payment Received			0.00

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Int on Prior SF (2)	Curr NET WAC SF (3)	Total NET WAC SF (1+2+3)	NET WAC Shortfall Paid	NET WAC Shortfall UnPaid
A-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-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
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	\$95,075.31	\$246.89	\$0.00	\$95,322.20	\$0.00	\$95,322.20

ADDITIONAL CERTIFICATE REPORT						
CLASS	Next Pass Through Rate					
A-1	0.51620%					
A-2A	0.36620%					
A-2B	0.52620%					
A-2C	0.62620%					
M-1	0.73620%					
M-2	0.76620%					
M-3	0.80620%					
M-4	0.88620%					
M-5	0.93620%					
M-6	1.00620%					
M-7	1.45620%					
M-8	1.55620%					
M-9	2.05620%					
M-10	3.00620%					
TRUST	0.00000%					

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
2149701 1	9/1/2009	V	183,152.65	6.13%	7/1/2035	1,176.33	0.00	0.00	6,224.32	
1001395412 1	9/1/2009	V	23,636.17	2.00%	4/1/2035	98.18	0.00	0.00	823.65	
1002030144 2	9/1/2009	V	275,883.68	5.38%	6/1/2035	1,648.11	0.00	0.00	6,010.84	
1002238787 2	9/1/2009	V	513,572.01	5.38%	7/1/2045	2,692.70	0.00	0.00	22,639.60	
1002361214 2	9/1/2009	V	287,235.08	5.38%	8/1/2045	1,504.86	0.00	0.00	3,358.03	
1002397034 2	9/1/2009	V	196,396.74	5.38%	7/1/2045	1,029.73	0.00	0.00	17,305.25	
1002480345 2	9/1/2009	V	399,522.87	5.25%	7/1/2035	1,747.91	0.00	0.00	79,523.08	
1002531102 1	9/1/2009	V	262,933.98	5.00%	7/1/2045	1,314.58	0.00	0.00	0.00	
1002579819 2	9/1/2009	V	64,013.85	2.00%	7/1/2035	263.94	0.00	0.00	2,019.76	
1002623717 1	9/1/2009	V	144,596.14	5.38%	7/1/2035	647.67	0.00	0.00	1,905.51	
1002653827 2	9/1/2009	V	510,473.54	5.88%	8/1/2045	2,844.06	0.00	0.00	18,660.62	
1002676116 2	9/1/2009	V	72,776.14	5.25%	8/1/2035	428.04	0.00	0.00	3,512.54	
1002824723 2	9/1/2009	V	531,454.97	5.38%	8/1/2045	2,784.35	0.00	0.00	13,370.41	
1002855360 2	9/1/2009	V	319,817.44	5.00%	8/1/2045	1,597.66	0.00	0.00	11,803.75	
TOTAL	14		3,785,465.26			19,778.12	0.00	0.00	187,157.36	

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		