

External Parties

Seller

Novastar Mtg Funding Corp.

Servicer(s)

Saxon Mortgage Services, Inc.

Underwriter(s)

Wachovia Securites
Deutsche Bank Securities
Greenwich Capital Markets

PMI Insurer

Radian Insurance Inc.
PMI Mortgage Insurance Co.
Mortgage Guaranty Insurance Corp.

Hedge Provider

Wachovia Bank
Deutsche Bank AG
Royal Bank of Scotland

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Dates

Cut-Off Date: November 01, 2006
Close Date: November 30, 2006
First Distribution Date: December 26, 2006

Distribution Date: December 27, 2011
Next Distribution Date: January 25, 2012
Distribution Frequency: Monthly
Record Date: November 30, 2011
December 23, 2011

Determination Date: December 15, 2011

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

(**) Please see informational notice posted to the Trustee's investor reporting website regarding recent allegations pertaining to certain loan servicer foreclosure practices.

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

Certificate Payment Report

Current Period Distribution - REMIC VI									
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-1A	SR	500,000,000.00	219,212,706.39	83,246.27	1,192,930.59	1,276,176.86	0.00	0.00	218,019,775.80
A-2A	SR	248,800,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2B	SR	112,800,000.00	55,582,708.91	17,649.12	1,916,499.42	1,934,148.54	0.00	0.00	53,666,209.49
A-2C	SR	139,800,000.00	139,800,000.00	53,089.21	0.00	53,089.21	0.00	0.00	139,800,000.00
A-2D	SR	45,475,000.00	45,475,000.00	18,886.07	0.00	18,886.07	0.00	0.00	45,475,000.00
M-1	MEZ	38,750,000.00	34,187,964.08	14,502.38	0.00	14,502.38	2,696,173.82	0.00	31,491,790.26
M-2	MEZ	33,750,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-3	MEZ	19,375,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-4	MEZ	17,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-5	MEZ	13,750,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	MEZ	12,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	MEZ	11,250,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	MEZ	9,375,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	MEZ	13,750,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	MEZ	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10N	MEZ	10,625,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M10DSI	MEZ/NTL	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11	MEZ/NOF	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11N	MEZ/NOF	6,250,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M11DSI	MEZ/NTL	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12	MEZ/NOF	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12N	MEZ/NOF	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M12DSI	MEZ/NTL	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-13	MEZ/NOF	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-13N	MEZ/NOF	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M13DSI	MEZ/NTL	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA	SUB	6,250,100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
CB	NTL/SUB	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	RES	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,250,000,100.00	494,258,479.38	187,373.05	3,109,430.01	3,296,803.06	2,696,173.82	0.00	488,452,875.55

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-1A	11/25/11	12/26/11	A-Act/360	66988RAA5	500,000,000.00	438.425413	0.166493	2.385861	2.552354	436.039552
A-2A	11/25/11	12/26/11	A-Act/360	66988RAB3	248,800,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
A-2B	11/25/11	12/26/11	A-Act/360	66988RAC1	112,800,000.00	492.754512	0.156464	16.990243	17.146707	475.764269
A-2C	11/25/11	12/26/11	A-Act/360	66988RAD9	139,800,000.00	1,000.000000	0.379751	0.000000	0.379751	1,000.000000
A-2D	11/25/11	12/26/11	A-Act/360	66988RAE7	45,475,000.00	1,000.000000	0.415307	0.000000	0.415307	1,000.000000
M-1	11/25/11	12/26/11	A-Act/360	66988RAF4	38,750,000.00	882.270041	0.374255	0.000000	0.374255	812.691362
M-2	11/25/11	12/26/11	A-Act/360	66988RAG2	33,750,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-3	11/25/11	12/26/11	A-Act/360	66988RAH0	19,375,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-4	11/25/11	12/26/11	A-Act/360	66988RAJ6	17,500,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-5	11/25/11	12/26/11	A-Act/360	66988RAK3	13,750,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-6	11/25/11	12/26/11	A-Act/360	66988RAL1	12,500,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-7	11/25/11	12/26/11	A-Act/360	66988RAM9	11,250,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-8	11/25/11	12/26/11	A-Act/360	66988RAN7	9,375,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-9	11/25/11	12/26/11	A-Act/360	66988RAP2	13,750,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-10	11/25/11	12/26/11	A-Act/360	66988RAQ0	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-10N	11/25/11	12/26/11	A-Act/360	66988RAY3	10,625,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M10DSI	11/25/11	12/26/11	A-Act/360	66988RAZ0	10,625,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-11	11/25/11	12/26/11	A-Act/360	66988RAR8	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-11N	11/25/11	12/26/11	A-Act/360	66988RBA4	6,250,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M11DSI	11/25/11	12/26/11	A-Act/360	66988RBB2	6,250,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-12	11/25/11	12/26/11	A-Act/360	66988RAS6	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-12N	11/25/11	12/26/11	A-Act/360	66988RAU1	5,000,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M12DSI	11/25/11	12/26/11	A-Act/360	66988RAV9	5,000,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-13				66988RAT4	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-13N				66988RAW7	5,000,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M13DSI				66988RAX5	5,000,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
CA				66988RBF3	6,250,100.00	0.016000	0.000000	0.000000	0.000000	0.016000
CB				66988RBG1	1,250,000,000.00	395.406784	0.000000	0.000000	0.000000	390.762300
R					0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date - REMIC VI									
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-1A	500,000,000.00	42,207,438.71	266,316,987.09	15,664,103.93	281,980,224.20	324,187,662.91	0.00	0.00	218,019,775.80
A-2A	248,800,000.00	15,600,191.38	239,501,978.92	9,298,021.08	248,800,000.00	264,400,191.38	0.00	0.00	0.00
A-2B	112,800,000.00	11,013,216.51	50,569,372.80	8,565,047.61	59,133,790.51	70,147,007.02	0.00	0.00	53,666,209.49
A-2C	139,800,000.00	14,476,921.74	0.00	0.00	0.00	14,476,921.74	0.00	0.00	139,800,000.00
A-2D	45,475,000.00	4,802,769.67	0.00	0.00	0.00	4,802,769.67	0.00	0.00	45,475,000.00
M-1	38,750,000.00	4,109,111.89	0.00	0.00	0.00	4,109,111.89	7,258,209.74	0.00	31,491,790.26
M-2	33,750,000.00	3,533,539.65	0.00	0.00	0.00	3,533,539.65	33,748,503.28	0.00	0.00
M-3	19,375,000.00	1,985,219.59	0.00	0.00	0.00	1,985,219.59	19,375,000.00	0.00	0.00
M-4	17,500,000.00	1,802,239.67	0.00	0.00	0.00	1,802,239.67	17,500,000.00	0.00	0.00
M-5	13,750,000.00	1,409,277.40	0.00	0.00	0.00	1,409,277.40	13,750,000.00	0.00	0.00
M-6	12,500,000.00	1,293,240.77	0.00	0.00	0.00	1,293,240.77	12,500,000.00	0.00	0.00
M-7	11,250,000.00	1,271,163.36	0.00	0.00	0.00	1,271,163.36	11,250,000.00	0.00	0.00
M-8	9,375,000.00	1,149,573.14	0.00	0.00	0.00	1,149,573.14	9,375,000.00	0.00	0.00
M-9	13,750,000.00	2,000,929.79	0.00	0.00	0.00	2,000,929.79	13,750,000.00	0.00	0.00
M-10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10N	10,625,000.00	1,420,763.92	0.00	0.00	0.00	1,420,763.92	10,625,000.00	0.00	0.00
M10DSI	0.00	1,103.37	0.00	0.00	0.00	1,103.37	0.00	0.00	0.00
M-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11N	6,250,000.00	705,936.17	0.00	0.00	0.00	705,936.17	6,250,000.00	0.00	0.00
M11DSI	0.00	649.05	0.00	0.00	0.00	649.05	0.00	0.00	0.00
M-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12N	5,000,000.00	532,113.33	0.00	0.00	0.00	532,113.33	5,000,000.00	0.00	0.00
M12DSI	0.00	519.24	0.00	0.00	0.00	519.24	0.00	0.00	0.00
M-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-13N	5,000,000.00	517,503.48	0.00	0.00	0.00	517,503.48	5,000,000.00	0.00	0.00
M13DSI	0.00	519.24	0.00	0.00	0.00	519.24	0.00	0.00	0.00
CA	6,250,100.00	17,768,540.10	0.00	0.00	0.00	17,768,540.10	10,185,298.31	3,935,398.31	100.00
CB	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	1,250,000,100.00	127,602,481.17	556,388,338.81	33,527,172.62	589,914,014.71	717,516,495.88	175,567,011.33	3,935,398.31	488,452,875.55

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

Interest Detail - REMIC VI									
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-1A	0.42722%	219,212,706.39	83,246.27	0.00	0.00	0.00	83,246.27	83,246.27	0.00
A-2A	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2B	0.35722%	55,582,708.91	17,649.12	0.00	0.00	0.00	17,649.12	17,649.12	0.00
A-2C	0.42722%	139,800,000.00	53,089.21	0.00	0.00	0.00	53,089.21	53,089.21	0.00
A-2D	0.46722%	45,475,000.00	18,886.07	0.00	0.00	0.00	18,886.07	18,886.07	0.00
M-1	0.47722%	34,187,964.08	14,502.38	0.00	0.00	0.00	14,502.38	14,502.38	0.00
M-2	0.52722%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-3	0.56722%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-4	0.62722%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-5	0.64722%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	0.70722%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	1.05722%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	1.45722%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	2.40722%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10N	2.50722%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M10DSI	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11N	2.50722%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M11DSI	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12N	2.50722%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M12DSI	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-13	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-13N	2.50722%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M13DSI	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CB	0.00000%	494,258,479.38	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
Total		988,516,958.76	187,373.05	0.00	0.00	0.00	187,373.05	187,373.05	0.00

Current Period Distribution - Component Classes									
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)
CA-1	CPT/SUB	1,250,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA-2	CPT/SUB	6,250,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA-3	CPT/SUB	100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
CA-4	CPT/SUB	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,256,250,100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00

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)
CA-1	11/25/11	12/26/11			1,250,000,000.00	395.406784	0.000000	0.000000	0.000000	390.762300
CA-2	11/25/11	12/26/11			6,250,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
CA-3	11/25/11	12/26/11			100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000
CA-4	11/25/11	12/26/11			0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

Distribution to Date - Component Classes									
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)
CA-1	1,250,000,000.00	12,987,393.44			0.00	12,987,393.44	0.00	0.00	0.00
CA-2	6,250,000.00	2,103,065.64	0.00	0.00	0.00	2,103,065.64	10,185,298.31	3,935,398.31	0.00
CA-3	100.00	2,678,081.02			0.00	2,678,081.02	0.00	0.00	100.00
CA-4	0.00	0.00			0.00	0.00	0.00	0.00	0.00
Total	1,256,250,100.00	17,768,540.10	0.00	0.00	0.00	17,768,540.10	10,185,298.31	3,935,398.31	100.00

Interest Detail - Component Classes									
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)
CA-1	0.00000%	494,258,479.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA-2	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA-3	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA-4	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		494,258,579.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	1,918,537.32	1,192,930.59	3,111,467.91
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	1,918,537.32	1,192,930.59	3,111,467.91
Interest Collections	410,828.63	281,203.93	692,032.56
Interest Withdrawals	-147,857.47	6,331.49	-141,525.98
Interest Fees	(169,349.80)	(195,765.52)	(365,171.43)
Interest Other Accounts	0.00	0.00	0.00
TOTAL NET INTEREST	93,621.35	91,769.90	185,335.15
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	2,012,158.67	1,284,700.49	3,296,803.06

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	216,989.12	260,877.12	477,866.24
Curtailments	(214,328.75)	(150,773.22)	(365,101.97)
Prepayments In Full	0.00	0.00	0.00
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	2,293,613.22	3,607,490.24	5,901,103.46
Insurance Principal	0.00	0.00	0.00
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(202,291.71)	(241,739.16)	(444,030.87)
Realized Losses	(377,736.27)	(2,524,663.55)	(2,902,399.82)
Advanced Principal	202,291.71	241,739.16	444,030.87
TOTAL PRINCIPAL COLLECTED	1,918,537.32	1,192,930.59	3,111,467.91

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	1,533,133.08	1,370,087.36	2,903,220.44
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	6,280.95	21,569.67	27,850.62
Insurance Interest	0.00	0.00	0.00
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	0.00	0.00	0.00
Delinquent Interest	(1,316,416.47)	(1,294,047.73)	(2,610,464.20)
Compensating Interest	0.00	0.00	0.00
Civil Relief Act Shortfalls	0.00	0.00	0.00
Interest Realized Loss	-475,641.77	-627,148.00	-1,102,789.77
Interest Advanced	663,472.83	810,742.65	1,474,215.48
TOTAL INTEREST COLLECTED	410,828.63	281,203.93	692,032.56

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Loan Modification Adjustment	0.00	0.00	0.00
Non Recoverable Advances	-15,151.33	-55,273.35	-70,424.68
Modification Losses	515.62	3,171.14	3,686.76
Capitalized/Deferred Interest	162,493.18	45,770.72	208,263.90
TOTAL INTEREST WITHDRAWALS	(147,857.47)	6,331.49	(141,525.98)

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Net Hedge Payment			0.00
a) Hedge Payment			0.00
b) Counterparty Payment			0.00
Bonus Incentive Amount	0.00	0.00	0.00
TOTAL INTEREST OTHER ACCOUNTS	0.00	0.00	0.00

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	3,420.97	4,122.68	7,543.65
Trustee Fees	502.75	526.95	1,029.71
Custodian Fee	303.40	356.60	660.00
MI Premium	165,046.14	190,679.05	355,725.19
Extraordinary Expenses			56.11
Extraordinary Expense Recovery Charge**	76.55	80.23	156.78
TOTAL INTEREST FEES	169,349.80	195,765.52	365,171.43

**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

Distribution from Supplemental Interest Trust	
Class I-1 Interest Payment	0.00
Class I-2 Interest Payment	0.00
Supplemental Interest Trust	
Beginning Balance	0.00
Amount Deposited	0.00
Amount Withdrawn	0.00
Ending Balance	0.00

INSURANCE

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STRUCTURAL FEATURES

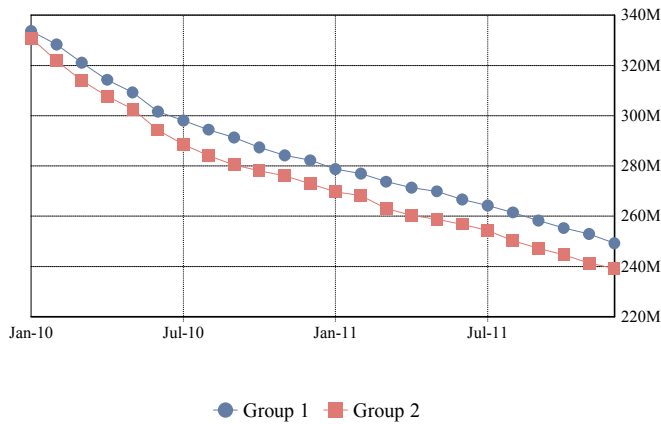
	Group 2	Group 1	Total
Overcollateralized Amount - Prior Period			100.00
Current Period Principal Realized Losses			2,902,399.82
Overcollateralized Amount - After Current Losses			0.00
Net Monthly Excess Cashflow			0.00
Extra Principal Distribution Amount			0.00
Overcollateralization Release Amount			0.00
Overcollateralized Amount - Ending			100.00
Overcollateralization Excess Amount			0.00
Overcollateralization Deficiency Amount			6,249,900.00
Required Overcollateralization Amount			6,250,000.00

Collateral Report

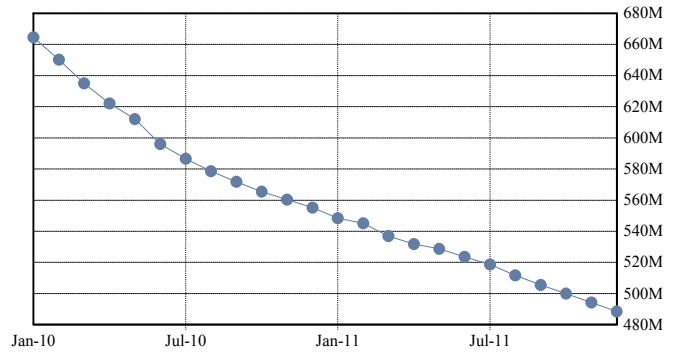
COLLATERAL			
	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	2,165	2,377	4,542
Prior	1,517	1,783	3,300
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	0	0	0
Repurchases	0	0	0
Liquidations	(12)	(23)	(35)
Current	1,505	1,760	3,265
<u>Principal Balance:</u>			
Original	390,949,158.86	367,862,306.62	758,811,465.48
Prior	241,320,204.50	252,938,274.88	494,258,479.38
Prefunding	0.00	0.00	0.00
Deferred Interest	162,493.18	45,770.72	208,263.90
Scheduled Principal	(216,989.12)	(260,877.12)	(477,866.24)
Partial Prepayments	214,328.75	150,773.22	365,101.97
Full Voluntary Prepayments	0.00	0.00	0.00
Repurchases	0.00	0.00	0.00
Liquidations	(2,293,613.22)	(3,607,490.24)	(5,901,103.46)
Current	239,186,424.09	249,266,451.46	488,452,875.55
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

PREFUNDING			
	Group 2	Group 1	Total
Prefunding Account Original Balance	262,035,916.14	229,152,618.38	491,188,534.52
Prefunding Account Beginning Balance	0.00	0.00	0.00
Subsequent Loans Added to the Pool	0.00	0.00	0.00
Prefund Release to Certificate Holders	0.00	0.00	0.00
Prefunding Account Ending Balance	0.00	0.00	0.00

Current Principal Balance by Groups



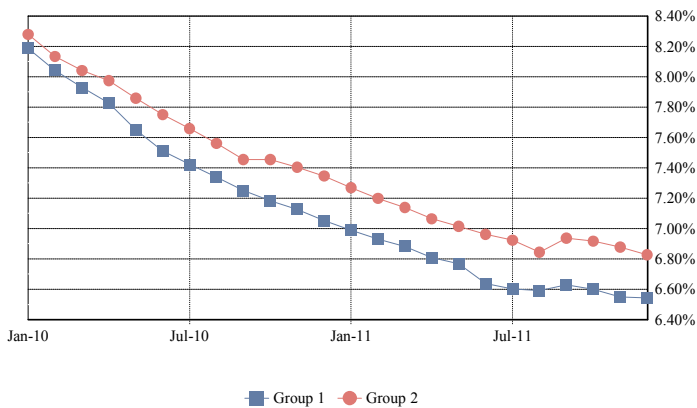
Total Current Principal Balance



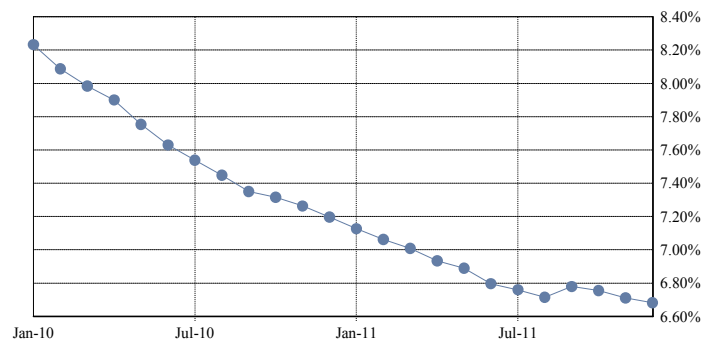
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	9.14630%	9.00704%	9.07879%
Weighted Average Coupon Prior	6.87814%	6.55015%	6.71067%
Weighted Average Coupon Current	6.82731%	6.54403%	6.68234%
Weighted Average Months to Maturity Original	335	355	345
Weighted Average Months to Maturity Prior	281	294	288
Weighted Average Months to Maturity Current	280	293	287
Weighted Avg Remaining Amortization Term Original	375	383	379
Weighted Avg Remaining Amortization Term Prior	321	323	322
Weighted Avg Remaining Amortization Term Current	320	322	321
Weighted Average Seasoning Original	7.46	1.63	4.63
Weighted Average Seasoning Prior	63.98	60.09	61.99
Weighted Average Seasoning Current	65.01	61.09	63.01

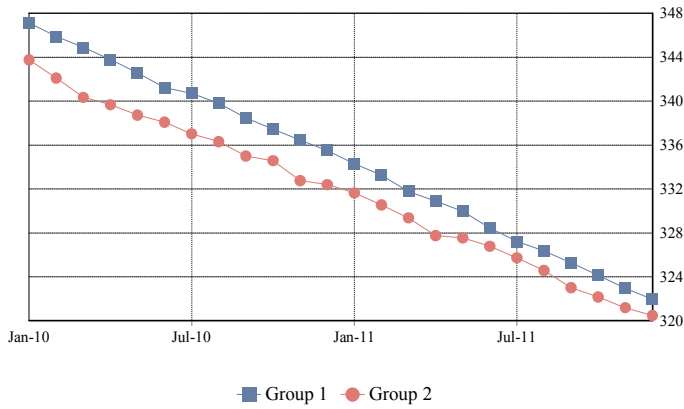
Weighted Average Coupon by Groups



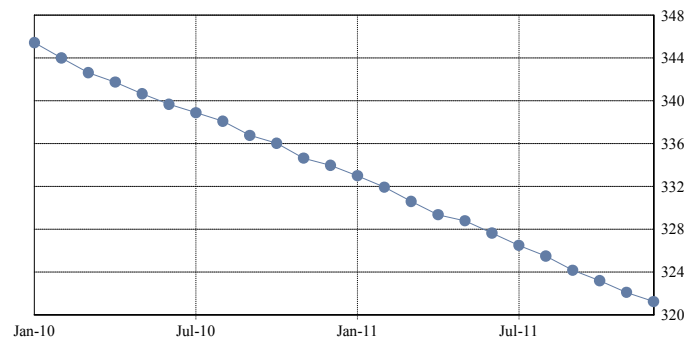
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	5.76955%	5.92991%	5.84790%
Weighted Average Margin Prior	5.80349%	5.94774%	5.87417%
Weighted Average Margin Current	5.80271%	5.94657%	5.87332%
Weighted Average Max Rate Original	15.96584%	15.99124%	15.97825%
Weighted Average Max Rate Prior	15.85257%	15.96361%	15.90698%
Weighted Average Max Rate Current	15.85033%	15.96060%	15.90445%
Weighted Average Min Rate Original	8.93434%	8.98281%	8.95802%
Weighted Average Min Rate Prior	8.84163%	8.95797%	8.89863%
Weighted Average Min Rate Current	8.83925%	8.95490%	8.89601%
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	3,420.97	4,122.68	7,543.65
Delinquent Servicing Fees	59,671.11	73,888.15	133,559.26
TOTAL SERVICING FEES	63,092.08	78,010.83	141,102.90
Total Servicing Fees	63,092.08	78,010.83	141,102.90
Compensating Interest	0.00	0.00	0.00
Delinquent Servicing Fees	(59,671.11)	(73,888.15)	(133,559.26)
COLLECTED SERVICING FEES	-31,661.45	-20,292.24	-51,953.69
Total Advanced Interest	663,472.83	810,742.65	1,474,215.48
Total Advanced Principal	202,291.71	241,739.16	444,030.87
Aggregate Advances with respect to this Distribution	865,764.55	1,052,481.80	1,918,246.35
Unrecovered Advances	0.00	0.00	0.00
Non Recoverable Advance	0.00	0.00	0.00
Servicer Escrow Advances	0.00	0.00	0.00

ADDITIONAL COLLATERAL INFORMATION

	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Compensating Interest	0.00	0.00	0.00
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Ending Pool Principal Balance	239,186,424.09	249,266,451.46	488,452,875.55
Weighted Average Net Mortgage Rate			3.127412%

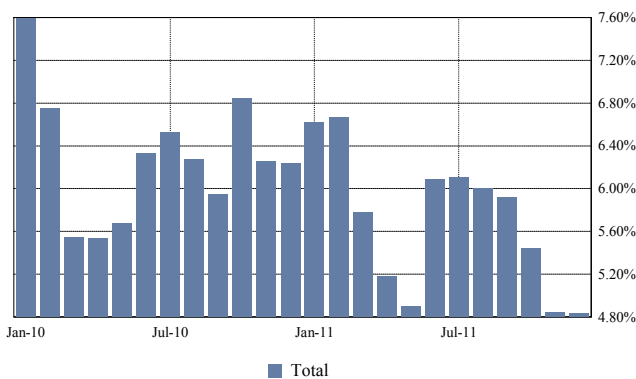
Delinquency Report

TOTAL

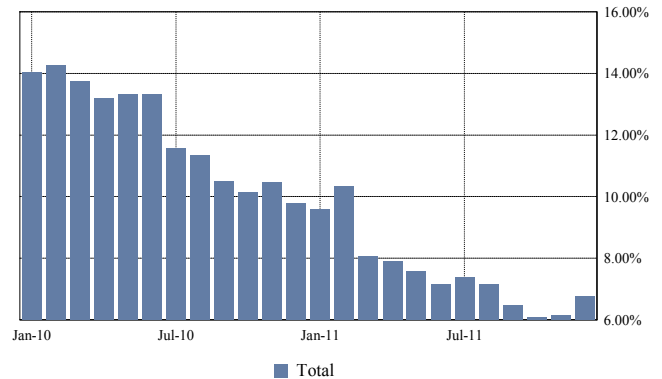
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		19,323,887.78	4,297,688.67	33,025,444.28	56,647,020.73
	% Balance		3.96%	0.88%	6.76%	11.60%
	# Loans		120	31	297	448
	% # Loans		3.68%	0.95%	9.10%	13.72%
FORECLOSURE	Balance	47,090.25	221,450.50	3,053,866.83	148,711,666.12	152,034,073.70
	% Balance	0.01%	0.05%	0.63%	30.45%	31.13%
	# Loans	1	2	18	753	774
	% # Loans	0.03%	0.06%	0.55%	23.06%	23.71%
BANKRUPTCY	Balance	5,749,813.05	702,440.63	602,666.88	17,773,728.12	24,828,648.68
	% Balance	1.18%	0.14%	0.12%	3.64%	5.08%
	# Loans	47	8	4	124	183
	% # Loans	1.44%	0.25%	0.12%	3.80%	5.60%
REO	Balance	0.00	0.00	0.00	29,286,301.07	29,286,301.07
	% Balance	0.00%	0.00%	0.00%	6.00%	6.00%
	# Loans	0	0	0	167	167
	% # Loans	0.00%	0.00%	0.00%	5.11%	5.11%
TOTAL	Balance	5,796,903.30	20,247,778.91	7,954,222.38	228,797,139.59	262,796,044.18
	% Balance	1.19%	4.15%	1.63%	46.84%	53.80%
	# Loans	48	130	53	1,341	1,572
	% # Loans	1.47%	3.98%	1.62%	41.07%	48.15%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

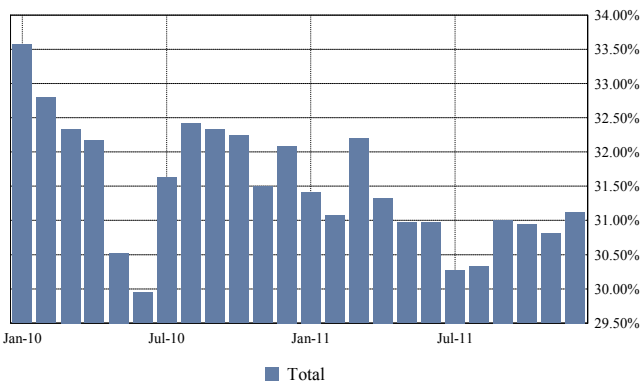
1 or 2 Payments Delinquent



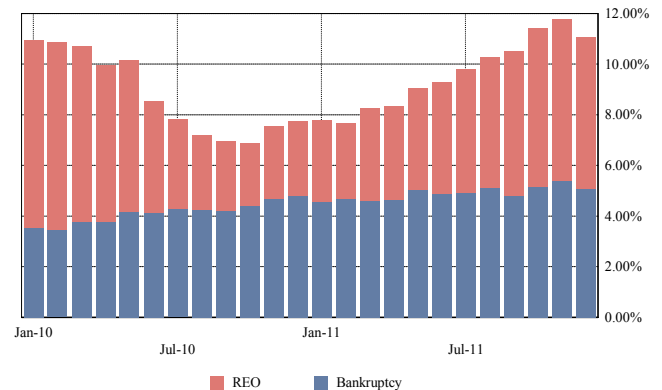
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

December 27, 2011 Distribution

TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		19,323,887.78	4,297,688.67	4,415,146.60	2,934,521.78	1,903,564.03	727,859.86
% Balance		3.96%	0.88%	0.90%	0.60%	0.39%	0.15%
# Loans		120	31	23	17	17	10
% # Loans		3.68%	0.95%	0.70%	0.52%	0.52%	0.31%
FORECLOSURE							
Balance	47,090.25	221,450.50	3,053,866.83	4,352,805.28	2,786,481.14	3,370,237.42	3,585,452.43
% Balance	0.01%	0.05%	0.63%	0.89%	0.57%	0.69%	0.73%
# Loans	1	2	18	27	19	23	20
% # Loans	0.03%	0.06%	0.55%	0.83%	0.58%	0.70%	0.61%
BANKRUPTCY							
Balance	5,749,813.05	702,440.63	602,666.88	499,204.18	1,696,032.45	823,484.45	1,020,088.70
% Balance	1.18%	0.14%	0.12%	0.10%	0.35%	0.17%	0.21%
# Loans	47	8	4	4	9	6	10
% # Loans	1.44%	0.25%	0.12%	0.12%	0.28%	0.18%	0.31%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	83,904.08	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%	0.00%
TOTAL							
Balance	5,796,903.30	20,247,778.91	7,954,222.38	9,267,156.06	7,417,035.37	6,181,189.98	5,333,400.99
% Balance	1.19%	4.15%	1.63%	1.90%	1.52%	1.27%	1.09%
# Loans	48	130	53	54	45	47	40
% # Loans	1.47%	3.98%	1.62%	1.65%	1.38%	1.44%	1.23%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	2,014,328.69	1,818,741.22	955,910.15	746,271.50	651,644.17	484,268.08	1,222,046.37
% Balance	0.41%	0.37%	0.20%	0.15%	0.13%	0.10%	0.25%
# Loans	10	11	5	6	7	6	7
% # Loans	0.31%	0.34%	0.15%	0.18%	0.21%	0.18%	0.21%
FORECLOSURE							
Balance	3,820,102.53	1,845,675.81	1,824,365.04	1,980,817.24	2,133,407.99	3,060,083.34	2,520,923.90
% Balance	0.78%	0.38%	0.37%	0.41%	0.44%	0.63%	0.52%
# Loans	21	13	8	10	14	16	12
% # Loans	0.64%	0.40%	0.25%	0.31%	0.43%	0.49%	0.37%
BANKRUPTCY							
Balance	1,167,383.88	540,967.54	427,158.96	1,135,641.65	1,031,213.38	237,113.58	516,997.33
% Balance	0.24%	0.11%	0.09%	0.23%	0.21%	0.05%	0.11%
# Loans	7	5	5	4	9	2	5
% # Loans	0.21%	0.15%	0.15%	0.12%	0.28%	0.06%	0.15%
REO							
Balance	67,600.19	0.00	0.00	0.00	530,317.97	279,710.36	259,836.30
% Balance	0.01%	0.00%	0.00%	0.00%	0.11%	0.06%	0.05%
# Loans	1	0	0	0	3	2	3
% # Loans	0.03%	0.00%	0.00%	0.00%	0.09%	0.06%	0.09%
TOTAL							
Balance	7,069,415.29	4,205,384.57	3,207,434.15	3,862,730.39	4,346,583.51	4,061,175.36	4,519,803.90
% Balance	1.45%	0.86%	0.66%	0.79%	0.89%	0.83%	0.93%
# Loans	39	29	18	20	33	26	27
% # Loans	1.19%	0.89%	0.55%	0.61%	1.01%	0.80%	0.83%

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	549,355.72	1,123,611.35	447,769.17	223,373.42	850,203.15	673,688.44	532,438.95
% Balance	0.11%	0.23%	0.09%	0.05%	0.17%	0.14%	0.11%
# Loans	3	8	4	4	8	5	5
% # Loans	0.09%	0.25%	0.12%	0.12%	0.25%	0.15%	0.15%
FORECLOSURE							
Balance	2,692,159.87	4,467,373.91	1,020,466.77	1,770,940.21	2,314,322.33	3,759,902.72	2,678,190.17
% Balance	0.55%	0.91%	0.21%	0.36%	0.47%	0.77%	0.55%
# Loans	13	26	7	11	15	23	17
% # Loans	0.40%	0.80%	0.21%	0.34%	0.46%	0.70%	0.52%
BANKRUPTCY							
Balance	578,880.54	649,022.89	350,922.71	497,776.89	21,128.61	353,038.62	420,452.38
% Balance	0.12%	0.13%	0.07%	0.10%	0.00%	0.07%	0.09%
# Loans	2	5	3	3	1	4	3
% # Loans	0.06%	0.15%	0.09%	0.09%	0.03%	0.12%	0.09%
REO							
Balance	233,899.08	828,689.02	519,401.50	367,107.23	548,983.04	674,952.54	0.00
% Balance	0.05%	0.17%	0.11%	0.08%	0.11%	0.14%	0.00%
# Loans	2	6	3	2	5	5	0
% # Loans	0.06%	0.18%	0.09%	0.06%	0.15%	0.15%	0.00%
TOTAL							
Balance	4,054,295.21	7,068,697.17	2,338,560.15	2,859,197.75	3,734,637.13	5,461,582.32	3,631,081.50
% Balance	0.83%	1.45%	0.48%	0.59%	0.76%	1.12%	0.74%
# Loans	20	45	17	20	29	37	25
% # Loans	0.61%	1.38%	0.52%	0.61%	0.89%	1.13%	0.77%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	170,605.08	0.00	544,509.91	393,833.77	377,112.24	196,284.03	170,267.56
% Balance	0.03%	0.00%	0.11%	0.08%	0.08%	0.04%	0.03%
# Loans	3	0	6	7	5	2	5
% # Loans	0.09%	0.00%	0.18%	0.21%	0.15%	0.06%	0.15%
FORECLOSURE							
Balance	1,526,485.84	2,628,868.35	2,015,047.07	2,739,932.68	2,296,312.17	3,651,676.92	4,485,454.83
% Balance	0.31%	0.54%	0.41%	0.56%	0.47%	0.75%	0.92%
# Loans	8	14	13	12	13	22	23
% # Loans	0.25%	0.43%	0.40%	0.37%	0.40%	0.67%	0.70%
BANKRUPTCY							
Balance	163,506.93	0.00	379,174.13	18,768.49	263,453.52	258,656.98	73,953.42
% Balance	0.03%	0.00%	0.08%	0.00%	0.05%	0.05%	0.02%
# Loans	2	0	3	1	2	2	1
% # Loans	0.06%	0.00%	0.09%	0.03%	0.06%	0.06%	0.03%
REO							
Balance	741,596.49	93,396.34	107,681.23	620,787.29	822,468.11	292,364.62	68,874.84
% Balance	0.15%	0.02%	0.02%	0.13%	0.17%	0.06%	0.01%
# Loans	7	1	1	5	6	5	1
% # Loans	0.21%	0.03%	0.03%	0.15%	0.18%	0.15%	0.03%
TOTAL							
Balance	2,602,194.34	2,722,264.69	3,046,412.34	3,773,322.23	3,759,346.04	4,398,982.55	4,798,550.65
% Balance	0.53%	0.56%	0.62%	0.77%	0.77%	0.90%	0.98%
# Loans	20	15	23	25	26	31	30
% # Loans	0.61%	0.46%	0.70%	0.77%	0.80%	0.95%	0.92%

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	448,208.05	293,691.03	710,567.54	906,949.08	226,736.32	182,745.89	1,197,428.67
% Balance	0.09%	0.06%	0.15%	0.19%	0.05%	0.04%	0.25%
# Loans	7	5	9	6	5	3	7
% # Loans	0.21%	0.15%	0.28%	0.18%	0.15%	0.09%	0.21%
FORECLOSURE							
Balance	2,526,623.58	1,617,400.46	4,890,325.30	2,745,834.28	2,281,149.59	1,885,114.52	3,222,534.66
% Balance	0.52%	0.33%	1.00%	0.56%	0.47%	0.39%	0.66%
# Loans	18	11	22	17	12	12	17
% # Loans	0.55%	0.34%	0.67%	0.52%	0.37%	0.37%	0.52%
BANKRUPTCY							
Balance	85,296.06	0.00	361,297.24	469,552.00	104,771.69	149,850.63	0.00
% Balance	0.02%	0.00%	0.07%	0.10%	0.02%	0.03%	0.00%
# Loans	1	0	3	1	1	2	0
% # Loans	0.03%	0.00%	0.09%	0.03%	0.03%	0.06%	0.00%
REO							
Balance	548,548.76	654,849.68	831,870.95	701,534.44	513,476.56	1,164,478.69	1,174,646.52
% Balance	0.11%	0.13%	0.17%	0.14%	0.11%	0.24%	0.24%
# Loans	4	6	2	5	5	6	7
% # Loans	0.12%	0.18%	0.06%	0.15%	0.15%	0.18%	0.21%
TOTAL							
Balance	3,608,676.45	2,565,941.17	6,794,061.03	4,823,869.80	3,126,134.16	3,382,189.73	5,594,609.85
% Balance	0.74%	0.53%	1.39%	0.99%	0.64%	0.69%	1.15%
# Loans	30	22	36	29	23	23	31
% # Loans	0.92%	0.67%	1.10%	0.89%	0.70%	0.70%	0.95%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	515,050.42	195,721.95	265,835.59	498,684.09	858,808.07	503,442.65	46,439.14
% Balance	0.11%	0.04%	0.05%	0.10%	0.18%	0.10%	0.01%
# Loans	9	5	5	6	7	3	2
% # Loans	0.28%	0.15%	0.15%	0.18%	0.21%	0.09%	0.06%
FORECLOSURE							
Balance	3,996,200.38	3,539,614.83	4,695,410.61	2,929,821.67	4,179,517.89	2,432,288.72	3,516,633.87
% Balance	0.82%	0.72%	0.96%	0.60%	0.86%	0.50%	0.72%
# Loans	16	16	16	14	20	11	15
% # Loans	0.49%	0.49%	0.49%	0.43%	0.61%	0.34%	0.46%
BANKRUPTCY							
Balance	381,420.70	133,008.44	0.00	453,613.20	0.00	0.00	227,228.42
% Balance	0.08%	0.03%	0.00%	0.09%	0.00%	0.00%	0.05%
# Loans	5	2	0	2	0	0	2
% # Loans	0.15%	0.06%	0.00%	0.06%	0.00%	0.00%	0.06%
REO							
Balance	573,205.10	1,015,413.90	654,367.53	1,487,234.94	766,303.49	638,981.98	1,161,802.56
% Balance	0.12%	0.21%	0.13%	0.30%	0.16%	0.13%	0.24%
# Loans	3	5	5	7	5	3	6
% # Loans	0.09%	0.15%	0.15%	0.21%	0.15%	0.09%	0.18%
TOTAL							
Balance	5,465,876.60	4,883,759.12	5,615,613.73	5,369,353.90	5,804,629.45	3,574,713.35	4,952,103.99
% Balance	1.12%	1.00%	1.15%	1.10%	1.19%	0.73%	1.01%
# Loans	33	28	26	29	32	17	25
% # Loans	1.01%	0.86%	0.80%	0.89%	0.98%	0.52%	0.77%

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

TOTAL	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	297,891.49	124,702.03	208,100.13	275,771.83	97,793.17	153,693.82	322,957.70
% Balance	0.06%	0.03%	0.04%	0.06%	0.02%	0.03%	0.07%
# Loans	7	3	4	3	2	3	5
% # Loans	0.21%	0.09%	0.12%	0.09%	0.06%	0.09%	0.15%
FORECLOSURE							
Balance	2,878,996.22	2,899,644.86	3,577,328.70	1,512,828.24	2,034,189.87	2,005,824.40	4,313,839.12
% Balance	0.59%	0.59%	0.73%	0.31%	0.42%	0.41%	0.88%
# Loans	13	13	12	10	12	9	14
% # Loans	0.40%	0.40%	0.37%	0.31%	0.37%	0.28%	0.43%
BANKRUPTCY							
Balance	0.00	392,000.00	131,630.31	0.00	0.00	0.00	0.00
% Balance	0.00%	0.08%	0.03%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	1	0	0	0	0
% # Loans	0.00%	0.03%	0.03%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	427,692.24	338,603.12	2,450,853.37	493,589.43	797,152.49	967,514.86	321,929.55
% Balance	0.09%	0.07%	0.50%	0.10%	0.16%	0.20%	0.07%
# Loans	3	3	11	3	2	2	1
% # Loans	0.09%	0.09%	0.34%	0.09%	0.06%	0.06%	0.03%
TOTAL							
Balance	3,604,579.95	3,754,950.01	6,367,912.51	2,282,189.50	2,929,135.53	3,127,033.08	4,958,726.37
% Balance	0.74%	0.77%	1.30%	0.47%	0.60%	0.64%	1.02%
# Loans	23	20	28	16	16	14	20
% # Loans	0.70%	0.61%	0.86%	0.49%	0.49%	0.43%	0.61%

TOTAL	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 PMTS
DELINQUENT							
Balance	232,955.48	188,354.15	121,653.24	0.00	23,907.51	0.00	0.00
% Balance	0.05%	0.04%	0.02%	0.00%	0.00%	0.00%	0.00%
# Loans	3	1	2	0	1	0	0
% # Loans	0.09%	0.03%	0.06%	0.00%	0.03%	0.00%	0.00%
FORECLOSURE							
Balance	1,532,245.30	2,074,538.04	3,453,401.45	484,961.52	1,957,789.85	1,194,298.83	579,318.16
% Balance	0.31%	0.42%	0.71%	0.10%	0.40%	0.24%	0.12%
# Loans	6	10	10	3	7	3	2
% # Loans	0.18%	0.31%	0.31%	0.09%	0.21%	0.09%	0.06%
BANKRUPTCY							
Balance	0.00	457,742.52	1,197,152.99	105,141.71	0.00	0.00	0.00
% Balance	0.00%	0.09%	0.25%	0.02%	0.00%	0.00%	0.00%
# Loans	0	2	2	1	0	0	0
% # Loans	0.00%	0.06%	0.06%	0.03%	0.00%	0.00%	0.00%
REO							
Balance	586,808.23	139,270.99	1,485,162.85	921,215.87	451,329.73	309,555.13	567,337.88
% Balance	0.12%	0.03%	0.30%	0.19%	0.09%	0.06%	0.12%
# Loans	3	1	4	3	1	1	1
% # Loans	0.09%	0.03%	0.12%	0.09%	0.03%	0.03%	0.03%
TOTAL							
Balance	2,352,009.01	2,859,905.70	6,257,370.53	1,511,319.10	2,433,027.09	1,503,853.96	1,146,656.04
% Balance	0.48%	0.59%	1.28%	0.31%	0.50%	0.31%	0.23%
# Loans	12	14	18	7	9	4	3
% # Loans	0.37%	0.43%	0.55%	0.21%	0.28%	0.12%	0.09%

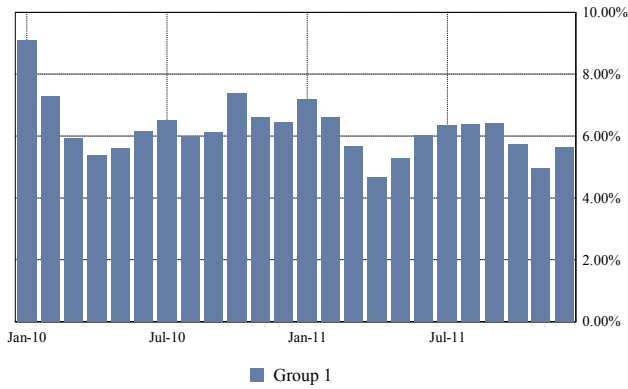
TOTAL	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	0.00	56,647,020.73
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	11.60%
# Loans	0	0	0	0	0	448
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	13.72%
FORECLOSURE						
Balance	433,022.21	1,384,564.20	1,228,664.29	458,016.67	922,237.87	152,034,073.70
% Balance	0.09%	0.28%	0.25%	0.09%	0.19%	31.13%
# Loans	1	5	2	1	3	774
% # Loans	0.03%	0.15%	0.06%	0.03%	0.09%	23.71%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	24,828,648.68
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	5.08%
# Loans	0	0	0	0	0	183
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	5.60%
REO						
Balance	0.00	0.00	0.00	0.00	0.00	29,286,301.07
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	6.00%
# Loans	0	0	0	0	0	167
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	5.11%
TOTAL						
Balance	433,022.21	1,384,564.20	1,228,664.29	458,016.67	922,237.87	262,796,044.18
% Balance	0.09%	0.28%	0.25%	0.09%	0.19%	53.80%
# Loans	1	5	2	1	3	1,572
% # Loans	0.03%	0.15%	0.06%	0.03%	0.09%	48.15%

GROUP 1

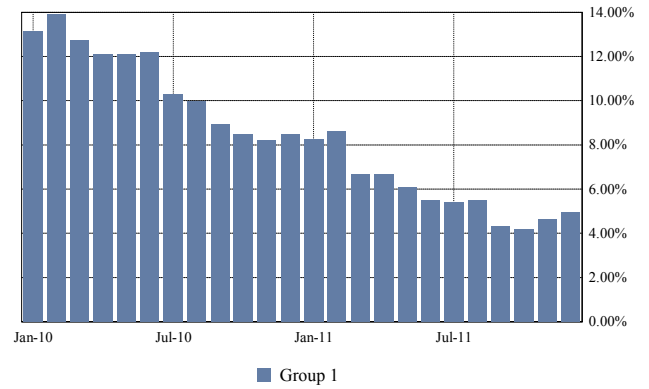
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		12,149,104.17	1,895,532.32	12,405,010.99	26,449,647.48
	% Balance		4.87%	0.76%	4.98%	10.61%
	# Loans		71	16	104	191
	% # Loans		4.03%	0.91%	5.91%	10.85%
FORECLOSURE	Balance	0.00	0.00	2,085,158.03	66,367,988.38	68,453,146.41
	% Balance	0.00%	0.00%	0.84%	26.63%	27.46%
	# Loans	0	0	13	399	412
	% # Loans	0.00%	0.00%	0.74%	22.67%	23.41%
BANKRUPTCY	Balance	3,442,994.24	369,020.87	351,976.77	7,151,407.70	11,315,399.58
	% Balance	1.38%	0.15%	0.14%	2.87%	4.54%
	# Loans	26	5	3	58	92
	% # Loans	1.48%	0.28%	0.17%	3.30%	5.23%
REO	Balance	0.00	0.00	0.00	13,322,256.32	13,322,256.32
	% Balance	0.00%	0.00%	0.00%	5.34%	5.34%
	# Loans	0	0	0	93	93
	% # Loans	0.00%	0.00%	0.00%	5.28%	5.28%
TOTAL	Balance	3,442,994.24	12,518,125.04	4,332,667.12	99,246,663.39	119,540,449.79
	% Balance	1.38%	5.02%	1.74%	39.82%	47.96%
	# Loans	26	76	32	654	788
	% # Loans	1.48%	4.32%	1.82%	37.16%	44.77%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

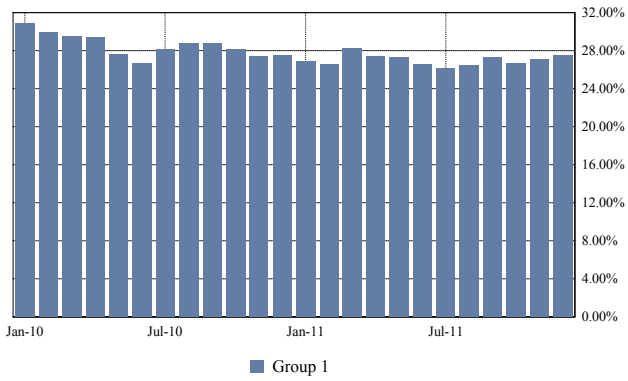
1 or 2 Payments Delinquent



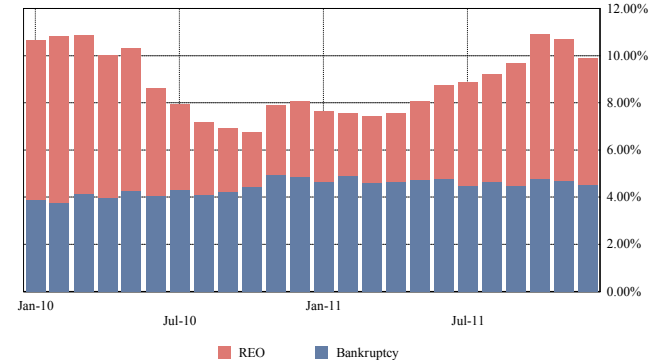
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

December 27, 2011 Distribution

GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		12,149,104.17	1,895,532.32	1,590,126.11	1,933,098.04	1,237,989.04	380,157.42
% Balance		4.87%	0.76%	0.64%	0.78%	0.50%	0.15%
# Loans		71	16	10	10	9	5
% # Loans		4.03%	0.91%	0.57%	0.57%	0.51%	0.28%
FORECLOSURE							
Balance	0.00	0.00	2,085,158.03	1,926,051.70	1,195,284.58	2,145,126.28	1,891,185.22
% Balance	0.00%	0.00%	0.84%	0.77%	0.48%	0.86%	0.76%
# Loans	0	0	13	14	10	15	14
% # Loans	0.00%	0.00%	0.74%	0.80%	0.57%	0.85%	0.80%
BANKRUPTCY							
Balance	3,442,994.24	369,020.87	351,976.77	358,306.96	806,244.38	477,301.73	680,024.41
% Balance	1.38%	0.15%	0.14%	0.14%	0.32%	0.19%	0.27%
# Loans	26	5	3	3	5	3	6
% # Loans	1.48%	0.28%	0.17%	0.17%	0.28%	0.17%	0.34%
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	3,442,994.24	12,518,125.04	4,332,667.12	3,874,484.77	3,934,627.00	3,860,417.05	2,951,367.05
% Balance	1.38%	5.02%	1.74%	1.55%	1.58%	1.55%	1.18%
# Loans	26	76	32	27	25	27	25
% # Loans	1.48%	4.32%	1.82%	1.53%	1.42%	1.53%	1.42%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	820,484.43	796,773.15	669,880.17	572,577.34	60,771.54	77,351.28	123,212.99
% Balance	0.33%	0.32%	0.27%	0.23%	0.02%	0.03%	0.05%
# Loans	5	5	4	3	1	2	1
% # Loans	0.28%	0.28%	0.23%	0.17%	0.06%	0.11%	0.06%
FORECLOSURE							
Balance	1,832,744.89	1,191,788.02	265,676.43	1,399,988.64	1,192,901.84	1,313,169.53	942,797.70
% Balance	0.74%	0.48%	0.11%	0.56%	0.48%	0.53%	0.38%
# Loans	12	8	2	7	8	9	4
% # Loans	0.68%	0.45%	0.11%	0.40%	0.45%	0.51%	0.23%
BANKRUPTCY							
Balance	483,456.29	439,690.12	294,312.80	197,137.07	599,127.04	237,113.58	230,366.76
% Balance	0.19%	0.18%	0.12%	0.08%	0.24%	0.10%	0.09%
# Loans	4	4	3	1	6	2	2
% # Loans	0.23%	0.23%	0.17%	0.06%	0.34%	0.11%	0.11%
REO							
Balance	0.00	0.00	0.00	0.00	297,318.62	123,004.57	158,483.60
% Balance	0.00%	0.00%	0.00%	0.00%	0.12%	0.05%	0.06%
# Loans	0	0	0	0	1	1	2
% # Loans	0.00%	0.00%	0.00%	0.00%	0.06%	0.06%	0.11%
TOTAL							
Balance	3,136,685.61	2,428,251.29	1,229,869.40	2,169,703.05	2,150,119.04	1,750,638.96	1,454,861.05
% Balance	1.26%	0.97%	0.49%	0.87%	0.86%	0.70%	0.58%
# Loans	21	17	9	11	16	14	9
% # Loans	1.19%	0.97%	0.51%	0.63%	0.91%	0.80%	0.51%

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	0.00	257,738.09	127,627.01	135,120.06	476,131.49	278,288.26	341,400.82
% Balance	0.00%	0.10%	0.05%	0.05%	0.19%	0.11%	0.14%
# Loans	0	3	1	1	2	4	2
% # Loans	0.00%	0.17%	0.06%	0.06%	0.11%	0.23%	0.11%
FORECLOSURE							
Balance	1,588,361.94	2,347,652.06	182,524.19	433,976.64	1,269,827.66	1,947,268.27	1,104,081.69
% Balance	0.64%	0.94%	0.07%	0.17%	0.51%	0.78%	0.44%
# Loans	8	14	2	4	9	14	7
% # Loans	0.45%	0.80%	0.11%	0.23%	0.51%	0.80%	0.40%
BANKRUPTCY							
Balance	0.00	509,280.53	43,971.56	497,776.89	0.00	143,062.91	107,421.65
% Balance	0.00%	0.20%	0.02%	0.20%	0.00%	0.06%	0.04%
# Loans	0	3	1	3	0	2	1
% # Loans	0.00%	0.17%	0.06%	0.17%	0.00%	0.11%	0.06%
REO							
Balance	233,899.08	442,277.57	519,401.50	152,677.53	264,542.15	200,304.88	0.00
% Balance	0.09%	0.18%	0.21%	0.06%	0.11%	0.08%	0.00%
# Loans	2	4	3	1	2	1	0
% # Loans	0.11%	0.23%	0.17%	0.06%	0.11%	0.06%	0.00%
TOTAL							
Balance	1,822,261.02	3,556,948.25	873,524.26	1,219,551.12	2,010,501.30	2,568,924.32	1,552,904.16
% Balance	0.73%	1.43%	0.35%	0.49%	0.81%	1.03%	0.62%
# Loans	10	24	7	9	13	21	10
% # Loans	0.57%	1.36%	0.40%	0.51%	0.74%	1.19%	0.57%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	24,674.53	0.00	314,902.21	230,870.97	55,405.81	0.00	0.00
% Balance	0.01%	0.00%	0.13%	0.09%	0.02%	0.00%	0.00%
# Loans	1	0	1	3	2	0	0
% # Loans	0.06%	0.00%	0.06%	0.17%	0.11%	0.00%	0.00%
FORECLOSURE							
Balance	353,187.93	587,476.70	1,371,416.99	1,311,033.34	1,061,351.85	2,295,452.93	2,031,477.63
% Balance	0.14%	0.24%	0.55%	0.53%	0.43%	0.92%	0.81%
# Loans	2	4	9	7	8	16	12
% # Loans	0.11%	0.23%	0.51%	0.40%	0.45%	0.91%	0.68%
BANKRUPTCY							
Balance	163,506.93	0.00	0.00	0.00	0.00	258,656.98	0.00
% Balance	0.07%	0.00%	0.00%	0.00%	0.00%	0.10%	0.00%
# Loans	2	0	0	0	0	2	0
% # Loans	0.11%	0.00%	0.00%	0.00%	0.00%	0.11%	0.00%
REO							
Balance	338,021.16	93,396.34	0.00	368,742.60	552,768.80	164,768.29	68,874.84
% Balance	0.14%	0.04%	0.00%	0.15%	0.22%	0.07%	0.03%
# Loans	4	1	0	3	4	3	1
% # Loans	0.23%	0.06%	0.00%	0.17%	0.23%	0.17%	0.06%
TOTAL							
Balance	879,390.55	680,873.04	1,686,319.20	1,910,646.91	1,669,526.46	2,718,878.20	2,100,352.47
% Balance	0.35%	0.27%	0.68%	0.77%	0.67%	1.09%	0.84%
# Loans	9	5	10	13	14	21	13
% # Loans	0.51%	0.28%	0.57%	0.74%	0.80%	1.19%	0.74%

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	17,731.28	29,571.94	116,723.52	32,583.30	35,577.11	0.00	139,382.87
% Balance	0.01%	0.01%	0.05%	0.01%	0.01%	0.00%	0.06%
# Loans	1	1	2	1	1	0	1
% # Loans	0.06%	0.06%	0.11%	0.06%	0.06%	0.00%	0.06%
FORECLOSURE							
Balance	1,891,472.08	575,246.20	2,143,455.77	1,309,337.75	787,860.99	884,371.57	1,669,543.38
% Balance	0.76%	0.23%	0.86%	0.53%	0.32%	0.35%	0.67%
# Loans	14	5	10	9	4	6	9
% # Loans	0.80%	0.28%	0.57%	0.51%	0.23%	0.34%	0.51%
BANKRUPTCY							
Balance	85,296.06	0.00	158,913.61	0.00	104,771.69	0.00	0.00
% Balance	0.03%	0.00%	0.06%	0.00%	0.04%	0.00%	0.00%
# Loans	1	0	1	0	1	0	0
% # Loans	0.06%	0.00%	0.06%	0.00%	0.06%	0.00%	0.00%
REO							
Balance	548,548.76	288,564.86	0.00	492,553.87	513,476.56	303,628.96	754,594.41
% Balance	0.22%	0.12%	0.00%	0.20%	0.21%	0.12%	0.30%
# Loans	4	2	0	3	5	3	5
% # Loans	0.23%	0.11%	0.00%	0.17%	0.28%	0.17%	0.28%
TOTAL							
Balance	2,543,048.18	893,383.00	2,419,092.90	1,834,474.92	1,441,686.35	1,188,000.53	2,563,520.66
% Balance	1.02%	0.36%	0.97%	0.74%	0.58%	0.48%	1.03%
# Loans	20	8	13	13	11	9	15
% # Loans	1.14%	0.45%	0.74%	0.74%	0.63%	0.51%	0.85%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	65,884.07	90,393.99	33,758.14	287,923.81	207,659.78	468,870.12	10,593.29
% Balance	0.03%	0.04%	0.01%	0.12%	0.08%	0.19%	0.00%
# Loans	2	3	1	3	4	2	1
% # Loans	0.11%	0.17%	0.06%	0.17%	0.23%	0.11%	0.06%
FORECLOSURE							
Balance	1,833,527.68	1,556,185.74	1,302,309.74	952,650.40	3,097,274.24	1,102,029.61	1,825,275.45
% Balance	0.74%	0.62%	0.52%	0.38%	1.24%	0.44%	0.73%
# Loans	8	8	6	5	15	6	9
% # Loans	0.45%	0.45%	0.34%	0.28%	0.85%	0.34%	0.51%
BANKRUPTCY							
Balance	275,667.75	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	2	0	0	0	0	0	0
% # Loans	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	206,362.02	432,202.02	952,991.01	353,538.01	112,545.05	403,505.31
% Balance	0.00%	0.08%	0.17%	0.38%	0.14%	0.05%	0.16%
# Loans	0	1	4	5	3	1	3
% # Loans	0.00%	0.06%	0.23%	0.28%	0.17%	0.06%	0.17%
TOTAL							
Balance	2,175,079.50	1,852,941.75	1,768,269.90	2,193,565.22	3,658,472.03	1,683,444.78	2,239,374.05
% Balance	0.87%	0.74%	0.71%	0.88%	1.47%	0.68%	0.90%
# Loans	12	12	11	13	22	9	13
% # Loans	0.68%	0.68%	0.63%	0.74%	1.25%	0.51%	0.74%

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

GROUP 1	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	61,293.41	21,793.54	0.00	225,114.73	0.00	0.00	55,575.33
% Balance	0.02%	0.01%	0.00%	0.09%	0.00%	0.00%	0.02%
# Loans	2	1	0	2	0	0	1
% # Loans	0.11%	0.06%	0.00%	0.11%	0.00%	0.00%	0.06%
FORECLOSURE							
Balance	1,509,706.45	1,995,027.53	765,964.03	966,507.07	1,201,960.77	682,740.52	1,334,777.00
% Balance	0.61%	0.80%	0.31%	0.39%	0.48%	0.27%	0.54%
# Loans	8	10	3	6	8	5	5
% # Loans	0.45%	0.57%	0.17%	0.34%	0.45%	0.28%	0.28%
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	258,092.24	170,105.91	1,638,842.55	182,350.82	0.00	0.00	321,929.55
% Balance	0.10%	0.07%	0.66%	0.07%	0.00%	0.00%	0.13%
# Loans	2	2	8	2	0	0	1
% # Loans	0.11%	0.11%	0.45%	0.11%	0.00%	0.00%	0.06%
TOTAL							
Balance	1,829,092.10	2,186,926.98	2,404,806.58	1,373,972.62	1,201,960.77	682,740.52	1,712,281.88
% Balance	0.73%	0.88%	0.96%	0.55%	0.48%	0.27%	0.69%
# Loans	12	13	11	10	8	5	7
% # Loans	0.68%	0.74%	0.63%	0.57%	0.45%	0.28%	0.40%

GROUP 1	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 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	901,901.60	1,209,303.79	339,161.60	73,522.10	508,142.64	128,978.41	0.00
% Balance	0.36%	0.49%	0.14%	0.03%	0.20%	0.05%	0.00%
# Loans	4	7	2	1	2	1	0
% # Loans	0.23%	0.40%	0.11%	0.06%	0.11%	0.06%	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	586,808.23	0.00	0.00	513,579.52	0.00	309,555.13	0.00
% Balance	0.24%	0.00%	0.00%	0.21%	0.00%	0.12%	0.00%
# Loans	3	0	0	2	0	1	0
% # Loans	0.17%	0.00%	0.00%	0.11%	0.00%	0.06%	0.00%
TOTAL							
Balance	1,488,709.83	1,209,303.79	339,161.60	587,101.62	508,142.64	438,533.54	0.00
% Balance	0.60%	0.49%	0.14%	0.24%	0.20%	0.18%	0.00%
# Loans	7	7	2	3	2	2	0
% # Loans	0.40%	0.40%	0.11%	0.17%	0.11%	0.11%	0.00%

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

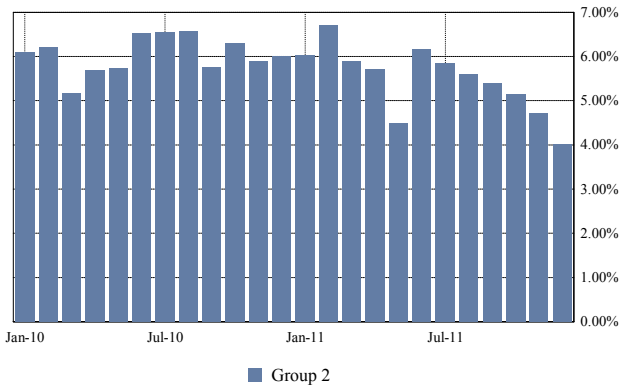
GROUP 1	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	0.00	26,449,647.48
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	10.61%
# Loans	0	0	0	0	0	191
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	10.85%
FORECLOSURE						
Balance	0.00	355,582.87	0.00	0.00	282,366.75	68,453,146.41
% Balance	0.00%	0.14%	0.00%	0.00%	0.11%	27.46%
# Loans	0	2	0	0	2	412
% # Loans	0.00%	0.11%	0.00%	0.00%	0.11%	23.41%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	11,315,399.58
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	4.54%
# Loans	0	0	0	0	0	92
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	5.23%
REO						
Balance	0.00	0.00	0.00	0.00	0.00	13,322,256.32
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	5.34%
# Loans	0	0	0	0	0	93
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	5.28%
TOTAL						
Balance	0.00	355,582.87	0.00	0.00	282,366.75	119,540,449.79
% Balance	0.00%	0.14%	0.00%	0.00%	0.11%	47.96%
# Loans	0	2	0	0	2	788
% # Loans	0.00%	0.11%	0.00%	0.00%	0.11%	44.77%

GROUP 2

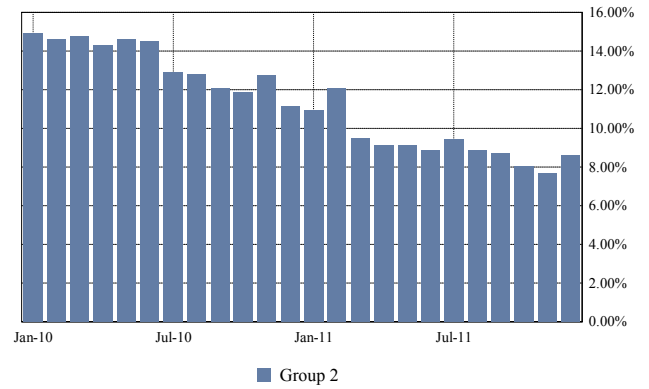
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		7,174,783.61	2,402,156.35	20,620,433.29	30,197,373.25
	% Balance		3.00%	1.00%	8.62%	12.63%
	# Loans		49	15	193	257
	% # Loans		3.26%	1.00%	12.82%	17.08%
FORECLOSURE	Balance	47,090.25	221,450.50	968,708.80	82,343,677.74	83,580,927.29
	% Balance	0.02%	0.09%	0.41%	34.43%	34.94%
	# Loans	1	2	5	354	362
	% # Loans	0.07%	0.13%	0.33%	23.52%	24.05%
BANKRUPTCY	Balance	2,306,818.81	333,419.76	250,690.11	10,622,320.42	13,513,249.10
	% Balance	0.96%	0.14%	0.10%	4.44%	5.65%
	# Loans	21	3	1	66	91
	% # Loans	1.40%	0.20%	0.07%	4.39%	6.05%
REO	Balance	0.00	0.00	0.00	15,964,044.75	15,964,044.75
	% Balance	0.00%	0.00%	0.00%	6.67%	6.67%
	# Loans	0	0	0	74	74
	% # Loans	0.00%	0.00%	0.00%	4.92%	4.92%
TOTAL	Balance	2,353,909.06	7,729,653.87	3,621,555.26	129,550,476.20	143,255,594.39
	% Balance	0.98%	3.23%	1.51%	54.16%	59.89%
	# Loans	22	54	21	687	784
	% # Loans	1.46%	3.59%	1.40%	45.65%	52.09%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

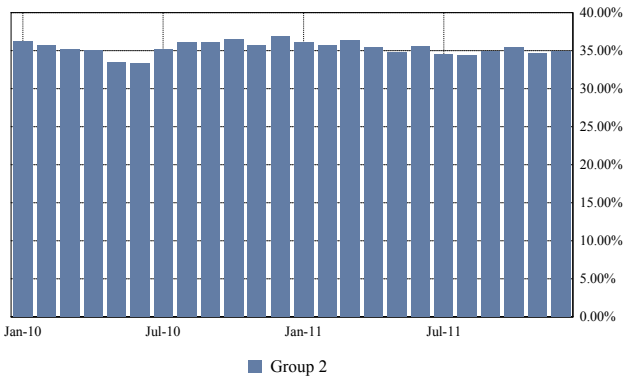
1 or 2 Payments Delinquent



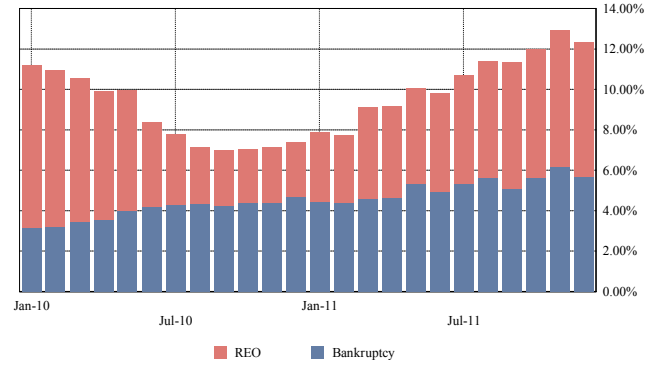
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

December 27, 2011 Distribution

GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		7,174,783.61	2,402,156.35	2,825,020.49	1,001,423.74	665,574.99	347,702.44
% Balance		3.00%	1.00%	1.18%	0.42%	0.28%	0.15%
# Loans		49	15	13	7	8	5
% # Loans		3.26%	1.00%	0.86%	0.47%	0.53%	0.33%
FORECLOSURE							
Balance	47,090.25	221,450.50	968,708.80	2,426,753.58	1,591,196.56	1,225,111.14	1,694,267.21
% Balance	0.02%	0.09%	0.41%	1.01%	0.67%	0.51%	0.71%
# Loans	1	2	5	13	9	8	6
% # Loans	0.07%	0.13%	0.33%	0.86%	0.60%	0.53%	0.40%
BANKRUPTCY							
Balance	2,306,818.81	333,419.76	250,690.11	140,897.22	889,788.07	346,182.72	340,064.29
% Balance	0.96%	0.14%	0.10%	0.06%	0.37%	0.14%	0.14%
# Loans	21	3	1	1	4	3	4
% # Loans	1.40%	0.20%	0.07%	0.07%	0.27%	0.20%	0.27%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	83,904.08	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.07%	0.00%
TOTAL							
Balance	2,353,909.06	7,729,653.87	3,621,555.26	5,392,671.29	3,482,408.37	2,320,772.93	2,382,033.94
% Balance	0.98%	3.23%	1.51%	2.25%	1.46%	0.97%	1.00%
# Loans	22	54	21	27	20	20	15
% # Loans	1.46%	3.59%	1.40%	1.79%	1.33%	1.33%	1.00%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	1,193,844.26	1,021,968.07	286,029.98	173,694.16	590,872.63	406,916.80	1,098,833.38
% Balance	0.50%	0.43%	0.12%	0.07%	0.25%	0.17%	0.46%
# Loans	5	6	1	3	6	4	6
% # Loans	0.33%	0.40%	0.07%	0.20%	0.40%	0.27%	0.40%
FORECLOSURE							
Balance	1,987,357.64	653,887.79	1,558,688.61	580,828.60	940,506.15	1,746,913.81	1,578,126.20
% Balance	0.83%	0.27%	0.65%	0.24%	0.39%	0.73%	0.66%
# Loans	9	5	6	3	6	7	8
% # Loans	0.60%	0.33%	0.40%	0.20%	0.40%	0.47%	0.53%
BANKRUPTCY							
Balance	683,927.59	101,277.42	132,846.16	938,504.58	432,086.34	0.00	286,630.57
% Balance	0.29%	0.04%	0.06%	0.39%	0.18%	0.00%	0.12%
# Loans	3	1	2	3	3	0	3
% # Loans	0.20%	0.07%	0.13%	0.20%	0.20%	0.00%	0.20%
REO							
Balance	67,600.19	0.00	0.00	0.00	232,999.35	156,705.79	101,352.70
% Balance	0.03%	0.00%	0.00%	0.00%	0.10%	0.07%	0.04%
# Loans	1	0	0	0	2	1	1
% # Loans	0.07%	0.00%	0.00%	0.00%	0.13%	0.07%	0.07%
TOTAL							
Balance	3,932,729.68	1,777,133.28	1,977,564.75	1,693,027.34	2,196,464.47	2,310,536.40	3,064,942.85
% Balance	1.64%	0.74%	0.83%	0.71%	0.92%	0.97%	1.28%
# Loans	18	12	9	9	17	12	18
% # Loans	1.20%	0.80%	0.60%	0.60%	1.13%	0.80%	1.20%

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	549,355.72	865,873.26	320,142.16	88,253.36	374,071.66	395,400.18	191,038.13
% Balance	0.23%	0.36%	0.13%	0.04%	0.16%	0.17%	0.08%
# Loans	3	5	3	3	6	1	3
% # Loans	0.20%	0.33%	0.20%	0.20%	0.40%	0.07%	0.20%
FORECLOSURE							
Balance	1,103,797.93	2,119,721.85	837,942.58	1,336,963.57	1,044,494.67	1,812,634.45	1,574,108.48
% Balance	0.46%	0.89%	0.35%	0.56%	0.44%	0.76%	0.66%
# Loans	5	12	5	7	6	9	10
% # Loans	0.33%	0.80%	0.33%	0.47%	0.40%	0.60%	0.66%
BANKRUPTCY							
Balance	578,880.54	139,742.36	306,951.15	0.00	21,128.61	209,975.71	313,030.73
% Balance	0.24%	0.06%	0.13%	0.00%	0.01%	0.09%	0.13%
# Loans	2	2	2	0	1	2	2
% # Loans	0.13%	0.13%	0.13%	0.00%	0.07%	0.13%	0.13%
REO							
Balance	0.00	386,411.45	0.00	214,429.70	284,440.89	474,647.66	0.00
% Balance	0.00%	0.16%	0.00%	0.09%	0.12%	0.20%	0.00%
# Loans	0	2	0	1	3	4	0
% # Loans	0.00%	0.13%	0.00%	0.07%	0.20%	0.27%	0.00%
TOTAL							
Balance	2,232,034.19	3,511,748.92	1,465,035.89	1,639,646.63	1,724,135.83	2,892,658.00	2,078,177.34
% Balance	0.93%	1.47%	0.61%	0.69%	0.72%	1.21%	0.87%
# Loans	10	21	10	11	16	16	15
% # Loans	0.66%	1.40%	0.66%	0.73%	1.06%	1.06%	1.00%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	145,930.55	0.00	229,607.70	162,962.80	321,706.43	196,284.03	170,267.56
% Balance	0.06%	0.00%	0.10%	0.07%	0.13%	0.08%	0.07%
# Loans	2	0	5	4	3	2	5
% # Loans	0.13%	0.00%	0.33%	0.27%	0.20%	0.13%	0.33%
FORECLOSURE							
Balance	1,173,297.91	2,041,391.65	643,630.08	1,428,899.34	1,234,960.32	1,356,223.99	2,453,977.20
% Balance	0.49%	0.85%	0.27%	0.60%	0.52%	0.57%	1.03%
# Loans	6	10	4	5	5	6	11
% # Loans	0.40%	0.66%	0.27%	0.33%	0.33%	0.40%	0.73%
BANKRUPTCY							
Balance	0.00	0.00	379,174.13	18,768.49	263,453.52	0.00	73,953.42
% Balance	0.00%	0.00%	0.16%	0.01%	0.11%	0.00%	0.03%
# Loans	0	0	3	1	2	0	1
% # Loans	0.00%	0.00%	0.20%	0.07%	0.13%	0.00%	0.07%
REO							
Balance	403,575.33	0.00	107,681.23	252,044.69	269,699.31	127,596.33	0.00
% Balance	0.17%	0.00%	0.05%	0.11%	0.11%	0.05%	0.00%
# Loans	3	0	1	2	2	2	0
% # Loans	0.20%	0.00%	0.07%	0.13%	0.13%	0.13%	0.00%
TOTAL							
Balance	1,722,803.79	2,041,391.65	1,360,093.14	1,862,675.32	2,089,819.58	1,680,104.35	2,698,198.18
% Balance	0.72%	0.85%	0.57%	0.78%	0.87%	0.70%	1.13%
# Loans	11	10	13	12	12	10	17
% # Loans	0.73%	0.66%	0.86%	0.80%	0.80%	0.66%	1.13%

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	430,476.77	264,119.09	593,844.02	874,365.78	191,159.21	182,745.89	1,058,045.80
% Balance	0.18%	0.11%	0.25%	0.37%	0.08%	0.08%	0.44%
# Loans	6	4	7	5	4	3	6
% # Loans	0.40%	0.27%	0.47%	0.33%	0.27%	0.20%	0.40%
FORECLOSURE							
Balance	635,151.50	1,042,154.26	2,746,869.53	1,436,496.53	1,493,288.60	1,000,742.95	1,552,991.28
% Balance	0.27%	0.44%	1.15%	0.60%	0.62%	0.42%	0.65%
# Loans	4	6	12	8	8	6	8
% # Loans	0.27%	0.40%	0.80%	0.53%	0.53%	0.40%	0.53%
BANKRUPTCY							
Balance	0.00	0.00	202,383.63	469,552.00	0.00	149,850.63	0.00
% Balance	0.00%	0.00%	0.08%	0.20%	0.00%	0.06%	0.00%
# Loans	0	0	2	1	0	2	0
% # Loans	0.00%	0.00%	0.13%	0.07%	0.00%	0.13%	0.00%
REO							
Balance	0.00	366,284.82	831,870.95	208,980.57	0.00	860,849.73	420,052.11
% Balance	0.00%	0.15%	0.35%	0.09%	0.00%	0.36%	0.18%
# Loans	0	4	2	2	0	3	2
% # Loans	0.00%	0.27%	0.13%	0.13%	0.00%	0.20%	0.13%
TOTAL							
Balance	1,065,628.27	1,672,558.17	4,374,968.13	2,989,394.88	1,684,447.81	2,194,189.20	3,031,089.19
% Balance	0.45%	0.70%	1.83%	1.25%	0.70%	0.92%	1.27%
# Loans	10	14	23	16	12	14	16
% # Loans	0.66%	0.93%	1.53%	1.06%	0.80%	0.93%	1.06%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	449,166.35	105,327.96	232,077.45	210,760.28	651,148.29	34,572.53	35,845.85
% Balance	0.19%	0.04%	0.10%	0.09%	0.27%	0.01%	0.01%
# Loans	7	2	4	3	3	1	1
% # Loans	0.47%	0.13%	0.27%	0.20%	0.20%	0.07%	0.07%
FORECLOSURE							
Balance	2,162,672.70	1,983,429.09	3,393,100.87	1,977,171.27	1,082,243.65	1,330,259.11	1,691,358.42
% Balance	0.90%	0.83%	1.42%	0.83%	0.45%	0.56%	0.71%
# Loans	8	8	10	9	5	5	6
% # Loans	0.53%	0.53%	0.66%	0.60%	0.33%	0.33%	0.40%
BANKRUPTCY							
Balance	105,752.95	133,008.44	0.00	453,613.20	0.00	0.00	227,228.42
% Balance	0.04%	0.06%	0.00%	0.19%	0.00%	0.00%	0.10%
# Loans	3	2	0	2	0	0	2
% # Loans	0.20%	0.13%	0.00%	0.13%	0.00%	0.00%	0.13%
REO							
Balance	573,205.10	809,051.88	222,165.51	534,243.93	412,765.48	526,436.93	758,297.25
% Balance	0.24%	0.34%	0.09%	0.22%	0.17%	0.22%	0.32%
# Loans	3	4	1	2	2	2	3
% # Loans	0.20%	0.27%	0.07%	0.13%	0.13%	0.13%	0.20%
TOTAL							
Balance	3,290,797.10	3,030,817.37	3,847,343.83	3,175,788.68	2,146,157.42	1,891,268.57	2,712,729.94
% Balance	1.38%	1.27%	1.61%	1.33%	0.90%	0.79%	1.13%
# Loans	21	16	15	16	10	8	12
% # Loans	1.40%	1.06%	1.00%	1.06%	0.66%	0.53%	0.80%

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

GROUP 2	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	236,598.08	102,908.49	208,100.13	50,657.10	97,793.17	153,693.82	267,382.37
% Balance	0.10%	0.04%	0.09%	0.02%	0.04%	0.06%	0.11%
# Loans	5	2	4	1	2	3	4
% # Loans	0.33%	0.13%	0.27%	0.07%	0.13%	0.20%	0.27%
FORECLOSURE							
Balance	1,369,289.77	904,617.33	2,811,364.67	546,321.17	832,229.10	1,323,083.88	2,979,062.12
% Balance	0.57%	0.38%	1.18%	0.23%	0.35%	0.55%	1.25%
# Loans	5	3	9	4	4	4	9
% # Loans	0.33%	0.20%	0.60%	0.27%	0.27%	0.27%	0.60%
BANKRUPTCY							
Balance	0.00	392,000.00	131,630.31	0.00	0.00	0.00	0.00
% Balance	0.00%	0.16%	0.06%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	1	0	0	0	0
% # Loans	0.00%	0.07%	0.07%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	169,600.00	168,497.21	812,010.82	311,238.61	797,152.49	967,514.86	0.00
% Balance	0.07%	0.07%	0.34%	0.13%	0.33%	0.40%	0.00%
# Loans	1	1	3	1	2	2	0
% # Loans	0.07%	0.07%	0.20%	0.07%	0.13%	0.13%	0.00%
TOTAL							
Balance	1,775,487.85	1,568,023.03	3,963,105.93	908,216.88	1,727,174.76	2,444,292.56	3,246,444.49
% Balance	0.74%	0.66%	1.66%	0.38%	0.72%	1.02%	1.36%
# Loans	11	7	17	6	8	9	13
% # Loans	0.73%	0.47%	1.13%	0.40%	0.53%	0.60%	0.86%

GROUP 2	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 PMTS
DELINQUENT							
Balance	232,955.48	188,354.15	121,653.24	0.00	23,907.51	0.00	0.00
% Balance	0.10%	0.08%	0.05%	0.00%	0.01%	0.00%	0.00%
# Loans	3	1	2	0	1	0	0
% # Loans	0.20%	0.07%	0.13%	0.00%	0.07%	0.00%	0.00%
FORECLOSURE							
Balance	630,343.70	865,234.25	3,114,239.85	411,439.42	1,449,647.21	1,065,320.42	579,318.16
% Balance	0.26%	0.36%	1.30%	0.17%	0.61%	0.45%	0.24%
# Loans	2	3	8	2	5	2	2
% # Loans	0.13%	0.20%	0.53%	0.13%	0.33%	0.13%	0.13%
BANKRUPTCY							
Balance	0.00	457,742.52	1,197,152.99	105,141.71	0.00	0.00	0.00
% Balance	0.00%	0.19%	0.50%	0.04%	0.00%	0.00%	0.00%
# Loans	0	2	2	1	0	0	0
% # Loans	0.00%	0.13%	0.13%	0.07%	0.00%	0.00%	0.00%
REO							
Balance	0.00	139,270.99	1,485,162.85	407,636.35	451,329.73	0.00	567,337.88
% Balance	0.00%	0.06%	0.62%	0.17%	0.19%	0.00%	0.24%
# Loans	0	1	4	1	1	0	1
% # Loans	0.00%	0.07%	0.27%	0.07%	0.07%	0.00%	0.07%
TOTAL							
Balance	863,299.18	1,650,601.91	5,918,208.93	924,217.48	1,924,884.45	1,065,320.42	1,146,656.04
% Balance	0.36%	0.69%	2.47%	0.39%	0.80%	0.45%	0.48%
# Loans	5	7	16	4	7	2	3
% # Loans	0.33%	0.47%	1.06%	0.27%	0.47%	0.13%	0.20%

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

GROUP 2	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	0.00	30,197,373.25
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	12.63%
# Loans	0	0	0	0	0	257
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	17.08%
FORECLOSURE						
Balance	433,022.21	1,028,981.33	1,228,664.29	458,016.67	639,871.12	83,580,927.29
% Balance	0.18%	0.43%	0.51%	0.19%	0.27%	34.94%
# Loans	1	3	2	1	1	362
% # Loans	0.07%	0.20%	0.13%	0.07%	0.07%	24.05%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	13,513,249.10
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	5.65%
# Loans	0	0	0	0	0	91
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	6.05%
REO						
Balance	0.00	0.00	0.00	0.00	0.00	15,964,044.75
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	6.67%
# Loans	0	0	0	0	0	74
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	4.92%
TOTAL						
Balance	433,022.21	1,028,981.33	1,228,664.29	458,016.67	639,871.12	143,255,594.39
% Balance	0.18%	0.43%	0.51%	0.19%	0.27%	59.89%
# Loans	1	3	2	1	1	784
% # Loans	0.07%	0.20%	0.13%	0.07%	0.07%	52.09%

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

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:							
2000400877 2	160,000.00	157,251.48	01-Nov-2008	7.990%	SC - 80.00%	360	01-Dec-2006
2000401300 1	130,000.00	126,113.34	01-Sep-2008	9.250%	FL - 50.58%	360	01-Dec-2006
2000401342 1	91,000.00	91,709.62	01-Aug-2010	8.115%	KY - 75.83%	360	01-Dec-2006
2000401477 1	144,200.00	142,189.46	01-Aug-2010	2.625%	AZ - 70.00%	360	01-Dec-2006
2000401497 2	66,750.00	83,904.08	01-May-2011	5.475%	MI - 75.00%	360	01-Dec-2006
2000401503 1	206,550.00	204,487.75	01-Feb-2009	9.350%	FL - 85.00%	360	01-Dec-2006
2000402118 2	70,000.00	67,600.19	01-Mar-2011	9.650%	GA - 93.33%	360	01-Dec-2006
2000404169 2	340,000.00	335,720.32	01-Oct-2008	9.150%	FL - 80.00%	360	01-Jan-2007
2000404985 1	115,805.00	120,993.62	01-Jan-2010	5.375%	MS - 95.00%	360	01-Jan-2007
2000405259 1	76,000.00	74,215.89	01-Jan-2010	9.100%	MI - 95.00%	360	01-Jan-2007
2000405873 1	134,000.00	131,491.81	01-May-2008	8.550%	FL - 72.83%	360	01-Jan-2007
2000405887 2	314,999.00	309,119.62	01-Feb-2008	8.900%	CA - 88.73%	360	01-Jan-2007
TOTAL	1,849,304.00	1,844,797.18					
Became REO Property in a Prior Period:							
2000387287 2	69,840.00	63,091.52	01-Aug-2009	9.500%	WV - 97.00%	180	01-Feb-2002
2000387292 2	47,000.00	37,908.06	01-Apr-2010	6.500%	TN - 75.81%	240	01-Feb-2002
2000387431 2	135,000.00	120,785.81	01-Oct-2008	7.250%	IL - 84.38%	180	01-Apr-2002
2000387531 2	119,400.00	107,681.23	01-Nov-2009	1.750%	LA - 68.23%	360	01-May-2002
2000374135 1	125,600.00	123,004.57	01-Oct-2010	8.200%	GA - 80.00%	360	01-Jul-2006
2000379649 2	64,800.00	62,836.79	01-Mar-2010	9.950%	MI - 90.00%	360	01-Aug-2006
2000385833 2	126,000.00	121,230.41	01-May-2009	8.000%	TX - 90.00%	360	01-Nov-2006
2000396455 2	375,250.00	371,137.73	01-Jun-2008	9.100%	FL - 95.00%	360	01-Nov-2006
2000396591 1	133,595.00	127,837.36	01-May-2009	6.000%	WI - 55.00%	360	01-Oct-2006
2000396777 2	141,000.00	139,270.99	01-Aug-2007	9.990%	OH - 100.00%	360	01-Nov-2006
2000397147 1	165,000.00	160,727.50	01-May-2009	9.750%	MS - 100.00%	360	01-Nov-2006
2000397209 2	159,200.00	155,299.20	01-Jun-2008	9.900%	MA - 80.00%	360	01-Nov-2006
2000397354 2	468,000.00	468,000.00	01-Jul-2007	8.950%	DC - 80.00%	360	01-Nov-2006
2000397637 2	279,000.00	269,291.11	01-Apr-2009	8.500%	NH - 90.00%	360	01-Oct-2006
2000398412 2	186,000.00	183,384.93	01-Jan-2009	9.650%	NC - 65.04%	360	01-Nov-2006
2000398529 1	130,500.00	127,104.48	01-Jan-2009	10.250%	VA - 90.00%	360	01-Nov-2006
2000398692 1	114,480.00	112,545.05	01-Jun-2008	10.250%	PA - 100.00%	360	01-Nov-2006
2000398701 2	204,000.00	192,776.27	01-Sep-2009	7.600%	FL - 71.83%	360	01-Nov-2006
2000398702 2	171,000.00	168,497.21	01-Mar-2008	10.500%	FL - 90.00%	360	01-Nov-2006
2000398866 1	150,500.00	146,412.55	01-Apr-2008	7.750%	FL - 68.41%	360	01-Nov-2006
2000398963 2	306,000.00	298,613.97	01-Dec-2008	7.750%	CA - 85.00%	360	01-Nov-2006
2000398972 1	360,000.00	350,810.12	01-Jun-2010	8.350%	CA - 90.00%	360	01-Nov-2006
2000399002 2	239,400.00	233,919.33	01-Nov-2008	10.250%	GA - 90.00%	360	01-Nov-2006
2000399124 1	120,000.00	117,541.04	01-Mar-2008	10.950%	FL - 80.00%	360	01-Nov-2006
2000399168 1	127,500.00	126,104.70	01-Apr-2010	8.750%	MI - 85.00%	360	01-Nov-2006
2000399180 1	154,700.00	152,677.53	01-May-2010	10.250%	PA - 85.00%	360	01-Nov-2006
2000399229 1	75,600.00	77,651.29	01-Jun-2010	4.375%	MI - 90.00%	360	01-Nov-2006
2000399247 2	110,500.00	107,723.51	01-May-2009	8.200%	MI - 85.00%	360	01-Nov-2006

Mortgage Pass-Through Certificates

December 27, 2011 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
2000399277 1	204,000.00	200,304.88	01-Mar-2010	8.700%	MN - 80.00%	360	01-Nov-2006
2000399537 1	89,100.00	86,847.97	01-Jan-2008	10.400%	LA - 90.00%	360	01-Nov-2006
2000399551 2	424,000.00	407,636.35	01-Jun-2007	8.150%	VA - 80.00%	360	01-Nov-2006
2000399601 2	79,000.00	77,416.44	01-May-2009	11.050%	PA - 100.00%	360	01-Nov-2006
2000399622 2	437,500.00	431,976.28	01-Feb-2008	11.500%	CA - 70.00%	360	01-Nov-2006
2000399665 2	195,500.00	214,429.70	01-May-2010	3.375%	CA - 85.00%	360	01-Dec-2006
2000399681 1	85,500.00	82,330.87	01-Sep-2010	9.800%	AL - 95.00%	360	01-Nov-2006
2000399779 1	164,500.00	158,773.63	01-Mar-2009	9.800%	VA - 70.00%	360	01-Nov-2006
2000399803 1	90,000.00	87,811.65	01-Jan-2010	10.600%	NC - 88.24%	360	01-Nov-2006
2000399859 1	121,500.00	117,593.94	01-Jun-2009	6.875%	MI - 90.00%	360	01-Nov-2006
2000399960 1	136,000.00	127,713.06	01-Jul-2010	5.000%	GA - 78.16%	360	01-Dec-2006
2000399971 1	192,000.00	189,102.63	01-Jun-2007	8.300%	FL - 80.00%	360	01-Dec-2006
2000400093 2	218,500.00	213,437.53	01-Jul-2007	10.050%	GA - 95.00%	360	01-Dec-2006
2000400106 2	119,200.00	161,286.13	01-Nov-2010	5.785%	MI - 80.00%	360	01-Dec-2006
2000400169 1	118,800.00	118,282.62	01-Jan-2009	10.550%	PA - 90.00%	360	01-Dec-2006
2000400214 2	218,500.00	214,893.07	01-Oct-2008	9.550%	FL - 95.00%	360	01-Dec-2006
2000400276 1	60,000.00	58,241.86	01-Jan-2009	9.500%	TN - 80.00%	360	01-Dec-2006
2000400298 2	260,100.00	250,955.91	01-Jul-2010	9.990%	LA - 90.00%	360	01-Dec-2006
2000400318 1	210,000.00	206,362.02	01-Oct-2008	7.600%	IL - 70.00%	360	01-Dec-2006
2000400340 2	147,120.00	132,542.37	01-Apr-2010	5.875%	SC - 80.00%	360	01-Sep-2006
2000400344 1	96,000.00	93,396.34	01-Dec-2009	8.800%	FL - 80.00%	360	01-Dec-2006
2000400370 1	160,000.00	156,584.04	01-Jul-2008	10.250%	PA - 80.00%	360	01-Dec-2006
2000400428 1	105,300.00	102,885.68	01-Feb-2008	10.100%	PA - 90.00%	360	01-Dec-2006
2000400522 1	114,210.00	111,679.69	01-Apr-2008	9.850%	OH - 90.00%	360	01-Dec-2006
2000400535 1	59,500.00	57,399.17	01-Aug-2009	9.950%	SC - 85.00%	360	01-Dec-2006
2000400537 1	127,500.00	124,530.30	01-May-2008	10.650%	LA - 75.00%	360	01-Dec-2006
2000400725 1	53,200.00	52,564.87	01-Mar-2008	9.900%	PA - 95.00%	360	01-Dec-2006
2000400763 2	67,000.00	64,504.81	01-Aug-2009	9.750%	MO - 57.27%	360	01-Dec-2006
2000400824 1	75,000.00	73,622.04	01-Feb-2009	9.350%	IN - 100.00%	360	01-Dec-2006
2000400838 1	357,300.00	357,300.00	01-Feb-2008	8.700%	CA - 90.00%	360	01-Dec-2006
2000400913 2	314,100.00	311,238.61	01-Jan-2008	9.600%	NJ - 90.00%	360	01-Dec-2006
2000400914 2	480,000.00	479,333.59	01-Nov-2007	6.250%	CA - 80.00%	360	01-Dec-2006
2000400929 1	333,000.00	321,929.55	01-Oct-2007	8.150%	NJ - 90.00%	360	01-Dec-2006
2000400930 1	220,500.00	217,433.78	01-Oct-2009	7.450%	FL - 73.50%	360	01-Dec-2006
2000400938 1	93,985.00	91,686.29	01-Oct-2009	6.875%	TX - 95.00%	360	01-Nov-2006
2000400978 1	71,250.00	68,874.84	01-Jul-2009	8.850%	OH - 95.00%	360	01-Dec-2006
2000401036 1	318,750.00	309,555.13	01-Apr-2007	8.700%	FL - 85.00%	360	01-Dec-2006
2000401109 2	400,000.00	400,000.00	01-Aug-2008	5.375%	NV - 72.07%	360	01-Nov-2006
2000401126 1	114,300.00	136,799.59	01-Jul-2010	3.750%	MI - 90.00%	360	01-Dec-2006
2000401219 1	108,000.00	107,442.73	01-Jul-2008	10.500%	OH - 90.00%	360	01-Dec-2006
2000401240 1	50,000.00	49,086.45	01-Aug-2009	9.400%	WI - 54.35%	360	01-Dec-2006
2000401313 1	299,250.00	297,318.62	01-Nov-2010	8.650%	VA - 95.00%	360	01-Dec-2006
2000401321 2	62,400.00	59,914.46	01-May-2009	7.400%	OH - 80.00%	360	01-Dec-2006
2000401452 1	311,400.00	305,603.21	01-Feb-2008	9.100%	FL - 90.00%	360	01-Dec-2006
2000401460 2	69,000.00	77,802.75	01-Jan-2010	4.875%	MI - 75.00%	360	01-Dec-2006
2000401462 2	184,000.00	182,034.29	01-Nov-2008	7.700%	FL - 80.00%	360	01-Dec-2006
2000401480 1	157,600.00	153,541.30	01-Sep-2007	9.900%	FL - 80.00%	360	01-Dec-2006

Mortgage Pass-Through Certificates

December 27, 2011 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
2000401554 1	187,000.00	180,402.37	01-Jun-2009	7.000%	PA - 85.00%	360	01-Dec-2006
2000401560 2	156,000.00	149,274.22	01-Jan-2010	8.750%	MS - 80.00%	360	01-Dec-2006
2000401564 1	300,000.00	297,750.16	01-Aug-2008	8.700%	CA - 76.92%	360	01-Dec-2006
2000401594 2	112,200.00	109,464.80	01-Jan-2009	8.900%	MI - 85.00%	360	01-Dec-2006
2000401605 1	72,000.00	70,868.15	01-Feb-2009	9.850%	PA - 90.00%	360	01-Dec-2006
2000401609 1	229,500.00	220,630.09	01-Dec-2008	5.500%	LA - 85.00%	360	01-Dec-2006
2000401691 1	104,400.00	98,549.22	01-Jul-2010	9.350%	TX - 94.05%	360	01-Dec-2006
2000401986 1	92,160.00	88,068.59	01-Dec-2008	8.700%	PA - 72.00%	360	01-Dec-2006
2000402104 1	140,000.00	133,619.57	01-Feb-2008	8.350%	MA - 43.75%	360	01-Dec-2006
2000402245 1	177,000.00	173,977.06	01-Feb-2008	8.800%	FL - 94.15%	360	01-Dec-2006
2000396367 1	77,850.00	76,152.73	01-Sep-2010	10.900%	MO - 90.00%	360	01-Oct-2006
2000398469 1	76,500.00	79,215.70	01-Jul-2010	2.375%	MI - 85.00%	360	01-Nov-2006
2000401478 1	161,500.00	157,999.71	01-Sep-2009	9.350%	MN - 85.00%	360	01-Dec-2006
2000402355 2	140,250.00	138,466.51	01-Jul-2007	8.000%	FL - 85.00%	360	01-Dec-2006
2000402384 2	166,400.00	156,705.79	01-Oct-2010	7.800%	MN - 80.00%	360	01-Dec-2006
2000402447 2	135,000.00	129,646.53	01-Mar-2010	9.600%	SC - 90.00%	360	01-Dec-2006
2000402474 2	572,000.00	567,337.88	01-Mar-2007	8.650%	FL - 80.00%	360	01-Dec-2006
2000402492 2	181,678.00	176,498.36	01-Jan-2010	9.900%	FL - 90.00%	360	01-Jan-2007
2000402579 2	138,400.00	134,243.93	01-Aug-2008	8.500%	FL - 80.00%	360	01-Dec-2006
2000402663 1	108,000.00	106,319.83	01-Jun-2009	8.500%	MI - 100.00%	360	01-Dec-2006
2000402708 1	53,800.00	52,835.25	01-Sep-2008	9.150%	OH - 80.00%	360	01-Dec-2006
2000402763 1	113,600.00	112,269.67	01-Feb-2008	6.900%	FL - 80.00%	360	01-Dec-2006
2000402804 2	118,400.00	111,531.66	01-Mar-2009	6.000%	KY - 80.00%	360	01-Dec-2006
2000402909 1	117,000.00	112,258.44	01-Feb-2009	8.750%	OH - 90.00%	360	01-Dec-2006
2000402939 1	95,000.00	90,940.09	01-Jun-2010	7.500%	GA - 100.00%	360	01-Dec-2006
2000403052 2	141,300.00	135,455.54	01-Jul-2010	8.990%	LA - 90.00%	360	01-Jan-2007
2000403097 1	86,000.00	83,993.02	01-Sep-2009	9.990%	AZ - 100.00%	360	01-Dec-2006
2000403212 1	158,400.00	153,705.75	01-Sep-2007	8.950%	FL - 90.00%	360	01-Dec-2006
2000403234 1	106,250.00	103,212.54	01-Mar-2009	9.500%	OH - 85.00%	360	01-Jan-2007
2000403281 1	109,000.00	107,200.16	01-Aug-2008	11.750%	TX - 100.00%	360	01-Jan-2007
2000403329 1	136,800.00	132,639.34	01-Sep-2009	6.900%	GA - 80.00%	360	01-Dec-2006
2000403409 1	159,505.00	159,499.95	01-Aug-2008	9.150%	FL - 95.00%	360	01-Jan-2007
2000403425 2	161,670.00	156,434.82	01-Oct-2009	10.300%	VA - 85.00%	360	01-Jan-2007
2000403430 1	152,000.00	147,483.20	01-May-2008	9.200%	VA - 84.44%	360	01-Jan-2007
2000403442 1	90,000.00	89,511.24	01-Jul-2008	9.850%	FL - 90.00%	360	01-Dec-2006
2000403481 2	76,100.00	71,713.22	01-Nov-2010	5.750%	MI - 72.48%	360	01-Dec-2006
2000403598 2	100,000.00	97,448.91	01-Mar-2009	5.625%	MI - 80.00%	360	01-Dec-2006
2000403651 1	236,251.00	230,567.70	01-Mar-2009	8.700%	MA - 75.00%	360	01-Jan-2007
2000403675 2	570,000.00	562,579.84	01-Apr-2009	8.790%	AZ - 95.00%	360	01-Jan-2007
2000403680 1	146,300.00	144,232.62	01-Jun-2009	8.400%	AZ - 70.00%	360	01-Jan-2007
2000403724 2	665,000.00	657,893.59	01-Dec-2007	9.450%	CA - 70.00%	360	01-Jan-2007
2000403770 1	170,000.00	164,104.17	01-Dec-2008	8.200%	FL - 85.00%	360	01-Jan-2007
2000403784 2	139,200.00	137,652.68	01-Oct-2008	9.450%	FL - 60.00%	360	01-Jan-2007
2000403797 1	161,500.00	157,318.01	01-Dec-2008	9.990%	ME - 95.00%	360	01-Jan-2007
2000403801 1	215,910.00	213,069.07	01-Aug-2008	10.650%	FL - 90.00%	360	01-Jan-2007
2000403872 2	568,000.00	568,000.00	01-Jan-2009	7.350%	CA - 80.00%	360	01-Jan-2007
2000403874 1	283,500.00	279,561.18	01-Sep-2007	7.490%	FL - 70.00%	360	01-Jan-2007

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000403910 1	96,000.00	95,502.85	01-Jan-2008	9.990%	FL - 80.00%	360	01-Jan-2007
2000403914 2	464,250.00	451,329.73	01-May-2007	9.375%	CT - 94.75%	360	01-Jan-2007
2000404048 2	169,600.00	169,600.00	01-Apr-2008	6.800%	FL - 80.00%	360	01-Jan-2007
2000404106 2	104,400.00	101,352.70	01-Sep-2010	10.850%	TX - 90.00%	360	01-Jan-2007
2000404132 1	55,000.00	55,000.00	01-Jan-2010	7.750%	FL - 30.56%	360	01-Jan-2007
2000404161 2	229,500.00	222,165.51	01-Sep-2008	8.250%	FL - 85.00%	360	01-Dec-2006
2000404167 2	79,500.00	76,923.04	01-Sep-2009	5.875%	PA - 75.00%	360	01-Jan-2007
2000404306 1	180,000.00	175,471.67	01-Aug-2008	9.625%	IL - 46.51%	360	01-Dec-2006
2000404336 1	60,000.00	58,282.67	01-Aug-2009	10.950%	PA - 80.00%	360	01-Jan-2007
2000404390 1	189,900.00	187,291.63	01-Sep-2008	7.950%	FL - 94.48%	360	01-Dec-2006
2000404409 2	288,800.00	288,775.48	01-Jul-2008	7.500%	MD - 80.00%	360	01-Jan-2007
2000404426 1	302,600.00	300,226.83	01-Feb-2008	8.300%	CA - 85.00%	360	01-Jan-2007
2000404547 2	127,000.00	124,102.52	01-May-2008	9.990%	ME - 89.44%	360	01-Jan-2007
2000404582 1	60,000.00	59,622.53	01-Oct-2009	9.900%	PA - 75.00%	360	01-Jan-2007
2000404646 2	59,900.00	53,917.78	01-Mar-2010	11.350%	SC - 100.00%	360	01-Jan-2007
2000404693 2	249,000.00	228,246.56	01-Mar-2010	1.025%	SC - 100.00%	360	01-Jan-2007
2000404779 1	140,800.00	138,437.45	01-Apr-2010	8.850%	GA - 80.00%	360	01-Jan-2007
2000404872 2	96,000.00	95,609.87	01-Oct-2009	10.650%	MI - 84.96%	360	01-Jan-2007
2000404878 2	128,800.00	123,990.00	01-Jul-2008	5.500%	MI - 80.00%	360	01-Dec-2006
2000404925 2	119,500.00	113,990.46	01-Apr-2010	8.350%	MI - 59.16%	360	01-Jan-2007
2000405093 1	190,000.00	178,136.73	01-Sep-2009	6.000%	LA - 84.15%	360	01-Jan-2007
2000405156 2	493,000.00	488,181.27	01-Nov-2007	9.350%	NJ - 85.00%	360	01-Jan-2007
2000405414 1	55,000.00	52,240.18	01-Feb-2009	7.850%	IA - 61.11%	360	01-Jan-2007
2000405480 1	66,500.00	65,961.80	01-Sep-2008	11.550%	FL - 70.00%	360	01-Jan-2007
2000405485 2	123,300.00	121,438.14	01-Dec-2008	6.375%	OH - 90.00%	360	01-Jan-2007
2000405488 2	72,250.00	70,914.92	01-Feb-2008	8.950%	OH - 85.00%	360	01-Jan-2007
2000405499 2	180,500.00	175,580.63	01-May-2008	9.750%	FL - 95.00%	360	01-Jan-2007
2000405732 1	155,000.00	152,960.53	01-Feb-2008	10.650%	OH - 69.82%	360	01-Jan-2007
2000405849 1	332,500.00	324,476.89	01-Jun-2007	9.700%	PA - 94.46%	360	01-Jan-2007
2000405977 2	680,000.00	665,258.81	01-Jul-2007	10.250%	FL - 100.00%	360	01-Jan-2007
2000406221 2	463,500.00	458,614.10	01-May-2008	9.550%	CA - 75.00%	360	01-Jan-2007
2000406361 2	144,000.00	139,258.90	01-Dec-2007	8.750%	OK - 80.00%	360	01-Jan-2007
2000406477 1	128,800.00	124,473.55	01-Dec-2008	11.200%	NC - 80.00%	360	01-Jan-2007
TOTAL	27,975,454.00	27,441,503.89					
TOTAL	29,824,758.00	29,286,301.07					

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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:							
2000387289 2	114,600.00	98,434.55	01-Feb-2010	7.125%	LA - 89.18%	180	01-Feb-2002
2000387395 2	117,000.00	106,429.34	01-Jun-2011	9.875%	NV - 90.00%	360	01-Mar-2002
2000387469 2	103,920.00	91,793.28	01-Jul-2011	8.000%	OH - 80.00%	360	01-Apr-2002
2000385773 2	223,550.00	240,541.73	01-Jul-2011	2.000%	FL - 85.00%	360	01-Oct-2006
2000397451 2	157,500.00	184,365.64	01-Aug-2011	6.925%	TX - 90.00%	360	01-Nov-2006
2000398343 1	142,500.00	109,803.39	01-Jun-2011	8.500%	LA - 73.83%	180	01-Nov-2006
2000398419 2	165,960.00	162,058.81	01-Dec-2010	10.900%	IL - 90.00%	360	01-Oct-2006
2000398547 2	154,850.00	148,561.72	01-Sep-2011	9.500%	LA - 95.00%	360	01-Nov-2006
2000398839 1	198,000.00	79,353.25	01-Aug-2011	2.000%	FL - 90.00%	360	01-Oct-2006
2000399132 1	131,000.00	154,729.75	01-Aug-2011	2.000%	FL - 50.78%	360	01-Nov-2006
2000399146 1	120,000.00	119,727.75	01-Aug-2011	7.550%	SC - 80.00%	360	01-Nov-2006
2000399301 1	225,000.00	218,463.49	01-Nov-2010	10.550%	TX - 90.00%	360	01-Nov-2006
2000399605 2	202,160.00	189,056.81	01-Aug-2011	3.125%	TN - 80.00%	360	01-Nov-2006
2000399696 1	162,000.00	169,801.47	01-Jun-2011	5.825%	GA - 100.00%	360	01-Nov-2006
2000399829 2	252,900.00	216,932.85	01-Aug-2011	10.450%	AZ - 90.00%	360	01-Dec-2006
2000400090 1	186,550.00	178,502.43	01-Jun-2011	2.125%	CA - 65.00%	360	01-Dec-2006
2000400201 2	126,672.00	128,709.26	01-Aug-2011	9.450%	TX - 80.00%	360	01-Dec-2006
2000400300 2	113,750.00	107,533.44	01-Jul-2011	6.375%	ME - 65.00%	360	01-Nov-2006
2000400311 2	248,000.00	235,897.15	01-Feb-2011	7.990%	CA - 53.68%	360	01-Dec-2006
2000400415 1	127,500.00	125,377.41	01-Jun-2011	7.250%	VA - 85.00%	360	01-Nov-2006
2000400483 2	240,000.00	238,611.71	01-Mar-2011	5.000%	MA - 80.00%	360	01-Dec-2006
2000400687 2	167,450.00	176,990.36	01-Jun-2011	3.000%	CA - 85.00%	360	01-Dec-2006
2000400711 1	315,000.00	270,284.65	01-Aug-2011	2.000%	CA - 67.02%	360	01-Dec-2006
2000401202 1	128,250.00	161,252.02	01-Aug-2011	6.475%	MI - 95.00%	360	01-Dec-2006
2000401208 1	315,000.00	174,196.83	01-Aug-2011	2.000%	FL - 90.00%	360	01-Dec-2006
2000401255 2	412,000.00	411,875.98	01-Jan-2010	5.000%	CA - 80.00%	360	01-Nov-2006
2000401285 1	220,500.00	211,290.00	01-Aug-2011	8.990%	MI - 90.00%	360	01-Dec-2006
2000401494 2	85,000.00	81,321.67	01-Feb-2011	9.050%	AL - 100.00%	360	01-Dec-2006
2000401572 1	54,600.00	52,149.83	01-Jun-2011	10.400%	IN - 84.00%	360	01-Dec-2006
2000401587 1	263,250.00	257,604.40	01-Jul-2008	12.550%	NC - 65.00%	360	01-Dec-2006
2000401669 1	150,000.00	144,242.67	01-Feb-2011	9.550%	TX - 56.82%	360	01-Dec-2006
2000401922 1	120,000.00	114,526.70	01-Dec-2007	8.550%	NY - 25.81%	360	01-Dec-2006
2000403032 2	112,000.00	133,641.82	01-Mar-2010	4.125%	FL - 65.50%	360	01-Jan-2007
2000403237 1	90,000.00	85,889.12	01-Aug-2011	8.950%	TN - 58.07%	360	01-Dec-2006
2000403844 2	153,000.00	147,439.15	01-Jun-2011	8.000%	MO - 90.00%	360	01-Dec-2006
2000403992 1	322,000.00	308,102.53	01-Jul-2009	7.400%	NY - 75.77%	360	01-Dec-2006
2000404103 2	249,850.00	249,644.24	01-Aug-2011	2.875%	LA - 95.00%	360	01-Jan-2007
2000404200 1	150,000.00	145,987.82	01-Aug-2011	4.500%	MI - 75.00%	360	01-Dec-2006
2000404411 1	202,500.00	194,504.28	01-Apr-2009	8.700%	MD - 90.00%	360	01-Jan-2007
2000404520 1	223,500.00	211,672.91	01-Apr-2011	6.250%	PA - 82.78%	360	01-Jan-2007
2000404579 1	195,800.00	186,483.64	01-Aug-2011	8.200%	FL - 89.00%	360	01-Jan-2007
2000404671 2	92,500.00	95,276.68	01-Oct-2010	7.000%	AR - 68.52%	360	01-Jan-2007
2000404873 1	82,400.00	66,288.17	01-Aug-2011	2.000%	MI - 80.00%	360	01-Jan-2007
2000404910 1	138,700.00	129,344.40	01-Jul-2011	4.000%	SC - 95.00%	360	01-Jan-2007

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000405073 2	114,400.00	113,136.18	01-Aug-2007	12.200%	FL - 55.00%	360	01-Jan-2007
2000405629 1	160,160.00	160,160.00	01-Jul-2011	7.800%	GA - 89.48%	360	01-Jan-2007
2000406047 2	176,000.00	166,814.62	01-Jul-2011	7.800%	IL - 80.00%	360	01-Jan-2007
2000406094 2	172,000.00	171,997.86	01-Aug-2010	8.500%	IL - 88.21%	360	01-Jan-2007
TOTAL	8,379,272.00	7,926,803.76					
Became Foreclosure Property in a Prior Period:							
2000387279 2	110,000.00	129,608.92	01-May-2011	3.500%	IN - 84.62%	180	01-Feb-2002
2000387283 2	82,000.00	72,040.03	01-Jun-2011	7.990%	KY - 83.67%	180	01-Feb-2002
2000387314 2	101,600.00	92,106.18	01-Nov-2010	9.750%	TN - 80.00%	360	01-Feb-2002
2000387330 2	268,850.00	303,915.05	01-Jan-2011	3.750%	MI - 95.00%	360	01-Feb-2002
2000387334 2	78,000.00	68,304.01	01-Apr-2009	7.990%	FL - 63.93%	360	01-Mar-2002
2000387365 2	64,800.00	58,521.70	01-Apr-2010	9.375%	TN - 90.00%	360	01-Mar-2002
2000387396 2	120,000.00	106,748.33	01-Sep-2009	5.000%	IN - 77.92%	360	01-Mar-2002
2000387400 2	211,650.00	181,353.40	01-Apr-2011	7.990%	KY - 85.00%	180	01-Mar-2002
2000387404 2	78,750.00	34,517.11	01-Mar-2011	2.000%	FL - 75.00%	360	01-Mar-2002
2000387461 2	152,000.00	135,046.00	01-Jan-2010	7.875%	IL - 80.00%	360	01-Apr-2002
2000387490 2	88,000.00	79,197.20	01-May-2010	9.125%	IN - 80.00%	360	01-Apr-2002
2000387504 2	78,800.00	71,386.11	01-Jan-2009	8.750%	FL - 80.00%	360	01-May-2002
2000387513 2	230,930.00	180,183.01	01-May-2010	9.625%	PA - 70.00%	180	01-May-2002
2000387572 2	86,400.00	77,613.78	01-Feb-2010	3.000%	TN - 90.00%	360	01-May-2002
2000387580 2	56,800.00	47,090.25	01-Nov-2011	8.500%	TX - 80.00%	360	01-May-2002
2000373538 2	316,000.00	336,575.23	01-Dec-2009	8.000%	SC - 89.27%	360	01-Jul-2006
2000373692 1	104,500.00	103,833.37	01-Oct-2008	8.000%	OH - 95.00%	360	01-Jul-2006
2000374511 1	90,000.00	83,275.20	01-Nov-2009	2.500%	SC - 94.74%	360	01-Jul-2006
2000376097 2	567,000.00	560,558.20	01-Sep-2007	9.150%	NY - 90.00%	360	01-Jul-2006
2000376383 1	120,000.00	115,677.68	01-Jan-2008	8.200%	OH - 80.00%	360	01-Jul-2006
2000376536 1	165,750.00	164,565.75	01-Jan-2008	9.500%	OH - 85.00%	360	01-Aug-2006
2000377066 2	157,140.00	155,293.77	01-Dec-2007	9.250%	MI - 90.00%	360	01-Jul-2006
2000377114 1	288,000.00	288,000.00	01-May-2008	9.100%	IL - 80.00%	360	01-Aug-2006
2000378453 1	221,000.00	201,229.47	01-Apr-2009	1.750%	MA - 78.93%	360	01-Aug-2006
2000378636 2	428,000.00	427,863.57	01-Feb-2010	4.250%	FL - 80.00%	360	01-Aug-2006
2000378950 2	660,000.00	648,577.79	01-Apr-2007	10.300%	NY - 100.00%	360	01-Aug-2006
2000379102 1	74,400.00	73,522.10	01-Jun-2007	7.250%	OH - 80.00%	360	01-Aug-2006
2000383254 1	153,850.00	148,170.24	01-Apr-2011	9.000%	MI - 85.00%	360	01-Sep-2006
2000385656 2	283,150.00	275,604.82	01-Oct-2007	7.500%	FL - 79.99%	360	01-Oct-2006
2000385752 1	120,600.00	97,632.99	01-Mar-2010	2.000%	OH - 90.00%	360	01-Nov-2006
2000385777 1	119,000.00	113,683.47	01-Jun-2011	8.900%	FL - 83.80%	360	01-Oct-2006
2000385804 2	124,320.00	122,001.52	01-Feb-2008	9.450%	FL - 80.00%	360	01-Oct-2006
2000395904 1	64,800.00	64,390.25	01-Sep-2006	11.150%	NC - 90.00%	360	01-Oct-2006
2000396155 2	174,510.00	204,111.49	01-Jun-2010	4.250%	FL - 90.00%	360	01-Oct-2006
2000396201 1	153,750.00	151,423.57	01-Aug-2008	10.550%	FL - 75.00%	360	01-Oct-2006
2000396246 2	461,493.00	456,277.83	01-May-2008	9.100%	FL - 95.00%	360	01-Oct-2006
2000396312 2	427,500.00	414,157.58	01-Mar-2009	6.750%	NY - 95.00%	360	01-Oct-2006
2000396447 2	393,750.00	475,744.68	01-Jul-2011	2.750%	TX - 90.00%	360	01-Nov-2006
2000396474 2	430,000.00	430,000.00	01-Jul-2008	8.400%	PA - 100.00%	360	01-Oct-2006
2000396544 1	226,800.00	213,898.00	01-Mar-2011	5.000%	SC - 90.00%	360	01-Oct-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000396624 2	175,920.00	185,805.16	01-Aug-2008	10.300%	FL - 80.00%	360	01-Nov-2006
2000396758 1	133,000.00	130,122.58	01-Apr-2009	11.400%	TX - 95.00%	360	01-Nov-2006
2000396890 1	113,700.00	109,464.30	01-Jun-2010	8.990%	NC - 69.97%	360	01-Oct-2006
2000396901 2	72,400.00	69,785.50	01-Sep-2007	9.300%	SC - 99.31%	360	01-Nov-2006
2000396909 1	153,600.00	161,033.32	01-Aug-2011	7.375%	LA - 77.73%	360	01-Nov-2006
2000396930 2	283,200.00	269,141.61	01-Dec-2009	5.000%	FL - 79.78%	360	01-Oct-2006
2000396936 2	155,800.00	149,899.38	01-Apr-2010	8.500%	FL - 95.00%	360	01-Nov-2006
2000396937 2	128,013.00	122,705.24	01-Jul-2010	9.300%	SC - 95.00%	360	01-Oct-2006
2000396964 1	277,500.00	268,641.71	01-Aug-2011	10.600%	FL - 75.00%	360	01-Nov-2006
2000397031 2	224,000.00	215,554.46	01-Oct-2008	8.200%	FL - 80.00%	360	01-Nov-2006
2000397035 2	546,250.00	536,837.69	01-Oct-2007	9.850%	NJ - 95.00%	360	01-Oct-2006
2000397051 2	163,800.00	157,938.61	01-May-2011	9.990%	AL - 90.00%	360	01-Nov-2006
2000397072 2	286,320.00	286,320.00	01-Jun-2008	8.300%	MD - 80.00%	360	01-Nov-2006
2000397102 2	144,799.00	143,384.84	01-Apr-2008	8.150%	FL - 80.00%	360	01-Nov-2006
2000397104 2	123,500.00	121,479.93	01-Jul-2011	9.500%	FL - 95.00%	360	01-Nov-2006
2000397233 1	113,900.00	110,586.72	01-Jul-2010	11.090%	AL - 85.00%	360	01-Nov-2006
2000397295 1	245,000.00	242,910.12	01-Jan-2008	10.025%	FL - 83.05%	360	01-Nov-2006
2000397376 2	204,000.00	194,861.07	01-Dec-2008	7.250%	FL - 80.00%	360	01-Nov-2006
2000397392 2	269,500.00	261,925.99	01-Nov-2009	7.990%	CA - 77.00%	360	01-Nov-2006
2000397426 1	137,500.00	145,266.22	01-Sep-2010	6.750%	PA - 100.00%	360	01-Nov-2006
2000397446 2	323,000.00	317,995.34	01-Jan-2007	6.625%	NY - 95.00%	360	01-Nov-2006
2000397453 2	418,000.00	406,095.06	01-Dec-2007	9.650%	MD - 95.00%	360	01-Nov-2006
2000397470 2	111,920.00	105,637.37	01-Aug-2009	6.000%	OK - 80.00%	360	01-Nov-2006
2000397497 2	199,500.00	196,945.96	01-Mar-2010	9.990%	FL - 95.00%	360	01-Nov-2006
2000397525 2	148,500.00	145,944.63	01-Jan-2011	6.875%	FL - 90.00%	360	01-Nov-2006
2000397573 1	308,750.00	303,714.66	01-Mar-2008	9.950%	NY - 95.00%	360	01-Nov-2006
2000397599 1	208,000.00	207,926.39	01-Jan-2009	8.500%	MD - 80.00%	360	01-Nov-2006
2000397687 1	147,000.00	145,021.07	01-Sep-2007	10.900%	FL - 65.33%	360	01-Nov-2006
2000397716 2	208,000.00	201,293.40	01-Mar-2011	5.000%	PA - 80.00%	360	01-Nov-2006
2000397739 2	325,000.00	319,245.84	01-Oct-2008	9.350%	FL - 100.00%	360	01-Nov-2006
2000397774 2	220,000.00	215,288.60	01-Jan-2009	6.900%	CA - 80.00%	360	01-Nov-2006
2000397852 1	290,400.00	282,962.08	01-Dec-2007	9.000%	MD - 80.00%	360	01-Nov-2006
2000397857 2	142,500.00	137,168.76	01-May-2011	9.750%	FL - 95.00%	360	01-Nov-2006
2000397859 2	300,000.00	293,315.28	01-Feb-2008	10.250%	NY - 80.00%	360	01-Nov-2006
2000397906 1	135,000.00	130,457.45	01-Mar-2010	8.250%	FL - 90.00%	360	01-Nov-2006
2000397962 1	132,525.00	128,332.83	01-May-2011	10.650%	NC - 95.00%	360	01-Nov-2006
2000398003 2	291,770.00	286,059.87	01-Jun-2011	5.500%	FL - 89.50%	360	01-Nov-2006
2000398099 2	224,000.00	214,795.89	01-May-2008	7.750%	AZ - 80.00%	360	01-Nov-2006
2000398140 2	160,900.00	151,846.48	01-May-2011	7.750%	AZ - 64.62%	360	01-Nov-2006
2000398169 2	117,000.00	114,013.93	01-Mar-2009	10.350%	LA - 90.00%	360	01-Nov-2006
2000398193 2	103,005.00	100,862.47	01-Sep-2010	11.300%	MO - 90.00%	360	01-Nov-2006
2000398225 1	194,000.00	184,022.49	01-Jul-2008	7.990%	SC - 77.60%	360	01-Nov-2006
2000398249 2	225,000.00	223,102.95	01-Nov-2007	8.600%	FL - 75.00%	360	01-Nov-2006
2000398331 1	130,000.00	125,948.13	01-Apr-2008	8.600%	FL - 63.11%	360	01-Nov-2006
2000398342 1	220,000.00	213,732.23	01-Jun-2009	6.800%	FL - 62.86%	360	01-Nov-2006
2000398388 1	272,000.00	262,475.72	01-Dec-2008	8.990%	VA - 85.00%	360	01-Nov-2006
2000398398 2	418,000.00	442,795.67	01-May-2010	4.375%	NY - 95.00%	360	01-Nov-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000398450 1	250,000.00	233,875.64	01-Mar-2010	6.800%	CA - 63.29%	360	01-Nov-2006
2000398473 1	346,500.00	341,938.65	01-Jun-2009	8.900%	FL - 90.00%	360	01-Nov-2006
2000398563 2	239,058.00	230,998.07	01-Aug-2007	8.100%	FL - 80.00%	360	01-Nov-2006
2000398642 1	99,200.00	89,767.70	01-Aug-2010	7.775%	TX - 80.00%	240	01-Nov-2006
2000398691 2	405,300.00	384,958.66	01-Sep-2008	8.350%	FL - 70.00%	360	01-Nov-2006
2000398725 2	620,000.00	602,515.45	01-Sep-2009	5.826%	MD - 84.35%	360	01-Nov-2006
2000398854 1	142,000.00	133,450.41	01-Oct-2010	4.000%	FL - 100.00%	360	01-Nov-2006
2000398920 1	119,120.00	111,948.69	01-Jun-2009	5.000%	NY - 80.00%	360	01-Nov-2006
2000398997 2	255,550.00	250,998.16	01-Feb-2009	9.250%	FL - 95.00%	360	01-Nov-2006
2000399019 2	205,600.00	217,226.29	01-May-2010	2.000%	FL - 80.00%	360	01-Nov-2006
2000399038 2	216,000.00	207,103.62	01-Nov-2008	7.700%	FL - 80.00%	360	01-Nov-2006
2000399100 1	58,500.00	57,021.38	01-Nov-2010	7.450%	FL - 43.99%	360	01-Nov-2006
2000399108 1	135,000.00	133,119.11	01-Jul-2008	7.125%	FL - 90.00%	360	01-Nov-2006
2000399111 1	115,000.00	108,243.49	01-Mar-2009	6.000%	FL - 60.53%	360	01-Nov-2006
2000399134 1	195,000.00	189,743.82	01-Oct-2009	8.875%	FL - 75.00%	360	01-Nov-2006
2000399140 1	208,000.00	205,691.24	01-Nov-2008	9.850%	FL - 89.66%	360	01-Nov-2006
2000399141 1	85,000.00	82,937.33	01-Aug-2007	9.950%	FL - 68.00%	360	01-Nov-2006
2000399142 1	197,300.00	189,686.19	01-Aug-2007	9.600%	FL - 51.65%	360	01-Nov-2006
2000399144 1	85,000.00	82,841.61	01-Apr-2010	6.500%	IA - 85.00%	360	01-Nov-2006
2000399150 1	114,912.00	112,747.86	01-Jul-2007	11.250%	NJ - 90.00%	360	01-Nov-2006
2000399169 2	102,750.00	104,067.24	01-Jul-2011	3.275%	AZ - 75.00%	360	01-Nov-2006
2000399170 1	339,000.00	325,382.50	01-Aug-2007	7.800%	CT - 64.57%	360	01-Nov-2006
2000399190 2	144,000.00	142,477.50	01-Jun-2010	6.625%	PA - 84.96%	360	01-Nov-2006
2000399192 1	328,000.00	320,191.23	01-Jul-2008	6.450%	FL - 80.00%	360	01-Nov-2006
2000399199 1	165,000.00	161,266.22	01-Nov-2008	8.000%	FL - 75.00%	360	01-Nov-2006
2000399221 1	238,400.00	183,964.74	01-Apr-2011	2.000%	FL - 81.92%	360	01-Nov-2006
2000399224 1	231,100.00	225,150.92	01-Nov-2009	7.250%	FL - 88.89%	360	01-Nov-2006
2000399244 1	80,750.00	76,790.37	01-Jul-2010	7.990%	IL - 95.00%	360	01-Nov-2006
2000399246 2	296,100.00	290,819.55	01-Jun-2007	9.500%	FL - 89.46%	360	01-Nov-2006
2000399251 1	219,300.00	217,990.91	01-Nov-2007	9.500%	FL - 85.00%	360	01-Nov-2006
2000399258 2	79,500.00	77,315.74	01-Dec-2009	9.650%	IN - 75.00%	360	01-Nov-2006
2000399261 1	108,000.00	103,973.83	01-Aug-2009	9.990%	NE - 80.00%	360	01-Nov-2006
2000399264 2	150,300.00	146,157.24	01-Jun-2009	9.950%	SC - 90.00%	360	01-Nov-2006
2000399272 1	149,400.00	138,718.42	01-Jul-2011	3.500%	NC - 90.00%	360	01-Nov-2006
2000399275 1	170,000.00	203,104.21	01-May-2011	2.000%	FL - 72.34%	360	01-Nov-2006
2000399276 2	179,550.00	175,818.29	01-Sep-2008	11.400%	WY - 95.00%	360	01-Nov-2006
2000399281 1	244,000.00	234,497.18	01-Mar-2008	8.100%	FL - 73.94%	360	01-Nov-2006
2000399286 1	176,400.00	170,264.19	01-Dec-2007	7.500%	FL - 70.00%	360	01-Nov-2006
2000399316 2	119,000.00	118,577.08	01-Jun-2009	12.100%	FL - 93.70%	360	01-Nov-2006
2000399318 1	58,500.00	55,777.75	01-Dec-2008	8.550%	KY - 68.82%	360	01-Nov-2006
2000399320 1	80,000.00	77,010.50	01-Apr-2011	9.850%	PA - 80.00%	360	01-Nov-2006
2000399337 1	224,000.00	221,959.57	01-Oct-2007	8.400%	FL - 80.00%	360	01-Nov-2006
2000399339 1	210,000.00	206,933.66	01-Oct-2009	8.400%	FL - 58.82%	360	01-Nov-2006
2000399349 2	232,000.00	245,001.93	01-Jul-2010	4.375%	NV - 80.00%	360	01-Nov-2006
2000399369 1	122,000.00	115,517.07	01-Sep-2009	7.800%	IL - 68.54%	360	01-Nov-2006
2000399372 1	127,750.00	121,858.37	01-Nov-2009	8.600%	NY - 73.00%	360	01-Nov-2006
2000399389 2	195,500.00	193,479.89	01-Oct-2008	9.500%	FL - 85.00%	360	01-Nov-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000399391 1	96,000.00	92,375.21	01-Aug-2010	9.750%	NC - 80.00%	360	01-Nov-2006
2000399400 1	190,000.00	183,244.63	01-Oct-2009	8.350%	CT - 100.00%	360	01-Nov-2006
2000399405 2	200,000.00	228,395.82	01-Jul-2010	2.000%	MD - 51.28%	360	01-Nov-2006
2000399410 1	266,100.00	259,317.52	01-Nov-2008	10.500%	FL - 56.62%	360	01-Nov-2006
2000399417 1	190,000.00	189,506.25	01-Oct-2010	7.500%	FL - 59.38%	360	01-Nov-2006
2000399423 1	186,000.00	176,153.73	01-Oct-2009	7.990%	FL - 88.57%	360	01-Nov-2006
2000399431 1	193,500.00	189,001.36	01-May-2011	2.750%	FL - 90.00%	360	01-Nov-2006
2000399432 1	201,500.00	188,568.40	01-Apr-2010	8.075%	FL - 69.48%	360	01-Nov-2006
2000399435 2	100,000.00	98,097.95	01-Feb-2011	8.990%	LA - 80.00%	360	01-Nov-2006
2000399442 1	123,416.00	122,717.70	01-Nov-2010	6.175%	CT - 80.00%	360	01-Nov-2006
2000399461 1	190,000.00	179,281.96	01-Oct-2009	6.250%	VA - 94.06%	360	01-Oct-2006
2000399464 1	170,000.00	166,483.37	01-May-2011	7.550%	FL - 65.39%	360	01-Nov-2006
2000399465 2	200,000.00	204,404.04	01-Nov-2010	2.000%	FL - 74.07%	360	01-Dec-2006
2000399468 1	114,300.00	112,878.28	01-Jul-2011	10.350%	GA - 90.00%	360	01-Nov-2006
2000399470 2	175,200.00	170,741.86	01-Sep-2009	3.000%	FL - 80.00%	360	01-Nov-2006
2000399489 1	100,000.00	97,591.02	01-Jun-2009	5.875%	FL - 54.65%	360	01-Nov-2006
2000399505 1	58,000.00	56,884.62	01-Jun-2008	7.000%	NY - 100.00%	360	01-Nov-2006
2000399521 2	150,400.00	150,400.00	01-Jan-2009	9.900%	FL - 80.00%	360	01-Nov-2006
2000399527 1	100,000.00	100,597.39	01-Feb-2011	3.625%	PA - 80.00%	360	01-Nov-2006
2000399529 2	354,350.00	392,564.75	01-Mar-2011	2.750%	MD - 95.00%	360	01-Nov-2006
2000399544 1	211,500.00	203,491.30	01-Feb-2009	7.900%	FL - 90.00%	360	01-Dec-2006
2000399554 1	193,500.00	188,883.40	01-Apr-2009	8.990%	FL - 90.00%	360	01-Nov-2006
2000399558 1	175,000.00	166,339.98	01-Dec-2009	7.750%	FL - 58.33%	360	01-Nov-2006
2000399559 2	229,393.00	223,301.43	01-Dec-2009	9.750%	GA - 90.00%	360	01-Dec-2006
2000399576 2	119,000.00	113,466.54	01-Feb-2010	8.000%	KY - 100.00%	360	01-Dec-2006
2000399577 1	227,700.00	222,882.56	01-Jun-2009	6.750%	FL - 90.00%	360	01-Nov-2006
2000399586 2	193,600.00	190,124.80	01-May-2011	8.750%	SC - 80.00%	360	01-Nov-2006
2000399592 1	269,000.00	263,098.80	01-Sep-2010	8.050%	NY - 89.67%	360	01-Nov-2006
2000399595 2	532,000.00	522,613.76	01-Nov-2008	8.725%	CA - 80.00%	360	01-Nov-2006
2000399628 1	160,000.00	157,836.71	01-May-2008	10.700%	NY - 80.00%	360	01-Dec-2006
2000399653 2	240,000.00	230,075.94	01-Dec-2008	7.900%	MA - 80.00%	360	01-Nov-2006
2000399655 1	85,600.00	82,541.73	01-May-2008	7.900%	IL - 80.00%	360	01-Nov-2006
2000399657 2	245,000.00	236,294.16	01-Jun-2009	8.600%	FL - 64.64%	360	01-Nov-2006
2000399660 2	350,000.00	345,875.22	01-Nov-2008	8.875%	CA - 70.00%	360	01-Nov-2006
2000399700 1	166,250.00	167,119.92	01-Oct-2010	4.250%	FL - 95.00%	360	01-Dec-2006
2000399720 1	162,350.00	153,590.74	01-Apr-2009	6.990%	FL - 85.00%	360	01-Nov-2006
2000399724 2	132,525.00	131,880.44	01-Mar-2011	8.375%	LA - 95.00%	360	01-Nov-2006
2000399727 2	97,000.00	93,749.87	01-Jul-2008	8.990%	LA - 77.60%	360	01-Nov-2006
2000399728 1	202,500.00	202,500.00	01-Jan-2008	7.625%	FL - 75.00%	360	01-Nov-2006
2000399745 1	270,000.00	264,985.16	01-Feb-2010	7.000%	FL - 90.00%	360	01-Nov-2006
2000399747 1	215,050.00	213,440.68	01-Oct-2007	8.625%	FL - 85.00%	360	01-Dec-2006
2000399780 2	241,300.00	227,656.61	01-Apr-2011	6.125%	TN - 95.00%	360	01-Nov-2006
2000399806 1	81,000.00	78,966.79	01-Mar-2008	9.775%	NJ - 90.00%	360	01-Nov-2006
2000399823 2	108,000.00	105,622.55	01-Apr-2009	8.600%	FL - 80.00%	360	01-Dec-2006
2000399842 1	266,400.00	257,528.81	01-Jul-2009	7.500%	FL - 90.00%	360	01-Nov-2006
2000399852 2	164,000.00	163,926.66	01-Dec-2008	8.050%	CA - 80.00%	360	01-Dec-2006
2000399868 1	246,400.00	236,017.05	01-May-2008	7.800%	NY - 80.00%	360	01-Nov-2006

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2000399872 1	105,000.00	99,500.41	01-Jul-2009	6.000%	NY - 70.47%	360	01-Nov-2006
2000399874 1	71,400.00	69,305.54	01-Dec-2009	8.000%	SC - 85.00%	360	01-Dec-2006
2000399884 2	77,500.00	73,926.78	01-Feb-2010	8.490%	KY - 70.46%	360	01-Dec-2006
2000399886 1	183,200.00	197,582.88	01-Jul-2010	2.000%	CT - 80.00%	360	01-Nov-2006
2000399890 2	89,600.00	89,579.18	01-Jan-2008	7.450%	FL - 80.00%	360	01-Nov-2006
2000399904 1	76,500.00	75,710.47	01-Aug-2009	2.000%	MI - 90.00%	360	01-Dec-2006
2000399920 1	209,000.00	198,033.40	01-Aug-2009	9.700%	GA - 95.00%	360	01-Dec-2006
2000399929 2	318,000.00	314,934.56	01-Jul-2009	8.200%	FL - 79.50%	360	01-Nov-2006
2000399937 1	152,800.00	145,077.03	01-Feb-2011	7.990%	UT - 80.00%	360	01-Dec-2006
2000399953 2	100,000.00	97,751.09	01-Jul-2010	6.750%	OH - 80.00%	360	01-Dec-2006
2000399957 2	148,400.00	141,247.94	01-Feb-2010	4.000%	FL - 80.00%	360	01-Dec-2006
2000399974 1	124,800.00	118,354.59	01-Feb-2010	7.850%	MS - 80.00%	360	01-Dec-2006
2000399979 1	117,000.00	115,203.58	01-Feb-2010	9.400%	WA - 90.00%	360	01-Dec-2006
2000399980 2	169,900.00	166,246.48	01-Mar-2009	11.100%	FL - 100.00%	360	01-Dec-2006
2000399983 1	267,750.00	392,433.44	01-Aug-2010	2.000%	FL - 85.00%	360	01-Dec-2006
2000399994 1	109,250.00	108,119.72	01-Apr-2011	2.000%	FL - 52.52%	360	01-Nov-2006
2000400015 1	158,000.00	156,911.84	01-Feb-2010	7.875%	FL - 83.16%	360	01-Nov-2006
2000400021 1	90,000.00	87,522.93	01-Jul-2009	8.990%	GA - 75.00%	360	01-Dec-2006
2000400059 2	646,000.00	639,871.12	01-Oct-2006	9.650%	NY - 95.00%	360	01-Nov-2006
2000400070 2	134,900.00	130,466.89	01-Mar-2009	10.300%	OK - 95.00%	360	01-Dec-2006
2000400097 1	216,750.00	211,897.95	01-Oct-2008	10.400%	SC - 85.00%	360	01-Nov-2006
2000400101 2	132,000.00	127,813.43	01-Oct-2009	8.950%	FL - 80.00%	360	01-Dec-2006
2000400119 1	102,900.00	93,691.67	01-May-2010	1.750%	FL - 73.50%	360	01-Dec-2006
2000400129 2	169,600.00	165,507.81	01-Apr-2009	9.950%	FL - 80.00%	360	01-Dec-2006
2000400133 2	82,500.00	78,836.30	01-Jul-2011	7.000%	OH - 100.00%	360	01-Dec-2006
2000400152 1	206,500.00	201,758.73	01-Feb-2011	7.650%	FL - 70.00%	360	01-Nov-2006
2000400153 1	127,500.00	118,076.03	01-Mar-2011	2.000%	FL - 57.96%	360	01-Nov-2006
2000400160 2	153,000.00	149,864.84	01-Nov-2007	10.100%	SC - 90.00%	360	01-Dec-2006
2000400164 1	238,700.00	235,066.12	01-Sep-2008	7.900%	DC - 70.00%	360	01-Dec-2006
2000400167 1	119,992.00	118,927.40	01-Oct-2010	10.700%	FL - 80.00%	360	01-Nov-2006
2000400175 1	86,800.00	83,247.17	01-Mar-2011	9.500%	TX - 80.00%	360	01-Nov-2006
2000400183 1	170,000.00	163,518.59	01-Feb-2009	6.625%	FL - 73.91%	360	01-Nov-2006
2000400184 1	120,000.00	117,968.30	01-Oct-2009	6.125%	MD - 75.00%	360	01-Nov-2006
2000400190 2	118,500.00	106,674.34	01-Nov-2010	1.750%	MI - 75.00%	360	01-Dec-2006
2000400193 2	354,000.00	341,018.69	01-Sep-2010	8.125%	NY - 59.50%	360	01-Dec-2006
2000400205 2	500,000.00	490,542.07	01-May-2009	8.250%	MD - 93.46%	360	01-Dec-2006
2000400223 2	56,700.00	54,862.42	01-May-2009	9.250%	PA - 89.57%	360	01-Dec-2006
2000400256 1	148,000.00	141,184.31	01-Oct-2010	6.000%	FL - 74.00%	360	01-Dec-2006
2000400270 1	124,200.00	116,543.17	01-Aug-2009	6.500%	FL - 69.00%	360	01-Dec-2006
2000400275 1	77,000.00	79,497.45	01-May-2011	9.850%	LA - 63.64%	360	01-Dec-2006
2000400278 2	209,600.00	207,406.48	01-Oct-2008	7.490%	FL - 80.00%	360	01-Dec-2006
2000400281 1	119,375.00	116,222.99	01-Nov-2009	9.650%	FL - 62.50%	360	01-Dec-2006
2000400283 2	306,769.00	294,033.21	01-Dec-2010	9.400%	TX - 100.00%	360	01-Dec-2006
2000400289 2	225,000.00	219,841.01	01-Jul-2007	10.100%	NJ - 90.00%	360	01-Dec-2006
2000400297 1	82,500.00	79,740.42	01-Mar-2009	9.990%	OR - 51.24%	360	01-Dec-2006
2000400302 2	81,000.00	76,738.65	01-May-2010	8.450%	OH - 90.00%	360	01-Dec-2006
2000400303 1	272,000.00	270,040.93	01-May-2007	9.700%	MA - 80.00%	360	01-Nov-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000400305 2	133,000.00	129,005.37	01-Dec-2008	7.875%	FL - 70.00%	360	01-Dec-2006
2000400320 2	138,700.00	134,655.20	01-Dec-2008	8.990%	FL - 95.00%	360	01-Dec-2006
2000400327 1	361,000.00	360,002.29	01-Apr-2009	7.000%	SC - 95.00%	360	01-Dec-2006
2000400342 1	192,500.00	186,570.67	01-Apr-2008	8.600%	FL - 70.00%	360	01-Nov-2006
2000400358 1	234,400.00	228,868.32	01-Jul-2008	7.600%	FL - 80.00%	360	01-Dec-2006
2000400364 1	94,400.00	90,944.05	01-Apr-2011	9.150%	TX - 80.00%	360	01-Dec-2006
2000400365 2	190,000.00	188,987.28	01-Apr-2011	5.000%	CA - 80.00%	360	01-Dec-2006
2000400377 2	256,500.00	254,909.42	01-Jun-2008	9.300%	FL - 90.00%	360	01-Dec-2006
2000400381 2	87,200.00	85,057.70	01-Aug-2009	9.990%	NY - 80.00%	360	01-Dec-2006
2000400416 1	133,200.00	131,268.76	01-Jul-2008	10.200%	FL - 64.98%	360	01-Dec-2006
2000400424 2	64,400.00	68,338.96	01-Jul-2010	7.250%	SC - 80.00%	360	01-Dec-2006
2000400433 1	139,500.00	141,666.15	01-Apr-2011	6.000%	FL - 90.00%	360	01-Dec-2006
2000400434 1	117,000.00	113,066.29	01-Dec-2009	7.650%	FL - 61.58%	360	01-Dec-2006
2000400448 2	120,000.00	114,863.44	01-Sep-2010	8.990%	NC - 65.22%	360	01-Dec-2006
2000400456 1	256,000.00	244,212.90	01-Mar-2010	8.500%	MD - 80.00%	360	01-Dec-2006
2000400459 1	145,000.00	135,286.90	01-Mar-2011	3.625%	FL - 59.18%	360	01-Dec-2006
2000400465 1	105,000.00	99,785.05	01-Mar-2011	6.000%	FL - 56.76%	360	01-Dec-2006
2000400476 1	252,000.00	266,019.57	01-Mar-2011	6.000%	MD - 90.00%	360	01-Dec-2006
2000400482 2	74,800.00	72,278.12	01-Mar-2010	9.950%	TX - 80.00%	360	01-Dec-2006
2000400484 2	206,392.00	206,392.00	01-May-2007	8.900%	FL - 80.00%	360	01-Dec-2006
2000400486 1	255,500.00	249,820.66	01-Jun-2008	6.750%	CT - 94.98%	360	01-Dec-2006
2000400495 2	155,000.00	146,224.39	01-Jul-2010	6.250%	FL - 65.96%	360	01-Nov-2006
2000400496 1	151,200.00	144,817.42	01-Apr-2011	7.375%	LA - 90.00%	360	01-Nov-2006
2000400525 1	115,000.00	109,165.25	01-Mar-2011	7.750%	OH - 69.70%	360	01-Dec-2006
2000400526 1	136,000.00	131,703.93	01-Mar-2009	8.000%	FL - 79.07%	360	01-Dec-2006
2000400528 1	74,400.00	71,616.97	01-Mar-2010	6.000%	FL - 80.00%	360	01-Dec-2006
2000400538 1	73,800.00	72,154.53	01-Jun-2009	8.900%	KY - 90.00%	360	01-Dec-2006
2000400551 1	175,500.00	169,408.91	01-Jan-2009	8.990%	NJ - 65.00%	360	01-Dec-2006
2000400555 1	84,750.00	81,928.09	01-Jul-2009	8.990%	PA - 75.00%	360	01-Dec-2006
2000400564 1	209,950.00	208,093.07	01-Feb-2008	8.150%	FL - 84.32%	360	01-Dec-2006
2000400566 2	81,000.00	77,804.81	01-Feb-2011	9.350%	IL - 90.00%	360	01-Dec-2006
2000400569 1	105,000.00	103,548.38	01-Jan-2008	7.500%	FL - 74.47%	360	01-Dec-2006
2000400572 1	297,000.00	290,149.80	01-Dec-2008	7.990%	FL - 90.00%	360	01-Dec-2006
2000400583 1	187,000.00	181,257.85	01-Oct-2010	3.250%	FL - 88.63%	360	01-Nov-2006
2000400593 1	140,000.00	132,121.29	01-Aug-2009	7.990%	ME - 70.00%	360	01-Dec-2006
2000400600 2	101,000.00	97,400.40	01-Apr-2010	9.900%	SC - 92.66%	360	01-Dec-2006
2000400601 1	142,000.00	139,929.13	01-Jun-2011	3.625%	OH - 100.00%	360	01-Dec-2006
2000400607 2	206,400.00	204,244.39	01-Jul-2007	9.100%	FL - 80.00%	360	01-Dec-2006
2000400616 1	301,250.00	287,588.76	01-Jul-2011	9.990%	FL - 89.93%	360	01-Dec-2006
2000400622 1	238,750.00	238,750.00	01-Dec-2010	3.200%	NV - 84.36%	360	01-Dec-2006
2000400625 1	199,200.00	190,463.75	01-Nov-2009	7.500%	CT - 83.00%	360	01-Dec-2006
2000400639 2	356,000.00	339,725.49	01-Jan-2009	6.900%	FL - 80.00%	360	01-Dec-2006
2000400646 1	81,700.00	77,299.73	01-Aug-2010	9.300%	NC - 95.00%	360	01-Dec-2006
2000400647 2	423,000.00	416,742.63	01-Apr-2007	10.250%	FL - 90.00%	360	01-Dec-2006
2000400656 1	136,000.00	141,652.40	01-Aug-2010	5.100%	NC - 80.00%	360	01-Dec-2006
2000400659 1	152,000.00	144,993.80	01-Jul-2011	9.950%	IN - 92.12%	360	01-Dec-2006
2000400661 1	180,000.00	179,004.08	01-Jul-2010	2.000%	FL - 80.00%	360	01-Dec-2006

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2000400665 2	237,500.00	237,500.00	01-Jul-2009	8.050%	FL - 95.00%	360	01-Dec-2006
2000400669 2	228,225.00	223,709.62	01-Nov-2008	9.300%	FL - 85.00%	360	01-Dec-2006
2000400683 2	282,831.00	282,831.00	01-Nov-2008	9.375%	FL - 73.75%	360	01-Dec-2006
2000400715 2	603,000.00	581,229.71	01-Apr-2009	8.100%	CA - 90.00%	360	01-Dec-2006
2000400718 2	127,500.00	125,039.87	01-Dec-2009	10.400%	OH - 85.00%	360	01-Dec-2006
2000400721 2	549,000.00	533,691.62	01-Jul-2007	6.375%	NY - 90.00%	360	01-Dec-2006
2000400728 2	160,650.00	155,965.47	01-Apr-2009	7.500%	AL - 90.00%	360	01-Dec-2006
2000400742 2	67,200.00	62,694.54	01-Mar-2010	4.750%	IN - 80.00%	360	01-Dec-2006
2000400777 1	135,750.00	131,043.64	01-Apr-2011	9.990%	CT - 75.00%	360	01-Dec-2006
2000400790 2	129,520.00	125,440.21	01-Sep-2009	8.950%	IL - 80.00%	360	01-Dec-2006
2000400803 2	140,000.00	131,938.89	01-Feb-2009	8.500%	PA - 80.00%	360	01-Dec-2006
2000400806 2	212,800.00	212,733.50	01-Nov-2008	7.500%	FL - 80.00%	360	01-Dec-2006
2000400832 2	201,000.00	194,530.85	01-Apr-2009	9.100%	FL - 78.82%	360	01-Dec-2006
2000400858 1	72,000.00	70,429.63	01-Jun-2009	8.990%	OH - 100.00%	360	01-Dec-2006
2000400880 2	261,090.00	250,405.83	01-Mar-2011	9.150%	WA - 90.00%	360	01-Dec-2006
2000400887 2	203,512.00	199,601.41	01-Sep-2010	8.450%	NC - 80.00%	360	01-Dec-2006
2000400890 1	283,500.00	276,035.15	01-Sep-2007	9.350%	NJ - 90.00%	360	01-Dec-2006
2000400895 2	67,500.00	59,048.23	01-Jun-2011	9.150%	GA - 62.50%	180	01-Dec-2006
2000400900 1	369,000.00	362,851.90	01-Dec-2008	7.650%	MD - 90.00%	360	01-Dec-2006
2000400901 1	133,600.00	131,968.35	01-Nov-2008	8.450%	FL - 80.00%	360	01-Dec-2006
2000400904 2	420,000.00	414,266.95	01-Apr-2009	8.700%	NJ - 80.00%	360	01-Dec-2006
2000400921 1	152,000.00	164,571.95	01-Mar-2010	3.775%	PA - 100.00%	360	01-Dec-2006
2000400935 2	147,250.00	142,945.87	01-Dec-2008	8.750%	FL - 95.00%	360	01-Dec-2006
2000400949 2	169,520.00	163,475.15	01-Feb-2009	7.600%	FL - 80.00%	360	01-Dec-2006
2000400950 1	101,000.00	94,725.17	01-Aug-2009	6.000%	NY - 78.91%	360	01-Dec-2006
2000400951 2	472,500.00	458,016.67	01-Nov-2006	9.150%	NY - 90.00%	360	01-Dec-2006
2000400952 1	102,894.00	99,555.15	01-Jun-2011	6.375%	IA - 90.00%	360	01-Dec-2006
2000400956 1	163,200.00	163,200.00	01-Mar-2008	8.050%	FL - 69.45%	360	01-Dec-2006
2000400979 2	80,000.00	77,353.70	01-Jan-2010	10.300%	TX - 80.00%	360	01-Dec-2006
2000400983 1	68,200.00	52,986.05	01-Dec-2010	7.650%	CT - 59.30%	180	01-Dec-2006
2000400990 1	57,000.00	45,027.32	01-Jul-2011	8.850%	TX - 78.08%	180	01-Dec-2006
2000400997 2	264,800.00	264,800.00	01-Feb-2009	5.000%	CA - 80.00%	360	01-Dec-2006
2000401008 1	245,000.00	238,694.59	01-Feb-2008	9.450%	MD - 67.12%	360	01-Dec-2006
2000401024 1	116,100.00	113,566.28	01-Jun-2009	7.250%	SC - 90.00%	360	01-Dec-2006
2000401033 2	283,900.00	275,406.14	01-Oct-2010	10.990%	PA - 85.00%	360	01-Dec-2006
2000401042 1	75,001.00	70,843.10	01-May-2011	7.450%	LA - 78.37%	360	01-Dec-2006
2000401043 1	75,600.00	74,307.49	01-Feb-2010	8.250%	FL - 78.75%	360	01-Dec-2006
2000401052 2	375,000.00	355,920.89	01-Sep-2008	7.600%	PA - 75.00%	360	01-Dec-2006
2000401064 2	120,000.00	118,160.07	01-Jan-2010	8.300%	FL - 80.00%	360	01-Dec-2006
2000401087 1	150,000.00	148,771.52	01-Aug-2007	9.990%	FL - 47.62%	360	01-Dec-2006
2000401095 1	110,400.00	108,321.70	01-Jun-2008	8.990%	FL - 80.00%	360	01-Dec-2006
2000401107 1	143,000.00	138,723.74	01-Apr-2009	6.050%	FL - 74.79%	360	01-Dec-2006
2000401129 2	357,100.00	357,026.40	01-Dec-2009	2.500%	FL - 94.99%	360	01-Dec-2006
2000401131 1	134,400.00	134,265.43	01-Jun-2009	8.300%	WA - 80.00%	360	01-Dec-2006
2000401139 2	500,000.00	473,042.63	01-Aug-2009	6.000%	NJ - 94.70%	360	01-Dec-2006
2000401162 1	121,600.00	116,775.07	01-Mar-2008	9.250%	TX - 80.00%	360	01-Dec-2006
2000401177 2	220,500.00	219,371.21	01-Oct-2008	8.000%	CT - 90.00%	360	01-Dec-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000401185 2	177,600.00	167,417.45	01-Sep-2010	7.250%	CO - 80.00%	360	01-Dec-2006
2000401197 1	146,700.00	145,159.41	01-Jan-2009	9.650%	LA - 90.00%	360	01-Dec-2006
2000401203 2	121,500.00	120,619.87	01-Jun-2007	10.500%	FL - 90.00%	360	01-Dec-2006
2000401206 1	104,000.00	101,995.76	01-Aug-2009	9.100%	FL - 75.36%	360	01-Dec-2006
2000401211 1	280,000.00	270,351.16	01-Aug-2010	9.990%	PA - 80.00%	360	01-Dec-2006
2000401233 1	114,750.00	108,372.60	01-Aug-2009	6.250%	FL - 78.60%	360	01-Dec-2006
2000401242 2	242,250.00	275,650.20	01-Nov-2010	2.875%	FL - 95.00%	360	01-Dec-2006
2000401247 2	212,000.00	208,027.10	01-Dec-2009	11.400%	PA - 80.00%	360	01-Dec-2006
2000401248 1	205,500.00	201,589.06	01-Mar-2010	10.425%	CT - 100.00%	360	01-Dec-2006
2000401249 1	157,500.00	157,391.08	01-Jun-2008	8.300%	FL - 90.00%	360	01-Dec-2006
2000401251 2	229,600.00	240,700.31	01-Mar-2011	8.875%	AL - 80.00%	360	01-Dec-2006
2000401257 1	315,000.00	306,452.82	01-Apr-2008	7.275%	FL - 60.00%	360	01-Dec-2006
2000401263 1	75,100.00	72,254.95	01-May-2008	8.225%	FL - 41.26%	360	01-Dec-2006
2000401264 1	89,250.00	84,192.97	01-Oct-2010	9.100%	MI - 85.00%	360	01-Dec-2006
2000401283 2	237,650.00	227,619.08	01-Sep-2010	2.000%	FL - 70.00%	360	01-Dec-2006
2000401307 1	100,000.00	96,214.62	01-Mar-2010	7.375%	IN - 100.00%	360	01-Nov-2006
2000401318 2	450,000.00	433,680.11	01-Oct-2008	7.600%	FL - 53.76%	360	01-Dec-2006
2000401319 1	250,000.00	234,505.88	01-Apr-2011	1.750%	FL - 73.53%	360	01-Dec-2006
2000401322 1	101,600.00	98,524.54	01-Apr-2008	8.750%	IL - 80.00%	360	01-Dec-2006
2000401335 2	148,000.00	137,199.19	01-Jul-2010	3.375%	FL - 80.00%	360	01-Dec-2006
2000401347 2	147,250.00	143,924.35	01-Feb-2009	10.850%	NC - 95.00%	360	01-Dec-2006
2000401362 1	316,000.00	311,746.24	01-Mar-2008	6.000%	FL - 80.00%	360	01-Dec-2006
2000401374 2	250,000.00	243,605.84	01-Feb-2008	7.000%	FL - 81.97%	360	01-Dec-2006
2000401413 1	67,500.00	65,694.88	01-Jan-2009	9.150%	SC - 90.00%	360	01-Dec-2006
2000401414 1	56,500.00	57,815.14	01-Jul-2011	6.000%	OH - 100.00%	360	01-Dec-2006
2000401418 2	92,000.00	89,977.70	01-Jul-2009	8.950%	OH - 100.00%	360	01-Dec-2006
2000401427 1	151,920.00	146,713.23	01-Dec-2007	7.750%	FL - 80.00%	360	01-Dec-2006
2000401459 1	260,000.00	256,354.41	01-Jul-2009	10.700%	FL - 77.61%	360	01-Dec-2006
2000401469 2	146,400.00	142,264.15	01-Feb-2008	8.600%	FL - 80.00%	360	01-Dec-2006
2000401493 2	156,560.00	154,171.70	01-Oct-2007	9.600%	FL - 100.00%	360	01-Dec-2006
2000401502 1	152,000.00	148,532.22	01-Oct-2010	7.990%	FL - 80.00%	360	01-Dec-2006
2000401516 1	175,500.00	169,998.21	01-Jan-2009	7.100%	FL - 65.00%	360	01-Dec-2006
2000401526 1	260,000.00	253,709.79	01-Dec-2008	9.800%	FL - 65.82%	360	01-Dec-2006
2000401557 1	88,500.00	84,059.64	01-Apr-2010	1.750%	FL - 75.00%	360	01-Dec-2006
2000401558 1	92,700.00	89,562.72	01-Jul-2010	8.650%	IL - 89.14%	360	01-Dec-2006
2000401577 2	122,400.00	119,717.21	01-Mar-2010	7.800%	SC - 80.00%	360	01-Dec-2006
2000401579 2	121,500.00	116,743.39	01-Sep-2010	9.650%	FL - 90.00%	360	01-Dec-2006
2000401580 2	65,000.00	63,573.23	01-Jul-2009	9.150%	IN - 100.00%	360	01-Dec-2006
2000401585 1	117,000.00	117,777.43	01-May-2011	7.000%	LA - 90.00%	360	01-Dec-2006
2000401588 1	191,900.00	188,773.98	01-Apr-2008	9.750%	FL - 95.00%	360	01-Dec-2006
2000401604 1	65,000.00	63,225.57	01-Jul-2010	11.150%	NC - 70.65%	360	01-Dec-2006
2000401636 1	237,500.00	258,633.72	01-Jul-2010	6.125%	FL - 63.33%	360	01-Dec-2006
2000401659 1	140,000.00	137,305.14	01-Jan-2008	10.990%	CT - 70.00%	360	01-Dec-2006
2000401662 2	636,000.00	627,537.19	01-Feb-2008	8.800%	NJ - 80.00%	360	01-Dec-2006
2000401664 1	153,900.00	151,347.61	01-Oct-2008	7.990%	FL - 68.40%	360	01-Dec-2006
2000401675 1	88,000.00	83,986.50	01-Sep-2009	8.550%	LA - 74.58%	360	01-Dec-2006
2000401679 1	328,000.00	343,868.85	01-Aug-2010	2.750%	MD - 79.42%	360	01-Dec-2006

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2000401682 2	372,000.00	352,617.72	01-Mar-2011	7.800%	NY - 80.00%	360	01-Dec-2006
2000401703 1	202,500.00	193,492.11	01-Jan-2010	7.250%	FL - 75.00%	360	01-Dec-2006
2000401705 2	151,719.00	151,586.22	01-Oct-2009	8.350%	IL - 80.00%	360	01-Dec-2006
2000401706 2	232,750.00	229,134.39	01-Sep-2008	9.750%	FL - 95.00%	360	01-Dec-2006
2000401715 2	107,000.00	103,961.24	01-Dec-2007	8.990%	NY - 68.59%	360	01-Dec-2006
2000401727 2	85,455.00	84,299.51	01-May-2007	10.700%	TX - 90.00%	360	01-Dec-2006
2000401753 2	106,200.00	107,300.97	01-Aug-2010	6.050%	SC - 90.00%	360	01-Dec-2006
2000401755 1	108,000.00	102,167.01	01-May-2011	7.600%	FL - 90.00%	360	01-Dec-2006
2000401759 1	121,000.00	115,834.09	01-Mar-2011	8.950%	IL - 45.66%	360	01-Dec-2006
2000401767 1	108,000.00	99,515.96	01-Mar-2010	3.000%	FL - 80.00%	360	01-Dec-2006
2000401769 1	200,000.00	192,973.15	01-Jul-2010	7.850%	FL - 80.00%	360	01-Dec-2006
2000401791 2	100,400.00	95,507.46	01-Jul-2009	3.000%	FL - 82.30%	360	01-Dec-2006
2000401793 1	332,500.00	326,969.38	01-Mar-2009	6.000%	MD - 94.19%	360	01-Dec-2006
2000401798 2	459,200.00	452,405.46	01-Feb-2008	8.350%	NY - 80.00%	360	01-Dec-2006
2000401803 2	127,680.00	124,736.58	01-Dec-2010	7.750%	FL - 57.00%	360	01-Dec-2006
2000401810 2	508,500.00	508,500.00	01-Feb-2008	9.200%	CA - 90.00%	360	01-Dec-2006
2000401815 2	81,000.00	79,794.41	01-Apr-2009	9.990%	OH - 100.00%	360	01-Dec-2006
2000401834 1	178,500.00	177,232.36	01-Jul-2008	8.990%	FL - 85.00%	360	01-Dec-2006
2000401847 1	135,000.00	131,183.47	01-Mar-2008	8.800%	FL - 75.00%	360	01-Dec-2006
2000401860 1	164,700.00	159,695.82	01-Jan-2010	10.750%	NC - 90.00%	360	01-Dec-2006
2000401878 1	326,250.00	316,097.80	01-Jul-2008	8.600%	NY - 75.00%	360	01-Dec-2006
2000401887 1	115,920.00	111,315.38	01-Jul-2010	9.200%	GA - 92.00%	360	01-Dec-2006
2000401889 1	112,000.00	111,278.82	01-Jul-2011	6.250%	OH - 80.00%	360	01-Dec-2006
2000401892 2	228,600.00	222,071.11	01-Jan-2008	8.950%	FL - 90.00%	360	01-Dec-2006
2000401893 2	100,000.00	96,841.32	01-Mar-2008	9.250%	FL - 59.17%	360	01-Dec-2006
2000401894 1	155,000.00	151,494.88	01-Sep-2009	10.050%	FL - 53.45%	360	01-Dec-2006
2000401900 1	163,500.00	212,043.28	01-Jul-2011	2.000%	FL - 75.00%	360	01-Dec-2006
2000401906 2	101,600.00	98,493.84	01-Oct-2007	8.700%	NC - 80.00%	360	01-Dec-2006
2000401913 1	70,000.00	71,843.43	01-May-2011	6.375%	MI - 63.64%	360	01-Dec-2006
2000401919 2	200,000.00	194,022.65	01-Feb-2009	9.650%	DE - 100.00%	360	01-Dec-2006
2000401927 1	191,700.00	183,153.10	01-Apr-2010	7.250%	NY - 78.25%	360	01-Nov-2006
2000401929 2	445,500.00	430,106.60	01-Apr-2011	4.875%	NY - 90.00%	360	01-Dec-2006
2000401936 1	344,000.00	335,034.88	01-Jul-2008	8.550%	FL - 80.00%	360	01-Dec-2006
2000401938 1	135,000.00	133,392.60	01-Jan-2007	10.100%	FL - 90.00%	360	01-Dec-2006
2000401942 1	277,950.00	274,431.45	01-Oct-2007	9.950%	FL - 85.00%	360	01-Dec-2006
2000401946 1	212,500.00	209,657.03	01-Apr-2008	8.650%	FL - 85.00%	360	01-Dec-2006
2000401951 1	176,000.00	169,314.25	01-Apr-2011	9.990%	CT - 80.00%	360	01-Dec-2006
2000401953 1	308,750.00	303,345.00	01-Mar-2008	5.750%	NY - 95.00%	360	01-Dec-2006
2000401959 2	337,500.00	351,241.04	01-Mar-2010	2.000%	NJ - 90.00%	360	01-Dec-2006
2000401982 2	204,000.00	193,002.40	01-Jul-2011	2.750%	IL - 85.00%	360	01-Dec-2006
2000401989 1	56,700.00	54,770.94	01-May-2011	8.250%	MI - 56.14%	360	01-Dec-2006
2000401991 2	75,100.00	71,395.24	01-Jul-2011	8.200%	AL - 56.47%	360	01-Dec-2006
2000402016 1	138,000.00	133,163.27	01-Mar-2010	9.990%	IN - 100.00%	360	01-Dec-2006
2000402054 1	144,810.00	141,695.03	01-Mar-2009	9.350%	SC - 90.00%	360	01-Dec-2006
2000402081 2	319,920.00	308,169.55	01-Mar-2010	4.990%	FL - 80.00%	360	01-Dec-2006
2000402084 1	81,900.00	78,144.90	01-Jun-2011	7.000%	IN - 90.00%	360	01-Nov-2006
2000402087 1	170,000.00	139,412.86	01-Nov-2010	2.000%	FL - 56.67%	360	01-Dec-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000402088 1	176,640.00	173,359.83	01-Jul-2009	9.850%	FL - 80.00%	360	01-Dec-2006
2000402092 2	432,000.00	432,000.00	01-Sep-2008	7.500%	CA - 90.00%	360	01-Dec-2006
2000402101 1	149,200.00	147,511.36	01-Jul-2008	8.950%	MD - 80.00%	360	01-Dec-2006
2000402108 2	345,000.00	408,975.03	01-Jul-2011	2.000%	CA - 87.34%	360	01-Dec-2006
2000402138 2	423,000.00	417,109.16	01-Oct-2007	8.200%	NY - 90.00%	360	01-Dec-2006
2000402151 1	228,000.00	226,903.12	01-Oct-2008	8.000%	FL - 95.00%	360	01-Dec-2006
2000402153 2	166,410.00	159,331.34	01-Jul-2010	8.950%	FL - 90.00%	360	01-Dec-2006
2000402155 2	332,400.00	325,699.85	01-Sep-2008	7.150%	FL - 80.00%	360	01-Dec-2006
2000402158 2	208,000.00	203,118.93	01-Feb-2009	6.000%	FL - 80.00%	360	01-Dec-2006
2000402163 1	175,655.00	169,498.36	01-Sep-2010	9.990%	PA - 95.00%	360	01-Dec-2006
2000402172 2	173,600.00	173,600.00	01-Nov-2009	7.350%	FL - 80.00%	360	01-Dec-2006
2000402179 1	400,000.00	381,971.42	01-Nov-2008	7.000%	FL - 65.04%	360	01-Dec-2006
2000402188 1	134,400.00	132,089.96	01-Feb-2011	6.125%	FL - 80.00%	360	01-Dec-2006
2000402191 1	211,000.00	207,544.17	01-Dec-2010	9.100%	CT - 80.00%	360	01-Dec-2006
2000402202 1	85,500.00	83,499.64	01-Jan-2011	8.500%	NC - 90.00%	360	01-Dec-2006
2000402210 1	95,000.00	91,332.42	01-Aug-2009	6.350%	FL - 73.08%	360	01-Dec-2006
2000402216 1	252,000.00	244,097.02	01-Feb-2011	3.625%	CA - 80.00%	360	01-Dec-2006
2000402223 1	215,550.00	218,525.16	01-May-2011	7.350%	DE - 90.00%	360	01-Nov-2006
2000402252 1	236,000.00	228,288.91	01-Feb-2010	8.100%	FL - 84.89%	360	01-Oct-2006
2000402259 2	123,300.00	117,965.56	01-May-2011	4.750%	GA - 90.00%	360	01-Sep-2006
2000402265 2	178,500.00	173,790.95	01-Oct-2008	7.750%	FL - 85.00%	360	01-Dec-2006
2000402274 1	133,000.00	128,974.20	01-May-2009	8.950%	FL - 68.21%	360	01-Nov-2006
2000402276 1	140,000.00	137,403.00	01-Oct-2008	9.300%	FL - 70.00%	360	01-Nov-2006
2000402280 1	256,500.00	246,765.35	01-Nov-2009	7.750%	FL - 90.00%	360	01-Dec-2006
2000402284 1	229,500.00	222,621.12	01-Apr-2009	9.510%	FL - 85.00%	360	01-Nov-2006
2000402285 1	231,000.00	226,413.74	01-Jul-2007	7.750%	FL - 68.96%	360	01-Dec-2006
2000402290 1	134,000.00	126,712.23	01-May-2008	7.750%	FL - 65.05%	360	01-Nov-2006
2000402301 2	718,200.00	682,467.26	01-Oct-2010	7.480%	FL - 90.00%	360	01-Dec-2006
2000402302 1	149,000.00	169,651.49	01-Apr-2010	3.500%	FL - 78.42%	360	01-Dec-2006
2000403123 1	336,000.00	334,833.80	01-Jul-2008	7.500%	FL - 76.36%	360	01-Oct-2006
2000386669 2	220,000.00	248,493.28	01-May-2010	2.750%	MI - 80.00%	360	01-Apr-2001
2000386793 2	45,900.00	42,327.34	01-Dec-2009	9.500%	MT - 85.00%	360	01-Jul-2001
2000387243 2	192,420.00	191,390.44	01-May-2011	3.125%	SC - 90.00%	360	01-Feb-2002
2000387360 2	98,940.00	90,661.76	01-Nov-2009	10.375%	TN - 97.00%	180	01-Mar-2002
2000380795 2	530,000.00	512,564.59	01-Jul-2009	8.000%	NJ - 89.98%	360	01-Aug-2006
2000381119 1	360,000.00	351,159.46	01-Feb-2009	10.800%	MA - 90.00%	360	01-Sep-2006
2000385608 2	140,000.00	134,738.59	01-May-2009	8.350%	MA - 74.07%	360	01-Oct-2006
2000396893 2	94,000.00	91,204.47	01-Jan-2009	8.450%	FL - 80.00%	360	01-Oct-2006
2000397058 1	228,000.00	222,190.27	01-Jan-2007	10.100%	NJ - 80.00%	360	01-Nov-2006
2000397224 1	57,800.00	56,809.24	01-Jul-2011	8.900%	TN - 85.00%	360	01-Nov-2006
2000397731 2	603,000.00	598,631.56	01-Nov-2007	7.125%	NY - 90.00%	360	01-Oct-2006
2000398368 2	450,000.00	443,544.96	01-Jul-2007	8.000%	NY - 90.00%	360	01-Nov-2006
2000398457 1	220,000.00	217,976.50	01-Oct-2006	8.250%	FL - 80.00%	360	01-Nov-2006
2000398652 2	220,000.00	214,065.05	01-Aug-2008	9.400%	NJ - 80.00%	360	01-Nov-2006
2000399104 1	67,500.00	66,810.96	01-Dec-2007	7.990%	MO - 75.00%	360	01-Nov-2006
2000399536 1	99,000.00	95,496.33	01-Nov-2009	10.350%	MS - 90.00%	360	01-Nov-2006
2000399918 1	197,812.00	191,457.87	01-Apr-2008	7.900%	FL - 42.36%	360	01-Dec-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
2000402325 2	596,000.00	509,674.01	01-Apr-2011	7.100%	CA - 74.97%	360	01-Dec-2006
2000402326 2	210,800.00	196,683.24	01-Oct-2010	3.375%	PA - 85.00%	360	01-Dec-2006
2000402334 1	181,450.00	177,028.01	01-Mar-2008	9.700%	FL - 95.00%	360	01-Dec-2006
2000402363 1	108,000.00	104,637.15	01-Mar-2009	6.325%	FL - 90.00%	360	01-Dec-2006
2000402371 1	270,900.00	267,580.62	01-Oct-2008	10.450%	MA - 70.00%	360	01-Dec-2006
2000402382 1	115,850.00	112,072.39	01-May-2009	8.800%	FL - 70.00%	360	01-Dec-2006
2000402396 2	312,000.00	308,774.67	01-Oct-2007	7.650%	FL - 80.00%	360	01-Dec-2006
2000402408 2	442,000.00	483,834.17	01-Jun-2011	2.000%	CA - 85.00%	360	01-Dec-2006
2000402410 2	77,900.00	81,422.73	01-Aug-2010	7.500%	FL - 95.00%	360	01-Dec-2006
2000402411 1	182,000.00	186,600.62	01-Jul-2010	2.000%	FL - 91.00%	360	01-Dec-2006
2000402429 1	132,000.00	128,978.41	01-Apr-2007	10.250%	PA - 80.00%	360	01-Dec-2006
2000402473 2	143,000.00	141,896.25	01-Mar-2007	12.000%	FL - 100.00%	180	01-Dec-2006
2000402495 2	436,500.00	433,022.21	01-Feb-2007	10.100%	NY - 90.00%	360	01-Dec-2006
2000402510 2	99,000.00	98,687.82	01-May-2008	10.950%	FL - 90.00%	360	01-Dec-2006
2000402526 2	220,500.00	216,143.39	01-Jun-2008	11.400%	VA - 90.00%	360	01-Dec-2006
2000402534 1	92,700.00	90,485.06	01-Aug-2007	9.900%	IN - 90.00%	360	01-Dec-2006
2000402539 1	225,000.00	218,047.39	01-Mar-2011	6.625%	IL - 78.13%	360	01-Dec-2006
2000402557 2	220,000.00	219,929.95	01-Apr-2008	7.500%	FL - 80.00%	360	01-Dec-2006
2000402559 1	77,400.00	73,503.80	01-Mar-2010	7.950%	NC - 90.00%	360	01-Dec-2006
2000402565 1	82,400.00	78,970.11	01-Apr-2011	8.950%	MI - 80.00%	360	01-Dec-2006
2000402584 1	190,000.00	183,052.92	01-Mar-2010	9.900%	SC - 95.00%	360	01-Jan-2007
2000402587 1	84,750.00	81,434.82	01-Mar-2010	8.850%	NC - 75.00%	360	01-Dec-2006
2000402615 1	275,500.00	272,155.92	01-Aug-2009	8.175%	FL - 95.00%	360	01-Dec-2006
2000402627 1	50,400.00	48,547.76	01-May-2009	8.900%	IN - 78.75%	360	01-Dec-2006
2000402636 1	83,100.00	80,349.45	01-Dec-2008	6.500%	NY - 94.97%	360	01-Dec-2006
2000402670 1	300,000.00	307,330.51	01-May-2011	8.500%		360	01-Dec-2006
2000402691 2	124,925.00	121,964.46	01-Jan-2008	7.125%	NC - 95.00%	360	01-Dec-2006
2000402696 1	112,000.00	112,075.88	01-Nov-2010	5.550%	DE - 60.54%	360	01-Dec-2006
2000402716 2	96,000.00	92,329.47	01-May-2010	7.990%	FL - 80.00%	360	01-Jan-2007
2000402726 1	202,500.00	201,268.74	01-Nov-2007	9.550%	FL - 90.00%	360	01-Dec-2006
2000402753 2	251,200.00	246,433.76	01-Aug-2008	6.750%	FL - 80.00%	360	01-Jan-2007
2000402759 2	222,750.00	209,887.30	01-Aug-2010	7.250%	FL - 75.00%	360	01-Dec-2006
2000402788 1	148,000.00	153,973.73	01-Feb-2011	2.000%	PA - 80.00%	360	01-Dec-2006
2000402811 1	247,500.00	243,303.77	01-Jul-2010	4.450%	MI - 90.00%	360	01-Dec-2006
2000402814 2	152,910.00	149,056.60	01-Aug-2009	10.275%	SC - 90.00%	360	01-Dec-2006
2000402820 2	99,450.00	97,520.75	01-May-2009	8.000%	MO - 85.00%	360	01-May-2006
2000402822 1	57,600.00	55,356.14	01-Nov-2007	8.000%	SC - 90.00%	360	01-May-2006
2000402877 1	178,500.00	175,687.13	01-May-2008	9.750%	FL - 85.00%	360	01-Dec-2006
2000402893 2	298,400.00	288,546.69	01-Oct-2007	8.100%	CA - 80.00%	360	01-Dec-2006
2000402926 2	252,000.00	240,377.88	01-Oct-2010	7.800%	FL - 90.00%	360	01-Jan-2007
2000402928 1	120,650.00	115,010.48	01-Jul-2011	8.300%	SC - 95.00%	360	01-Jan-2007
2000402959 2	560,500.00	560,500.00	01-May-2008	8.550%	NY - 95.00%	360	01-Jan-2007
2000402973 1	75,000.00	71,905.05	01-Jun-2009	8.990%	PA - 62.50%	360	01-Jan-2007
2000403017 2	248,000.00	229,514.47	01-Sep-2009	2.000%	FL - 80.00%	360	01-Jan-2007
2000403030 1	181,600.00	171,043.30	01-May-2011	5.900%	CO - 80.00%	360	01-Dec-2006
2000403036 1	285,000.00	290,852.30	01-Apr-2010	2.250%	TX - 75.00%	360	01-Dec-2006
2000403045 1	121,500.00	128,135.23	01-Jul-2010	3.750%	GA - 83.79%	360	01-Jan-2007

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000403047 1	140,000.00	136,567.89	01-Nov-2007	10.300%	TX - 80.00%	360	01-Jan-2007
2000403048 1	244,000.00	235,919.63	01-Aug-2009	8.900%	CT - 76.73%	360	01-Dec-2006
2000403077 2	97,930.00	129,754.91	01-Oct-2010	4.500%	WA - 70.00%	360	01-Dec-2006
2000403083 2	332,000.00	325,775.49	01-Jul-2007	8.900%	FL - 80.00%	360	01-Dec-2006
2000403093 2	219,100.00	214,868.26	01-Jun-2010	8.275%	DC - 70.00%	360	01-Dec-2006
2000403102 1	396,000.00	392,005.61	01-May-2008	9.200%	FL - 88.00%	360	01-Jan-2007
2000403115 2	186,000.00	170,580.04	01-Jun-2010	3.000%	MS - 80.00%	360	01-Dec-2006
2000403151 1	370,500.00	369,914.49	01-Sep-2008	9.100%	NY - 95.00%	360	01-Dec-2006
2000403166 1	72,000.00	68,867.48	01-May-2010	8.700%	IN - 90.00%	360	01-Jan-2007
2000403191 2	410,772.00	410,772.00	01-Aug-2008	7.700%	FL - 80.00%	360	01-Jan-2007
2000403214 1	146,700.00	143,087.99	01-Dec-2008	9.800%	GA - 90.00%	360	01-Dec-2006
2000403242 1	173,250.00	170,735.86	01-Sep-2008	8.400%	FL - 75.00%	360	01-Dec-2006
2000403256 2	410,946.00	398,963.88	01-Apr-2008	9.145%	FL - 99.74%	360	01-Dec-2006
2000403260 1	317,600.00	308,605.96	01-Jul-2009	8.000%	MD - 80.00%	360	01-Dec-2006
2000403267 2	312,000.00	306,416.61	01-Jul-2008	8.100%	FL - 80.00%	360	01-Jan-2007
2000403292 2	224,000.00	220,204.82	01-Dec-2006	7.900%	FL - 80.00%	360	01-Jan-2007
2000403296 1	72,000.00	68,440.83	01-Nov-2010	6.625%	SC - 80.00%	360	01-Dec-2006
2000403298 1	119,000.00	114,013.44	01-Dec-2010	7.000%	OH - 85.00%	360	01-Jan-2007
2000403314 2	136,000.00	132,105.84	01-Jul-2008	9.025%	NJ - 80.00%	360	01-Dec-2006
2000403325 1	135,000.00	144,618.99	01-Dec-2010	7.125%	VT - 90.00%	360	01-Dec-2006
2000403335 2	247,000.00	245,924.45	01-May-2008	9.990%	NJ - 95.00%	360	01-Dec-2006
2000403345 2	184,000.00	175,969.40	01-Jun-2011	8.990%	TX - 80.00%	360	01-Jan-2007
2000403356 2	260,000.00	290,059.54	01-Jan-2011	2.000%	CA - 59.77%	360	01-Dec-2006
2000403382 2	276,000.00	263,239.24	01-Jan-2010	1.945%	FL - 80.00%	360	01-Jan-2007
2000403398 2	396,370.00	390,851.08	01-Jul-2009	7.990%	FL - 90.00%	360	01-Jan-2007
2000403418 2	367,000.00	359,943.81	01-Apr-2009	5.750%	CT - 69.91%	360	01-Dec-2006
2000403427 1	340,000.00	339,840.00	01-Sep-2007	5.250%	FL - 80.00%	360	01-Jan-2007
2000403428 1	153,000.00	148,916.96	01-Mar-2009	9.990%	PA - 87.93%	360	01-Dec-2006
2000403454 2	316,504.00	316,464.93	01-Oct-2009	6.800%	NV - 80.00%	360	01-Jan-2007
2000403462 1	76,000.00	74,820.15	01-Jul-2009	9.700%	FL - 100.00%	360	01-Dec-2006
2000403467 1	133,000.00	128,337.40	01-Jun-2011	9.990%	OH - 95.00%	360	01-Dec-2006
2000403505 2	134,705.00	132,738.28	01-Jan-2009	7.900%	FL - 80.00%	360	01-Jan-2007
2000403523 2	508,000.00	508,000.00	01-Jul-2007	5.500%	NJ - 77.91%	360	01-Dec-2006
2000403529 1	287,000.00	276,521.51	01-Apr-2009	6.500%	FL - 59.79%	360	01-Dec-2006
2000403530 1	79,600.00	76,107.23	01-Jul-2008	5.000%	GA - 80.00%	360	01-Dec-2006
2000403549 2	161,010.00	159,687.70	01-Jul-2011	6.900%	GA - 90.00%	360	01-Dec-2006
2000403551 1	50,350.00	48,945.94	01-Apr-2010	10.450%	TN - 95.00%	360	01-Dec-2006
2000403590 2	467,200.00	467,200.00	01-Sep-2008	7.975%	FL - 80.00%	360	01-Jan-2007
2000403604 2	117,000.00	115,172.43	01-May-2008	9.800%	FL - 90.00%	360	01-Jan-2007
2000403613 1	157,000.00	149,327.93	01-May-2010	8.050%	SC - 100.00%	360	01-Jan-2007
2000403618 1	131,120.00	131,120.00	01-Nov-2008	6.900%	FL - 80.00%	360	01-Jan-2007
2000403621 2	224,000.00	220,900.15	01-Oct-2008	8.100%	FL - 80.00%	360	01-Jan-2007
2000403626 2	570,000.00	550,105.94	01-Sep-2008	9.900%	FL - 64.77%	360	01-Jan-2007
2000403627 2	152,000.00	151,953.77	01-Oct-2009	7.300%	CA - 53.33%	360	01-Jan-2007
2000403663 2	170,000.00	166,879.03	01-Dec-2007	7.000%	MD - 42.50%	360	01-Dec-2006
2000403667 1	305,000.00	282,075.33	01-Jul-2010	4.000%	NY - 73.49%	360	01-Dec-2006
2000403673 2	278,640.00	274,418.58	01-Feb-2008	8.150%		360	01-Jan-2007

Mortgage Pass-Through Certificates

December 27, 2011 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
2000403678 1	185,000.00	174,613.10	01-Aug-2009	1.750%	FL - 89.37%	360	01-Nov-2006
2000403694 2	142,800.00	170,931.86	01-Dec-2009	2.000%	FL - 85.00%	360	01-Dec-2006
2000403713 1	403,200.00	400,178.04	01-Oct-2007	8.700%	FL - 84.00%	360	01-Dec-2006
2000403714 2	149,500.00	142,122.71	01-Jul-2010	6.250%	OH - 100.00%	360	01-Jan-2007
2000403728 2	174,250.00	167,622.92	01-Jan-2010	8.100%	MS - 85.00%	360	01-Dec-2006
2000403735 2	358,200.00	351,484.53	01-Nov-2007	8.750%	FL - 90.00%	360	01-Jan-2007
2000403739 1	92,880.00	91,776.98	01-Dec-2007	11.150%	FL - 90.00%	360	01-Jan-2007
2000403742 1	80,000.00	77,687.41	01-Jun-2009	8.300%	KY - 91.95%	360	01-Jan-2007
2000403743 1	155,000.00	157,194.75	01-Apr-2010	2.500%	FL - 52.54%	360	01-Jan-2007
2000403754 2	212,000.00	207,602.96	01-Jan-2007	8.350%	FL - 80.00%	360	01-Jan-2007
2000403761 1	245,000.00	228,877.65	01-Mar-2011	4.500%	LA - 100.00%	360	01-Jan-2007
2000403794 2	154,500.00	149,067.57	01-May-2011	6.150%	CA - 50.49%	360	01-Jan-2007
2000403840 2	256,500.00	254,444.37	01-Aug-2008	8.500%	FL - 90.00%	360	01-Jan-2007
2000403881 1	150,750.00	145,986.58	01-May-2009	8.990%	TN - 90.00%	360	01-Jan-2007
2000403889 2	149,520.00	149,520.00	01-Mar-2009	7.750%	FL - 80.00%	360	01-Jan-2007
2000403892 1	77,900.00	76,703.61	01-Aug-2009	10.250%	FL - 95.00%	360	01-Jan-2007
2000403900 2	200,000.00	200,000.00	01-Aug-2008	7.700%	FL - 80.00%	360	01-Jan-2007
2000403902 2	50,400.00	49,013.40	01-Feb-2010	8.950%	MI - 80.00%	360	01-Jan-2007
2000403912 1	90,000.00	87,819.94	01-Jul-2008	9.700%	FL - 73.17%	360	01-Jan-2007
2000403945 1	153,000.00	149,523.11	01-Aug-2009	1.750%	FL - 90.00%	360	01-Jan-2007
2000403977 2	204,000.00	204,000.00	01-May-2009	7.900%	FL - 80.00%	360	01-Jan-2007
2000404001 2	592,500.00	592,500.00	01-Oct-2007	6.850%	NJ - 75.00%	360	01-Jan-2007
2000404002 1	200,000.00	227,862.52	01-Jul-2010	2.000%	FL - 61.54%	360	01-Jan-2007
2000404019 2	200,000.00	194,399.18	01-Apr-2009	6.750%	WI - 80.00%	360	01-Dec-2006
2000404024 2	344,000.00	422,877.18	01-Mar-2010	3.150%	FL - 80.00%	360	01-Jan-2007
2000404031 1	210,000.00	209,443.58	01-Aug-2008	6.375%	FL - 77.78%	360	01-Jan-2007
2000404050 1	213,750.00	208,874.74	01-Dec-2007	9.990%	FL - 75.00%	360	01-Jan-2007
2000404071 2	145,600.00	138,454.34	01-Jan-2011	2.000%	CA - 80.00%	360	01-Dec-2006
2000404076 2	260,000.00	260,000.00	01-Sep-2008	7.990%	FL - 80.00%	360	01-Jan-2007
2000404085 2	151,812.00	150,678.67	01-May-2007	10.300%	NC - 80.00%	360	01-Jan-2007
2000404090 1	69,350.00	66,803.49	01-Apr-2011	9.600%	IN - 95.00%	360	01-Jan-2007
2000404091 1	93,600.00	93,600.00	01-Sep-2009	7.900%	FL - 80.00%	360	01-Jan-2007
2000404134 2	100,000.00	96,458.92	01-Feb-2010	5.500%	FL - 43.48%	360	01-Jan-2007
2000404183 2	204,250.00	198,825.85	01-Feb-2010	11.350%	KY - 95.00%	360	01-Jan-2007
2000404189 1	208,800.00	202,321.41	01-Apr-2008	8.990%	PA - 80.00%	360	01-Jan-2007
2000404224 1	328,250.00	318,335.52	01-Jun-2008	9.990%	FL - 65.00%	360	01-Jan-2007
2000404259 2	204,000.00	204,000.00	01-Jul-2009	5.200%	CA - 80.00%	360	01-Jan-2007
2000404273 1	60,900.00	73,059.89	01-Jun-2010	9.750%	OH - 68.43%	360	01-Jan-2007
2000404274 2	231,200.00	221,858.35	01-Nov-2008	7.600%	FL - 80.00%	360	01-Jan-2007
2000404301 1	165,000.00	159,071.94	01-Aug-2009	8.490%	FL - 77.83%	360	01-Jan-2007
2000404325 2	423,000.00	409,032.91	01-May-2007	7.990%	NY - 90.00%	360	01-Jan-2007
2000404330 1	159,600.00	156,318.71	01-Sep-2008	9.250%	FL - 95.00%	360	01-Jan-2007
2000404343 1	100,000.00	94,847.90	01-Jun-2009	7.750%	FL - 41.68%	360	01-Jan-2007
2000404350 2	248,000.00	246,459.81	01-Jul-2010	6.625%	MD - 74.92%	360	01-Jan-2007
2000404360 1	295,500.00	277,256.64	01-Apr-2009	6.550%	FL - 36.39%	360	01-Jan-2007
2000404364 2	508,500.00	503,383.03	01-Jan-2007	9.250%	NJ - 90.00%	360	01-Jan-2007
2000404366 1	164,700.00	180,613.45	01-Aug-2010	2.000%	FL - 90.00%	360	01-Jan-2007

Mortgage Pass-Through Certificates

December 27, 2011 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
2000404380 1	319,500.00	319,176.37	01-Feb-2008	10.500%	AL - 90.00%	360	01-Jan-2007
2000404387 1	157,500.00	148,998.20	01-Oct-2010	7.550%	TN - 90.00%	360	01-Jan-2007
2000404403 2	157,500.00	151,429.69	01-Aug-2009	10.650%	SC - 90.00%	360	01-Jan-2007
2000404417 1	150,000.00	141,811.55	01-Sep-2008	7.350%	FL - 69.28%	360	01-Jan-2007
2000404470 2	237,500.00	233,984.55	01-Jul-2007	9.200%	FL - 95.00%	360	01-Dec-2006
2000404472 2	240,000.00	234,945.92	01-Apr-2009	8.750%	FL - 80.00%	360	01-Jan-2007
2000404478 2	178,000.00	172,824.05	01-Aug-2008	9.500%	FL - 100.00%	360	01-Jan-2007
2000404494 2	242,000.00	239,370.31	01-Dec-2008	9.450%	MD - 80.00%	360	01-Jan-2007
2000404502 1	232,500.00	228,463.01	01-Sep-2008	9.175%	FL - 75.00%	360	01-Jan-2007
2000404504 1	117,000.00	119,869.96	01-Mar-2011	3.850%	MI - 90.00%	360	01-Jan-2007
2000404506 1	166,000.00	160,941.29	01-Nov-2008	8.275%	FL - 52.04%	360	01-Jan-2007
2000404530 2	199,750.00	231,705.07	01-Dec-2009	2.750%	FL - 85.00%	360	01-Jan-2007
2000404531 1	360,000.00	330,337.50	01-Nov-2010	2.000%	CA - 80.00%	360	01-Jan-2007
2000404535 1	243,200.00	238,101.71	01-May-2007	8.300%	FL - 80.00%	360	01-Jan-2007
2000404549 1	230,750.00	225,018.60	01-Jul-2008	9.550%	MA - 74.44%	360	01-Jan-2007
2000404554 2	282,600.00	310,000.27	01-Sep-2010	2.000%	FL - 90.00%	360	01-Jan-2007
2000404557 2	70,400.00	72,888.78	01-Sep-2011	8.000%	KY - 80.00%	360	01-Jan-2007
2000404577 1	148,700.00	144,432.20	01-Nov-2010	9.990%	FL - 84.97%	360	01-Jan-2007
2000404584 1	297,000.00	294,220.04	01-May-2008	7.850%	FL - 90.00%	360	01-Jan-2007
2000404603 2	64,000.00	62,017.00	01-Apr-2010	8.700%	OH - 80.00%	360	01-Jan-2007
2000404604 1	144,000.00	158,425.20	01-Jul-2011	4.240%	MI - 80.00%	360	01-Jan-2007
2000404610 1	150,500.00	144,848.07	01-Sep-2009	9.850%	PA - 70.00%	360	01-Jan-2007
2000404650 2	136,000.00	134,123.02	01-Jun-2009	6.950%	FL - 80.00%	360	01-Jan-2007
2000404676 1	150,000.00	146,072.61	01-Aug-2007	9.200%	FL - 73.17%	360	01-Jan-2007
2000404677 2	146,110.00	141,010.47	01-Feb-2009	9.900%	SC - 95.00%	360	01-Jan-2007
2000404685 1	125,000.00	118,722.39	01-May-2011	7.900%	FL - 42.52%	360	01-Jan-2007
2000404688 2	63,000.00	60,490.43	01-May-2009	8.000%	NM - 90.00%	360	01-Dec-2006
2000404702 2	140,600.00	156,489.31	01-Apr-2011	3.125%	FL - 95.00%	360	01-Jan-2007
2000404704 2	116,000.00	112,706.42	01-Jan-2008	8.850%	FL - 80.00%	360	01-Jan-2007
2000404727 1	145,000.00	142,915.97	01-Oct-2008	9.550%	CT - 61.70%	360	01-Jan-2007
2000404730 2	1,040,000.00	1,008,459.47	01-Dec-2006	8.500%	CA - 80.00%	360	01-Jan-2007
2000404734 1	180,000.00	195,958.56	01-Jul-2011	5.375%	FL - 65.93%	360	01-Jan-2007
2000404740 2	202,500.00	200,553.36	01-Jul-2009	8.000%	FL - 90.00%	360	01-Jan-2007
2000404743 1	380,000.00	364,934.32	01-Sep-2010	9.400%	IL - 95.00%	360	01-Jan-2007
2000404821 1	131,200.00	124,637.83	01-Mar-2011	7.950%	KS - 80.00%	360	01-Jan-2007
2000404839 2	392,000.00	392,000.00	01-Aug-2009	6.700%	CA - 80.00%	360	01-Jan-2007
2000404856 1	123,500.00	120,031.89	01-Dec-2007	7.850%	FL - 72.65%	360	01-Jan-2007
2000404901 1	323,000.00	314,304.10	01-Oct-2008	9.550%	FL - 95.00%	360	01-Jan-2007
2000404922 2	113,272.00	113,254.06	01-Nov-2010	9.100%	FL - 80.00%	360	01-Jan-2007
2000404934 1	152,000.00	146,030.12	01-Feb-2010	9.350%	FL - 80.00%	360	01-Jan-2007
2000404942 1	153,000.00	151,716.81	01-Mar-2009	6.375%	FL - 85.00%	360	01-Jan-2007
2000404945 2	548,250.00	533,189.07	01-Aug-2010	5.500%	CA - 89.15%	360	01-Jan-2007
2000404962 1	215,000.00	205,658.80	01-Jun-2009	5.000%	FL - 70.72%	360	01-Jan-2007
2000404968 1	64,125.00	62,863.90	01-Jun-2009	6.500%	LA - 75.00%	360	01-Jan-2007
2000404971 1	72,250.00	71,556.84	01-Nov-2007	12.175%	AR - 85.00%	360	01-Jan-2007
2000404976 2	133,000.00	126,947.70	01-Oct-2010	8.450%	AZ - 95.00%	360	01-Jan-2007
2000404991 2	198,000.00	250,999.96	01-Apr-2010	2.000%	FL - 90.00%	360	01-Jan-2007

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
2000405007 2	451,250.00	454,231.60	01-Jan-2011	7.300%	FL - 90.00%	360	01-Dec-2006
2000405025 1	228,800.00	225,968.58	01-Aug-2007	10.950%	FL - 80.00%	360	01-Jan-2007
2000405053 1	228,650.00	224,767.26	01-Oct-2007	8.990%	FL - 85.00%	360	01-Jan-2007
2000405055 1	427,500.00	486,138.73	01-Dec-2010	2.000%	MA - 90.00%	360	01-Jan-2007
2000405065 1	131,300.00	126,183.77	01-Jan-2009	7.700%	FL - 65.00%	360	01-Jan-2007
2000405074 2	118,800.00	117,442.33	01-Nov-2009	8.950%	FL - 80.00%	360	01-Jan-2007
2000405087 1	270,000.00	257,707.24	01-Oct-2009	5.000%	FL - 90.00%	360	01-Jan-2007
2000405095 2	144,000.00	148,417.33	01-Nov-2010	9.375%	FL - 90.00%	360	01-Jan-2007
2000405101 1	245,000.00	238,764.89	01-Dec-2009	6.000%	MD - 70.00%	360	01-Jan-2007
2000405104 2	152,000.00	145,947.63	01-Nov-2008	7.850%	FL - 80.00%	360	01-Jan-2007
2000405106 2	386,100.00	382,726.32	01-Mar-2008	9.750%	NJ - 90.00%	360	01-Jan-2007
2000405113 1	200,000.00	196,659.64	01-Jul-2009	9.650%	FL - 51.55%	360	01-Jan-2007
2000405114 1	295,450.00	69,951.49	01-Feb-2011	2.000%	FL - 95.00%	360	01-Jan-2007
2000405122 2	450,000.00	425,049.69	01-Mar-2008	5.375%	FL - 34.20%	360	01-Jan-2007
2000405126 1	210,000.00	204,657.51	01-Aug-2009	8.000%	FL - 79.85%	360	01-Jan-2007
2000405158 1	277,500.00	265,376.81	01-Sep-2009	7.500%	CT - 75.00%	360	01-Dec-2006
2000405195 2	114,800.00	105,905.29	01-Jun-2010	8.990%	TX - 80.00%	360	01-Jan-2007
2000405208 2	176,800.00	208,706.79	01-Jul-2010	2.350%	FL - 85.00%	360	01-Jan-2007
2000405219 2	688,750.00	681,080.99	01-Oct-2009	9.300%	FL - 95.00%	360	01-Jan-2007
2000405230 1	88,900.00	86,568.11	01-Jul-2009	9.950%	GA - 70.00%	360	01-Jan-2007
2000405232 1	71,250.00	69,691.64	01-Feb-2009	10.990%	MS - 75.00%	360	01-Jan-2007
2000405252 1	153,000.00	139,665.27	01-May-2009	1.750%	OK - 90.00%	360	01-Jan-2007
2000405257 1	60,790.00	58,848.39	01-Sep-2009	8.800%	FL - 49.83%	360	01-Jan-2007
2000405266 2	120,000.00	119,971.33	01-Jul-2008	7.300%	IL - 80.00%	360	01-Jan-2007
2000405276 2	612,000.00	599,244.12	01-May-2007	10.450%	FL - 90.00%	360	01-Jan-2007
2000405289 2	442,000.00	437,421.91	01-Mar-2007	5.625%	FL - 85.00%	360	01-Jan-2007
2000405352 1	405,000.00	401,251.64	01-Nov-2008	8.200%	FL - 90.00%	360	01-Jan-2007
2000405355 2	315,000.00	317,484.58	01-Jul-2010	6.750%	DC - 90.00%	360	01-Jan-2007
2000405377 1	190,000.00	182,176.79	01-Jan-2011	8.990%	MD - 77.55%	360	01-Jan-2007
2000405382 1	66,750.00	64,560.43	01-Apr-2010	8.990%	SC - 75.00%	360	01-Jan-2007
2000405470 2	88,000.00	83,386.01	01-Jun-2011	7.650%	MS - 68.22%	360	01-Jan-2007
2000405479 1	86,400.00	85,140.98	01-Dec-2008	10.150%	FL - 80.00%	360	01-Jan-2007
2000405502 2	194,750.00	192,358.86	01-Apr-2009	9.990%	NC - 95.00%	360	01-Jan-2007
2000405505 1	117,000.00	115,714.58	01-Mar-2009	9.200%	FL - 90.00%	360	01-Jan-2007
2000405530 1	136,000.00	136,000.00	01-Dec-2008	8.650%	FL - 80.00%	360	01-Jan-2007
2000405561 1	150,000.00	145,683.79	01-May-2011	5.000%	MD - 48.70%	360	01-Jan-2007
2000405569 1	137,750.00	136,425.92	01-Mar-2010	8.950%	FL - 95.00%	360	01-Jan-2007
2000405590 1	125,000.00	100,526.76	01-Jul-2009	7.650%	SC - 92.59%	180	01-Jan-2007
2000405597 2	337,500.00	318,150.86	01-Dec-2008	7.250%	NJ - 71.96%	360	01-Dec-2006
2000405618 2	313,500.00	307,023.55	01-Oct-2007	8.250%	FL - 95.00%	360	01-Jan-2007
2000405646 1	209,000.00	201,657.28	01-Aug-2008	8.400%	FL - 58.87%	360	01-Jan-2007
2000405649 1	127,500.00	123,504.48	01-Nov-2009	8.990%	PA - 87.93%	360	01-Jan-2007
2000405654 2	148,800.00	144,766.37	01-Mar-2011	6.350%	TX - 80.00%	360	01-Jan-2007
2000405689 1	178,000.00	168,679.60	01-Nov-2009	6.250%	FL - 61.59%	360	01-Jan-2007
2000405716 2	216,000.00	212,262.85	01-Sep-2008	7.850%	FL - 80.00%	360	01-Jan-2007
2000405728 2	153,900.00	148,115.22	01-Jul-2009	9.500%	OK - 90.00%	360	01-Jan-2007
2000405730 1	123,500.00	122,089.56	01-May-2010	10.250%	LA - 95.00%	360	01-Jan-2007

Mortgage Pass-Through Certificates

December 27, 2011 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
2000405736 2	133,600.00	130,498.20	01-Mar-2009	7.550%	SC - 80.00%	360	01-Jan-2007
2000405762 2	437,000.00	425,656.23	01-Apr-2010	7.250%	CA - 69.92%	360	01-Jan-2007
2000405779 2	161,100.00	160,766.21	01-Feb-2011	5.125%	FL - 90.00%	360	01-Jan-2007
2000405815 2	196,400.00	196,400.00	01-Jul-2009	5.000%	FL - 80.00%	360	01-Jan-2007
2000405890 2	151,650.00	148,447.55	01-Mar-2009	7.950%	FL - 90.00%	360	01-Jan-2007
2000405922 2	521,100.00	521,100.00	01-Aug-2007	8.250%	FL - 90.00%	360	01-Jan-2007
2000405926 1	306,000.00	300,056.73	01-Aug-2008	9.100%	FL - 88.70%	360	01-Jan-2007
2000405927 1	156,000.00	147,680.13	01-Sep-2009	8.750%	NJ - 65.00%	360	01-Jan-2007
2000405941 1	144,400.00	142,543.96	01-Jul-2008	10.990%	IN - 95.00%	360	01-Jan-2007
2000405944 2	304,000.00	297,257.15	01-Feb-2010	9.990%	FL - 95.00%	360	01-Jan-2007
2000405974 2	250,000.00	245,976.22	01-Jun-2008	9.650%	FL - 100.00%	360	01-Jan-2007
2000405986 2	211,761.00	207,011.10	01-Apr-2008	7.750%	FL - 80.00%	360	01-Jan-2007
2000405990 2	161,500.00	161,447.36	01-Aug-2008	8.350%	MD - 85.00%	360	01-Jan-2007
2000406032 1	145,840.00	141,005.38	01-Sep-2007	7.990%	NY - 80.00%	360	01-Jan-2007
2000406125 1	179,100.00	174,571.11	01-Mar-2008	9.450%	MD - 90.00%	360	01-Jan-2007
2000406165 2	400,000.00	400,000.00	01-Apr-2008	6.200%	FL - 80.00%	360	01-Jan-2007
2000406191 2	338,700.00	326,910.08	01-Jun-2008	8.450%	FL - 84.99%	360	01-Jan-2007
2000406198 2	655,500.00	645,157.83	01-Jul-2007	9.750%	FL - 95.00%	360	01-Jan-2007
2000406333 2	149,600.00	147,316.65	01-Feb-2008	7.600%	FL - 80.00%	360	01-Jan-2007
2000406352 1	105,300.00	104,182.12	01-Apr-2011	10.200%	GA - 78.00%	360	01-Jan-2007
2000406358 1	213,750.00	211,276.03	01-Jun-2008	8.900%	FL - 87.25%	360	01-Jan-2007
2000406395 2	239,200.00	226,083.45	01-Jan-2011	2.125%	CA - 80.00%	360	01-Jan-2007
2000406398 1	152,000.00	155,937.26	01-Dec-2010	4.875%	CO - 80.00%	360	01-Jan-2007
2000406404 2	184,500.00	183,145.90	01-Mar-2009	8.900%	FL - 90.00%	360	01-Jan-2007
2000406407 2	135,000.00	131,379.52	01-Aug-2008	9.150%	FL - 90.00%	360	01-Jan-2007
2000406408 1	91,800.00	90,069.24	01-Aug-2008	9.900%	MS - 90.00%	360	01-Jan-2007
2000406443 2	151,920.00	145,069.03	01-Mar-2010	8.500%	SC - 80.00%	360	01-Jan-2007
2000406459 2	208,000.00	206,881.99	01-Jul-2011	7.625%	FL - 80.00%	360	01-Jan-2007
TOTAL	146,717,083.00	144,107,269.94					
TOTAL	155,096,355.00	152,034,073.70					

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

Bankruptcy 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 Bankruptcy Property this Period:							
2000399367 2	96,640.00	94,951.41	01-May-2011	8.850%	SC - 80.00%	360	01-Nov-2006
2000400107 2	29,800.00	29,412.11	01-Aug-2008	11.490%	MI - 100.00%	180	01-Dec-2006
2000402813 1	159,600.00	159,202.34	01-Oct-2010	6.375%	FL - 93.88%	360	01-Dec-2006
2000403148 2	120,000.00	116,863.09	01-Mar-2010	5.375%		360	01-Jan-2007
2000404373 1	110,400.00	107,704.81	01-Jun-2011	8.250%	MI - 80.00%	360	01-Dec-2006
2000404374 1	27,600.00	26,754.30	01-Nov-2011	11.100%	MI - 100.00%	180	01-Dec-2006
2000404574 1	136,000.00	129,107.13	01-Jul-2011	6.000%	AL - 80.00%	360	01-Jan-2007
2000404961 2	165,750.00	198,614.18	01-Oct-2011	2.000%	OH - 85.00%	360	01-Jan-2007
2000405513 2	99,000.00	98,811.26	01-Mar-2011	8.050%	SC - 84.62%	360	01-Jan-2007
TOTAL	944,790.00	961,420.63					
Became Bankruptcy Property in a Prior Period:							
2000387281 2	86,640.00	76,580.09	01-Nov-2011	7.875%	MI - 78.76%	360	01-Feb-2002
2000387299 2	72,750.00	63,860.52	01-Oct-2011	7.990%	TX - 81.29%	360	01-Feb-2002
2000387308 2	97,700.00	83,507.42	01-Nov-2011	7.750%	MI - 78.79%	360	01-Feb-2002
2000387324 2	51,300.00	46,501.28	01-Jun-2011	9.990%	GA - 95.00%	180	01-Feb-2002
2000387331 2	272,600.00	250,690.11	01-Aug-2011	6.000%	AR - 94.00%	180	01-Feb-2002
2000387419 2	216,750.00	195,217.84	01-Nov-2011	8.500%	MI - 85.00%	360	01-Mar-2002
2000387455 2	116,880.00	108,375.30	01-Feb-2010	8.625%	GA - 80.00%	360	01-Apr-2002
2000387473 2	81,900.00	73,953.42	01-Jul-2009	8.375%	KS - 90.00%	180	01-Apr-2002
2000387549 2	66,500.00	49,994.46	01-Sep-2011	10.500%	TN - 92.36%	240	01-May-2002
2000387584 2	106,250.00	96,262.37	01-Apr-2011	9.000%	GA - 85.00%	360	01-May-2002
2000373386 1	81,900.00	77,911.24	01-Oct-2010	6.000%	OH - 90.00%	360	01-Jul-2006
2000377076 1	58,500.00	54,872.14	01-Nov-2011	2.000%	OH - 90.00%	360	01-Aug-2006
2000379018 2	50,000.00	49,372.71	01-Nov-2008	10.500%	MI - 81.97%	360	01-Aug-2006
2000383237 1	95,000.00	91,360.29	01-Jul-2010	6.000%	PA - 95.00%	360	01-Sep-2006
2000385610 1	127,800.00	123,392.03	01-Nov-2011	10.550%	NY - 90.00%	360	01-Oct-2006
2000385761 1	86,000.00	82,108.03	01-Jan-2011	8.000%	MS - 100.00%	360	01-Oct-2006
2000396275 1	110,200.00	105,440.81	01-Mar-2011	8.850%	OH - 95.00%	360	01-Oct-2006
2000396729 1	127,800.00	120,324.48	01-Oct-2011	9.290%	PA - 90.00%	360	01-Oct-2006
2000396999 1	108,000.00	105,367.77	01-Mar-2010	9.550%	FL - 80.00%	360	01-Oct-2006
2000397413 2	274,500.00	289,485.48	01-Dec-2011	2.000%	FL - 90.00%	360	01-Oct-2006
2000397694 1	131,500.00	135,005.42	01-Jun-2011	7.750%	GA - 87.67%	360	01-Nov-2006
2000398243 1	224,000.00	224,094.26	01-Jun-2011	4.375%	MD - 80.00%	360	01-Nov-2006
2000398262 1	144,000.00	140,684.17	01-Apr-2011	12.300%	LA - 90.00%	360	01-Nov-2006
2000398689 1	413,250.00	412,863.19	01-Nov-2011	5.000%	NJ - 95.00%	360	01-Nov-2006
2000398974 2	105,100.00	101,838.60	01-Nov-2010	10.750%	SC - 100.00%	360	01-Nov-2006
2000399075 2	130,000.00	122,650.21	01-Oct-2011	7.050%	TN - 100.00%	360	01-Nov-2006
2000399099 1	123,750.00	140,058.26	01-Sep-2011	4.115%	TN - 75.00%	360	01-Nov-2006
2000399137 1	76,800.00	71,757.29	01-Aug-2012	8.250%	KS - 80.00%	360	01-Nov-2006
2000399138 1	19,200.00	18,756.90	01-Sep-2011	11.950%	KS - 100.00%	180	01-Nov-2006
2000399156 2	103,920.00	100,116.28	01-Nov-2011	9.850%	TX - 80.00%	360	01-Dec-2006
2000399157 2	25,980.00	25,090.80	01-Oct-2011	9.990%	TX - 100.00%	180	01-Dec-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000399163 1	134,900.00	136,878.96	01-Dec-2011	7.525%	GA - 95.00%	360	01-Nov-2006
2000399279 1	82,500.00	79,136.29	01-Apr-2011	9.200%	LA - 66.00%	360	01-Nov-2006
2000399291 1	101,250.00	98,077.99	01-Apr-2011	10.700%	GA - 75.00%	360	01-Nov-2006
2000399340 2	73,500.00	60,075.43	01-Dec-2010	10.990%	TN - 70.00%	180	01-Nov-2006
2000399368 1	88,000.00	85,296.06	01-Jun-2009	9.650%	TX - 80.00%	360	01-Nov-2006
2000399439 2	196,149.00	195,549.00	01-Oct-2011	7.850%	AZ - 80.00%	360	01-Nov-2006
2000399440 2	49,037.00	48,264.89	01-Apr-2009	10.300%	AZ - 100.00%	180	01-Nov-2006
2000399482 2	149,050.00	152,659.89	01-Sep-2010	3.625%	NC - 80.00%	360	01-Dec-2006
2000399483 2	37,250.00	37,765.64	01-Sep-2010	9.000%	NC - 99.99%	180	01-Dec-2006
2000399520 2	148,500.00	140,897.22	01-Jul-2011	6.500%	TN - 90.00%	360	01-Dec-2006
2000399550 2	106,000.00	105,141.71	01-Jun-2007	11.990%	VA - 100.00%	180	01-Nov-2006
2000399570 1	55,955.00	53,604.45	01-Nov-2011	3.275%	PA - 95.00%	360	01-Dec-2006
2000399580 1	181,302.00	178,054.60	01-Feb-2011	8.700%	NC - 95.00%	360	01-Nov-2006
2000399664 1	70,400.00	76,573.96	01-Mar-2012	8.900%	TX - 80.00%	360	01-Dec-2006
2000399798 1	212,000.00	200,151.46	01-May-2011	6.500%	MI - 80.00%	360	01-Nov-2006
2000399848 2	76,457.50	73,975.45	01-Nov-2011	10.400%	SC - 85.00%	360	01-Dec-2006
2000399931 1	242,250.00	236,909.48	01-Oct-2011	7.900%	FL - 85.00%	360	01-Dec-2006
2000399958 1	68,800.00	67,491.46	01-Aug-2009	9.100%	NC - 80.00%	360	01-Dec-2006
2000399976 1	60,000.00	57,198.28	01-Oct-2011	8.450%	MS - 80.00%	360	01-Dec-2006
2000399977 2	175,000.00	167,591.19	01-May-2011	8.850%	GA - 100.00%	360	01-Dec-2006
2000399992 1	256,000.00	254,830.86	01-Nov-2008	9.700%	FL - 80.00%	360	01-Dec-2006
2000400068 2	77,880.00	73,701.19	01-Jun-2010	7.990%	TX - 64.90%	360	01-Dec-2006
2000400091 1	181,600.00	173,170.42	01-May-2010	2.000%	NV - 80.00%	360	01-Nov-2006
2000400092 1	45,400.00	43,971.56	01-Jun-2010	5.000%	NV - 100.00%	180	01-Nov-2006
2000400096 1	76,500.00	73,114.69	01-Jan-2011	8.800%	NC - 79.69%	360	01-Nov-2006
2000400181 2	132,057.00	134,818.64	01-Nov-2010	6.000%	TX - 90.00%	360	01-Nov-2006
2000400338 2	114,658.00	110,108.55	01-Sep-2011	9.250%	TX - 80.00%	360	01-Dec-2006
2000400339 2	28,665.00	27,614.18	01-Oct-2011	9.750%	TX - 100.00%	180	01-Dec-2006
2000400375 1	72,400.00	69,513.27	01-Jul-2011	8.700%	SC - 80.00%	360	01-Dec-2006
2000400376 1	18,100.00	17,526.83	01-Aug-2011	10.300%	SC - 100.00%	180	01-Dec-2006
2000400403 1	348,000.00	243,532.67	01-Nov-2011	2.000%	CA - 68.91%	360	01-Dec-2006
2000400454 1	158,400.00	150,988.82	01-Jun-2011	8.600%	GA - 80.00%	360	01-Dec-2006
2000400455 1	39,600.00	38,672.03	01-Nov-2011	12.300%	GA - 100.00%	180	01-Dec-2006
2000400468 1	114,807.00	139,090.08	01-Jan-2011	2.000%	TX - 95.00%	360	01-Dec-2006
2000400519 2	469,552.00	469,552.00	01-Mar-2009	6.990%	CA - 80.00%	360	01-Dec-2006
2000400520 2	117,380.00	116,547.56	01-Jan-2009	10.900%	CA - 100.00%	180	01-Dec-2006
2000400758 1	108,900.00	104,834.66	01-Feb-2011	9.650%	TN - 89.26%	360	01-Dec-2006
2000400793 2	53,000.00	50,813.39	01-Apr-2011	9.500%	SC - 84.13%	360	01-Oct-2006
2000400853 2	960,000.00	959,666.00	01-Jul-2007	8.350%	NV - 80.00%	360	01-Dec-2006
2000400854 2	240,000.00	237,486.99	01-Jul-2007	11.100%	NV - 100.00%	180	01-Dec-2006
2000400856 1	168,000.00	167,823.06	01-Sep-2010	7.990%	CO - 80.00%	360	01-Dec-2006
2000400857 1	42,000.00	37,695.14	01-Mar-2010	11.400%	CO - 100.00%	180	01-Dec-2006
2000400896 1	114,475.00	109,159.73	01-Feb-2011	7.250%	GA - 95.00%	360	01-Dec-2006
2000400944 1	192,000.00	183,004.12	01-Jul-2010	8.400%	TX - 80.00%	360	01-Dec-2006
2000401026 2	90,000.00	85,745.27	01-Apr-2011	8.350%	SC - 81.82%	360	01-Dec-2006
2000401046 1	94,900.00	91,996.24	01-Nov-2010	10.600%	GA - 94.90%	360	01-Dec-2006
2000401105 2	105,450.00	101,501.27	01-Mar-2011	9.600%	IA - 95.00%	360	01-Dec-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000401106 2	100,100.00	96,205.04	01-Sep-2010	9.500%	VA - 70.00%	360	01-Dec-2006
2000401150 1	200,000.00	234,916.12	01-Jul-2010	7.350%	CA - 74.07%	360	01-Dec-2006
2000401188 2	240,000.00	233,249.96	01-Jun-2010	8.900%	CT - 83.33%	360	01-Dec-2006
2000401250 1	82,500.00	80,177.72	01-Jan-2010	11.150%	AL - 75.00%	360	01-Dec-2006
2000401265 2	135,000.00	131,630.31	01-Feb-2008	7.550%	FL - 90.00%	360	01-Dec-2006
2000401308 2	104,400.00	101,277.42	01-Feb-2011	10.750%	MO - 90.00%	360	01-Dec-2006
2000401341 1	104,000.00	99,456.90	01-Apr-2011	8.950%	GA - 68.42%	360	01-Dec-2006
2000401385 2	76,000.00	75,497.38	01-Oct-2008	12.500%	NJ - 100.00%	180	01-Dec-2006
2000401496 1	157,580.00	159,686.56	01-Jul-2011	2.875%	NJ - 79.99%	360	01-Dec-2006
2000401589 1	155,550.00	149,822.13	01-Mar-2011	3.500%	LA - 85.00%	360	01-Nov-2006
2000401704 2	28,447.00	18,768.49	01-Oct-2009	12.200%	IL - 95.00%	180	01-Dec-2006
2000401708 2	432,000.00	424,201.09	01-Aug-2008	6.500%	FL - 80.00%	360	01-Dec-2006
2000401709 2	108,000.00	107,709.87	01-Sep-2009	6.000%	FL - 100.00%	180	01-Dec-2006
2000401757 2	64,000.00	63,142.62	01-Nov-2011	9.750%	OH - 80.00%	360	01-Dec-2006
2000401758 2	16,000.00	15,592.42	01-Oct-2011	11.800%	OH - 100.00%	180	01-Dec-2006
2000401788 1	130,000.00	144,043.57	01-Oct-2011	6.375%	AZ - 40.00%	360	01-Dec-2006
2000401844 1	103,500.00	98,020.24	01-May-2011	8.050%	OH - 82.80%	360	01-Dec-2006
2000401864 1	175,000.00	100,386.85	01-Nov-2011	2.000%	FL - 70.00%	360	01-Dec-2006
2000401988 1	71,610.00	77,814.25	01-Nov-2010	7.000%	TX - 77.00%	360	01-Dec-2006
2000402019 1	116,000.00	129,467.33	01-Aug-2011	5.000%	GA - 80.00%	360	01-Dec-2006
2000402045 1	70,000.00	60,692.55	01-Apr-2011	7.550%	TN - 67.31%	240	01-Dec-2006
2000402152 2	71,400.00	70,040.76	01-Nov-2009	9.700%	PA - 70.00%	360	01-Dec-2006
2000402162 1	145,800.00	169,625.87	01-Nov-2011	4.875%	IL - 90.00%	360	01-Dec-2006
2000402166 1	65,000.00	62,543.70	01-Sep-2010	8.990%	FL - 79.27%	360	01-Dec-2006
2000390956 2	81,000.00	71,058.47	01-Jun-2011	2.000%	SC - 89.01%	360	01-Jul-2003
2000380726 1	190,000.00	179,130.03	01-May-2011	5.000%	NC - 89.62%	360	01-Sep-2006
2000402381 1	214,200.00	204,982.61	01-Aug-2011	8.900%	SC - 90.00%	360	01-Dec-2006
2000402409 2	160,000.00	155,743.65	01-Sep-2009	9.990%	NC - 74.77%	360	01-Dec-2006
2000402483 2	427,700.00	410,236.65	01-Jun-2011	4.125%	MD - 68.65%	360	01-Dec-2006
2000402661 1	148,950.00	143,828.57	01-Mar-2011	10.100%	IN - 90.00%	360	01-Dec-2006
2000402699 1	166,500.00	188,451.07	01-Jun-2011	2.000%	WI - 90.00%	360	01-Dec-2006
2000402718 2	199,920.00	196,240.23	01-Nov-2009	9.800%	VA - 80.00%	360	01-Jan-2007
2000402801 2	27,000.00	26,781.10	01-Nov-2008	12.400%	NY - 100.00%	180	01-Dec-2006
2000402802 1	108,000.00	104,771.69	01-Feb-2009	8.950%	NY - 80.00%	360	01-Dec-2006
2000402827 2	360,000.00	361,991.67	01-Jun-2011	2.875%	MD - 80.00%	360	01-Dec-2006
2000402828 2	90,000.00	107,243.26	01-Apr-2011	3.125%	MD - 100.00%	180	01-Dec-2006
2000402875 2	114,750.00	112,893.14	01-Nov-2009	8.600%	GA - 85.00%	360	01-Dec-2006
2000402922 2	170,100.00	165,549.06	01-Dec-2011	6.250%	WI - 90.00%	360	01-Dec-2006
2000402996 2	87,400.00	83,640.12	01-May-2011	10.950%	TN - 95.00%	360	01-Dec-2006
2000403060 1	112,500.00	108,119.64	01-Nov-2010	9.400%	NC - 86.54%	360	01-Dec-2006
2000403125 2	177,200.00	173,316.75	01-Sep-2011	7.850%	CO - 80.00%	360	01-Jan-2007
2000403126 1	44,300.00	43,210.69	01-Sep-2011	11.400%	CO - 100.00%	180	01-Jan-2007
2000403154 1	208,800.00	201,976.51	01-Apr-2011	9.350%	CT - 90.00%	360	01-Jan-2007
2000403157 1	89,600.00	85,893.55	01-Nov-2010	7.375%	TN - 70.00%	360	01-Dec-2006
2000403181 2	231,300.00	231,300.00	01-Aug-2007	9.550%	MD - 90.00%	360	01-Jan-2007
2000403201 1	288,000.00	273,197.76	01-Oct-2011	7.990%	MD - 80.00%	360	01-Dec-2006
2000403202 1	72,000.00	69,686.02	01-Sep-2011	10.600%	MD - 100.00%	180	01-Dec-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000403215 1	103,100.00	97,309.00	01-Sep-2011	7.150%	CO - 76.37%	360	01-Dec-2006
2000403216 1	21,000.00	20,155.15	01-Oct-2011	9.250%	CO - 91.93%	180	01-Dec-2006
2000403282 1	210,000.00	197,137.07	01-Dec-2010	5.000%	GA - 83.33%	360	01-Dec-2006
2000403288 2	58,000.00	57,511.06	01-Oct-2008	11.800%	FL - 100.00%	180	01-Jan-2007
2000403308 2	112,500.00	107,091.46	01-Nov-2011	7.990%	KY - 90.00%	360	01-Dec-2006
2000403330 2	227,700.00	226,442.52	01-Aug-2007	9.900%	FL - 90.00%	360	01-Jan-2007
2000403385 1	271,800.00	259,256.33	01-Dec-2011	7.650%	LA - 90.00%	360	01-Dec-2006
2000403459 1	145,000.00	137,692.78	01-Nov-2010	7.300%	FL - 60.17%	360	01-Jan-2007
2000403506 2	33,676.00	33,303.07	01-Jan-2009	11.300%	FL - 100.00%	180	01-Jan-2007
2000403603 1	50,000.00	47,641.13	01-Feb-2011	8.250%	KS - 58.82%	360	01-Jan-2007
2000403837 2	159,200.00	154,118.74	01-Apr-2009	7.990%	FL - 80.00%	360	01-Jan-2007
2000403838 2	39,800.00	39,522.44	01-May-2008	12.250%	FL - 100.00%	180	01-Jan-2007
2000403884 2	211,500.00	204,655.43	01-Feb-2010	8.900%	LA - 90.00%	360	01-Jan-2007
2000403888 2	63,000.00	60,849.81	01-Jan-2011	9.550%	NC - 100.00%	360	01-Jan-2007
2000403954 1	204,000.00	204,000.00	01-May-2010	4.000%	IL - 85.00%	360	01-Jan-2007
2000403994 2	187,000.00	183,089.41	01-Nov-2011	7.000%	KY - 85.00%	360	01-Jan-2007
2000404009 2	80,000.00	77,174.27	01-Dec-2011	9.950%	PA - 100.00%	360	01-Jan-2007
2000404033 2	439,200.00	439,194.05	01-Aug-2010	5.750%	CA - 90.00%	360	01-Jan-2007
2000404302 2	30,000.00	29,599.14	01-Nov-2008	10.550%	NV - 95.00%	180	01-Jan-2007
2000404303 1	160,000.00	158,913.61	01-Apr-2009	7.825%	NV - 80.00%	360	01-Jan-2007
2000404365 2	96,250.00	94,439.43	01-Jul-2010	8.300%	PA - 45.83%	360	01-Jan-2007
2000404422 2	190,950.00	187,705.98	01-May-2008	12.250%	TX - 95.00%	360	01-Jan-2007
2000404518 1	87,300.00	84,364.78	01-Mar-2011	10.100%	TN - 90.00%	360	01-Jan-2007
2000404534 1	84,000.00	65,939.67	01-Oct-2011	7.800%	KY - 76.36%	180	01-Jan-2007
2000404633 1	195,000.00	191,165.52	01-Aug-2009	8.800%	VA - 64.15%	360	01-Jan-2007
2000404694 1	100,000.00	97,610.58	01-Nov-2010	10.300%	MI - 83.33%	360	01-Jan-2007
2000404800 1	116,800.00	111,978.75	01-Nov-2011	9.100%	TX - 80.00%	360	01-Jan-2007
2000404829 1	84,000.00	83,329.21	01-Jan-2010	9.450%	IN - 80.00%	360	01-Jan-2007
2000404830 1	21,000.00	20,836.89	01-Nov-2008	12.400%	IN - 100.00%	180	01-Jan-2007
2000404972 2	97,600.00	93,112.62	01-Mar-2010	8.800%	TX - 80.00%	360	01-Jan-2007
2000404973 2	24,400.00	21,128.61	01-Apr-2010	9.750%	TX - 100.00%	180	01-Jan-2007
2000404981 2	144,000.00	137,968.92	01-Dec-2010	5.150%	TX - 90.00%	360	01-Jan-2007
2000405016 1	208,250.00	204,512.79	01-Nov-2011	8.600%	NJ - 85.00%	360	01-Jan-2007
2000405159 2	50,400.00	49,816.52	01-Nov-2011	10.200%	OH - 90.00%	360	01-Jan-2007
2000405180 2	58,000.00	56,504.99	01-Oct-2011	11.650%	WV - 100.00%	360	01-Jan-2007
2000405203 2	74,777.00	71,996.35	01-Jan-2011	10.250%	SC - 96.86%	360	01-Jan-2007
2000405296 2	140,000.00	136,596.61	01-Nov-2011	7.650%	UT - 70.00%	360	01-Dec-2006
2000405336 1	198,000.00	188,076.94	01-Oct-2011	7.990%	FL - 70.71%	360	01-Jan-2007
2000405456 1	117,000.00	120,606.47	01-May-2010	9.600%	OH - 86.67%	360	01-Jan-2007
2000405467 2	498,750.00	483,615.06	01-Mar-2011	4.500%	MD - 95.00%	360	01-Jan-2007
2000405471 1	109,600.00	107,421.65	01-Feb-2010	9.950%	MI - 76.64%	360	01-Jan-2007
2000405793 1	75,000.00	72,816.47	01-Nov-2011	6.990%	VA - 52.08%	360	01-Jan-2007
2000405842 1	71,250.00	68,660.45	01-Nov-2011	9.700%	MO - 95.00%	360	01-Jan-2007
2000405903 2	46,000.00	45,302.93	01-Jul-2010	12.450%	FL - 100.00%	180	01-Jan-2007
2000405952 2	143,100.00	139,686.49	01-Aug-2010	9.900%	OH - 90.00%	360	01-Jan-2007
2000406162 2	592,000.00	740,460.23	01-Dec-2010	3.000%	CA - 80.00%	360	01-Jan-2007
2000406163 2	148,000.00	195,429.10	01-Nov-2010	6.000%	CA - 100.00%	180	01-Jan-2007

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

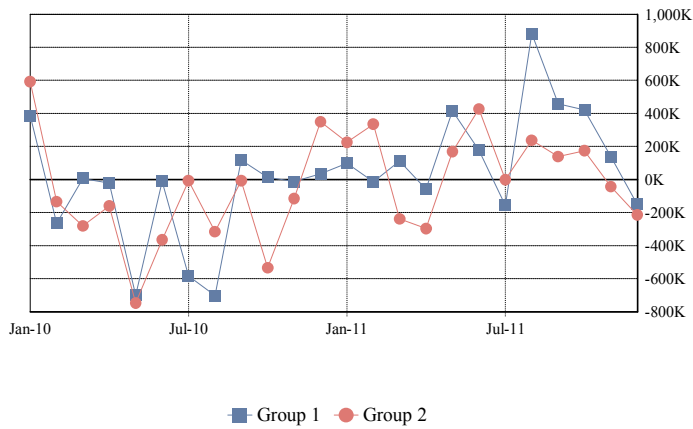
Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000406217 1	114,480.00	111,010.38	01-Oct-2011	10.650%	MS - 90.00%	360	01-Jan-2007
2000406453 2	392,000.00	392,000.00	01-Mar-2008	8.125%	CA - 80.00%	360	01-Jan-2007
TOTAL	24,319,984.50	23,867,228.05					
TOTAL	25,264,774.50	24,828,648.68					

Prepayment Report

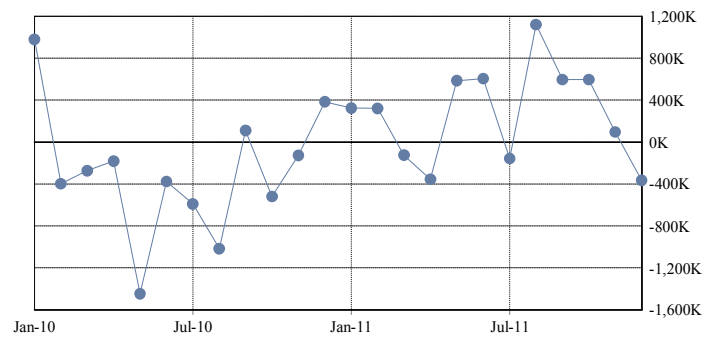
VOLUNTARY PREPAYMENTS

	Group 2	Group 1	Total
<u>Current</u>			
Number of Paid in Full Loans	0	0	0
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	0	0	0
Curtailments Amount	(214,328.75)	(150,773.22)	(365,101.97)
Paid in Full Balance	0.00	0.00	0.00
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	-214,328.75	-150,773.22	-365,101.97
<u>Cumulative</u>			
Number of Paid in Full Loans	776	1,012	1,788
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	776	1,012	1,788
Paid in Full Balance	127,587,025.95	153,617,253.65	281,204,279.60
Repurchased Loans Balance	0.00	0.00	0.00
Curtailments Amount	(1,949,472.56)	(337,111.33)	(2,286,583.89)
Total Prepayment Amount	125,637,553.39	153,280,142.32	278,917,695.71

Total Prepayments by Groups



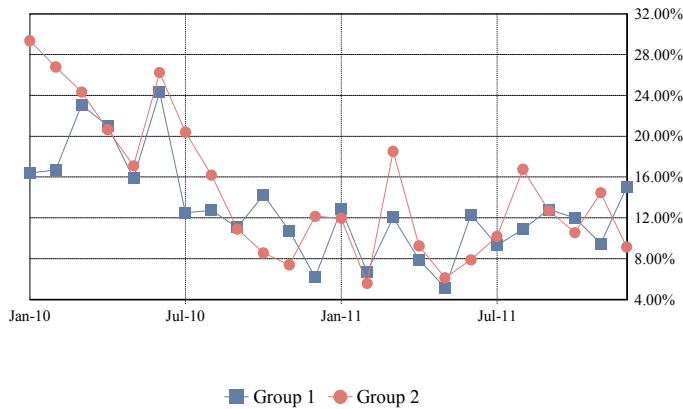
Total Prepayments



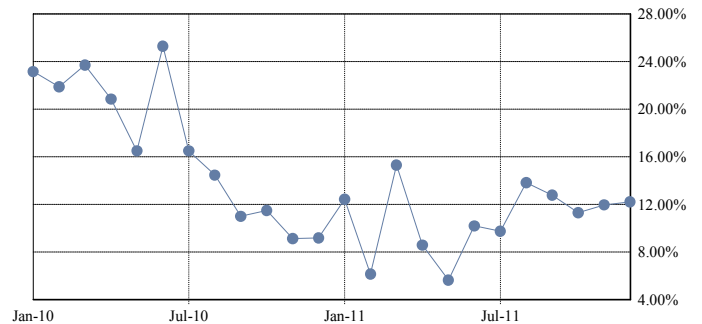
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	0.80%	1.35%	1.08%
3 Months Avg SMM	1.00%	1.08%	1.04%
12 Months Avg SMM	0.98%	0.93%	0.96%
Avg SMM Since Cut-off	1.56%	1.35%	1.46%
CPR	9.13%	15.05%	12.21%
3 Months Avg CPR	11.41%	12.20%	11.82%
12 Months Avg CPR	11.18%	10.59%	10.88%
Avg CPR Since Cut-off	17.18%	15.04%	16.13%
PSA	152.23%	250.81%	203.44%
3 Months Avg PSA Approximation	190.20%	203.41%	196.96%
12 Months Avg PSA Approximation	186.28%	176.46%	181.28%
Avg PSA Since Cut-off Approximation	352.06%	327.74%	340.01%

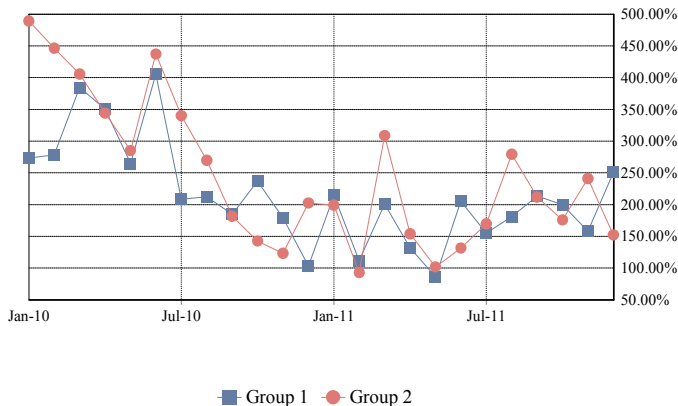
CPR by Groups



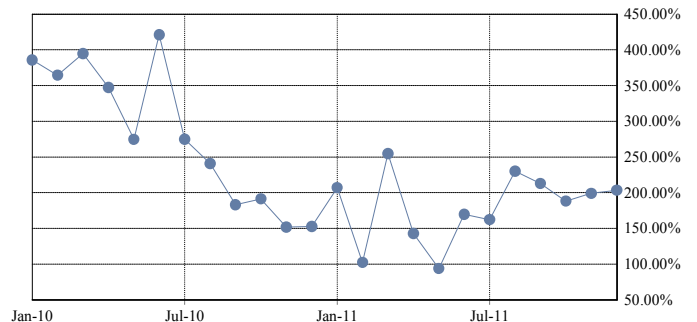
Total CPR



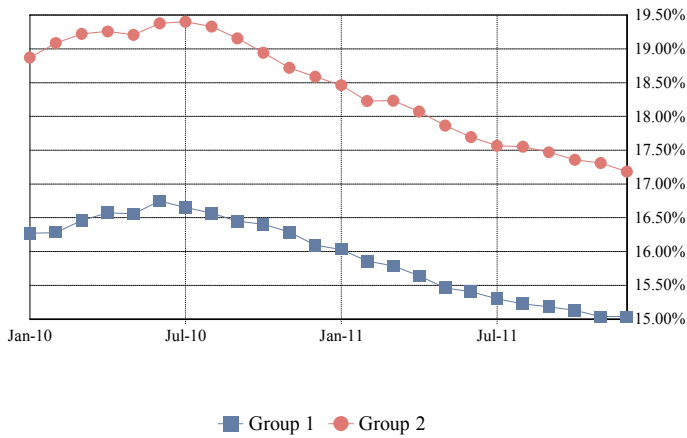
PSA by Groups



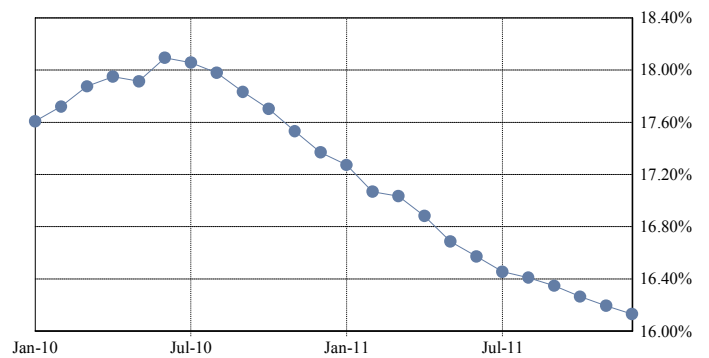
Total PSA



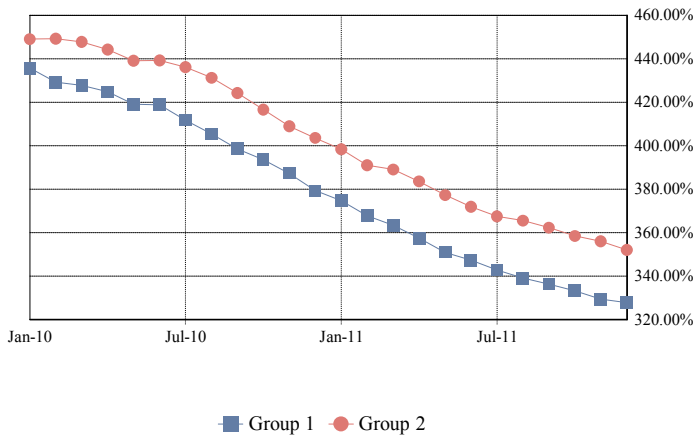
CPR Avg since Cut-Off by Groups



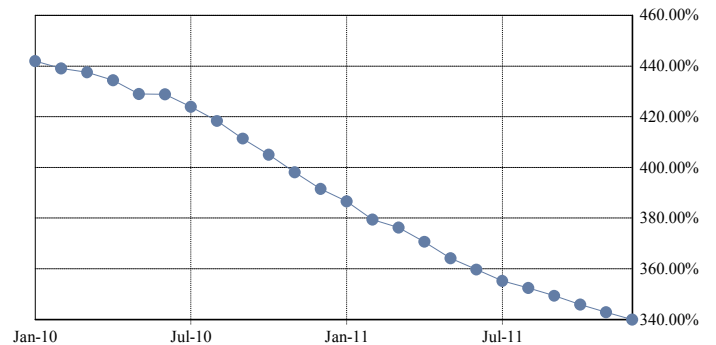
Total CPR Avg since Cut-Off



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

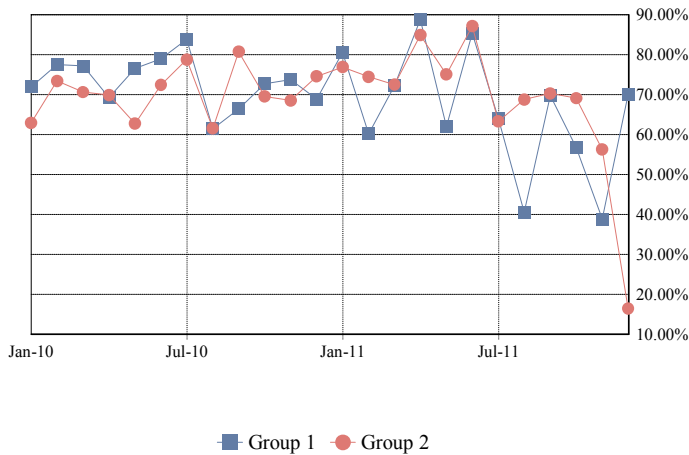
Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution								
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
<i>SPACE INTENTIONALLY LEFT BLANK</i>								
TOTAL								

Realized Loss Report

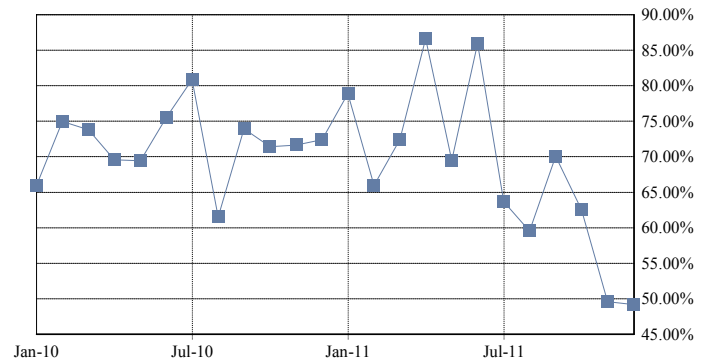
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	1,106,789.68	577,898.98	1,684,688.66
Number of Loans Liquidated	12	23	35
Collateral Principal Realized Loss/(Gain) Amount	377,736.27	2,524,663.55	2,902,399.82
Collateral Interest Realized Loss/(Gain) Amount	475,641.77	627,148.00	1,102,789.77
Net Liquidation Proceeds	1,440,235.18	455,678.69	1,895,913.87
<u>Cumulative</u>			
Number of Loans Liquidated	1,322	1,105	2,427
Collateral Realized Loss/(Gain) Amount	178,659,912.59	126,766,784.66	305,426,697.25
Net Liquidation Proceeds	96,758,526.16	55,955,469.79	152,713,995.95
Cumulative Subsequent Recoveries	13,764,932.96	12,124,208.84	25,889,141.80

Collateral Loss Severity Approximation by Groups



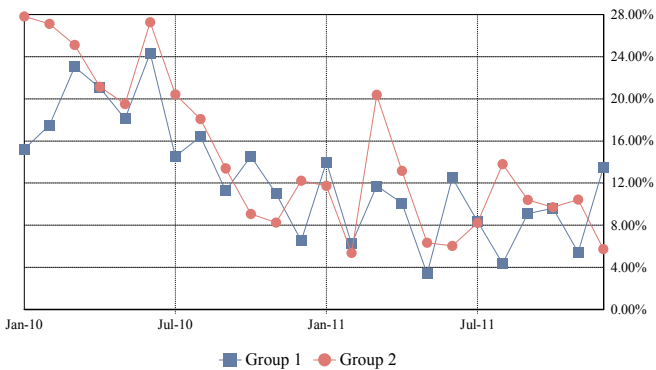
Collateral Loss Severity Approximation



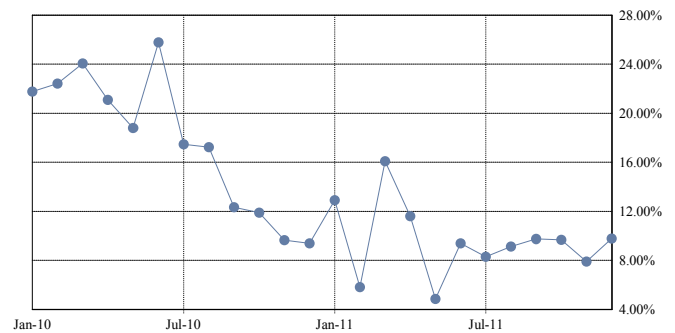
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	0.49%	1.20%	0.85%
3 Months Avg MDR	0.75%	0.83%	0.79%
12 Months Avg MDR	0.89%	0.79%	0.84%
Avg MDR Since Cut-off	1.18%	0.84%	1.01%
CDR	5.74%	13.46%	9.77%
3 Months Avg CDR	8.65%	9.56%	9.12%
12 Months Avg CDR	10.21%	9.09%	9.64%
Avg CDR Since Cut-off	13.31%	9.59%	11.51%
SDA	1,039.85%	2,283.31%	1,709.78%
3 Months Avg SDA Approximation	1,538.72%	1,596.25%	1,569.13%
12 Months Avg SDA Approximation	1,702.16%	1,514.77%	1,606.76%
Avg SDA Since Cut-off Approximation	2,218.92%	1,598.16%	1,918.88%
Loss Severity Approximation for Current Period	16.47%	69.98%	49.18%
3 Months Avg Loss Severity Approximation	47.84%	58.24%	53.18%
12 Months Avg Loss Severity Approximation	67.73%	68.23%	67.97%
Avg Loss Severity Approximation Since Cut-off	64.32%	68.57%	66.02%

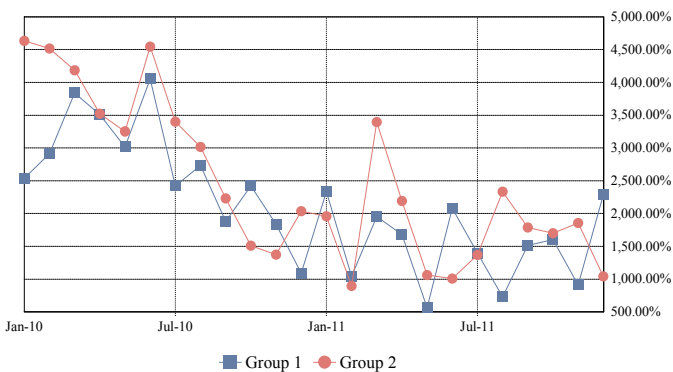
CDR by Groups



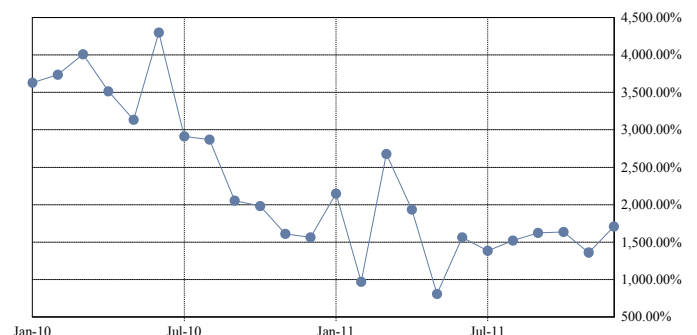
Total CDR



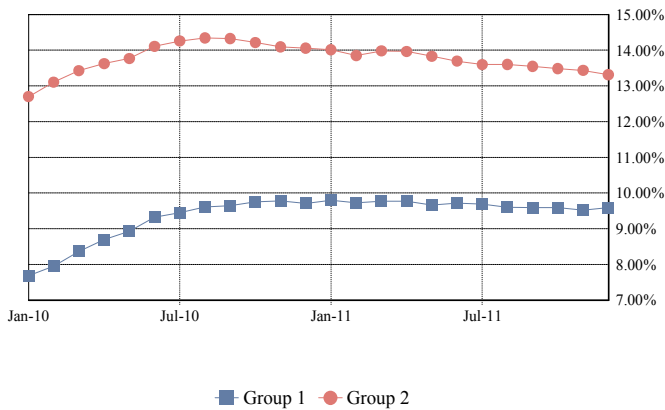
SDA by Groups



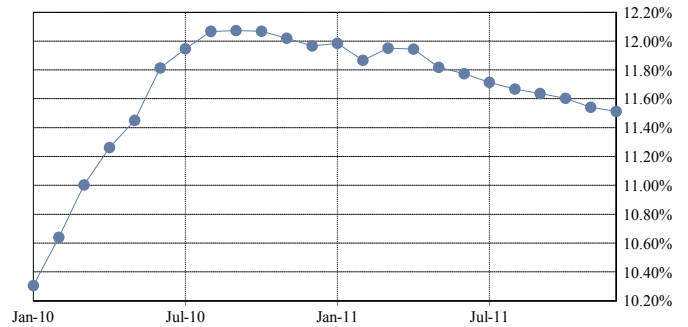
Total SDA



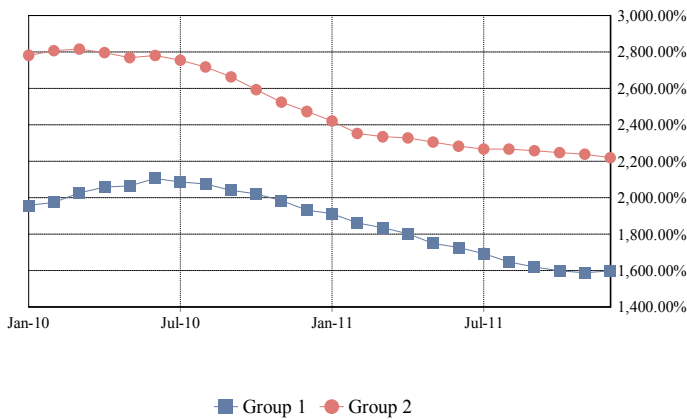
CDR Avg since Cut-Off by Groups



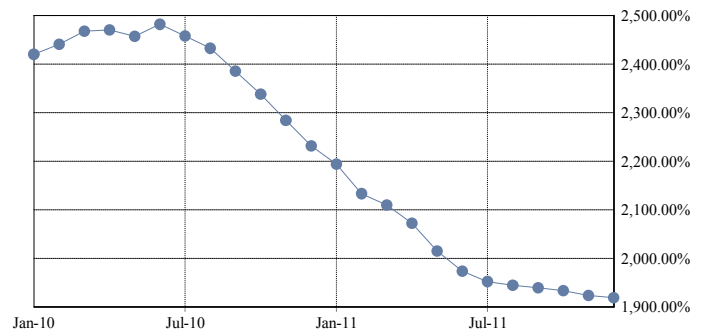
Total CDR Avg since Cut-Off



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.

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

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)
2000397416	1	0.000%	IN - 90.00%	360	57,238.16		73,326.71
2000399428	1	8.250%	OH - 80.00%	360	152,000.00		105,184.34
2000400095	1	9.850%	MO - 90.00%	360	100,050.51		92,014.41
2000400117	1	2.000%	FL - 90.00%	360	293,560.19	Modification	(105.00)
2000400127	1	0.000%	MS - 90.00%	360	211,491.02		186,869.34
2000400208	1	7.950%	MD - 75.00%	360	174,572.96		184,265.24
2000400431	1	7.750%	PA - 82.11%	360	74,751.22	Modification	(50.00)
2000401382	1	8.850%	MI - 90.00%	360	90,323.47		133,515.30
2000401461	1	6.250%	FL - 41.67%	360	147,640.10		78,728.02
2000401680	1	9.500%	FL - 85.00%	360	348,051.08		412,472.05
2000401990	1	7.750%	FL - 60.00%	360	215,447.63		181,518.31
2000402779	1	5.750%	CT - 56.92%	360	174,485.84		(7,008.71)
2000402782	1	9.450%	IL - 71.53%	360	97,885.42		137,456.64
2000402831	1	8.000%	MS - 100.00%	360	70,766.15		52,276.03
2000403318	1	7.950%	AZ - 56.25%	360	269,910.56		175,676.76
2000403654	1	8.990%	FL - 90.00%	360	148,420.55		160,586.66
2000403778	1	3.700%	MI - 90.00%	360	150,122.75		158,641.85
2000404015	1	0.000%	LA - 95.00%	360	118,518.66		131,218.13
2000404073	1	8.990%	FL - 76.80%	360	185,928.01		187,750.75
2000404400	1	8.150%	MI - 80.00%	360	131,478.69		96,075.58
2000404401	1	12.600%	MI - 100.00%	180	33,540.47		37,622.87
2000405024	1	9.150%	FL - 90.00%	360	209,384.70		224,205.57
2000405137	1	7.950%	FL - 80.00%	360	120,000.00		125,491.09
2000405221	1	7.500%	FL - 88.15%	360	238,000.00		269,882.23
2000405459	1	4.150%	AZ - 65.00%	360	93,394.73	Modification	(240.00)
2000405584	1	2.000%	MA - 94.39%	360	170,312.43	Modification	(150.00)
2000405786	1	2.000%	FL - 75.00%	360	219,881.42	Modification	(180.00)
2000406067	1	7.375%	NV - 70.00%	360	163,718.51		172,930.07
2000406193	1	2.000%	FL - 95.00%	360	161,728.13	Modification	(760.00)
2000376810	1	7.500%	MI - 85.00%	360	0.00	Revision	(7,968.04)
2000396101	1	11.100%	TX - 90.00%	360	0.00	Revision	7,980.88
2000398031	1	8.325%	NV - 80.00%	360	0.00	Revision	(17,893.12)
2000398634	1	8.250%	CO - 80.00%	360	0.00	Revision	5,917.76
2000399015	1	8.875%	NV - 95.00%	360	0.00	Revision	(24,491.82)
2000399088	1	8.250%	NJ - 83.58%	360	0.00	Revision	(26,074.07)
2000399491	1	9.900%	GA - 80.50%	360	0.00	Revision	(3,482.14)
2000399730	1	11.100%	AL - 100.00%	360	0.00	Revision	(29,875.69)
2000399734	1	8.500%	FL - 85.00%	360	0.00	Revision	19,942.70
2000399756	1	9.100%	FL - 90.00%	360	0.00	Revision	(12,606.47)
2000399764	1	9.650%	NV - 75.00%	360	0.00	Revision	5,895.89
2000399794	1	0.000%	MS - 78.46%	360	0.00	Revision	(5.60)
2000400221	1	10.600%	CO - 90.00%	360	0.00	Revision	10,225.02
2000400252	1	7.990%	FL - 80.00%	360	0.00	Revision	(13,057.81)
2000400353	1	9.900%	MN - 85.00%	360	0.00	Revision	(7,350.27)
2000400414	1	7.875%	FL - 68.52%	360	0.00	Revision	539.14
2000400429	1	9.250%	FL - 84.74%	360	0.00	Revision	32,744.34
2000400516	1	7.750%	TX - 79.63%	360	0.00	Revision	9,268.86
2000400760	1	8.150%	FL - 95.00%	360	0.00	Revision	8,540.50
2000400778	1	0.000%	OH - 90.00%	360	0.00	Revision	(81,962.91)
2000400925	1	9.875%	FL - 80.00%	360	0.00	Revision	(30.00)

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

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)
2000401040 1		9.375%	MN - 80.65%	360	0.00	Revision	10,153.39
2000401288 1		0.000%	MN - 80.00%	360	0.00	Revision	(617.02)
2000401390 1		9.990%	MI - 95.00%	360	0.00	Revision	(7,614.49)
2000401449 1		10.900%	SC - 95.00%	360	0.00	Revision	(6,409.53)
2000401599 1		8.250%	AL - 95.00%	360	0.00	Revision	(1,623.00)
2000401620 1		9.050%	AZ - 80.04%	360	0.00	Revision	8,264.31
2000401696 1		8.850%	FL - 95.00%	360	0.00	Revision	(16,082.04)
2000401985 1		7.750%	NJ - 85.00%	360	0.00	Revision	(2,959.92)
2000402493 1		5.000%	MI - 80.00%	360	0.00	Revision	449.16
2000403086 1		7.050%	FL - 73.51%	360	0.00	Revision	(11,429.72)
2000403180 1		10.400%	MA - 74.81%	360	0.00	Revision	(18,969.70)
2000403309 1		9.990%	WI - 90.00%	360	0.00	Revision	8,366.11
2000403718 1		7.720%	CA - 79.17%	360	0.00	Revision	(46,197.92)
2000403758 1		6.000%	FL - 75.00%	360	0.00	Revision	577.85
2000403805 1		10.400%	TX - 80.00%	360	0.00	Revision	4,953.75
2000403841 1		9.125%	VA - 49.34%	360	0.00	Revision	(8,699.78)
2000403926 1		9.275%	MI - 90.00%	360	0.00	Revision	(33,054.28)
2000404162 1		6.500%	IL - 80.00%	360	0.00	Revision	(38,087.43)
2000404573 1		9.500%	PA - 100.00%	360	0.00	Revision	(80.00)
2000404908 1		11.750%	AR - 85.00%	360	0.00	Revision	(15,713.73)
2000405050 1		10.990%	AL - 95.00%	360	0.00	Revision	5,581.24
2000405057 1		8.150%	PA - 80.00%	360	0.00	Revision	8,230.04
2000405125 1		8.990%	UT - 80.00%	360	0.00	Revision	1,090.12
2000405260 1		9.500%	TX - 80.00%	180	0.00	Revision	8,681.60
2000405350 1		7.750%	NV - 90.00%	360	0.00	Revision	(142,682.44)
2000405749 1		9.560%	SC - 90.00%	360	0.00	Revision	3,607.42
2000405802 1		4.875%	GA - 80.00%	360	0.00	Revision	6,395.19
2000405827 1		9.050%	MA - 87.00%	360	0.00	Revision	118,564.08
2000405878 1		8.900%	PA - 100.00%	360	0.00	Revision	74,526.94
2000406065 1		7.000%	AZ - 94.34%	360	0.00	Revision	(2,880.04)
2000387322 2		0.000%	TN - 97.00%	180	132,033.76		121,468.08
2000399812 2		0.000%	LA - 80.00%	360	109,230.40		37,899.62
2000400864 2		3.750%	WA - 80.00%	360	317,560.00		123,933.81
2000400939 2		9.500%	IN - 95.00%	360	51,426.89		76,786.10
2000402107 2		7.150%	GA - 95.00%	360	126,005.73		150,017.84
2000402963 2		8.050%	VA - 90.00%	360	151,469.55		146,167.43
2000403143 2		2.000%	NC - 80.00%	360	156,766.33	Modification	51,683.97
2000403695 2		3.800%	CA - 90.00%	360	345,440.98		305,850.69
2000403717 2		8.350%	VA - 80.00%	360	217,259.24		46,297.74
2000403920 2		2.000%	FL - 80.00%	360	169,332.50	Modification	36,921.82
2000404121 2		0.000%	MI - 89.54%	360	173,800.90		137,600.01
2000404327 2		2.000%	FL - 80.00%	360	183,659.10	Modification	(12.50)
2000404438 2		2.000%	MD - 80.00%	360	178,564.11	Modification	(550.00)
2000405856 2		2.250%	NJ - 84.57%	360	271,410.35		(9,749.76)
2000406060 2		0.000%	FL - 72.22%	360	127,676.93		117,577.46
2000406061 2		0.000%	FL - 80.00%	360	182,255.20		197,614.24
2000385870 2		8.100%	CA - 80.00%	360	0.00	Revision	28,620.00
2000387301 2		0.000%	MI - 70.00%	360	0.00	Revision	(3,138.67)
2000387492 2		8.000%	OK - 95.00%	360	0.00	Revision	(30,383.69)
2000396203 2		9.100%	TN - 100.00%	360	0.00	Revision	(7,663.85)
2000396783 2		7.600%	CA - 90.00%	360	0.00	Revision	(226,937.37)

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

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)
2000398201 2		7.650%	FL - 80.00%	360	0.00	Revision	102.67
2000398211 2		7.000%	FL - 80.00%	360	0.00	Revision	1,505.50
2000398281 2		9.650%	IN - 90.00%	360	0.00	Revision	(9,744.28)
2000399089 2		0.000%	FL - 80.00%	360	0.00	Revision	(11,598.74)
2000399297 2		7.450%	WA - 80.00%	360	0.00	Revision	25,866.27
2000399319 2		7.325%	FL - 90.00%	360	0.00	Revision	(144,945.31)
2000399341 2		10.825%	FL - 90.00%	360	0.00	Revision	25,872.30
2000399589 2		7.600%	FL - 80.00%	360	0.00	Revision	(56,414.73)
2000399811 2		8.150%	LA - 85.00%	360	0.00	Revision	4,787.20
2000400080 2		0.000%	TX - 80.00%	360	0.00	Revision	(26,377.63)
2000400139 2		9.900%	FL - 90.00%	360	0.00	Revision	25,819.83
2000400232 2		6.600%	CA - 80.00%	360	0.00	Revision	(102,063.69)
2000400234 2		10.625%	CA - 85.00%	360	0.00	Revision	21,380.11
2000400435 2		9.750%	FL - 95.00%	360	0.00	Revision	14,834.68
2000400620 2		5.500%	CA - 80.00%	360	0.00	Revision	1,150.78
2000400738 2		8.100%	FL - 80.00%	360	0.00	Revision	(8,571.49)
2000400823 2		8.200%	ID - 79.67%	360	0.00	Revision	7,100.56
2000400973 2		8.990%	DC - 80.00%	360	0.00	Revision	(18,283.72)
2000401173 2		8.125%	MO - 80.00%	360	0.00	Revision	41,356.68
2000401241 2		9.650%	TX - 95.00%	360	0.00	Revision	(42,110.50)
2000401428 2		8.650%	FL - 80.00%	360	0.00	Revision	(10,399.14)
2000401429 2		12.650%	FL - 100.00%	180	0.00	Revision	(5,080.67)
2000401446 2		0.000%	FL - 88.97%	360	0.00	Revision	(49,248.99)
2000401596 2		8.200%	FL - 75.00%	360	0.00	Revision	(1,510.54)
2000401598 2		10.800%	FL - 100.00%	360	0.00	Revision	(10,897.84)
2000401812 2		7.990%	AZ - 80.00%	360	0.00	Revision	11,515.63
2000402113 2		8.950%	AZ - 80.00%	360	0.00	Revision	14,565.74
2000402128 2		9.250%	MD - 85.00%	360	0.00	Revision	(49,354.30)
2000402143 2		7.925%	NV - 80.00%	360	0.00	Revision	(12,024.00)
2000402227 2		7.650%	NV - 80.00%	360	0.00	Revision	(14,357.72)
2000402262 2		7.990%	CA - 80.00%	360	0.00	Revision	(31,759.82)
2000402457 2		7.800%	MN - 92.50%	360	0.00	Revision	(11,794.00)
2000402571 2		6.000%	ID - 80.00%	360	0.00	Revision	143,066.08
2000402727 2		8.990%	PA - 75.00%	360	0.00	Revision	(11,531.88)
2000402938 2		8.250%	AZ - 75.71%	360	0.00	Revision	9,681.46
2000402975 2		2.000%	FL - 80.00%	360	0.00	Revision	1,559.30
2000403194 2		8.750%	AZ - 80.00%	360	0.00	Revision	12,920.22
2000403232 2		7.625%	AZ - 80.00%	360	0.00	Revision	7,455.94
2000403306 2		11.400%	IL - 100.00%	360	0.00	Revision	(14,012.71)
2000404930 2		7.700%	FL - 62.65%	360	0.00	Revision	(6,280.53)
2000404955 2		7.900%	CO - 80.00%	360	0.00	Revision	(2,368.93)
2000404995 2		6.000%	FL - 80.00%	360	0.00	Revision	(11,141.89)
2000405217 2		5.000%	CA - 80.00%	360	0.00	Revision	419.21
2000405432 2		8.300%	FL - 85.00%	360	0.00	Revision	(29,308.51)
2000405493 2		8.450%	AZ - 80.00%	360	0.00	Revision	(105,665.69)
2000405511 2		8.990%	FL - 90.00%	360	0.00	Revision	8,740.42
2000405536 2		2.875%	CA - 80.00%	360	0.00	Revision	(15,469.38)
2000405683 2		7.700%	AZ - 80.00%	360	0.00	Revision	6,288.45
2000405888 2		9.900%	TX - 90.00%	360	0.00	Revision	(11,395.33)
2000406106 2		9.125%	TX - 90.00%	360	0.00	Revision	6,052.14
2000406170 2		9.990%	NJ - 95.00%	360	0.00	Revision	(14,954.14)

TOTAL	7,516,495.33	4,005,189.59

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
Does a Trigger Event Exist?			No
Has a Crossover Date Occurred?			No
Rolling 60-Day Delinquency Percentage			48.892121%
Mezzanine Certificate Balance & Overcollateralization			34,188,064.08
Beginning Pool Principal Balance			494,258,479.38
Credit Enhancement Percentage			6.917041%
Cumulative Loss Percentage			24.43413578%
Does the Master Servicer Event of Default Exist? (A Trigger Event Exists if either (i) or (ii) are true)			Yes
(i) The quotient of ((A) > (B))			
. (A) Cumulative Loss Percentage			24.434136%
. (B) Applicable Loss %			7.400000%
(ii) The quotient of ((A) > (B))			
. (A) Rolling 90-Day Delinquency Percentage			47.466153%
. (B) Applicable Loss %			22.000000%

ADJUSTABLE RATE CERTIFICATE INFORMATION			
<i>SPACE INTENTIONALLY LEFT BLANK</i>			

ADDITIONAL INFORMATION			
	Group 2	Group 1	Total
Current LIBOR Rate			0.257220%
Libor Rate Determination Date			11/22/2011
Next LIBOR Rate			0.293600%
Next Libor Rate Determination Date			12/22/2011

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Interest 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-1A	\$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	\$354.98	\$0.76	\$0.00	\$355.74	\$0.00	\$355.74
M-10N	\$1,353.84	\$3.02	\$0.00	\$1,356.86	\$0.00	\$1,356.86
M-11N	\$796.38	\$1.77	\$0.00	\$798.15	\$0.00	\$798.15
M-12N	\$637.10	\$1.42	\$0.00	\$638.52	\$0.00	\$638.52
M-13N	\$637.10	\$1.42	\$0.00	\$638.52	\$0.00	\$638.52

Mortgage Pass-Through Certificates

December 27, 2011 Distribution

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
2000372891	2 11/10/2011	V	49,447.36	5.00%	5/1/2036	291.53			7,814.12	
2000397914	2 11/18/2011	V	482,943.43	2.75%	10/1/2036	2,233.05			109,302.91	
2000398272	1 11/8/2011	V	183,288.49	3.00%	10/1/2036	871.13			8,483.39	
2000399479	1 11/14/2011	V	172,295.28	2.00%	10/1/2036	721.05			12,268.98	
2000400417	1 11/25/2011	V	64,405.78	5.88%	11/1/2021	711.00			1,995.45	
2000400931	2 11/18/2011	V	281,501.62	4.00%	11/1/2046	1,246.42			14,649.40	
2000402499	1 11/29/2011	V	224,360.77	8.60%	11/1/2036	1,821.76			16,141.45	
2000403920	2 11/29/2011	V	146,969.06	2.00%	11/1/2051	455.06			14,710.33	36,921.82
2000405407	2 11/11/2011	V	79,747.27	6.38%	12/1/2036	530.10			16,016.42	
2000405918	1 11/18/2011	V	104,632.81	6.80%	12/1/2036	725.31			6,881.45	
TOTAL			10	1,789,591.87		9,606.41			208,263.90	36,921.82

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 Deferred 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		

Investor Supplemental Notice

DEAL CALENDAR			
Rolling Payment Schedule			
February 27, 2012	May 25, 2012	August 27, 2012	November 26, 2012
March 26, 2012	June 25, 2012	September 25, 2012	December 26, 2012
April 25, 2012	July 25, 2012	October 25, 2012	