

External Parties

Seller

IMPAC Mortgage Holdings Inc.

Servicer(s)

Impac Funding Corp.

Underwriter(s)

Bear Stearns & Co.

Cap Provider

Wachovia Bank

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Dates

Cut-Off Date:	June 01, 2006
Close Date:	June 29, 2006
First Distribution Date:	July 25, 2006
 Distribution Date:	 July 25, 2019
Next Distribution Date:	August 26, 2019
Distribution Frequency:	Monthly
Record Date:	June 28, 2019
	July 24, 2019
 Determination Date:	 July 15, 2019

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(*) In connection with Deutsche Bank's preparation of this statement to securities holders, Deutsche Bank (in its applicable capacity as trustee, securities administrator, bond calculation agent or other administrative role) is conclusively relying upon, and has not independently verified, information provided to it by various third parties, including the servicer, master servicer, special servicer, sub-servicer or any other party to the transaction. Deutsche Bank refers readers to the prospectus, prospectus supplement, placement memorandum or other disclosure document, as well as to the governing transaction documents, applicable to this transaction for additional information concerning the roles and responsibilities of the parties.

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

Certificate Payment Report

Current Period Distribution -									
Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
1-A1-1	SER	314,000,000.00	48,063,150.00	103,511.20	726,279.52	829,790.72	-109,371.22	0.00	47,446,241.70
1-A1-2	SER	34,889,000.00	0.00	0.00	0.00	0.00	-61,110.37	0.00	61,110.37
1-A2-A	SER	79,384,000.00	0.62	0.00	0.62	0.62	-1,538.53	0.00	1,538.53
1-A2-B	SER	85,921,000.00	18,655,063.57	40,021.02	396,164.15	436,185.17	-70,538.47	0.00	18,329,437.89
1-A2-C	SER	25,004,000.00	7,562,013.52	16,916.10	0.00	16,916.10	-20,915.85	0.00	7,582,929.37
2-A-1	SER	161,966,000.00	8,412,998.11	19,310.49	401,589.33	420,899.82	0.00	0.00	8,011,408.78
2-A-2	SER	42,111,000.00	2,187,371.20	5,166.53	104,412.83	109,579.36	0.00	0.00	2,082,958.37
1-M-1	MEZ	11,404,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-2	MEZ	7,310,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-3	MEZ	4,678,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-4	MEZ	2,924,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-5	MEZ	2,924,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-6	MEZ	2,924,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-7	MEZ	2,924,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-8	MEZ	2,924,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-M-1	MEZ	8,970,000.00	8,970,000.00	21,710.24	0.00	21,710.24	0.00	0.00	8,970,000.00
2-M-2	MEZ	10,466,000.00	10,466,000.00	26,900.93	0.00	26,900.93	0.00	0.00	10,466,000.00
2-M-3	MEZ	12,708,000.00	11,570,515.70	33,789.57	0.00	33,789.57	0.00	0.00	11,570,515.70
1-B	SUB	2,924,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	SUB	2,741,000.00	1,268,042.52	3,703.09	0.00	3,703.09	0.00	0.00	1,268,042.52
C-R	RES	4,679,649.15	0.00	10.35	0.00	10.35	0.00	14,674.79	14,674.79
C-M	SUB	10,217,221.52	5,432,187.05	10.35	0.00	10.35	0.00	53,884.87	5,486,071.92
P-R	EXE/P	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P-M	EXE/P	100.00	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		833,993,070.67	122,587,342.29	271,049.87	1,628,446.45	1,899,496.32	-263,474.44	68,559.66	121,290,929.94

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)
1-A1-1	06/25/19	07/24/19	A-Act/360	45256VAA5	314,000,000.00	153.067357	0.329654	2.312992	2.642646	151.102681
1-A1-2	06/25/19	07/24/19	A-Act/360	45256VAB3	34,889,000.00	0.000000	0.000000	0.000000	0.000000	1.751566
1-A2-A	06/25/19	07/24/19	A-Act/360	45256VAC1	79,384,000.00	0.000008	0.000000	0.000008	0.000008	0.019381
1-A2-B	06/25/19	07/24/19	A-Act/360	45256VAD9	85,921,000.00	217.118790	0.465789	4.610795	5.076584	213.328964
1-A2-C	06/25/19	07/24/19	A-Act/360	45256VAE7	25,004,000.00	302.432152	0.676536	0.000000	0.676536	303.268652
2-A-1	06/25/19	07/24/19	A-Act/360	45256VAQ0	161,966,000.00	51.942989	0.119226	2.479467	2.598692	49.463522
2-A-2	06/25/19	07/24/19	A-Act/360	45256VAR8	42,111,000.00	51.942989	0.122688	2.479467	2.602155	49.463522
1-M-1	06/25/19	07/24/19	A-Act/360	45256VAF4	11,404,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
1-M-2	06/25/19	07/24/19	A-Act/360	45256VAG2	7,310,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
1-M-3	06/25/19	07/24/19	A-Act/360	45256VAH0	4,678,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
1-M-4	06/25/19	07/24/19	A-Act/360	45256VAJ6	2,924,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
1-M-5	06/25/19	07/24/19	A-Act/360	45256VAK3	2,924,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
1-M-6	06/25/19	07/24/19	A-Act/360	45256VAL1	2,924,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
1-M-7	06/25/19	07/24/19	A-Act/360	45256VAM9	2,924,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
1-M-8	06/25/19	07/24/19	A-Act/360	45256VAN7	2,924,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
2-M-1	06/25/19	07/24/19	A-Act/360	45256VAS6	8,970,000.00	1,000.000000	2.420317	0.000000	2.420317	1,000.000000
2-M-2	06/25/19	07/24/19	A-Act/360	45256VAT4	10,466,000.00	1,000.000000	2.570316	0.000000	2.570316	1,000.000000
2-M-3	06/25/19	07/24/19	A-Act/360	45256VAU1	12,708,000.00	910.490691	2.658921	0.000000	2.658921	910.490691
1-B	06/25/19	07/24/19	A-Act/360	45256VAP2	2,924,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
2-B	06/25/19	07/24/19	A-Act/360	45256VAV9	2,741,000.00	462.620401	1.351000	0.000000	1.351000	462.620401
C-R	06/01/19	06/30/19	F-30/360	45256VBA4	589,493,398.30	0.000000	0.000018	0.000000	0.000018	0.024894
C-M	06/01/19	06/30/19	F-30/360	45256VBC0	259,396,543.04	20.941632	0.000040	0.000000	0.000040	21.149364
P-R	06/01/19	06/30/19	F-30/360	45256VAY3	100.00	0.000000	0.000000	0.000000	0.000000	0.000000
P-M	06/01/19	06/30/19	F-30/360	45256VAZ0	100.00	0.000000	0.000000	0.000000	0.000000	0.000000
R	06/01/19	06/30/19	F-30/360	45256VAX5	0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date - REMIC4

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)
1-A1-1	314,000,000.00	36,943,148.48	217,611,174.71	12,968,652.02	230,569,582.05	267,512,730.53	35,984,176.22	0.00	47,446,241.70
1-A1-2	34,889,000.00	3,434,622.14	14,229,584.50	483,392.31	14,721,992.63	18,156,614.77	20,105,897.00	0.00	61,110.37
1-A2-A	79,384,000.00	5,407,835.13	76,255,689.93	2,617,171.90	78,876,270.71	84,284,105.84	506,190.71	0.00	1,538.53
1-A2-B	85,921,000.00	12,605,404.77	40,659,108.61	3,870,863.15	44,383,730.91	56,989,135.68	23,207,831.22	0.00	18,329,437.89
1-A2-C	25,004,000.00	3,999,108.09	9,547,724.10	849,671.52	10,539,557.17	14,538,665.26	6,881,513.43	0.00	7,582,929.37
2-A-1	161,966,000.00	22,960,967.63	147,060,634.48	6,893,956.77	153,954,591.22	176,915,558.85	0.00	0.00	8,011,408.78
2-A-2	42,111,000.00	6,192,244.36	38,235,619.72	1,792,421.95	40,028,041.65	46,220,286.01	0.00	0.00	2,082,958.37
1-M-1	11,404,000.00	1,370,916.98	0.00	0.00	0.00	1,370,916.98	11,404,000.00	0.00	0.00
1-M-2	7,310,000.00	876,495.03	0.00	0.00	0.00	876,495.03	7,310,000.00	0.00	0.00
1-M-3	4,678,000.00	560,418.87	0.00	0.00	0.00	560,418.87	4,678,000.00	0.00	0.00
1-M-4	2,924,000.00	356,716.67	0.00	0.00	0.00	356,716.67	2,924,000.00	0.00	0.00
1-M-5	2,924,000.00	356,652.73	0.00	0.00	0.00	356,652.73	2,924,000.00	0.00	0.00
1-M-6	2,924,000.00	354,576.34	0.00	0.00	0.00	354,576.34	2,924,000.00	0.00	0.00
1-M-7	2,924,000.00	369,395.77	0.00	0.00	0.00	369,395.77	2,924,000.01	0.00	0.00
1-M-8	2,924,000.00	369,241.21	0.00	0.00	0.00	369,241.21	2,924,000.00	0.00	0.00
2-M-1	8,970,000.00	2,169,559.61	0.00	0.00	0.00	2,169,559.61	0.00	0.00	8,970,000.00
2-M-2	10,466,000.00	2,781,513.87	0.00	0.00	0.00	2,781,513.87	0.00	0.00	10,466,000.00
2-M-3	12,708,000.00	4,063,676.62	997,821.37	139,662.93	1,137,484.30	5,201,160.92	0.00	0.00	11,570,515.70
1-B	2,924,000.00	358,196.74	0.00	0.00	0.00	358,196.74	2,924,000.00	0.00	0.00
2-B	2,741,000.00	834,483.48	1,208,126.60	264,830.89	1,472,957.48	2,307,440.96	0.00	0.00	1,268,042.52
C-R	4,679,649.15	9,274,941.53	0.00	0.00	1,139.19	9,276,080.72	10,517,112.41	5,853,277.20	14,674.79
C-M	10,217,221.52	17,894,699.13	0.00	0.00	11,026,637.91	28,921,337.05	17,624,077.93	23,919,566.24	5,486,071.92
P-R	100.00	953,096.73	0.00	0.00	100.00	953,196.73	0.00	0.00	0.00
P-M	100.00	1,336,104.14	0.00	0.00	100.00	1,336,204.14	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	833,993,070.67	135,824,016.05	545,805,484.02	29,880,623.44	586,712,185.22	722,536,201.28	155,762,798.93	29,772,843.44	121,290,929.94

Interest Detail - REMIC4

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)
1-A1-1	2.58438%	48,063,150.00	103,511.20	0.00	0.00	0.00	103,511.20	103,511.20	0.00
1-A1-2	2.64438%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-A2-A	2.48438%	0.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-A2-B	2.57438%	18,655,063.57	40,021.02	0.00	0.00	0.00	40,021.02	40,021.02	0.00
1-A2-C	2.68438%	7,562,013.52	16,916.10	0.00	0.00	0.00	16,916.10	16,916.10	0.00
2-A-1	2.75438%	8,412,998.11	19,310.49	0.00	0.00	0.00	19,310.49	19,310.49	0.00
2-A-2	2.83438%	2,187,371.20	5,166.53	0.00	0.00	0.00	5,166.53	5,166.53	0.00
1-M-1	2.73438%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-2	2.76438%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-3	2.78438%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-4	2.88438%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-5	2.91438%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-6	2.99438%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-7	3.47247%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-M-8	3.47247%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-M-1	2.90438%	8,970,000.00	21,710.24	0.00	0.00	0.00	21,710.24	21,710.24	0.00
2-M-2	3.08438%	10,466,000.00	26,900.93	0.00	0.00	0.00	26,900.93	26,900.93	0.00
2-M-3	3.50438%	11,570,515.70	33,789.57	0.00	0.00	0.00	33,789.57	33,789.57	0.00
1-B	3.47247%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	3.50438%	1,268,042.52	3,703.09	0.00	0.00	0.00	3,703.09	3,703.09	0.00
C-R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	14,685.14	0.00
C-M	11.90575%	5,432,187.05	0.00	0.00	0.00	0.00	0.00	53,895.22	0.00
P-R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P-M	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		122,587,342.29	271,029.17	0.00	0.00	0.00	271,029.17	339,609.53	0.00

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	452,117.29	1,136,673.71	1,588,791.00
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	452,117.29	1,136,673.71	1,588,791.00
Interest Collections	176,057.49	176,903.56	352,961.04
Interest Withdrawals	(437.42)	(28,710.91)	(29,148.33)
Interest Other Accounts	10.35	10.35	20.70
Interest Fees	11,154.34	1,973.75	13,128.09
TOTAL NET INTEREST	164,476.07	146,229.25	310,705.33
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	616,593.36	1,282,902.96	1,899,496.33

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	64,885.77	137,348.18	202,233.95
Curtailments	(2,166.26)	(3,181.64)	(5,347.90)
Prepayments In Full	389,397.78	739,032.73	1,128,430.51
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	0.00	0.00	0.00
Insurance Principal	0.00	0.00	0.00
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(5,206.45)	(129,045.68)	(134,252.13)
Realized Losses	0.00	263,474.44	263,474.44
Advanced Principal	5,206.45	129,045.68	134,252.13
TOTAL PRINCIPAL COLLECTED	452,117.29	1,136,673.71	1,588,791.00

PRINCIPAL - WITHDRAWALS			
	Group 2	Group 1	Total
Principal Modification Loss	0.00	0.00	0.00
TOTAL PRINCIPAL WITHDRAWAL	0.00	0.00	0.00

PRINCIPAL - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Closing Deposit	0.00	0.00	0.00
Bonus Incentive Amount	0.00	0.00	0.00
TOTAL PRINCIPAL OTHER ACCOUNTS	0.00	0.00	0.00

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	177,590.88	240,587.69	418,178.57
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	0.00	0.00	0.00
Insurance Interest	0.00	0.00	0.00
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	(356.68)	(1,115.93)	(1,472.61)
Delinquent Interest	(9,685.37)	(231,501.97)	(241,187.34)
Compensating Interest	356.68	1,115.93	1,472.61
Civil Relief Act Shortfalls	0.00	0.00	0.00
Interest Advanced	9,192.83	184,412.33	193,605.16
Interest Realized Loss/(Gain)	(1,040.85)	(16,594.51)	(17,635.36)
TOTAL INTEREST COLLECTED	176,057.49	176,903.56	352,961.04
INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Non Recoverable Advances	0.00	0.00	0.00
Interest Modification Loss	437.42	(193.31)	244.11
Capitalized/Deferred Interest	0.00	28,904.22	28,904.22
TOTAL INTEREST WITHDRAWALS	437.42	28,710.91	29,148.33
INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Payments to and from the Supplemental Interest Trust			
Interest Rate Swap Receipt	0.00	0.00	0.00
Interest Rate Swap Payment	0.00	0.00	0.00
Swap Termination Payment	0.00	0.00	0.00
Interest Earnings			20.70
Bonus Incentive Amount	0.00	0.00	0.00
TOTAL INTEREST OTHER ACCOUNTS	10.35	10.35	20.70
INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	10,779.12	1,217.76	11,996.88
Extraordinary Expenses	98.91	152.10	251.01
Primary Mortgage Insurance	0.00	179.01	179.01
Trustee Fees	100.64	154.75	255.39
Extraordinary Expense Recovery Charge**	175.67	270.12	445.79
TOTAL INTEREST FEES	11,154.34	1,973.75	13,128.09
**Extraordinary Expense Recovery Charge ("EERC"): charge imposed to recover extraordinary costs and expenses incurred by Deutsche Bank in administering residential mortgage backed securities ("RMBS") transaction(s) under current market conditions. The EERC is based upon, and may be adjusted periodically in accordance with, Deutsche Bank's experienced level of extraordinary costs and expenses that are not allocable to specific trusts, but which arise from the administration of the portfolio of RMBS trusts administered by Deutsche Bank's Trust & Securities Services division. Costs and expenses allocable to specific trusts will continue to be charged separately to those trusts in addition to the EERC.			

Credit Enhancement Report

ACCOUNTS

GROUP 1 NET WAC RESERVE

Beginning Account Balance	5,000.00
Account Deposit	8.62
Interest Earnings	8.62
Account Withdrawal	-8.62
Ending Account Balance	5,000.00

GROUP 2 NET WAC RESERVE

Beginning Account Balance	5,000.00
Account Deposit	8.62
Interest Earnings	8.62
Account Withdrawal	-8.62
Ending Account Balance	5,000.00

GRP1 SUPPLEMENTAL INTEREST TRUST (GRP1 SWAP ACCT)

Beginning Account Balance	1,000.00
Account Deposit	1.73
Interest Earnings	1.73
Account Withdrawal	-1.73
Ending Account Balance	1,000.00

GRP2 SUPPLEMENTAL INTEREST TRUST (GRP2 SWAP ACCT)

Beginning Account Balance	1,000.00
Account Deposit	1.73
Interest Earnings	1.73
Account Withdrawal	-1.73
Ending Account Balance	1,000.00

INSURANCE

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STRUCTURAL FEATURES

	Group 2	Group 1	Total
Overcollateralized Amount/(Undercollateralized Amount)	5,486,071.92	14,674.79	5,500,746.71
Overcollateralization Release Amount	0.00	0.00	0.00
Overcollateralization Increase Amount	53,884.87	0.00	53,884.87
Overcollateralization Deficiency Amount	162,481.12	4,663,835.20	4,826,316.32
Overcollateralization Target Amount	5,648,553.03	4,678,509.99	10,327,063.02

Collateral Report

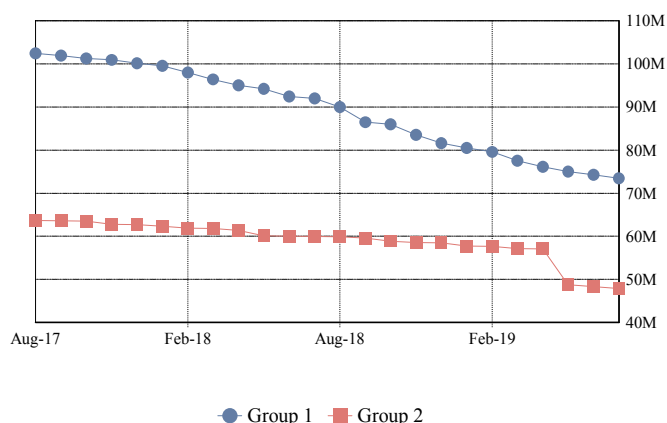
COLLATERAL

	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	246	1,927	2,173
Prior	50	249	299
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(1)	(3)	(4)
Repurchases	0	0	0
Liquidations	0	0	0
Current	49	246	295
<u>Principal Balance:</u>			
Original	249,179,321.52	584,813,749.15	833,993,070.67
Prior	48,307,114.58	74,280,227.70	122,587,342.28
Prefunding	0.00	0.00	0.00
Deferred Interest	0.00	28,904.22	28,904.22
Scheduled Principal	(64,885.77)	(137,348.18)	(202,233.95)
Partial Prepayments	2,166.26	3,181.64	5,347.90
Full Voluntary Prepayments	(389,397.78)	(739,032.73)	(1,128,430.51)
Repurchases	0.00	0.00	0.00
Liquidations	0.00	0.00	0.00
Current	47,854,997.29	73,435,932.65	121,290,929.94
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

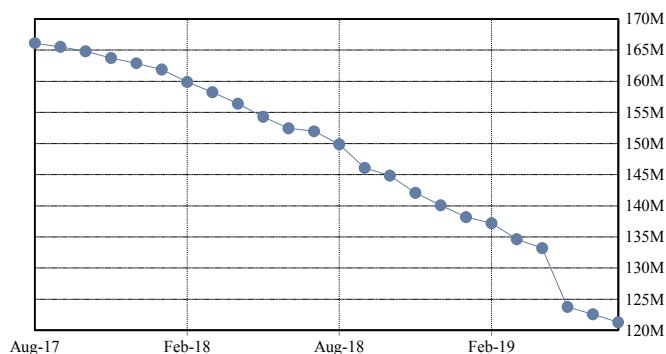
PREFUNDING

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Current Principal Balance by Groups



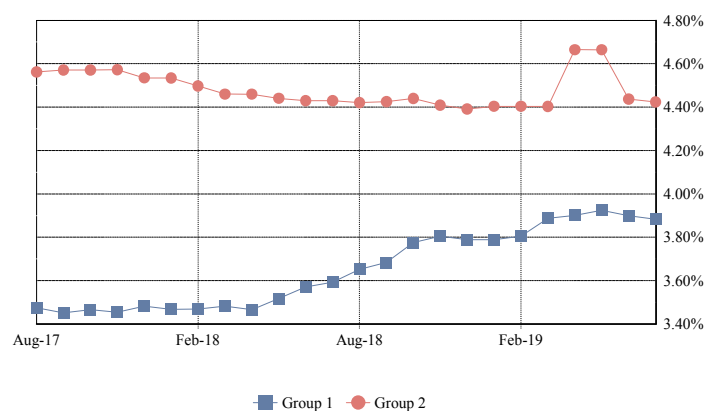
Total Current Principal Balance



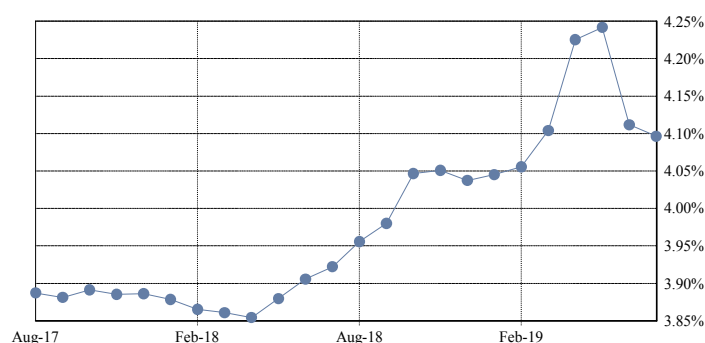
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	6.72873%	7.33342%	7.15275%
Weighted Average Coupon Prior	4.43733%	3.89989%	4.11167%
Weighted Average Coupon Current	4.42357%	3.88350%	4.09632%
Weighted Average Months to Maturity Original	357	354	355
Weighted Average Months to Maturity Prior	202	201	202
Weighted Average Months to Maturity Current	201	201	201
Weighted Avg Remaining Amortization Term Original	357	359	358
Weighted Avg Remaining Amortization Term Prior	202	204	203
Weighted Avg Remaining Amortization Term Current	201	203	202
Weighted Average Seasoning Original	2.65	2.71	2.69
Weighted Average Seasoning Prior	157.59	157.42	157.49
Weighted Average Seasoning Current	158.60	158.42	158.49

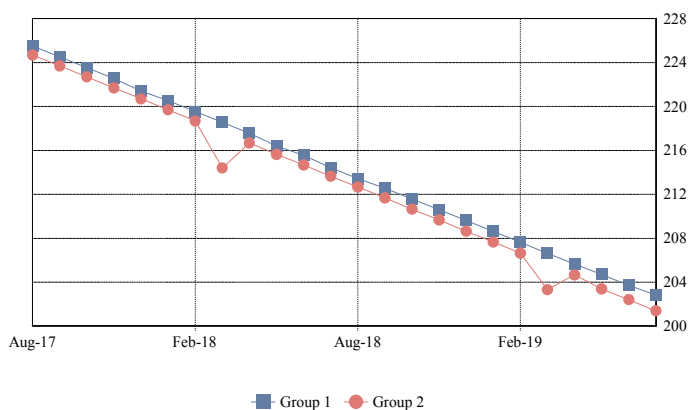
Weighted Average Coupon by Groups



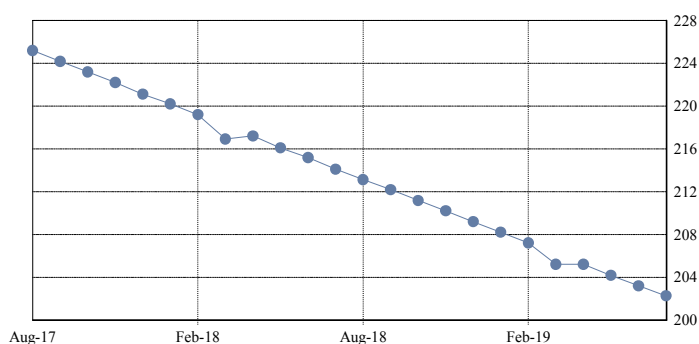
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	2.66496%	3.83938%	3.48374%
Weighted Average Margin Prior	2.61977%	3.68861%	3.26612%
Weighted Average Margin Current	2.62086%	3.69577%	3.27088%
Weighted Average Max Rate Original	12.71753%	13.13403%	13.00790%
Weighted Average Max Rate Prior	12.65348%	12.89980%	12.80244%
Weighted Average Max Rate Current	12.64981%	12.90281%	12.80281%
Weighted Average Min Rate Original	6.72873%	3.99668%	4.82400%
Weighted Average Min Rate Prior	6.65103%	3.83031%	4.94528%
Weighted Average Min Rate Current	6.64733%	3.83860%	4.94885%
Weighted Average Cap Up Original	1.00000%	1.21148%	1.14744%
Weighted Average Cap Up Prior	1.00000%	1.25421%	1.15372%
Weighted Average Cap Up Current	1.00000%	1.24834%	1.15017%
Weighted Average Cap Down Original	1.00000%	1.21148%	1.14744%
Weighted Average Cap Down Prior	1.00000%	1.25421%	1.15372%
Weighted Average Cap Down Current	1.00000%	1.24834%	1.15017%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	10,779.12	1,217.76	11,996.88
Delinquent Servicing Fees	492.54	22,219.56	22,712.10
TOTAL SERVICING FEES	11,271.66	23,437.32	34,708.98
Total Servicing Fees	11,271.66	23,437.32	34,708.98
Compensating Interest	(356.68)	(1,115.93)	(1,472.61)
Delinquent Servicing Fees	(492.54)	(22,219.56)	(22,712.10)
COLLECTED SERVICING FEES	10,422.44	101.84	10,524.28
Total Advanced Interest	9,192.83	184,412.33	193,605.16
Total Advanced Principal	5,206.45	129,045.68	134,252.13
Aggregate Advances with respect to this Distribution	14,399.28	313,458.01	327,857.29
Gross Stop Advance Interest	0.00	24,870.06	24,870.06

ADDITIONAL COLLATERAL INFORMATION

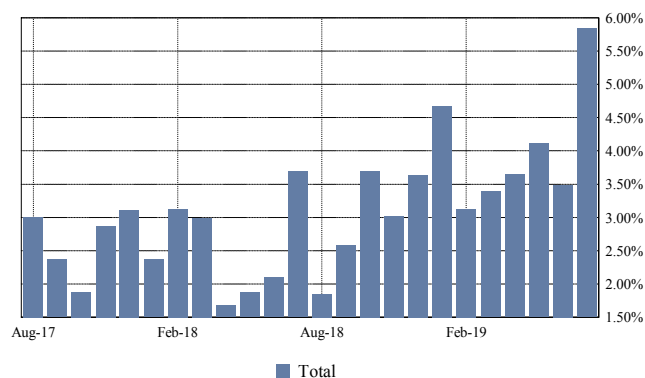
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	356.68	1,115.93	1,472.61
Compensating Interest	(356.68)	(1,115.93)	(1,472.61)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00

Delinquency Report

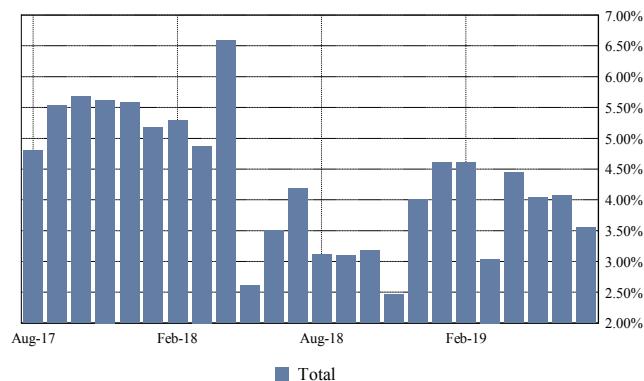
TOTAL		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		5,862,635.11	1,215,612.44	4,305,605.83	11,383,853.38
	% Balance		4.83%	1.00%	3.55%	9.39%
	# Loans		14	3	14	31
	% # Loans		4.75%	1.02%	4.75%	10.51%
FORECLOSURE	Balance	0.00	0.00	0.00	1,610,876.67	1,610,876.67
	% Balance	0.00%	0.00%	0.00%	1.33%	1.33%
	# Loans	0	0	0	5	5
	% # Loans	0.00%	0.00%	0.00%	1.69%	1.69%
BANKRUPTCY	Balance	1,192,625.49	58,956.01	0.00	1,415,854.52	2,667,436.02
	% Balance	0.98%	0.05%	0.00%	1.17%	2.20%
	# Loans	4	1	0	4	9
	% # Loans	1.36%	0.34%	0.00%	1.36%	3.05%
REO	Balance	0.00	0.00	0.00	2,145,819.91	2,145,819.91
	% Balance	0.00%	0.00%	0.00%	1.77%	1.77%
	# Loans	0	0	0	7	7
	% # Loans	0.00%	0.00%	0.00%	2.37%	2.37%
TOTAL		1,192,625.49	5,921,591.12	1,215,612.44	9,478,156.93	17,807,985.98
		0.98%	4.88%	1.00%	7.81%	14.68%
		4	15	3	30	52
		1.36%	5.08%	1.02%	10.17%	17.63%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

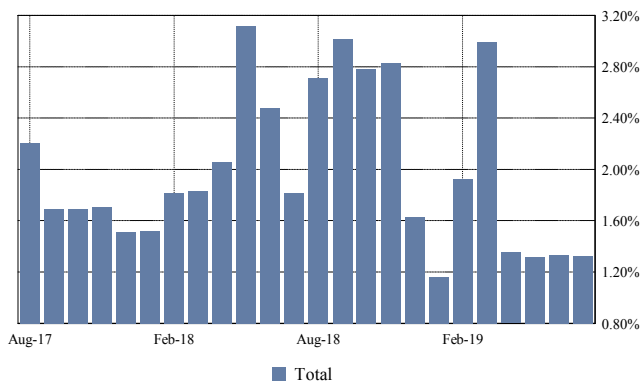
1 or 2 Payments Delinquent



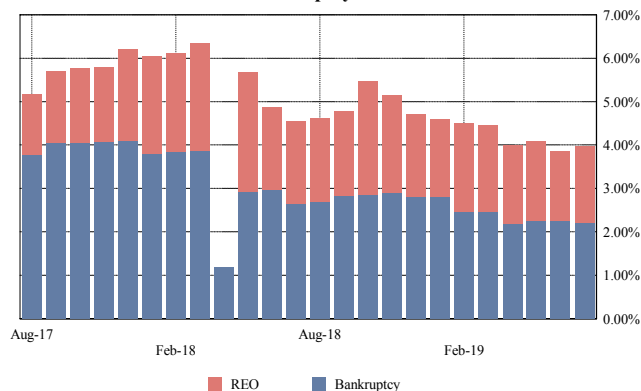
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		5,862,635.11	1,215,612.44	109,854.85	0.00	0.00	0.00
% Balance		4.83%	1.00%	0.09%	0.00%	0.00%	0.00%
# Loans		14	3	1	0	0	0
% # Loans		4.75%	1.02%	0.34%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	622,595.80	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.51%	0.00%
# Loans	0	0	0	0	0	2	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.68%	0.00%
BANKRUPTCY							
Balance	1,192,625.49	58,956.01	0.00	0.00	0.00	0.00	503,039.02
% Balance	0.98%	0.05%	0.00%	0.00%	0.00%	0.00%	0.41%
# Loans	4	1	0	0	0	0	1
% # Loans	1.36%	0.34%	0.00%	0.00%	0.00%	0.00%	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	1,192,625.49	5,921,591.12	1,215,612.44	109,854.85	0.00	622,595.80	503,039.02
% Balance	0.98%	4.88%	1.00%	0.09%	0.00%	0.51%	0.41%
# Loans	4	15	3	1	0	2	1
% # Loans	1.36%	5.08%	1.02%	0.34%	0.00%	0.68%	0.34%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	0.00	990,813.47	0.00	443,520.93	240,410.06	0.00	516,532.33
% Balance	0.00%	0.82%	0.00%	0.37%	0.20%	0.00%	0.43%
# Loans	0	3	0	1	1	0	1
% # Loans	0.00%	1.02%	0.00%	0.34%	0.34%	0.00%	0.34%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	228,219.73	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.19%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.34%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	203,469.51
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.17%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.34%
TOTAL							
Balance	0.00	990,813.47	0.00	443,520.93	240,410.06	228,219.73	720,001.84
% Balance	0.00%	0.82%	0.00%	0.37%	0.20%	0.19%	0.59%
# Loans	0	3	0	1	1	1	2
% # Loans	0.00%	1.02%	0.00%	0.34%	0.34%	0.34%	0.68%

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	100,039.83
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.08%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.34%
FORECLOSURE							
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%
BANKRUPTCY							
Balance	139,403.88	0.00	0.00	0.00	0.00	349,541.80	0.00
% Balance	0.11%	0.00%	0.00%	0.00%	0.00%	0.29%	0.00%
# Loans	1	0	0	0	0	1	0
% # Loans	0.34%	0.00%	0.00%	0.00%	0.00%	0.34%	0.00%
REO							
Balance	0.00	0.00	0.00	411,751.08	0.00	0.00	293,824.84
% Balance	0.00%	0.00%	0.00%	0.34%	0.00%	0.00%	0.24%
# Loans	0	0	0	1	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.34%	0.00%	0.00%	0.34%
TOTAL							
Balance	139,403.88	0.00	0.00	411,751.08	0.00	349,541.80	393,864.67
% Balance	0.11%	0.00%	0.00%	0.34%	0.00%	0.29%	0.32%
# Loans	1	0	0	1	0	1	2
% # Loans	0.34%	0.00%	0.00%	0.34%	0.00%	0.34%	0.68%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	0.00	88,787.64	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.07%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.34%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
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%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	331,053.54	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.27%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.34%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	0.00	0.00	419,841.18	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.35%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	2	0	0	0	0
% # Loans	0.00%	0.00%	0.68%	0.00%	0.00%	0.00%	0.00%

TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	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%
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	227,353.09	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.19%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.34%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	227,353.09	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.19%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.34%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	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%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	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	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%

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

TOTAL	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	333,889.98	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.28%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.34%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	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	0.00	0.00	0.00	0.00	333,889.98	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.28%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.34%	0.00%	0.00%

TOTAL	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	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%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	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	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%

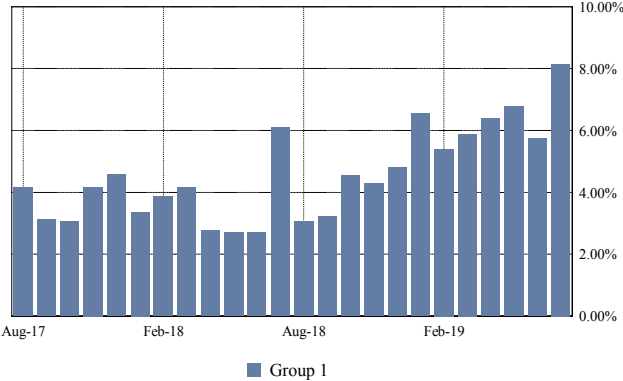
TOTAL	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	1,815,646.72	11,383,853.38
% Balance	0.00%	0.00%	0.00%	0.00%	1.50%	9.39%
# Loans	0	0	0	0	5	31
% # Loans	0.00%	0.00%	0.00%	0.00%	1.69%	10.51%
FORECLOSURE						
Balance	0.00	0.00	0.00	0.00	426,171.16	1,610,876.67
% Balance	0.00%	0.00%	0.00%	0.00%	0.35%	1.33%
# Loans	0	0	0	0	1	5
% # Loans	0.00%	0.00%	0.00%	0.00%	0.34%	1.69%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	423,869.82	2,667,436.02
% Balance	0.00%	0.00%	0.00%	0.00%	0.35%	2.20%
# Loans	0	0	0	0	1	9
% # Loans	0.00%	0.00%	0.00%	0.00%	0.34%	3.05%
REO						
Balance	0.00	0.00	0.00	0.00	678,367.85	2,145,819.91
% Balance	0.00%	0.00%	0.00%	0.00%	0.56%	1.77%
# Loans	0	0	0	0	2	7
% # Loans	0.00%	0.00%	0.00%	0.00%	0.68%	2.37%
TOTAL						
Balance	0.00	0.00	0.00	0.00	3,344,055.55	17,807,985.98
% Balance	0.00%	0.00%	0.00%	0.00%	2.76%	14.68%
# Loans	0	0	0	0	9	52
% # Loans	0.00%	0.00%	0.00%	0.00%	3.05%	17.63%

GROUP 1

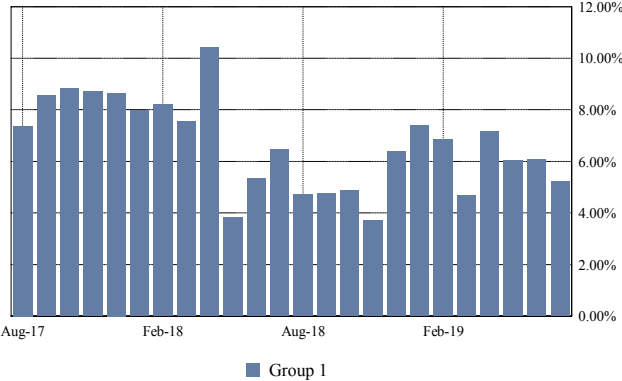
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		4,771,340.35	1,215,612.44	3,836,625.97	9,823,578.76
	% Balance		6.50%	1.66%	5.22%	13.38%
	# Loans		13	3	13	29
	% # Loans		5.28%	1.22%	5.28%	11.79%
FORECLOSURE	Balance	0.00	0.00	0.00	1,610,876.67	1,610,876.67
	% Balance	0.00%	0.00%	0.00%	2.19%	2.19%
	# Loans	0	0	0	5	5
	% # Loans	0.00%	0.00%	0.00%	2.03%	2.03%
BANKRUPTCY	Balance	1,192,625.49	58,956.01	0.00	1,415,854.52	2,667,436.02
	% Balance	1.62%	0.08%	0.00%	1.93%	3.63%
	# Loans	4	1	0	4	9
	% # Loans	1.63%	0.41%	0.00%	1.63%	3.66%
REO	Balance	0.00	0.00	0.00	2,145,819.91	2,145,819.91
	% Balance	0.00%	0.00%	0.00%	2.92%	2.92%
	# Loans	0	0	0	7	7
	% # Loans	0.00%	0.00%	0.00%	2.85%	2.85%
TOTAL	Balance	1,192,625.49	4,830,296.36	1,215,612.44	9,009,177.07	16,247,711.36
	% Balance	1.62%	6.58%	1.66%	12.27%	22.13%
	# Loans	4	14	3	29	50
	% # Loans	1.63%	5.69%	1.22%	11.79%	20.33%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

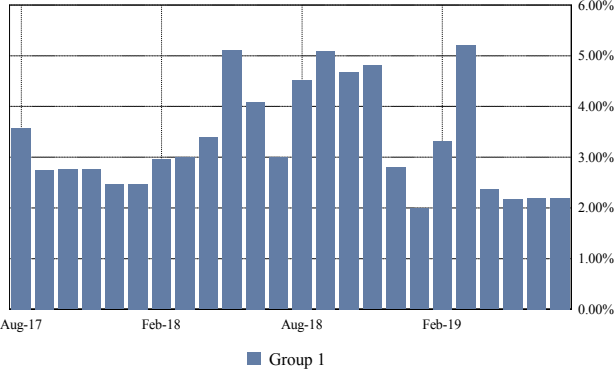
1 or 2 Payments Delinquent



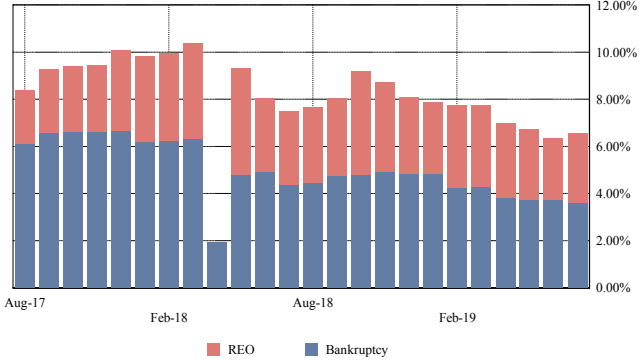
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		4,771,340.35	1,215,612.44	109,854.85	0.00	0.00	0.00
% Balance		6.50%	1.66%	0.15%	0.00%	0.00%	0.00%
# Loans		13	3	1	0	0	0
% # Loans		5.28%	1.22%	0.41%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	622,595.80	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.85%	0.00%
# Loans	0	0	0	0	0	2	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.81%	0.00%
BANKRUPTCY							
Balance	1,192,625.49	58,956.01	0.00	0.00	0.00	0.00	503,039.02
% Balance	1.62%	0.08%	0.00%	0.00%	0.00%	0.00%	0.69%
# Loans	4	1	0	0	0	0	1
% # Loans	1.63%	0.41%	0.00%	0.00%	0.00%	0.00%	0.41%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	1,192,625.49	4,830,296.36	1,215,612.44	109,854.85	0.00	622,595.80	503,039.02
% Balance	1.62%	6.58%	1.66%	0.15%	0.00%	0.85%	0.69%
# Loans	4	14	3	1	0	2	1
% # Loans	1.63%	5.69%	1.22%	0.41%	0.00%	0.81%	0.41%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	0.00	521,833.61	0.00	443,520.93	240,410.06	0.00	516,532.33
% Balance	0.00%	0.71%	0.00%	0.60%	0.33%	0.00%	0.70%
# Loans	0	2	0	1	1	0	1
% # Loans	0.00%	0.81%	0.00%	0.41%	0.41%	0.00%	0.41%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	228,219.73	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.31%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.41%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	203,469.51
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.28%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.41%
TOTAL							
Balance	0.00	521,833.61	0.00	443,520.93	240,410.06	228,219.73	720,001.84
% Balance	0.00%	0.71%	0.00%	0.60%	0.33%	0.31%	0.98%
# Loans	0	2	0	1	1	1	2
% # Loans	0.00%	0.81%	0.00%	0.41%	0.41%	0.41%	0.81%

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	100,039.83
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.14%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.41%
FORECLOSURE							
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%
BANKRUPTCY							
Balance	139,403.88	0.00	0.00	0.00	0.00	349,541.80	0.00
% Balance	0.19%	0.00%	0.00%	0.00%	0.00%	0.48%	0.00%
# Loans	1	0	0	0	0	1	0
% # Loans	0.41%	0.00%	0.00%	0.00%	0.00%	0.41%	0.00%
REO							
Balance	0.00	0.00	0.00	411,751.08	0.00	0.00	293,824.84
% Balance	0.00%	0.00%	0.00%	0.56%	0.00%	0.00%	0.40%
# Loans	0	0	0	1	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.41%	0.00%	0.00%	0.41%
TOTAL							
Balance	139,403.88	0.00	0.00	411,751.08	0.00	349,541.80	393,864.67
% Balance	0.19%	0.00%	0.00%	0.56%	0.00%	0.48%	0.54%
# Loans	1	0	0	1	0	1	2
% # Loans	0.41%	0.00%	0.00%	0.41%	0.00%	0.41%	0.81%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	0.00	88,787.64	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.12%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.41%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
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%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	331,053.54	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.45%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.41%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	0.00	0.00	419,841.18	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.57%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	2	0	0	0	0
% # Loans	0.00%	0.00%	0.81%	0.00%	0.00%	0.00%	0.00%

GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	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%
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	227,353.09	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.31%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.41%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	227,353.09	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.31%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.41%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	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%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	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	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%

GROUP 1	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	333,889.98	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.45%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.41%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	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	0.00	0.00	0.00	0.00	333,889.98	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.45%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.41%	0.00%	0.00%

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	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%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	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	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%

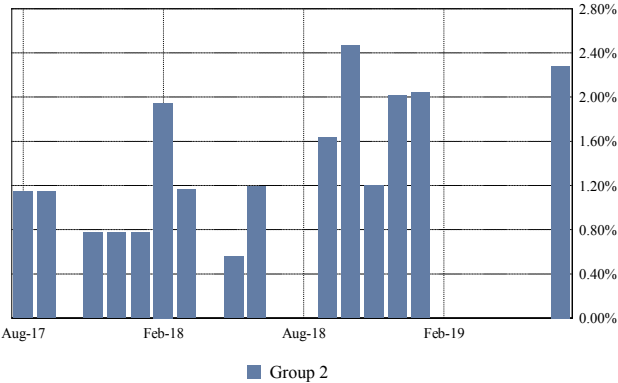
GROUP 1	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	1,815,646.72	9,823,578.76
% Balance	0.00%	0.00%	0.00%	0.00%	2.47%	13.38%
# Loans	0	0	0	0	5	29
% # Loans	0.00%	0.00%	0.00%	0.00%	2.03%	11.79%
FORECLOSURE						
Balance	0.00	0.00	0.00	0.00	426,171.16	1,610,876.67
% Balance	0.00%	0.00%	0.00%	0.00%	0.58%	2.19%
# Loans	0	0	0	0	1	5
% # Loans	0.00%	0.00%	0.00%	0.00%	0.41%	2.03%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	423,869.82	2,667,436.02
% Balance	0.00%	0.00%	0.00%	0.00%	0.58%	3.63%
# Loans	0	0	0	0	1	9
% # Loans	0.00%	0.00%	0.00%	0.00%	0.41%	3.66%
REO						
Balance	0.00	0.00	0.00	0.00	678,367.85	2,145,819.91
% Balance	0.00%	0.00%	0.00%	0.00%	0.92%	2.92%
# Loans	0	0	0	0	2	7
% # Loans	0.00%	0.00%	0.00%	0.00%	0.81%	2.85%
TOTAL						
Balance	0.00	0.00	0.00	0.00	3,344,055.55	16,247,711.36
% Balance	0.00%	0.00%	0.00%	0.00%	4.55%	22.13%
# Loans	0	0	0	0	9	50
% # Loans	0.00%	0.00%	0.00%	0.00%	3.66%	20.33%

GROUP 2

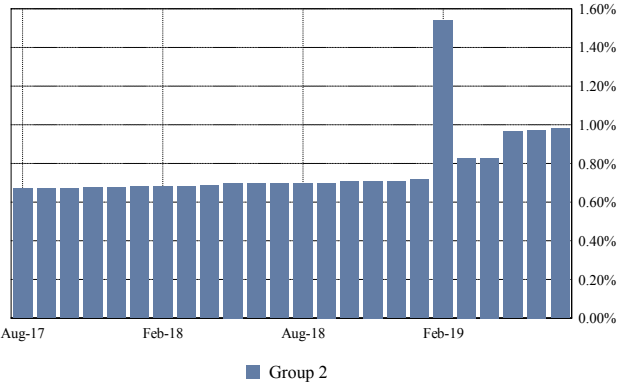
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		1,091,294.76	0.00	468,979.86	1,560,274.62
	% Balance		2.28%	0.00%	0.98%	3.26%
	# Loans		1	0	1	2
	% # Loans		2.04%	0.00%	2.04%	4.08%
FORECLOSURE	Balance	0.00	0.00	0.00	0.00	0.00
	% Balance	0.00%	0.00%	0.00%	0.00%	0.00%
	# Loans	0	0	0	0	0
	% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY	Balance	0.00	0.00	0.00	0.00	0.00
	% Balance	0.00%	0.00%	0.00%	0.00%	0.00%
	# Loans	0	0	0	0	0
	% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%
REO	Balance	0.00	0.00	0.00	0.00	0.00
	% Balance	0.00%	0.00%	0.00%	0.00%	0.00%
	# Loans	0	0	0	0	0
	% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL	Balance	0.00	1,091,294.76	0.00	468,979.86	1,560,274.62
	% Balance	0.00%	2.28%	0.00%	0.98%	3.26%
	# Loans	0	1	0	1	2
	% # Loans	0.00%	2.04%	0.00%	2.04%	4.08%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

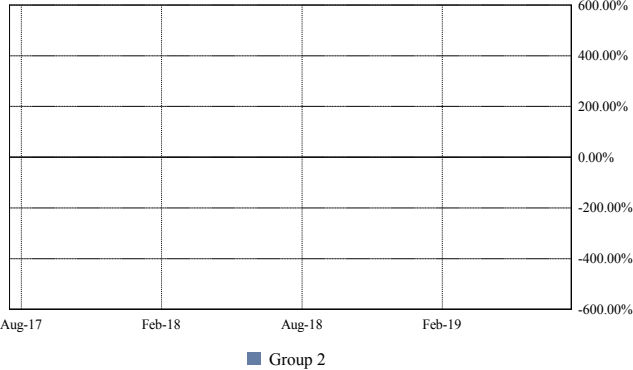
1 or 2 Payments Delinquent



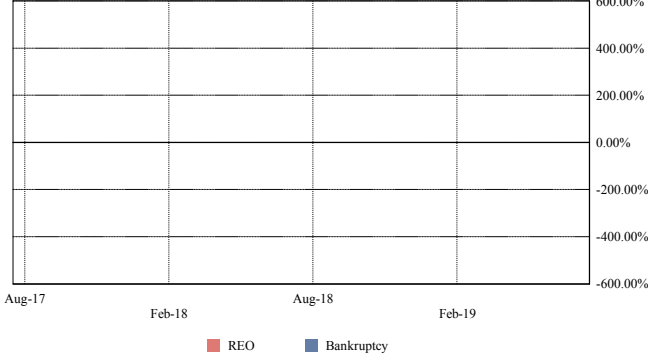
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		1,091,294.76	0.00	0.00	0.00	0.00	0.00
% Balance		2.28%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans		1	0	0	0	0	0
% # Loans		2.04%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
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%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	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	0.00	1,091,294.76	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	2.28%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	2.04%	0.00%	0.00%	0.00%	0.00%	0.00%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	TOTAL
DELINQUENT							
Balance	0.00	468,979.86	0.00	0.00	0.00	0.00	1,560,274.62
% Balance	0.00%	0.98%	0.00%	0.00%	0.00%	0.00%	3.26%
# Loans	0	1	0	0	0	0	2
% # Loans	0.00%	2.04%	0.00%	0.00%	0.00%	0.00%	4.08%
FORECLOSURE							
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%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	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	0.00	468,979.86	0.00	0.00	0.00	0.00	1,560,274.62
% Balance	0.00%	0.98%	0.00%	0.00%	0.00%	0.00%	3.26%
# Loans	0	1	0	0	0	0	2
% # Loans	0.00%	2.04%	0.00%	0.00%	0.00%	0.00%	4.08%

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:							
1103548215 1	215,750.00	203,469.51	01-Apr-2018	5.500%	AZ - 80.00%	360	01-May-2006
TOTAL	215,750.00	203,469.51					
Became REO Property in a Prior Period:							
1103555879 1	416,250.00	482,367.85	01-Aug-2013	5.000%	HI - 75.00%	360	01-May-2006
1103562848 1	209,600.00	227,353.09	01-Jan-2017	5.000%	NJ - 80.00%	360	01-May-2006
1103571306 1	288,000.00	331,053.54	01-Jun-2017	6.125%	CA - 80.00%	360	01-Apr-2006
1103575521 1	196,000.00	196,000.00	01-Jul-2007	6.125%	FL - 70.00%	360	01-May-2006
1103578422 1	240,000.00	293,824.84	01-Sep-2017	3.000%	MD - 80.00%	360	01-May-2006
2503158743 1	360,000.00	411,751.08	01-Dec-2017	3.000%	CA - 80.00%	360	01-Jun-2006
TOTAL	1,709,850.00	1,942,350.40					
TOTAL	1,925,600.00	2,145,819.91					

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:							
1103577545 1	344,000.00	373,473.53	01-Dec-2018	4.000%	VA - 80.00%	360	01-Jun-2006
2503155989 1	256,000.00	249,122.27	01-Dec-2018	6.125%	IL - 80.00%	360	01-Jun-2006
TOTAL	600,000.00	622,595.80					
Became Foreclosure Property in a Prior Period:							
1103568197 1	212,000.00	228,219.73	01-May-2018	4.000%	CT - 80.00%	360	01-May-2006
1103577228 1	348,000.00	426,171.16	01-Nov-2010	6.125%	MD - 80.00%	360	01-Jun-2006
2503159674 1	307,500.00	333,889.98	01-Jul-2015	6.125%	NY - 75.00%	360	01-Jul-2006
TOTAL	867,500.00	988,280.87					
TOTAL	1,467,500.00	1,610,876.67					

Bankruptcy Report

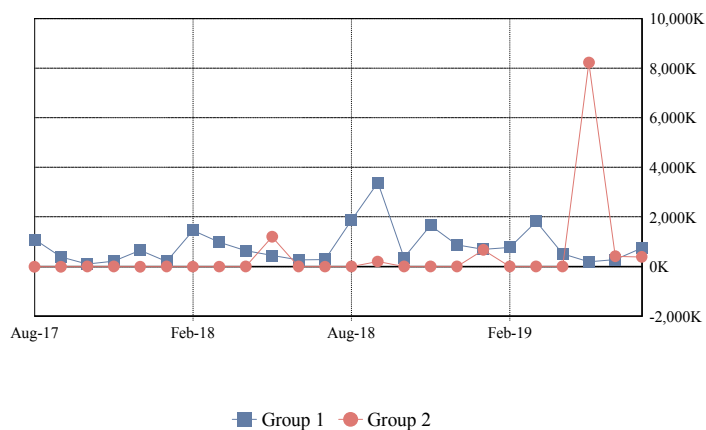
Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became Bankruptcy Property this Period:							
2503159552 1	333,900.00	349,541.80	01-Oct-2017	5.375%	CA - 70.00%	360	01-Jun-2006
TOTAL	333,900.00	349,541.80					
Became Bankruptcy Property in a Prior Period:							
1103558392 1	394,320.00	432,593.41	01-Jun-2019	3.000%	CA - 80.00%	360	01-May-2006
1103560552 1	432,000.00	503,039.02	01-Nov-2018	3.000%	CA - 80.00%	360	01-May-2006
1103564690 1	435,000.00	425,512.25	01-May-2019	5.125%	CA - 74.36%	360	01-Jun-2006
1103567084 1	182,400.00	139,403.88	01-Mar-2018	6.125%	VA - 80.00%	360	01-May-2006
1103570002 1	248,000.00	273,492.87	01-Jun-2019	2.000%	PA - 80.00%	360	01-May-2006
1103579889 1	88,900.00	61,026.96	01-Jun-2019	4.000%	FL - 70.00%	360	01-Jul-2006
2503151672 1	255,000.00	58,956.01	01-Apr-2019	7.250%	IL - 75.00%	360	01-May-2006
2503154292 1	275,200.00	423,869.82	01-Jul-2012	5.375%	FL - 80.00%	360	01-May-2006
TOTAL	2,310,820.00	2,317,894.22					
TOTAL	2,644,720.00	2,667,436.02					

Prepayment Report

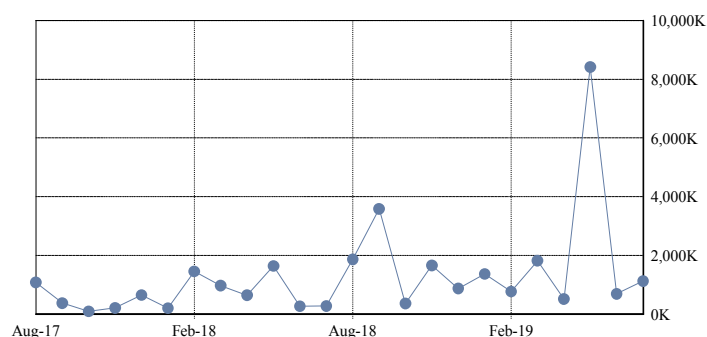
VOLUNTARY PREPAYMENTS

	Group 2	Group 1	Total
<u>Current</u>			
Number of Paid in Full Loans	1	3	4
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	1	3	4
Curtailments Amount	(2,166.26)	(3,181.64)	(5,347.90)
Paid in Full Balance	389,397.78	739,032.73	1,128,430.51
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	387,231.52	735,851.09	1,123,082.61
<u>Cumulative</u>			
Number of Paid in Full Loans	143	616	759
Number of Repurchased Loans	0	7	7
Total Number of Loans Prepaid in Full	143	623	766
Paid in Full Balance	141,495,703.22	186,218,672.84	327,714,376.06
Repurchased Loans Balance	0.00	2,459,717.05	2,459,717.05
Curtailments Amount	5,407,698.16	(4,910,364.50)	497,333.66
Total Prepayment Amount	146,903,401.38	183,768,025.39	330,671,426.77

Total Prepayments by Groups



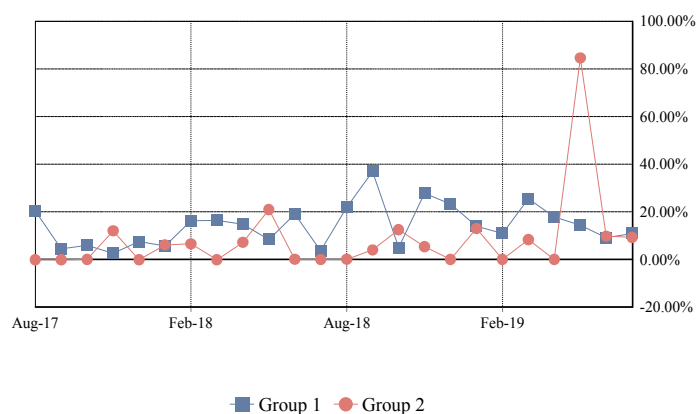
Total Prepayments



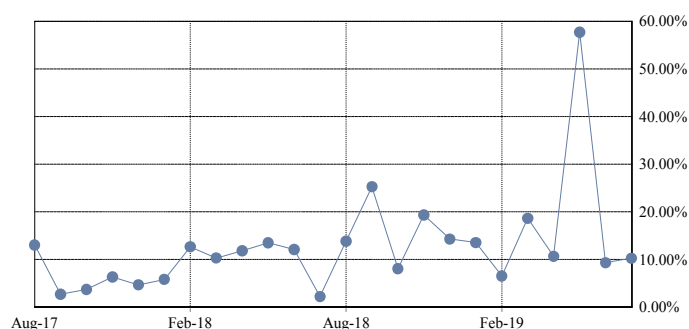
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	0.80%	0.95%	0.89%
3 Months Avg SMM	5.58%	1.01%	2.92%
12 Months Avg SMM	1.73%	1.70%	1.71%
Avg SMM Since Cut-off	0.96%	1.26%	1.15%
CPR	9.22%	10.86%	10.22%
3 Months Avg CPR	49.80%	11.45%	29.89%
12 Months Avg CPR	18.93%	18.56%	18.71%
Avg CPR Since Cut-off	10.96%	14.08%	13.00%
PSA	153.64%	181.01%	170.27%
3 Months Avg PSA Approximation	830.08%	190.75%	498.15%
12 Months Avg PSA Approximation	315.57%	309.31%	311.88%
Avg PSA Since Cut-off Approximation	199.44%	255.86%	236.29%

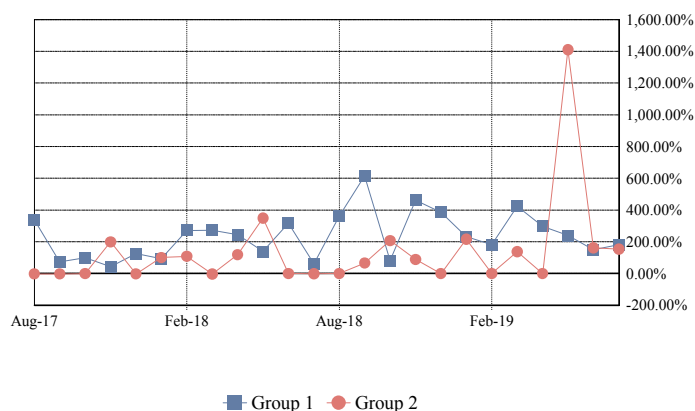
CPR by Groups



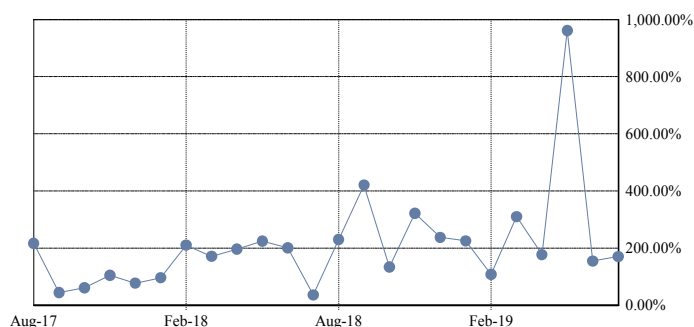
Total CPR



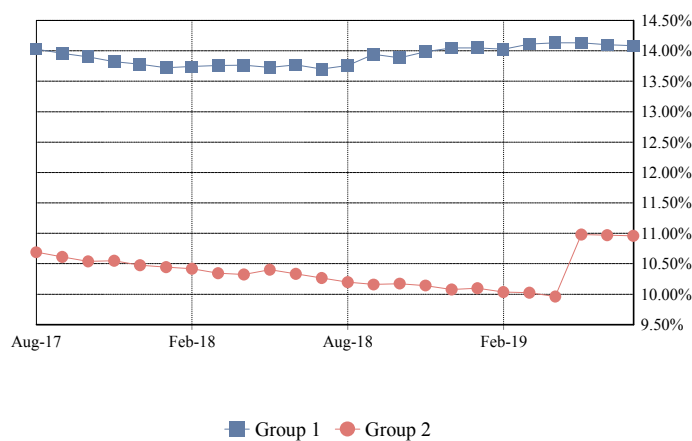
PSA by Groups



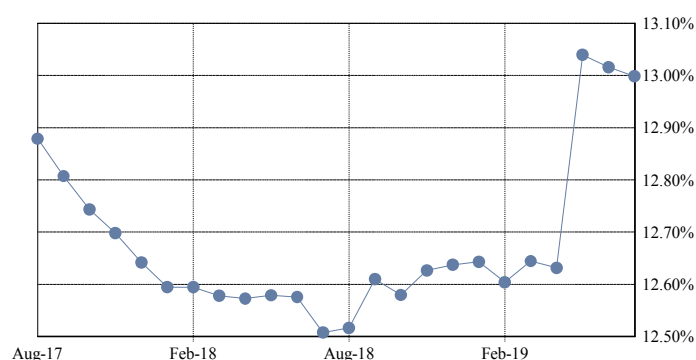
Total PSA



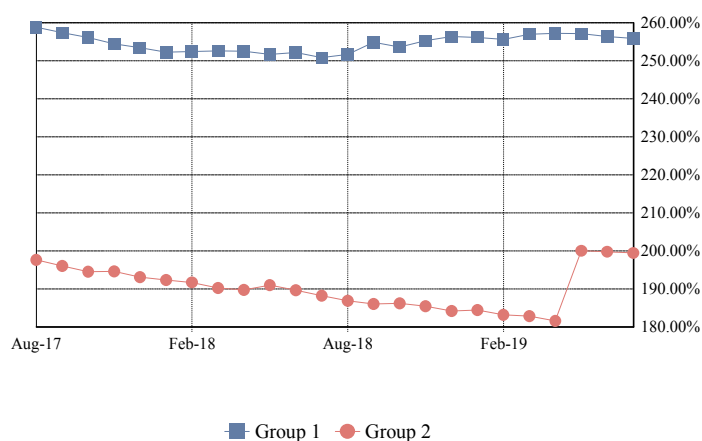
CPR Avg since Cut-Off by Groups



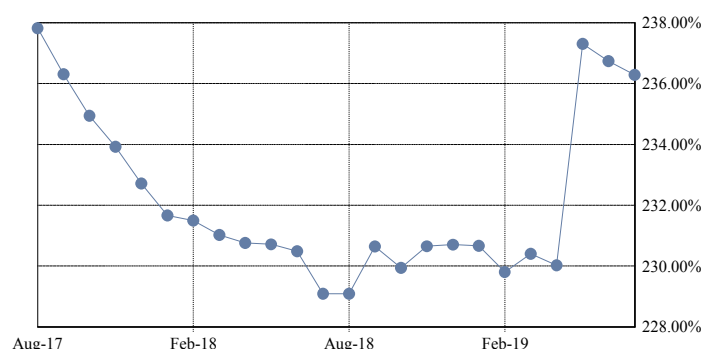
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

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

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

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

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

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

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

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

Weighted Average Seasoning (WAS)

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

Dates correspond to distribution dates.

Prepayment Detail Report

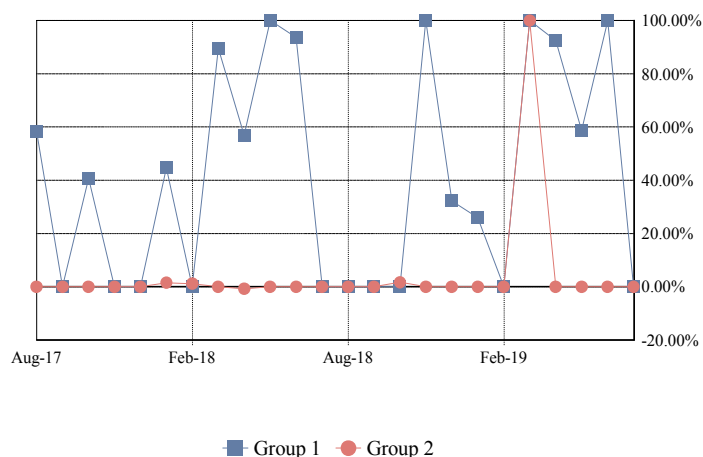
Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution								
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
1103554065	1	210,000.00	210,761.74	25-Jun-2019	4.000%	CA - 62.60%	Paid Off - 360	01-May-2006
1103559671	1	390,000.00	381,630.55	21-Jun-2019	5.125%	CA - 65.00%	Paid Off - 360	01-May-2006
2503163976	1	168,000.00	146,640.44	10-Jun-2019	6.125%	MN - 70.00%	Paid Off - 360	01-Jul-2006
5500003015	2	450,000.00	389,397.78	26-Jun-2019	6.875%	GA - 75.00%	Paid Off - 360	01-Jul-2006
TOTAL		1,218,000.00	1,128,430.51					

Realized Loss Report

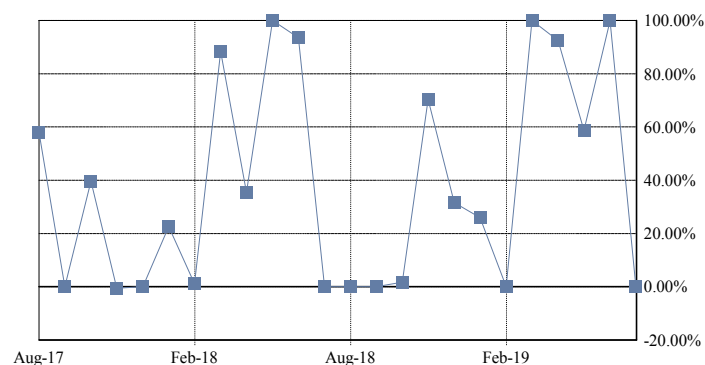
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	0.00	263,474.44	263,474.44
Number of Loans Liquidated	0	0	0
Collateral Principal Realized Loss/(Gain) Amount	0.00	-263,474.44	-263,474.44
Collateral Interest Realized Loss/(Gain) Amount	1,040.85	16,594.51	17,635.36
Net Liquidation Proceeds	(1,040.85)	246,879.93	245,839.08
<u>Cumulative</u>			
Number of Loans Liquidated	54	1,058	1,112
Collateral Realized Loss/(Gain) Amount	18,632,907.88	190,998,897.86	209,631,805.74
Net Liquidation Proceeds	19,853,199.43	127,291,909.18	147,145,108.61
Cumulative Subsequent Recoveries	3,633,090.80	1,330,438.66	4,963,529.46

Collateral Loss Severity Approximation by Groups



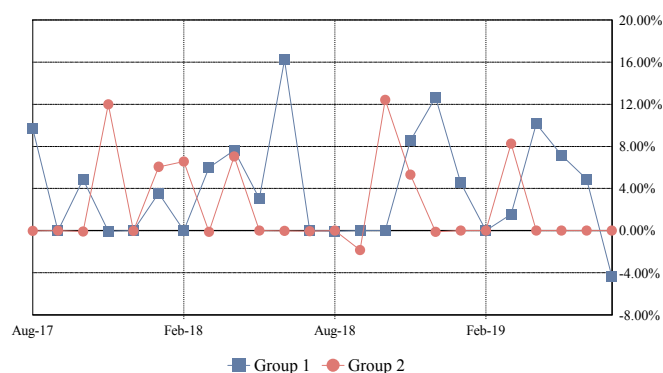
Collateral Loss Severity Approximation



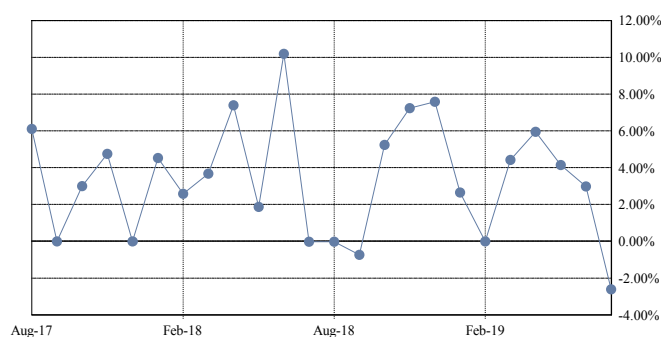
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	0.00%	-0.35%	-0.21%
3 Months Avg MDR	0.00%	0.23%	0.13%
12 Months Avg MDR	0.18%	0.33%	0.26%
Avg MDR Since Cut-off	0.16%	0.81%	0.53%
CDR	0.00%	-4.34%	-2.61%
3 Months Avg CDR	0.00%	2.69%	1.55%
12 Months Avg CDR	2.09%	3.88%	3.12%
Avg CDR Since Cut-off	1.94%	9.26%	6.22%
SDA	0.00%	-14,468.22%	-8,699.48%
3 Months Avg SDA Approximation	0.00%	8,967.78%	5,172.81%
12 Months Avg SDA Approximation	6,979.96%	12,918.58%	10,408.06%
Avg SDA Since Cut-off Approximation	474.86%	2,282.58%	1,531.36%
Loss Severity Approximation for Current Period	0.00%	0.00%	0.00%
3 Months Avg Loss Severity Approximation	0.00%	46.60%	46.60%
12 Months Avg Loss Severity Approximation	24.51%	60.43%	51.18%
Avg Loss Severity Approximation Since Cut-off	47.59%	59.29%	58.03%

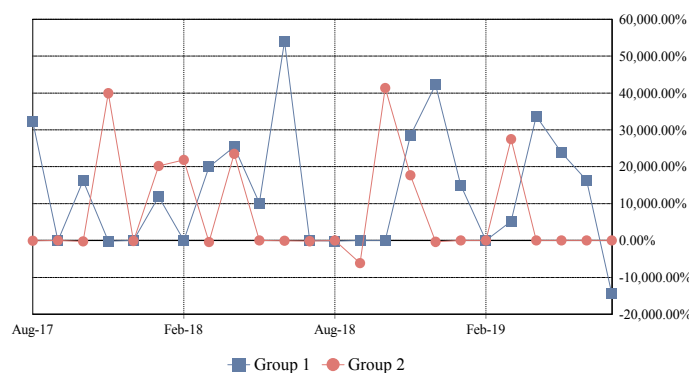
CDR by Groups



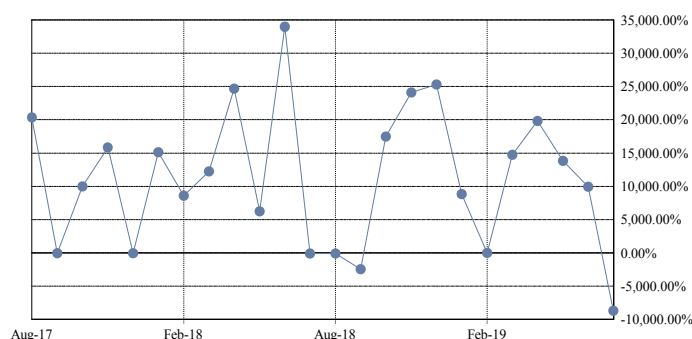
Total CDR



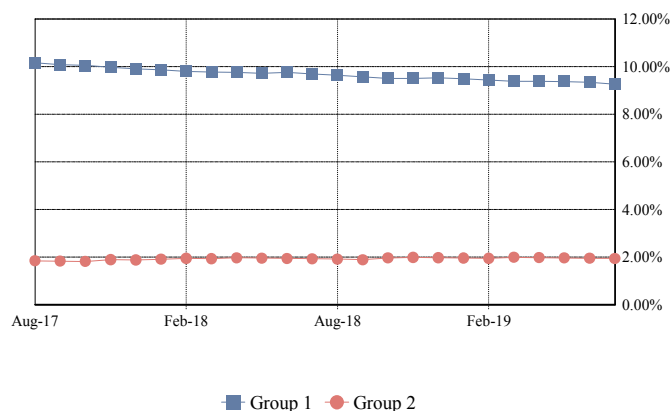
SDA by Groups



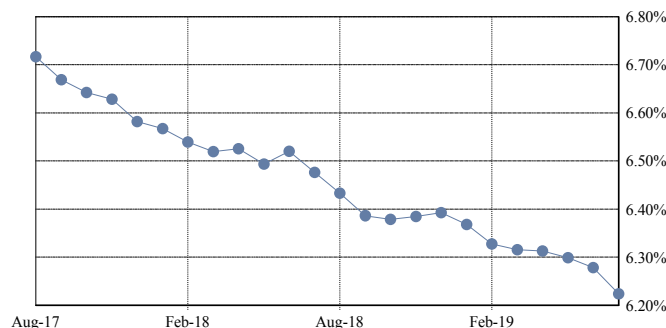
Total SDA



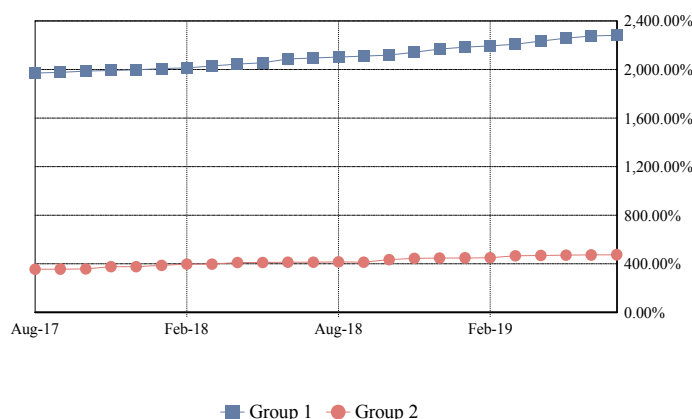
CDR Avg since Cut-Off by Groups



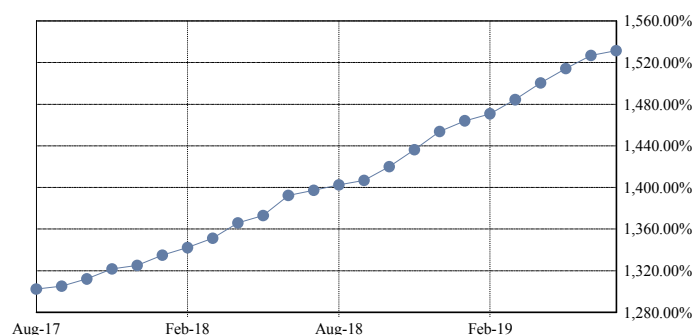
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

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

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

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

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

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

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

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

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

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

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

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

Dates correspond to distribution dates.

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

Realized Loss Detail Report

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
1103564287	1		CA - 80.00%	360		Revision	(100.00)
1103565431	1		PA - 80.00%	360		Revision	1,200.00
1103570885	1		CA - 80.00%	360		Revision	(263,374.44)
1103574291	1		CT - 70.00%	360		Revision	3,946.47
1103580441	1		FL - 80.00%	360		Revision	1,780.00
2503158852	1		IL - 75.00%	360		Revision	1,055.00
2503162438	1		FL - 80.00%	360		Revision	8,613.04
5500002913	2		NY - 80.00%	360		Revision	1,040.85
TOTAL							(245,839.08)

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

Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Has Group 1 Stepdown Date Occurred			No
Has Group 1 Step-Up Date Occurred			No
Has Group 1 Trigger Event Occurred			Yes
Has Group 2 Stepdown Date Occurred			Yes
Has Group 2 Step-Up Date Occurred			Yes
Has Group 2 Trigger Event Occurred			Yes
Has Optional Termination Date Occurred			No
(1) Group 1 Rolling 3 month Delinquency %			13.323712%
(2) 40% of Credit Enhancement %			0.000000%
Group 1 Delinquency Trigger Event if (1) > (2)			Yes
(1) Group 1 Cumulative Loss %			32.659782%
(2) Loss threshold %			2.150000%
Group 1 Cumulative Loss Trigger Event if (1) > (2)			Yes
(1) Group 2 Rolling 3 month Delinquency Amt			469,994.97
(2) 14% of Group 2 Balance			6,699,699.62
Grp 2 DQ Trigger if on or after Jul 2013 and (1) > (2)			No
(1) Group 2 Cumulative Loss %			7.477710%
(2) Loss Threshold %			7.400000%
Group 2 Cumulative Loss Trigger Event if (1) > (2)			Yes
HAMP Incentive Amount Reporting -			
Current Bonus Incentive Amount	0.00	0.00	0.00
Cumulative Bonus Incentive Amount	0.00	0.00	0.00

ADJUSTABLE RATE CERTIFICATE INFORMATION			
SPACE INTENTIONALLY LEFT BLANK			

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Libor For Current Period			2.404380%
Libor For Next Period			2.266000%
Group 1 Net Wac Rate			3.472470%
Group 2 Net Wac Rate			4.141070%
Swap Libor For Current Period			2.404380%

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS				Next Pass Through Rate	NET WAC Shortfall CarryOver	NET WAC Shortfall Paid
1-A1-1				2.446%	\$0.00	\$0.00
1-A1-2				2.506%	\$0.00	\$0.00
1-A2-A				2.346%	\$0.00	\$0.00
1-A2-B				2.436%	\$0.00	\$0.00
1-A2-C				2.546%	\$0.00	\$0.00
2-A-1				2.616%	\$0.00	\$0.00
2-A-2				2.696%	\$0.00	\$0.00
1-M-1				2.596%	\$0.00	\$0.00
1-M-2				2.626%	\$0.00	\$0.00
1-M-3				2.646%	\$0.00	\$0.00
1-M-4				2.746%	\$0.00	\$0.00
1-M-5				2.776%	\$0.00	\$0.00
1-M-6				2.856%	\$0.00	\$0.00
1-M-7				3.366%	\$0.00	\$0.00
1-M-8				3.516%	\$0.00	\$0.00
2-M-1				2.766%	\$0.00	\$0.00
2-M-2				2.946%	\$0.00	\$0.00
2-M-3				3.366%	\$0.00	\$0.00
1-B				3.516%	\$0.00	\$0.00
2-B				3.366%	\$0.00	\$0.00

Modified Loan Detail

Modification Detail Report - Mortgage Loans Modified Durring Current Distribution

Loan Number & Loan Group	Modification		Pre-Modification							
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Foregiveness	Interest Foregiveness	Amount Capitalized	Amount Deferred
1103565000	1 6/30/2019	M	389,802.59	6.75%		3,225.62				
1103566113	1 6/30/2019	T	255,444.77	3.50%		745.11				
1103571290	1 6/30/2019	T	570,698.26	5.50%		4,312.25				
TOTAL			3		1,215,945.62	8,282.98				

Modification Code Description

RateStepMod (M): Rate reduction 1 to 5 years only

ResetMod (S): Rate resets - prior to initial rate adjustment 1 to 5 years

CapMod (C): Capitalization - arrearages to UPB

TermMod (T): Permanent changes to note i.e. margin/floor/changes to life cap/maturity date

DeferredMod (D): a portion of the UPB or a capitalized amount is deferred for a period of time

ForgivenessMod (F): a portion of the UPB and/or interest payments, escrow payments, fees are forgiven

Modification Detail Report - Mortgage Loans Modified Durring Current Distribution

[illegible]

Modification Code Description

RateStepMod (M): Rate reduction 1 to 5 years only
 ResetMod (S): Rate resets - prior to initial rate adjustment 1 to 5 years
 CapMod (C): Capitalization - arrearages to UPB
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 cap/maturity date

DeferredMod (D): a portion of the UPB or a capitalized amount is deferred for a period of time

ForgivenessMod (F): a portion of the UPB and/or interest payments, escrow payments, fees are forgiven

Stratification Reports (All Subpools)

Scheduled Principal Balance - All Groups

	Closing			Current		
Scheduled Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
0 - 25,000	8	180,245.14	0.02%	1	18,311.10	0.01%
25,000 - 50,000	46	1,686,583.19	0.20%	3	121,527.24	0.10%
50,000 - 75,000	53	3,314,724.41	0.39%	10	649,792.47	0.53%
75,000 - 100,000	59	5,241,976.72	0.62%	8	684,480.53	0.56%
100,000 - 125,000	110	12,489,543.34	1.49%	17	1,893,473.68	1.56%
125,000 - 150,000	95	13,165,765.78	1.57%	12	1,683,377.52	1.38%
150,000 - 175,000	107	17,464,758.23	2.09%	16	2,620,442.01	2.16%
175,000 - 200,000	130	24,525,729.57	2.94%	16	2,977,557.96	2.45%
200,000 - 250,000	216	48,448,210.34	5.80%	29	6,580,985.07	5.42%
250,000 - 300,000	277	76,375,171.57	9.15%	24	6,556,373.91	5.40%
300,000 - 400,000	399	139,534,589.81	16.73%	54	18,416,542.35	15.18%
400,000 - 500,000	295	132,214,190.85	15.85%	48	21,299,971.88	17.56%
500,000 - 600,000	124	67,531,193.10	8.09%	25	13,466,381.39	11.10%
> 600,000	254	291,820,388.62	34.99%	32	44,321,712.83	36.54%
Total	2173	833,993,070.67	100.00%	295	121,290,929.94	100.00%

Original Term to Maturity - All Groups

	Closing			Current		
Original Term (months)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 180	0	0.00	0.00%	0	0.00	0.00%
180	135	10,363,045.57	1.24%	6	329,614.06	0.27%
240	9	645,312.37	0.07%	0	0.00	0.00%
360	2029	822,984,712.73	98.68%	289	120,961,315.88	99.72%
480	0	0.00	0.00%	0	0.00	0.00%
> 480	0	0.00	0.00%	0	0.00	0.00%
Total	2173	833,993,070.67	100.00%	295	121,290,929.94	100.00%

Remaining Term to Maturity - All Groups

	Closing			Current		
Remaining Term (months)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
0 - 50	0	0.00	0.00%	6	329,614.06	0.27%
51 - 100	0	0.00	0.00%	0	0.00	0.00%
101 - 150	1	891,924.93	0.10%	0	0.00	0.00%
151 - 200	134	9,471,120.64	1.13%	43	13,590,940.01	11.20%
201 - 250	118	117,482,818.72	14.08%	246	107,370,375.87	88.52%
251 - 300	1179	441,021,630.53	52.88%	0	0.00	0.00%
301 - 350	684	247,249,700.63	29.64%	0	0.00	0.00%
351 - 400	57	17,875,875.22	2.14%	0	0.00	0.00%
401 - 450	0	0.00	0.00%	0	0.00	0.00%
451 - 500	0	0.00	0.00%	0	0.00	0.00%
Total	2173	833,993,070.67	100.00%	295	121,290,929.94	100.00%

Property Type - All Groups

	Closing			Current		
Property Type	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
Multi Family	1131	347,812,709.44	41.70%	2	525,494.14	0.43%
Single Family	406	302,411,268.17	36.26%	160	48,835,498.01	40.26%
Multi Family	328	107,137,161.57	12.84%	75	55,136,352.97	45.45%
Condo/Townhouse	286	68,576,815.34	8.22%	30	7,524,442.78	6.20%
Plan Unit	21	7,163,191.22	0.85%	28	9,269,142.04	7.64%
Total	2173	833,993,070.67	100.00%	295	121,290,929.94	100.00%

Occupancy Status - All Groups

	Closing			Current		
Occupancy Status	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
Second Home	1357	437,027,172.43	52.40%	11	2,823,973.90	2.32%
Non-Owner Occupied	733	375,135,620.16	44.98%	109	62,786,998.55	51.76%
Owner Occupied	83	21,830,278.08	2.61%	175	55,679,957.49	45.90%
Total	2173	833,993,070.67	100.00%	295	121,290,929.94	100.00%

Purpose - All Groups

	Closing			Current		
Purpose	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
Cash Out Refinance	1509	512,723,335.90	61.47%	108	51,144,419.03	42.16%
Purchase	547	259,876,986.78	31.16%	171	58,322,183.74	48.08%
Rate/Term Refinance	117	61,392,747.99	7.36%	16	11,824,327.17	9.74%
Total	2173	833,993,070.67	100.00%	295	121,290,929.94	100.00%

Original Loan-to-Value Ratio - All Groups

	Closing			Current		
Original Loan-to-Value Ratio	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 10.00	0	0.00	0.00%	0	0.00	0.00%
10.01 - 50.00	56	26,093,981.33	3.12%	6	1,660,570.52	1.36%
50.01 - 60.00	85	47,982,490.54	5.75%	15	5,753,236.02	4.74%
60.01 - 70.00	358	194,473,453.34	23.31%	51	40,319,104.51	33.24%
70.01 - 75.00	292	145,217,344.42	17.41%	58	24,534,319.66	20.22%
75.01 - 80.00	1170	392,591,904.13	47.07%	152	46,438,898.60	38.28%
80.01 - 85.00	14	4,941,484.02	0.59%	2	821,055.79	0.67%
85.01 - 90.00	51	9,319,346.28	1.11%	4	1,174,922.24	0.96%
90.01 - 95.00	41	4,756,930.13	0.57%	2	314,964.07	0.25%
95.01 - 100.00	106	8,616,136.48	1.03%	5	273,858.53	0.22%
> 100.00	0	0.00	0.00%	0	0.00	0.00%
Total	2173	833,993,070.67	100.00%	295	121,290,929.94	100.00%

* Combined loan-to-value ratios with respect to the statistical mortgage loans secured by second liens.

Geographic Distribution - All Groups

Location	Closing			Current		
	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
Alabama	7	5,082,262.55	0.60%	1	2,210,785.00	1.82%
Alaska	3	1,324,666.73	0.15%	1	479,462.35	0.39%
Arizona	78	30,991,406.96	3.71%	4	584,150.83	0.48%
Arkansas	2	1,144,500.00	0.13%	0	0.00	0.00%
California	1025	455,216,925.30	54.58%	143	77,124,533.22	63.58%
Colorado	17	7,582,453.24	0.90%	0	0.00	0.00%
Connecticut	10	3,658,115.52	0.43%	4	831,873.39	0.68%
District of Columbia	5	1,182,127.51	0.14%	2	477,106.27	0.39%
Florida	262	68,784,943.66	8.24%	35	9,929,598.97	8.18%
Georgia	24	7,381,161.47	0.88%	4	1,411,677.69	1.16%
Hawaii	10	4,151,484.67	0.49%	1	482,367.85	0.39%
Idaho	4	900,982.00	0.10%	0	0.00	0.00%
Illinois	42	10,642,878.04	1.27%	7	1,626,905.39	1.34%
Indiana	10	6,860,222.83	0.82%	0	0.00	0.00%
Kansas	1	213,313.73	0.02%	0	0.00	0.00%
Kentucky	3	777,702.74	0.09%	1	415,615.21	0.34%
Louisiana	1	288,636.57	0.03%	0	0.00	0.00%
Maine	4	1,801,632.82	0.21%	1	195,219.83	0.16%
Maryland	124	33,633,125.49	4.03%	17	5,113,382.97	4.21%
Massachusetts	16	4,734,482.13	0.56%	2	434,763.26	0.35%
Michigan	11	5,816,380.76	0.69%	1	433,455.30	0.35%
Minnesota	22	9,213,512.18	1.10%	1	175,700.01	0.14%
Missouri	3	4,441,076.76	0.53%	0	0.00	0.00%
Nevada	69	20,528,679.74	2.46%	10	3,857,299.50	3.18%
New Hampshire	10	3,543,923.85	0.42%	0	0.00	0.00%
New Jersey	23	6,795,272.43	0.81%	4	865,238.73	0.71%
New Mexico	9	2,879,605.64	0.34%	3	1,069,634.91	0.88%
New York	44	16,557,514.81	1.98%	9	3,388,742.53	2.79%
North Carolina	17	5,618,710.01	0.67%	1	37,588.48	0.03%
Ohio	12	5,813,915.00	0.69%	2	331,009.35	0.27%
Oklahoma	2	749,750.00	0.08%	0	0.00	0.00%
Oregon	27	12,880,638.24	1.54%	6	1,736,807.59	1.43%
Pennsylvania	23	3,387,560.32	0.40%	5	713,592.86	0.58%
Rhode Island	9	2,298,050.00	0.27%	1	224,396.76	0.18%
South Carolina	6	2,683,938.75	0.32%	1	206,742.92	0.17%
Tennessee	5	1,330,200.87	0.15%	0	0.00	0.00%
Texas	38	15,132,497.72	1.81%	2	1,118,293.02	0.92%
Utah	10	3,608,832.06	0.43%	1	93,833.00	0.07%
Virginia	139	43,280,766.78	5.18%	16	4,224,811.46	3.48%
Washington	40	17,580,347.00	2.10%	9	1,496,341.29	1.23%
West Virginia	1	351,617.32	0.04%	0	0.00	0.00%
Wisconsin	5	3,147,256.47	0.37%	0	0.00	0.00%
Total	2173	833,993,070.67	100.00%	295	121,290,929.94	100.00%

Fico Score - All Groups

	Closing			Current		
Fico score	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 501	5	1,356,480.86	0.16%	0	0.00	0.00%
501 - 525	0	0.00	0.00%	0	0.00	0.00%
526 - 550	0	0.00	0.00%	0	0.00	0.00%
551 - 575	1	2,500,000.00	0.29%	0	0.00	0.00%
576 - 600	17	9,702,409.68	1.16%	1	18,311.10	0.01%
601 - 625	83	23,471,529.47	2.81%	5	1,259,876.23	1.03%
626 - 650	313	96,952,249.84	11.62%	43	12,234,216.49	10.08%
651 - 675	385	127,329,035.87	15.26%	58	18,469,849.15	15.22%
676 - 700	402	149,223,022.70	17.89%	61	25,069,661.80	20.66%
701 - 725	345	125,457,779.20	15.04%	40	18,730,628.68	15.44%
726 - 750	270	122,124,632.60	14.64%	49	30,820,848.64	25.41%
751 - 775	195	91,768,213.62	11.00%	17	6,875,098.01	5.66%
776 - 800	135	68,524,521.93	8.21%	17	6,465,941.61	5.33%
801 - 825	22	15,583,194.90	1.86%	4	1,346,498.23	1.11%
> 825	0	0.00	0.00%	0	0.00	0.00%
Total	2173	833,993,070.67	100.00%	295	121,290,929.94	100.00%

Current Mortgage Rate - All Groups

	Closing			Current		
Current Mortgage Rate(%)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 5.001	2	950,700.00	0.11%	205	94,954,525.10	78.28%
5.001 - 5.500	10	3,414,598.57	0.40%	23	6,097,552.30	5.02%
5.501 - 6.000	67	30,735,675.36	3.68%	10	2,677,587.13	2.20%
6.001 - 6.500	248	160,703,630.54	19.26%	37	9,693,505.25	7.99%
6.501 - 7.000	550	258,709,361.76	31.02%	8	4,924,262.77	4.05%
7.000 - 7.500	468	164,985,123.78	19.78%	5	1,108,538.01	0.91%
7.501 - 8.000	394	121,372,894.49	14.55%	0	0.00	0.00%
8.001 - 8.500	161	51,210,189.64	6.14%	3	808,450.17	0.66%
8.501 - 9.000	94	23,283,787.93	2.79%	2	315,779.59	0.26%
9.001 - 9.500	28	6,716,831.95	0.80%	1	654,974.09	0.54%
9.501 - 10.000	19	2,026,428.19	0.24%	0	0.00	0.00%
10.001 - 10.500	11	995,033.97	0.11%	0	0.00	0.00%
10.501 - 11.000	20	1,371,040.46	0.16%	0	0.00	0.00%
11.001 - 11.500	20	1,553,549.03	0.18%	0	0.00	0.00%
11.501 - 12.000	30	2,426,990.98	0.29%	1	55,755.53	0.04%
12.001 - 12.500	18	1,248,131.29	0.14%	0	0.00	0.00%
> 12.500	33	2,289,102.73	0.27%	0	0.00	0.00%
Total	2173	833,993,070.67	100.00%	295	121,290,929.94	100.00%

Maximum Mortgage Rate - All Groups

	Closing			Current		
Maximum Mortgage Rate(%)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 11.001	12	6,721,966.53	0.81%	1	219,194.98	0.18%
11.001 - 11.500	42	14,608,065.68	1.77%	10	3,118,594.56	2.57%
11.501 - 12.000	117	44,797,834.86	5.44%	20	10,698,957.07	8.84%
12.001 - 12.500	280	167,817,669.67	20.39%	54	25,316,607.94	20.93%
12.501 - 13.000	548	253,506,167.66	30.80%	90	44,628,369.75	36.90%
13.001 - 13.500	405	147,970,577.53	17.98%	56	20,826,505.22	17.22%
13.501 - 14.000	339	108,115,654.35	13.13%	39	11,902,782.72	9.84%
14.001 - 14.500	150	47,994,250.95	5.83%	10	2,899,477.53	2.39%
14.501 - 15.000	84	22,064,520.81	2.68%	7	1,129,635.54	0.93%
15.001 - 15.500	26	7,054,308.48	0.85%	1	173,757.53	0.14%
15.501 - 16.000	8	1,342,964.08	0.16%	0	0.00	0.00%
16.001 - 16.500	1	206,900.00	0.02%	0	0.00	0.00%
16.501 - 17.000	1	71,760.33	0.00%	0	0.00	0.00%
17.001 - 17.500	1	135,000.00	0.01%	0	0.00	0.00%
17.501 - 18.000	3	378,400.00	0.04%	0	0.00	0.00%
18.001 - 18.500	1	71,960.82	0.00%	0	0.00	0.00%
> 18.500	0	0.00	0.00%	0	0.00	0.00%
Total	2018	822,858,001.75	100.00%	288	120,913,882.84	100.00%

Minimum Mortgage Rate - All Groups

	Closing			Current		
Minimum Mortgage Rate(%)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 5.001	1554	508,495,748.07	61.79%	218	66,822,344.38	55.26%
5.001 - 5.500	15	4,138,605.37	0.50%	0	0.00	0.00%
5.501 - 6.000	16	10,669,180.57	1.29%	3	4,855,828.38	4.01%
6.001 - 6.500	83	99,097,188.41	12.04%	15	13,028,625.28	10.77%
6.501 - 7.000	143	118,576,768.50	14.41%	31	27,567,415.55	22.79%
7.000 - 7.500	74	36,569,865.28	4.44%	7	5,089,242.27	4.20%
7.501 - 8.000	76	27,596,068.33	3.35%	6	1,518,342.37	1.25%
8.001 - 8.500	35	12,177,329.87	1.47%	6	1,716,305.02	1.41%
8.501 - 9.000	17	4,788,920.19	0.58%	2	315,779.59	0.26%
9.001 - 9.500	4	605,559.35	0.07%	0	0.00	0.00%
9.501 - 10.000	1	142,767.81	0.01%	0	0.00	0.00%
10.001 - 10.500	0	0.00	0.00%	0	0.00	0.00%
10.501 - 11.000	0	0.00	0.00%	0	0.00	0.00%
11.001 - 11.500	0	0.00	0.00%	0	0.00	0.00%
11.501 - 12.000	0	0.00	0.00%	0	0.00	0.00%
12.001 - 12.500	0	0.00	0.00%	0	0.00	0.00%
> 12.500	0	0.00	0.00%	0	0.00	0.00%
Total	2018	822,858,001.75	100.00%	288	120,913,882.84	100.00%

Gross Margin Adjustable-Rate Loans - All Groups

	Closing			Current		
Gross Margin (%)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 4.501	1864	776,124,297.59	94.32%	277	117,285,720.57	96.99%
4.501 - 5.000	14	3,316,312.11	0.40%	0	0.00	0.00%
5.001 - 6.000	44	11,816,385.69	1.43%	2	381,796.97	0.31%
6.501 - 7.000	24	8,474,134.51	1.02%	4	2,035,525.78	1.68%
7.501 - 9.000	32	10,510,714.44	1.27%	2	461,644.15	0.38%
> 9.000	0	0.00	0.00%	0	0.00	0.00%
Total	2018	822,858,001.75	100.00%	288	120,913,882.84	100.00%

Initial Periodic Rate Cap of the Adjustable-Rate Mortgages - All Groups

	Closing			Current		
Initial Periodic Rate Cap	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
0 - 1	22	12,189,573.56	1.48%	1	271,742.30	0.22%
1 - 2	98	32,852,754.66	3.99%	12	4,816,433.00	3.98%
2 - 3	1432	639,777,693.32	77.75%	204	96,694,054.92	79.96%
> 3	466	138,037,980.21	16.77%	71	19,131,652.62	15.82%
Total	2018	822,858,001.75	100.00%	288	120,913,882.84	100.00%

Periodic Rate Cap Adjustable-Rate Loans - All Groups

	Closing			Current		
Subsequent Periodic Rate Cap	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
0 - 1	1624	701,331,688.14	85.23%	228	102,599,156.42	84.85%
1 - 2	394	121,526,313.61	14.76%	60	18,314,726.42	15.14%
2 - 3	0	0.00	0.00%	0	0.00	0.00%
> 3	0	0.00	0.00%	0	0.00	0.00%
Total	2018	822,858,001.75	100.00%	288	120,913,882.84	100.00%

Stratification Reports (Subpool 1)

Scheduled Principal Balance - Group 1

	Closing			Current		
Scheduled Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
0 - 25,000	8	180,245.14	0.03%	1	18,311.10	0.02%
25,000 - 50,000	46	1,686,583.19	0.28%	3	121,527.24	0.16%
50,000 - 75,000	53	3,314,724.41	0.56%	10	649,792.47	0.88%
75,000 - 100,000	59	5,241,976.72	0.89%	8	684,480.53	0.93%
100,000 - 125,000	109	12,378,582.69	2.11%	16	1,775,976.05	2.41%
125,000 - 150,000	94	13,025,901.03	2.22%	10	1,400,650.13	1.90%
150,000 - 175,000	106	17,304,826.79	2.95%	16	2,620,442.01	3.56%
175,000 - 200,000	130	24,525,729.57	4.19%	15	2,779,276.00	3.78%
200,000 - 250,000	208	46,624,008.81	7.97%	28	6,374,242.15	8.68%
250,000 - 300,000	269	74,165,367.33	12.68%	23	6,265,248.65	8.53%
300,000 - 400,000	373	130,306,244.21	22.28%	49	16,659,231.48	22.68%
400,000 - 500,000	260	116,287,425.40	19.88%	38	16,844,546.74	22.93%
500,000 - 600,000	105	57,109,001.17	9.76%	20	10,769,575.33	14.66%
> 600,000	107	82,663,132.69	14.13%	9	6,472,632.77	8.81%
Total	1927	584,813,749.15	100.00%	246	73,435,932.65	100.00%

Original Term to Maturity - Group 1

	Closing			Current		
Original Term (months)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 180	0	0.00	0.00%	0	0.00	0.00%
180	134	9,471,120.64	1.61%	6	329,614.06	0.44%
240	9	645,312.37	0.11%	0	0.00	0.00%
360	1784	574,697,316.14	98.27%	240	73,106,318.59	99.55%
480	0	0.00	0.00%	0	0.00	0.00%
> 480	0	0.00	0.00%	0	0.00	0.00%
Total	1927	584,813,749.15	100.00%	246	73,435,932.65	100.00%

Remaining Term to Maturity - Group 1

	Closing			Current		
Remaining Term (months)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
0 - 50	0	0.00	0.00%	6	329,614.06	0.44%
51 - 100	0	0.00	0.00%	0	0.00	0.00%
101 - 150	0	0.00	0.00%	0	0.00	0.00%
151 - 200	134	9,471,120.64	1.61%	40	8,735,111.63	11.89%
201 - 250	25	4,866,557.92	0.83%	200	64,371,206.96	87.65%
251 - 300	1080	346,774,578.77	59.29%	0	0.00	0.00%
301 - 350	631	205,825,616.60	35.19%	0	0.00	0.00%
351 - 400	57	17,875,875.22	3.05%	0	0.00	0.00%
401 - 450	0	0.00	0.00%	0	0.00	0.00%
451 - 500	0	0.00	0.00%	0	0.00	0.00%
Total	1927	584,813,749.15	100.00%	246	73,435,932.65	100.00%

Property Type - Group 1

	Closing			Current		
Property Type	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
Multi Family	1131	347,812,709.44	59.47%	2	525,494.14	0.71%
Single Family	328	107,137,161.57	18.31%	160	48,835,498.01	66.50%
Multi Family	286	68,576,815.34	11.72%	26	7,281,355.68	9.91%
Condo/Townhouse	161	54,123,871.58	9.25%	30	7,524,442.78	10.24%
Plan Unit	21	7,163,191.22	1.22%	28	9,269,142.04	12.62%
Total	1927	584,813,749.15	100.00%	246	73,435,932.65	100.00%

Occupancy Status - Group 1

	Closing			Current		
Occupancy Status	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
Second Home	1357	437,027,172.43	74.72%	11	2,823,973.90	3.84%
Non-Owner Occupied	487	125,956,298.64	21.53%	60	14,932,001.26	20.33%
Owner Occupied	83	21,830,278.08	3.73%	175	55,679,957.49	75.82%
Total	1927	584,813,749.15	100.00%	246	73,435,932.65	100.00%

Purpose - Group 1

	Closing			Current		
Purpose	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
Cash Out Refinance	1388	405,690,132.42	69.37%	81	24,223,024.20	32.98%
Purchase	442	141,578,543.55	24.20%	157	46,672,841.47	63.55%
Rate/Term Refinance	97	37,545,073.18	6.42%	8	2,540,066.98	3.45%
Total	1927	584,813,749.15	100.00%	246	73,435,932.65	100.00%

Original Loan-to-Value Ratio - Group 1

	Closing			Current		
Original Loan-to-Value Ratio	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 10.00	0	0.00	0.00%	0	0.00	0.00%
10.01 - 50.00	38	10,584,518.76	1.80%	3	357,494.56	0.48%
50.01 - 60.00	49	16,630,222.03	2.84%	8	2,125,361.54	2.89%
60.01 - 70.00	280	101,411,653.94	17.34%	33	11,549,962.65	15.72%
70.01 - 75.00	234	83,569,645.18	14.28%	45	13,715,312.32	18.67%
75.01 - 80.00	1114	344,983,812.33	58.99%	144	43,103,000.95	58.69%
80.01 - 85.00	14	4,941,484.02	0.84%	2	821,055.79	1.11%
85.01 - 90.00	51	9,319,346.28	1.59%	4	1,174,922.24	1.59%
90.01 - 95.00	41	4,756,930.13	0.81%	2	314,964.07	0.42%
95.01 - 100.00	106	8,616,136.48	1.47%	5	273,858.53	0.37%
> 100.00	0	0.00	0.00%	0	0.00	0.00%
Total	1927	584,813,749.15	100.00%	246	73,435,932.65	100.00%

* Combined loan-to-value ratios with respect to the statistical mortgage loans secured by second liens.

Geographic Distribution - Group 1

Location	Closing			Current		
	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
Alabama	5	1,935,200.00	0.33%	0	0.00	0.00%
Arizona	65	13,414,633.34	2.29%	4	584,150.83	0.79%
Arkansas	1	144,500.00	0.02%	0	0.00	0.00%
California	929	341,618,913.67	58.41%	120	45,525,123.85	61.99%
Colorado	12	2,392,737.61	0.40%	0	0.00	0.00%
Connecticut	9	2,558,939.55	0.43%	4	831,873.39	1.13%
District of Columbia	4	870,400.00	0.14%	2	477,106.27	0.64%
Florida	251	56,190,423.72	9.60%	29	5,337,889.65	7.26%
Georgia	19	3,709,791.76	0.63%	2	131,530.59	0.17%
Hawaii	10	4,151,484.67	0.70%	1	482,367.85	0.65%
Idaho	4	900,982.00	0.15%	0	0.00	0.00%
Illinois	37	6,283,714.02	1.07%	5	989,041.83	1.34%
Indiana	5	368,497.97	0.06%	0	0.00	0.00%
Kentucky	2	291,702.74	0.04%	0	0.00	0.00%
Maine	1	190,300.00	0.03%	1	195,219.83	0.26%
Maryland	123	32,633,125.49	5.58%	16	4,175,040.24	5.68%
Massachusetts	13	3,619,250.37	0.61%	2	434,763.26	0.59%
Michigan	4	508,394.36	0.08%	0	0.00	0.00%
Minnesota	17	3,825,025.49	0.65%	1	175,700.01	0.23%
Missouri	2	328,000.00	0.05%	0	0.00	0.00%
Nevada	65	16,130,713.76	2.75%	7	2,215,023.94	3.01%
New Hampshire	4	1,027,859.23	0.17%	0	0.00	0.00%
New Jersey	21	5,656,272.43	0.96%	4	865,238.73	1.17%
New Mexico	4	839,088.66	0.14%	1	110,852.21	0.15%
New York	42	15,839,143.86	2.70%	9	3,388,742.53	4.61%
North Carolina	14	3,084,102.30	0.52%	1	37,588.48	0.05%
Ohio	2	228,126.52	0.03%	0	0.00	0.00%
Oklahoma	1	99,750.00	0.01%	0	0.00	0.00%
Oregon	19	4,486,935.17	0.76%	4	609,403.02	0.82%
Pennsylvania	22	2,876,786.97	0.49%	5	713,592.86	0.97%
Rhode Island	8	1,510,050.00	0.25%	1	224,396.76	0.30%
South Carolina	5	2,436,208.36	0.41%	0	0.00	0.00%
Tennessee	2	212,695.00	0.03%	0	0.00	0.00%
Texas	22	3,022,101.19	0.51%	1	116,300.77	0.15%
Utah	7	1,003,446.40	0.17%	1	93,833.00	0.12%
Virginia	137	41,676,243.54	7.12%	16	4,224,811.46	5.75%
Washington	36	8,448,239.73	1.44%	9	1,496,341.29	2.03%
Wisconsin	3	299,969.27	0.05%	0	0.00	0.00%
Total	1927	584,813,749.15	100.00%	246	73,435,932.65	100.00%

Fico Score - Group 1

	Closing			Current		
Fico score	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 501	4	783,980.86	0.13%	0	0.00	0.00%
501 - 525	0	0.00	0.00%	0	0.00	0.00%
526 - 550	0	0.00	0.00%	0	0.00	0.00%
551 - 575	0	0.00	0.00%	0	0.00	0.00%
576 - 600	12	1,211,559.68	0.20%	1	18,311.10	0.02%
601 - 625	83	23,471,529.47	4.01%	5	1,259,876.23	1.71%
626 - 650	306	91,946,733.37	15.72%	40	10,516,775.61	14.32%
651 - 675	363	107,396,294.32	18.36%	55	17,402,329.10	23.69%
676 - 700	363	108,367,699.61	18.53%	50	15,135,289.61	20.61%
701 - 725	309	96,443,179.15	16.49%	34	10,278,556.14	13.99%
726 - 750	213	67,211,250.69	11.49%	34	11,304,578.67	15.39%
751 - 775	156	51,397,009.94	8.78%	10	2,862,032.63	3.89%
776 - 800	104	32,385,792.78	5.53%	14	3,745,140.63	5.09%
801 - 825	14	4,198,719.28	0.71%	3	913,042.93	1.24%
> 825	0	0.00	0.00%	0	0.00	0.00%
Total	1927	584,813,749.15	100.00%	246	73,435,932.65	100.00%

Current Mortgage Rate - Group 1

	Closing			Current		
Current Mortgage Rate(%)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 5.001	2	950,700.00	0.16%	174	55,165,396.20	75.12%
5.001 - 5.500	10	3,414,598.57	0.58%	19	4,540,353.58	6.18%
5.501 - 6.000	61	22,880,092.59	3.91%	9	2,244,131.83	3.05%
6.001 - 6.500	188	68,246,707.11	11.66%	35	9,003,855.08	12.26%
6.501 - 7.000	455	154,766,507.02	26.46%	2	662,928.33	0.90%
7.000 - 7.500	441	143,710,575.12	24.57%	5	1,108,538.01	1.50%
7.501 - 8.000	369	109,318,115.43	18.69%	0	0.00	0.00%
8.001 - 8.500	140	43,098,933.60	7.36%	0	0.00	0.00%
8.501 - 9.000	83	20,093,170.46	3.43%	0	0.00	0.00%
9.001 - 9.500	27	6,424,072.60	1.09%	1	654,974.09	0.89%
9.501 - 10.000	19	2,026,428.19	0.34%	0	0.00	0.00%
10.001 - 10.500	11	995,033.97	0.17%	0	0.00	0.00%
10.501 - 11.000	20	1,371,040.46	0.23%	0	0.00	0.00%
11.001 - 11.500	20	1,553,549.03	0.26%	0	0.00	0.00%
11.501 - 12.000	30	2,426,990.98	0.41%	1	55,755.53	0.07%
12.001 - 12.500	18	1,248,131.29	0.21%	0	0.00	0.00%
> 12.500	33	2,289,102.73	0.39%	0	0.00	0.00%
Total	1927	584,813,749.15	100.00%	246	73,435,932.65	100.00%

Maximum Mortgage Rate - Group 1

	Closing			Current		
Maximum Mortgage Rate(%)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 11.001	10	4,160,648.80	0.72%	1	219,194.98	0.30%
11.001 - 11.500	40	13,922,797.72	2.42%	10	3,118,594.56	4.26%
11.501 - 12.000	113	39,503,569.82	6.88%	17	5,843,128.69	7.99%
12.001 - 12.500	222	76,046,014.20	13.25%	41	12,937,822.59	17.70%
12.501 - 13.000	453	149,563,312.92	26.07%	70	20,935,663.22	28.65%
13.001 - 13.500	378	126,696,028.87	22.08%	51	16,087,202.79	22.01%
13.501 - 14.000	315	96,560,617.14	16.83%	38	11,425,931.66	15.63%
14.001 - 14.500	128	39,383,253.06	6.86%	5	1,503,733.58	2.05%
14.501 - 15.000	73	18,873,903.34	3.28%	5	813,855.95	1.11%
15.001 - 15.500	25	6,761,549.13	1.17%	1	173,757.53	0.23%
15.501 - 16.000	8	1,342,964.08	0.23%	0	0.00	0.00%
16.001 - 16.500	1	206,900.00	0.03%	0	0.00	0.00%
16.501 - 17.000	1	71,760.33	0.01%	0	0.00	0.00%
17.001 - 17.500	1	135,000.00	0.02%	0	0.00	0.00%
17.501 - 18.000	3	378,400.00	0.06%	0	0.00	0.00%
18.001 - 18.500	1	71,960.82	0.01%	0	0.00	0.00%
> 18.500	0	0.00	0.00%	0	0.00	0.00%
Total	1772	573,678,680.23	100.00%	239	73,058,885.55	100.00%

Minimum Mortgage Rate - Group 1

	Closing			Current		
Minimum Mortgage Rate(%)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 5.001	1554	508,495,748.07	88.63%	218	66,822,344.38	91.46%
5.001 - 5.500	15	4,138,605.37	0.72%	0	0.00	0.00%
5.501 - 6.000	10	2,813,597.80	0.49%	0	0.00	0.00%
6.001 - 6.500	23	6,640,264.98	1.15%	2	649,839.93	0.88%
6.501 - 7.000	48	14,633,913.76	2.55%	11	3,874,709.02	5.30%
7.000 - 7.500	47	15,295,316.62	2.66%	2	349,939.84	0.47%
7.501 - 8.000	51	15,541,289.27	2.70%	5	1,041,491.31	1.42%
8.001 - 8.500	14	4,066,073.83	0.70%	1	320,561.07	0.43%
8.501 - 9.000	6	1,598,302.72	0.27%	0	0.00	0.00%
9.001 - 9.500	3	312,800.00	0.05%	0	0.00	0.00%
9.501 - 10.000	1	142,767.81	0.02%	0	0.00	0.00%
10.001 - 10.500	0	0.00	0.00%	0	0.00	0.00%
10.501 - 11.000	0	0.00	0.00%	0	0.00	0.00%
11.001 - 11.500	0	0.00	0.00%	0	0.00	0.00%
11.501 - 12.000	0	0.00	0.00%	0	0.00	0.00%
12.001 - 12.500	0	0.00	0.00%	0	0.00	0.00%
> 12.500	0	0.00	0.00%	0	0.00	0.00%
Total	1772	573,678,680.23	100.00%	239	73,058,885.55	100.00%

Gross Margin Adjustable-Rate Loans - Group 1

	Closing			Current		
Gross Margin (%)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 4.501	1618	526,944,976.07	91.85%	228	69,430,723.28	95.03%
4.501 - 5.000	14	3,316,312.11	0.57%	0	0.00	0.00%
5.001 - 6.000	44	11,816,385.69	2.05%	2	381,796.97	0.52%
6.501 - 7.000	24	8,474,134.51	1.47%	4	2,035,525.78	2.78%
7.501 - 9.000	32	10,510,714.44	1.83%	2	461,644.15	0.63%
> 9.000	0	0.00	0.00%	0	0.00	0.00%
Total	1772	573,678,680.23	100.00%	239	73,058,885.55	100.00%

Initial Periodic Rate Cap of the Adjustable-Rate Mortgages - Group 1

	Closing			Current		
Initial Periodic Rate Cap	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
0 - 1	19	7,475,885.05	1.30%	1	271,742.30	0.37%
1 - 2	98	32,852,754.66	5.72%	12	4,816,433.00	6.59%
2 - 3	1193	398,558,646.00	69.47%	155	48,839,057.63	66.84%
> 3	462	134,791,394.52	23.49%	71	19,131,652.62	26.18%
Total	1772	573,678,680.23	100.00%	239	73,058,885.55	100.00%

Periodic Rate Cap Adjustable-Rate Loans - Group 1

	Closing			Current		
Subsequent Periodic Rate Cap	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
0 - 1	1378	452,152,366.62	78.81%	179	54,744,159.13	74.93%
1 - 2	394	121,526,313.61	21.18%	60	18,314,726.42	25.06%
2 - 3	0	0.00	0.00%	0	0.00	0.00%
> 3	0	0.00	0.00%	0	0.00	0.00%
Total	1772	573,678,680.23	100.00%	239	73,058,885.55	100.00%

Stratification Reports (Subpool 2)

Scheduled Principal Balance - Group 2

	Closing			Current		
Scheduled Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
0 - 25,000	0	0.00	0.00%	0	0.00	0.00%
25,000 - 50,000	0	0.00	0.00%	0	0.00	0.00%
50,000 - 75,000	0	0.00	0.00%	0	0.00	0.00%
75,000 - 100,000	0	0.00	0.00%	0	0.00	0.00%
100,000 - 125,000	1	110,960.65	0.04%	1	117,497.63	0.24%
125,000 - 150,000	1	139,864.75	0.05%	2	282,727.39	0.59%
150,000 - 175,000	1	159,931.44	0.06%	0	0.00	0.00%
175,000 - 200,000	0	0.00	0.00%	1	198,281.96	0.41%
200,000 - 250,000	8	1,824,201.53	0.73%	1	206,742.92	0.43%
250,000 - 300,000	8	2,209,804.24	0.88%	1	291,125.26	0.60%
300,000 - 400,000	26	9,228,345.60	3.70%	5	1,757,310.87	3.67%
400,000 - 500,000	35	15,926,765.45	6.39%	10	4,455,425.14	9.31%
500,000 - 600,000	19	10,422,191.93	4.18%	5	2,696,806.06	5.63%
> 600,000	147	209,157,255.93	83.93%	23	37,849,080.06	79.09%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Original Term to Maturity - Group 2

	Closing			Current		
Original Term (months)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 180	0	0.00	0.00%	0	0.00	0.00%
180	1	891,924.93	0.35%	0	0.00	0.00%
240	0	0.00	0.00%	0	0.00	0.00%
360	245	248,287,396.59	99.64%	49	47,854,997.29	100.00%
480	0	0.00	0.00%	0	0.00	0.00%
> 480	0	0.00	0.00%	0	0.00	0.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Remaining Term to Maturity - Group 2

	Closing			Current		
Remaining Term (months)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
0 - 50	0	0.00	0.00%	0	0.00	0.00%
51 - 100	0	0.00	0.00%	0	0.00	0.00%
101 - 150	1	891,924.93	0.35%	0	0.00	0.00%
151 - 200	0	0.00	0.00%	3	4,855,828.38	10.14%
201 - 250	93	112,616,260.80	45.19%	46	42,999,168.91	89.85%
251 - 300	99	94,247,051.76	37.82%	0	0.00	0.00%
301 - 350	53	41,424,084.03	16.62%	0	0.00	0.00%
351 - 400	0	0.00	0.00%	0	0.00	0.00%
401 - 450	0	0.00	0.00%	0	0.00	0.00%
451 - 500	0	0.00	0.00%	0	0.00	0.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Property Type - Group 2

	Closing			Current		
Property Type	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
Multi Family	245	248,287,396.59	99.64%	49	47,854,997.29	100.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Occupancy Status - Group 2

	Closing			Current		
Occupancy Status	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
Second Home	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Purpose - Group 2

	Closing			Current		
Purpose	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
Cash Out Refinance	105	118,298,443.23	47.47%	27	26,921,394.83	56.25%
Purchase	121	107,033,203.48	42.95%	14	11,649,342.27	24.34%
Rate/Term Refinance	20	23,847,674.81	9.57%	8	9,284,260.19	19.40%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Original Loan-to-Value Ratio - Group 2

	Closing			Current		
Original Loan-to-Value Ratio	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 10.00	0	0.00	0.00%	0	0.00	0.00%
10.01 - 50.00	18	15,509,462.57	6.22%	3	1,303,075.96	2.72%
50.01 - 60.00	36	31,352,268.51	12.58%	7	3,627,874.48	7.58%
60.01 - 70.00	78	93,061,799.40	37.34%	18	28,769,141.86	60.11%
70.01 - 75.00	58	61,647,699.24	24.74%	13	10,819,007.34	22.60%
75.01 - 80.00	56	47,608,091.80	19.10%	8	3,335,897.65	6.97%
80.01 - 85.00	0	0.00	0.00%	0	0.00	0.00%
85.01 - 90.00	0	0.00	0.00%	0	0.00	0.00%
90.01 - 95.00	0	0.00	0.00%	0	0.00	0.00%
95.01 - 100.00	0	0.00	0.00%	0	0.00	0.00%
> 100.00	0	0.00	0.00%	0	0.00	0.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

* Combined loan-to-value ratios with respect to the statistical mortgage loans secured by second liens.

Geographic Distribution - Group 2

Location	Closing			Current		
	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
Alabama	2	3,147,062.55	1.26%	1	2,210,785.00	4.61%
Alaska	3	1,324,666.73	0.53%	1	479,462.35	1.00%
Arizona	13	17,576,773.62	7.05%	0	0.00	0.00%
Arkansas	1	1,000,000.00	0.40%	0	0.00	0.00%
California	96	113,598,011.63	45.58%	23	31,599,409.37	66.03%
Colorado	5	5,189,715.63	2.08%	0	0.00	0.00%
Connecticut	1	1,099,175.97	0.44%	0	0.00	0.00%
District of Columbia	1	311,727.51	0.12%	0	0.00	0.00%
Florida	11	12,594,519.94	5.05%	6	4,591,709.32	9.59%
Georgia	5	3,671,369.71	1.47%	2	1,280,147.10	2.67%
Illinois	5	4,359,164.02	1.74%	2	637,863.56	1.33%
Indiana	5	6,491,724.86	2.60%	0	0.00	0.00%
Kansas	1	213,313.73	0.08%	0	0.00	0.00%
Kentucky	1	486,000.00	0.19%	1	415,615.21	0.86%
Louisiana	1	288,636.57	0.11%	0	0.00	0.00%
Maine	3	1,611,332.82	0.64%	0	0.00	0.00%
Maryland	1	1,000,000.00	0.40%	1	938,342.73	1.96%
Massachusetts	3	1,115,231.76	0.44%	0	0.00	0.00%
Michigan	7	5,307,986.40	2.13%	1	433,455.30	0.90%
Minnesota	5	5,388,486.69	2.16%	0	0.00	0.00%
Missouri	1	4,113,076.76	1.65%	0	0.00	0.00%
Nevada	4	4,397,965.98	1.76%	3	1,642,275.56	3.43%
New Hampshire	6	2,516,064.62	1.00%	0	0.00	0.00%
New Jersey	2	1,139,000.00	0.45%	0	0.00	0.00%
New Mexico	5	2,040,516.98	0.81%	2	958,782.70	2.00%
New York	2	718,370.95	0.28%	0	0.00	0.00%
North Carolina	3	2,534,607.71	1.01%	0	0.00	0.00%
Ohio	10	5,585,788.48	2.24%	2	331,009.35	0.69%
Oklahoma	1	650,000.00	0.26%	0	0.00	0.00%
Oregon	8	8,393,703.07	3.36%	2	1,127,404.57	2.35%
Pennsylvania	1	510,773.35	0.20%	0	0.00	0.00%
Rhode Island	1	788,000.00	0.31%	0	0.00	0.00%
South Carolina	1	247,730.39	0.09%	1	206,742.92	0.43%
Tennessee	3	1,117,505.87	0.44%	0	0.00	0.00%
Texas	16	12,110,396.53	4.86%	1	1,001,992.25	2.09%
Utah	3	2,605,385.66	1.04%	0	0.00	0.00%
Virginia	2	1,604,523.24	0.64%	0	0.00	0.00%
Washington	4	9,132,107.27	3.66%	0	0.00	0.00%
West Virginia	1	351,617.32	0.14%	0	0.00	0.00%
Wisconsin	2	2,847,287.20	1.14%	0	0.00	0.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Fico Score - Group 2

	Closing			Current		
Fico score	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 501	1	572,500.00	0.22%	0	0.00	0.00%
501 - 525	0	0.00	0.00%	0	0.00	0.00%
526 - 550	0	0.00	0.00%	0	0.00	0.00%
551 - 575	1	2,500,000.00	1.00%	0	0.00	0.00%
576 - 600	5	8,490,850.00	3.40%	0	0.00	0.00%
601 - 625	0	0.00	0.00%	0	0.00	0.00%
626 - 650	7	5,005,516.47	2.00%	3	1,717,440.88	3.58%
651 - 675	22	19,932,741.55	7.99%	3	1,067,520.05	2.23%
676 - 700	39	40,855,323.09	16.39%	11	9,934,372.19	20.75%
701 - 725	36	29,014,600.05	11.64%	6	8,452,072.54	17.66%
726 - 750	57	54,913,381.91	22.03%	15	19,516,269.97	40.78%
751 - 775	39	40,371,203.68	16.20%	7	4,013,065.38	8.38%
776 - 800	31	36,138,729.15	14.50%	3	2,720,800.98	5.68%
801 - 825	8	11,384,475.62	4.56%	1	433,455.30	0.90%
> 825	0	0.00	0.00%	0	0.00	0.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Current Mortgage Rate - Group 2

	Closing			Current		
Current Mortgage Rate(%)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 5.001	0	0.00	0.00%	31	39,789,128.90	83.14%
5.001 - 5.500	0	0.00	0.00%	4	1,557,198.72	3.25%
5.501 - 6.000	6	7,855,582.77	3.15%	1	433,455.30	0.90%
6.001 - 6.500	60	92,456,923.43	37.10%	2	689,650.17	1.44%
6.501 - 7.000	95	103,942,854.74	41.71%	6	4,261,334.44	8.90%
7.000 - 7.500	27	21,274,548.66	8.53%	0	0.00	0.00%
7.501 - 8.000	25	12,054,779.06	4.83%	0	0.00	0.00%
8.001 - 8.500	21	8,111,256.04	3.25%	3	808,450.17	1.68%
8.501 - 9.000	11	3,190,617.47	1.28%	2	315,779.59	0.65%
9.001 - 9.500	1	292,759.35	0.11%	0	0.00	0.00%
9.501 - 10.000	0	0.00	0.00%	0	0.00	0.00%
10.001 - 10.500	0	0.00	0.00%	0	0.00	0.00%
10.501 - 11.000	0	0.00	0.00%	0	0.00	0.00%
11.001 - 11.500	0	0.00	0.00%	0	0.00	0.00%
11.501 - 12.000	0	0.00	0.00%	0	0.00	0.00%
12.001 - 12.500	0	0.00	0.00%	0	0.00	0.00%
> 12.500	0	0.00	0.00%	0	0.00	0.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Maximum Mortgage Rate - Group 2

	Closing			Current		
Maximum Mortgage Rate(%)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 11.001	2	2,561,317.73	1.02%	0	0.00	0.00%
11.001 - 11.500	2	685,267.96	0.27%	0	0.00	0.00%
11.501 - 12.000	4	5,294,265.04	2.12%	3	4,855,828.38	10.14%
12.001 - 12.500	58	91,771,655.47	36.82%	13	12,378,785.35	25.86%
12.501 - 13.000	95	103,942,854.74	41.71%	20	23,692,706.53	49.50%
13.001 - 13.500	27	21,274,548.66	8.53%	5	4,739,302.43	9.90%
13.501 - 14.000	24	11,555,037.21	4.63%	1	476,851.06	0.99%
14.001 - 14.500	22	8,610,997.89	3.45%	5	1,395,743.95	2.91%
14.501 - 15.000	11	3,190,617.47	1.28%	2	315,779.59	0.65%
15.001 - 15.500	1	292,759.35	0.11%	0	0.00	0.00%
15.501 - 16.000	0	0.00	0.00%	0	0.00	0.00%
16.001 - 16.500	0	0.00	0.00%	0	0.00	0.00%
16.501 - 17.000	0	0.00	0.00%	0	0.00	0.00%
17.001 - 17.500	0	0.00	0.00%	0	0.00	0.00%
17.501 - 18.000	0	0.00	0.00%	0	0.00	0.00%
18.001 - 18.500	0	0.00	0.00%	0	0.00	0.00%
> 18.500	0	0.00	0.00%	0	0.00	0.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Minimum Mortgage Rate - Group 2

	Closing			Current		
Minimum Mortgage Rate(%)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 5.001	0	0.00	0.00%	0	0.00	0.00%
5.001 - 5.500	0	0.00	0.00%	0	0.00	0.00%
5.501 - 6.000	6	7,855,582.77	3.15%	3	4,855,828.38	10.14%
6.001 - 6.500	60	92,456,923.43	37.10%	13	12,378,785.35	25.86%
6.501 - 7.000	95	103,942,854.74	41.71%	20	23,692,706.53	49.50%
7.000 - 7.500	27	21,274,548.66	8.53%	5	4,739,302.43	9.90%
7.501 - 8.000	25	12,054,779.06	4.83%	1	476,851.06	0.99%
8.001 - 8.500	21	8,111,256.04	3.25%	5	1,395,743.95	2.91%
8.501 - 9.000	11	3,190,617.47	1.28%	2	315,779.59	0.65%
9.001 - 9.500	1	292,759.35	0.11%	0	0.00	0.00%
9.501 - 10.000	0	0.00	0.00%	0	0.00	0.00%
10.001 - 10.500	0	0.00	0.00%	0	0.00	0.00%
10.501 - 11.000	0	0.00	0.00%	0	0.00	0.00%
11.001 - 11.500	0	0.00	0.00%	0	0.00	0.00%
11.501 - 12.000	0	0.00	0.00%	0	0.00	0.00%
12.001 - 12.500	0	0.00	0.00%	0	0.00	0.00%
> 12.500	0	0.00	0.00%	0	0.00	0.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Gross Margin Adjustable-Rate Loans - Group 2

	Closing			Current		
Gross Margin (%)	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
< 4.501	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%
4.501 - 5.000	0	0.00	0.00%	0	0.00	0.00%
5.001 - 6.000	0	0.00	0.00%	0	0.00	0.00%
6.501 - 7.000	0	0.00	0.00%	0	0.00	0.00%
7.501 - 9.000	0	0.00	0.00%	0	0.00	0.00%
> 9.000	0	0.00	0.00%	0	0.00	0.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Initial Periodic Rate Cap of the Adjustable-Rate Mortgages - Group 2

	Closing			Current		
Initial Periodic Rate Cap	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
0 - 1	3	4,713,688.51	1.89%	0	0.00	0.00%
1 - 2	0	0.00	0.00%	0	0.00	0.00%
2 - 3	239	241,219,047.32	96.80%	49	47,854,997.29	100.00%
> 3	4	3,246,585.69	1.30%	0	0.00	0.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Periodic Rate Cap Adjustable-Rate Loans - Group 2

	Closing			Current		
Subsequent Periodic Rate Cap	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance	Number of Mortgage Loans	Scheduled Principal Balance	% of Principal Balance
0 - 1	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%
1 - 2	0	0.00	0.00%	0	0.00	0.00%
2 - 3	0	0.00	0.00%	0	0.00	0.00%
> 3	0	0.00	0.00%	0	0.00	0.00%
Total	246	249,179,321.52	100.00%	49	47,854,997.29	100.00%

Investor Supplemental Notice

DEAL CALENDAR

Rolling Payment Schedule

August 26, 2019	November 25, 2019	February 25, 2020	May 26, 2020
September 25, 2019	December 26, 2019	March 25, 2020	June 25, 2020
October 25, 2019	January 27, 2020	April 27, 2020	July 27, 2020