

## External Parties

### Seller

IndyMac Bank, F.S.B.

### Servicer(s)

PHH Mortgage Corporation

### Underwriter(s)

Greenwich Capital Markets

### Swap Counterparty

The Bank of New York

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## Dates

Cut-Off Date: November 01, 2006  
 Close Date: November 29, 2006  
 First Distribution Date: December 26, 2006

Distribution Date: September 25, 2019  
 Next Distribution Date: October 25, 2019  
 Distribution Frequency: Monthly  
 Record Date: August 30, 2019  
 September 24, 2019

Determination Date: September 18, 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-A-1A	SER	346,464,000.00	66,810,604.23	141,752.72	948,024.16	1,089,776.88	-720,202.46	0.00	66,582,782.53
1-A-1B	SER	38,496,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-A-1A	SER	271,304,000.00	50,540,509.24	104,595.42	135,938.37	240,533.79	-413,094.19	0.00	50,817,665.06
2-A-1B	SER	30,144,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-A-2	SER	101,414,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-A-3A	SER	180,031,000.00	50,542,134.21	98,937.37	107,626.70	206,564.07	0.00	0.00	50,434,507.51
2-A-3B	SER	20,003,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-R	RES	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1	MEZ	14,863,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	MEZ	13,270,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-3	MEZ	7,431,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-4	MEZ	6,901,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-5	MEZ	10,616,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	MEZ	7,962,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	MEZ	8,493,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	SUB/EXE	4,247,787.46	4,163,808.75	0.00	0.00	0.00	1,176,376.90	0.00	2,987,431.85
P-1	EXE/P	100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
P-2	EXE/P	100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
Total		1,061,640,087.46	172,057,256.43	345,285.51	1,191,589.23	1,536,874.74	43,080.25	0.00	170,822,586.95

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-A-1A	08/26/19	09/24/19	A-Act/360	45667SAK3	346,464,000.00	192.835631	0.409141	2.736285	3.145426	192.178069
1-A-1B	08/26/19	09/24/19	A-Act/360	45667SAL1	38,496,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
2-A-1A	08/26/19	09/24/19	A-Act/360	45667SAA5	271,304,000.00	186.287372	0.385528	0.501056	0.886584	187.308941
2-A-1B	08/26/19	09/24/19	A-Act/360	45667SAM9	30,144,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
2-A-2	08/26/19	09/24/19	A-Act/360	45667SAB3	101,414,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
2-A-3A	08/26/19	09/24/19	A-Act/360	45667SAN7	180,031,000.00	280.741285	0.549557	0.597823	1.147381	280.143461
2-A-3B	08/26/19	09/24/19	A-Act/360	45667SAP2	20,003,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
A-R	08/25/19	09/24/19	A-30/360	45667SAQ0	100.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-1	08/26/19	09/24/19	A-Act/360	45667SAC1	14,863,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-2	08/26/19	09/24/19	A-Act/360	45667SAD9	13,270,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-3	08/26/19	09/24/19	A-Act/360	45667SAE7	7,431,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-4	08/26/19	09/24/19	A-Act/360	45667SAF4	6,901,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-5	08/26/19	09/24/19	A-Act/360	45667SAG2	10,616,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-6	08/26/19	09/24/19	A-Act/360	45667SAH0	7,962,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-7	08/26/19	09/24/19	A-Act/360	45667SAJ6	8,493,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
C				45667SAR8	4,247,787.46	980.230011	0.000000	0.000000	0.000000	703.291273
P-1				45667SAS6	100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000
P-2				45667SAT4	100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000



## Distribution to Date - Master REMIC

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-A-1A	346,464,000.00	38,334,539.70	223,289,795.78	17,511,568.77	240,801,944.20	279,136,483.90	38,825,773.12	0.00	66,582,782.53
1-A-1B	38,496,000.00	3,330,119.43	12,835,101.27	188,330.15	13,023,431.43	16,353,550.86	25,472,568.57	0.00	0.00
2-A-1A	271,304,000.00	28,707,630.56	197,475,469.42	11,784,021.97	209,259,201.74	237,966,832.30	11,227,133.20	0.00	50,817,665.06
2-A-1B	30,144,000.00	2,562,884.69	12,593,660.09	188,661.18	12,782,321.28	15,345,205.97	17,361,678.73	0.00	0.00
2-A-2	101,414,000.00	5,606,907.30	100,276,513.00	1,137,487.03	101,414,000.02	107,020,907.32	0.00	0.00	0.00
2-A-3A	180,031,000.00	24,030,310.54	107,203,367.28	10,752,153.80	117,955,231.46	141,985,542.00	11,641,261.08	0.00	50,434,507.51
2-A-3B	20,003,000.00	1,985,610.04	2,566,291.61	74,915.98	2,641,207.62	4,626,817.66	17,361,792.37	0.00	0.00
A-R	100.00	0.47	0.00	0.00	100.00	100.47	0.00	0.00	0.00
M-1	14,863,000.00	1,463,107.90	0.04	0.00	0.01	1,463,107.94	14,862,999.99	0.00	0.00
M-2	13,270,000.00	1,302,873.54	0.00	0.00	0.00	1,302,873.54	13,270,000.00	0.00	0.00
M-3	7,431,000.00	727,264.22	0.00	0.00	0.00	727,264.22	7,431,000.00	0.00	0.00
M-4	6,901,000.00	682,716.49	0.00	0.00	0.00	682,716.49	6,901,000.00	0.00	0.00
M-5	10,616,000.00	1,052,516.13	0.00	0.00	0.00	1,052,516.13	10,616,000.00	0.00	0.00
M-6	7,962,000.00	840,887.22	0.00	0.00	0.00	840,887.22	7,962,000.00	0.00	0.00
M-7	8,493,000.00	908,278.81	0.00	0.00	0.00	908,278.81	8,493,000.00	0.00	0.00
C	4,247,787.46	13,952,346.37	-1,640,152.08	-312,915.08	1,227.91	13,953,574.28	5,530,023.76	1,954,294.95	2,987,431.85
P-1	100.00	541,431.67	0.00	0.00	0.00	541,431.67	0.00	0.00	100.00
P-2	100.00	68,232.11	0.00	0.00	0.00	68,232.11	0.00	0.00	100.00
Total	1,061,640,087.46	126,097,657.19	654,600,046.41	41,324,223.80	697,878,665.67	823,976,322.89	196,956,230.82	1,954,294.95	170,822,586.95

## Interest Detail - Master REMIC

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-A-1A	2.32525%	66,810,604.23	129,459.46	0.00	0.00	0.00	129,459.46	141,752.72	0.00
1-A-1B	2.37525%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-A-1A	2.31525%	50,540,509.24	97,511.60	0.00	0.00	0.00	97,511.60	104,595.42	0.00
2-A-1B	2.37525%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-A-2	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-A-3A	2.34525%	50,542,134.21	98,778.28	0.00	0.00	0.00	98,778.28	98,937.37	0.00
2-A-3B	2.37525%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1	2.44525%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	2.46525%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-3	2.48525%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-4	2.55525%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-5	2.64525%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	3.09525%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	3.64525%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	0.00000%	4,163,808.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P-1	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P-2	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		172,057,256.43	325,749.34	0.00	0.00	0.00	325,749.34	345,285.51	0.00

## Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	213,336.52	837,332.66	1,050,669.18
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	213,336.52	837,332.66	1,050,669.18
Interest Collections	342,178.64	223,898.54	566,077.18
Interest Withdrawals	(28,205.09)	(3,323.65)	(31,528.74)
Interest Other Accounts	0.00	0.00	0.00
Interest Fees	29,196.33	19,146.55	48,342.88
TOTAL NET INTEREST	284,777.23	201,428.34	486,205.56
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	498,113.75	1,038,761.00	1,536,874.74

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	199,031.83	125,561.84	324,593.67
Prepayments In Full	0.00	612,971.09	612,971.09
Curtailments	14,304.69	23,389.40	37,694.09
Liquidations	5,769.42	280,373.34	286,142.76
Insurance Principal	0.00	0.00	0.00
Repurchased Principal Amounts	0.00	0.00	0.00
Other Principal	0.00	0.00	0.00
Principal Realized Loss	(5,769.42)	(204,963.01)	(210,732.43)
Delinquent Principal	(43,383.71)	(23,568.31)	(66,952.02)
Advanced Principal	43,383.71	23,568.31	66,952.02
TOTAL PRINCIPAL COLLECTED	213,336.52	837,332.66	1,050,669.18

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

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

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	360,955.37	243,226.15	604,181.52
Liquidation Interest	0.00	1,071.62	1,071.62
Repurchased Interest	0.00	0.00	0.00
Insurance Interest	0.00	0.00	0.00
Other Interest	0.00	0.00	0.00
Relief Act Interest Shortfalls	0.00	0.00	0.00
Prepayment Interest Shortfalls	0.00	(327.56)	(327.56)
Compensating Interest	0.00	327.56	327.56
Delinquent Interest	(80,511.10)	(58,941.44)	(139,452.54)
Interest Advanced	61,734.36	38,542.21	100,276.57
Interest Realized Loss	0.00	0.00	0.00
TOTAL INTEREST COLLECTED	342,178.64	223,898.54	566,077.18
INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Servicing Advance	0.00	0.00	0.00
Non Recoverable Advances	1,472.96	3,133.40	4,606.36
Interest Modification Loss	0.00	190.25	190.25
Capitalized/Deferred Interest	26,732.13	0.00	26,732.13
TOTAL INTEREST WITHDRAWALS	28,205.09	3,323.65	31,528.74
INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Hard Prepayment Charges	0.00	0.00	0.00
Soft Prepayment Charges	0.00	0.00	0.00
Reserve Fund Investment Income			0.00
Payments to and from the Certificate Swap Account			
Swap Receipt			0.00
Swap Payment			0.00
Swap Termination Payment			0.00
Net Swap Receipt / ( Payment )			0.00
Inflow from Corridor Contract			0.00
Bonus Incentive Amount	0.00	0.00	0.00
TOTAL INTEREST OTHER ACCOUNTS	0.00	0.00	0.00
INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	24,705.31	15,872.25	40,577.56
Current Trustee Fees	173.95	112.81	286.76
PMI Fees	365.46	598.83	964.29
Servicer Legal Fees	0.00	0.00	0.00
Servicer Indemnity	3,951.61	2,562.66	6,514.27
Extraordinary Expense	0.00	0.00	0.00
Extraordinary Expense Recovery Charge**	0.00	0.00	0.00
TOTAL INTEREST OTHER FEES	29,196.33	19,146.55	48,342.88
<b>**Extraordinary Expense Recovery Charge ("EERC"):</b> 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

**CARRYOVER RESERVE**

Beginning Account Balance	945.45
Account Deposit	0.00
Account Payment Due	0.00
Account Withdrawal	0.00
Ending Account Balance	945.45

**SUPPLEMENTAL INTEREST TRUST**

Beginning Account Balance	0.00
Account Deposit	0.00
Account Payment Due	0.00
Account Withdrawal	0.00
Ending Account Balance	0.00

**SWAP TRUST**

Beginning Account Balance	0.00
Account Deposit	0.00
Account Payment Due	0.00
Account Withdrawal	0.00
Ending Account Balance	0.00

## INSURANCE

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## STRUCTURAL FEATURES

	Group 2	Group 1	Total
Overcollateralized Amount			2,987,431.85
Overcollateralization Target Amount			4,246,559.54
Overcollateralization Increase Amount			140,920.05
Overcollateralization Release Amount			0.00
Overcollateralization Deficiency Amount			(1,259,127.69)
Total Monthly Excess Spread			140,920.05

#### Collateral Report

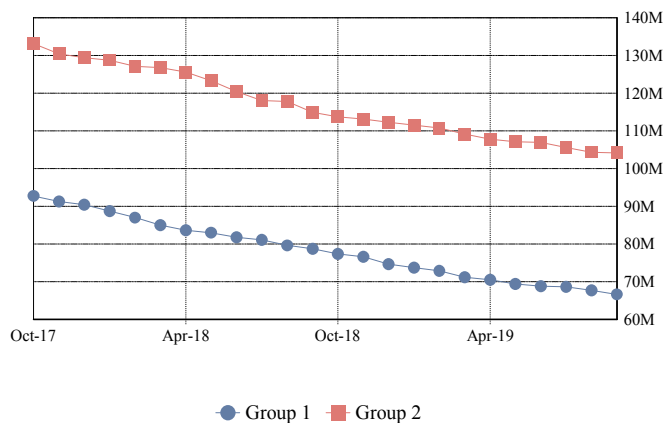
##### COLLATERAL

	Group 2	Group 1	Total
<b><u>Loan Count:</u></b>			
Original	1,248	1,624	2,872
Prior	258	327	585
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	0	(3)	(3)
Repurchases	0	0	0
Liquidations	0	(1)	(1)
Current	258	323	581
<b><u>Principal Balance:</u></b>			
Original	647,926,753.17	413,713,134.29	1,061,639,887.46
Prior	104,371,172.19	67,685,884.24	172,057,056.43
Prefunding	0.00	0.00	0.00
Deferred Interest	26,732.13	0.00	26,732.13
Scheduled Principal	(199,031.83)	(125,561.84)	(324,593.67)
Partial Prepayments	(14,304.69)	(23,389.40)	(37,694.09)
Full Voluntary Prepayments	0.00	(612,971.09)	(612,971.09)
Repurchases	0.00	0.00	0.00
Liquidations	(5,769.42)	(280,373.34)	(286,142.76)
Current	104,178,798.38	66,643,588.57	170,822,386.95
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

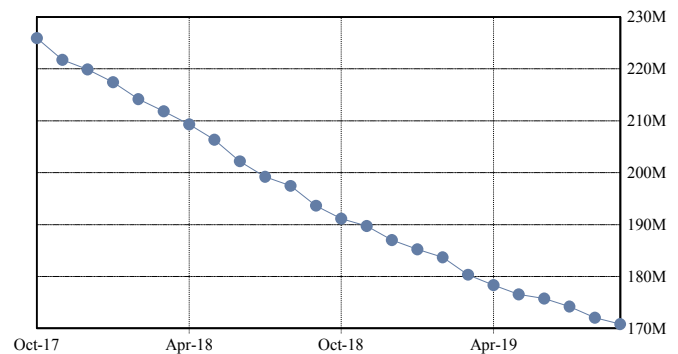
##### PREFUNDING

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Current Principal Balance by Groups



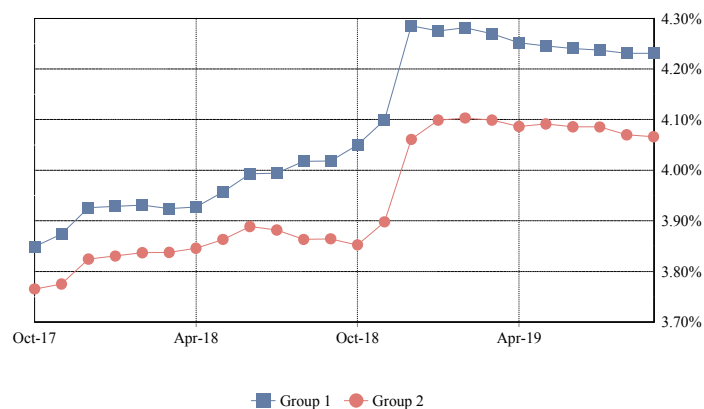
Total Current Principal Balance



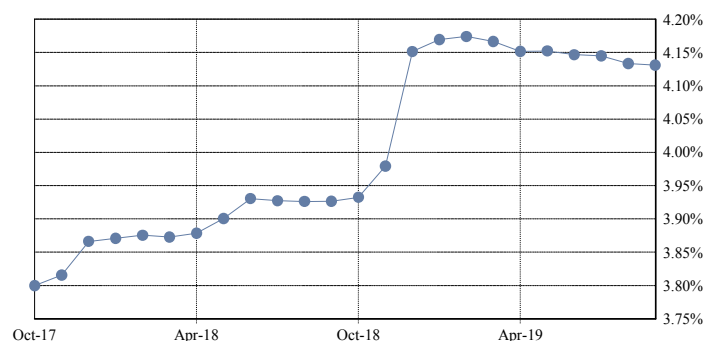
#### CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	6.75926%	6.91408%	6.81959%
Weighted Average Coupon Prior	4.07008%	4.23091%	4.13345%
Weighted Average Coupon Current	4.06627%	4.23073%	4.13097%
Weighted Average Months to Maturity Original	358	357	358
Weighted Average Months to Maturity Prior	206	205	206
Weighted Average Months to Maturity Current	205	204	205
Weighted Avg Remaining Amortization Term Original	360	367	363
Weighted Avg Remaining Amortization Term Prior	208	219	212
Weighted Avg Remaining Amortization Term Current	207	218	211
Weighted Average Seasoning Original	1.69	2.54	2.02
Weighted Average Seasoning Prior	153.61	153.92	153.73
Weighted Average Seasoning Current	154.61	154.92	154.73

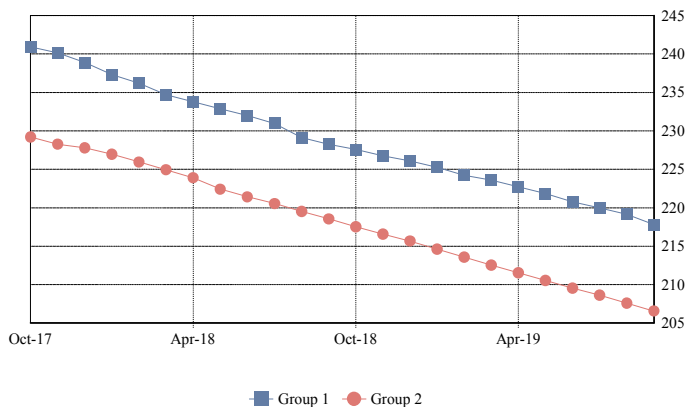
Weighted Average Coupon by Groups



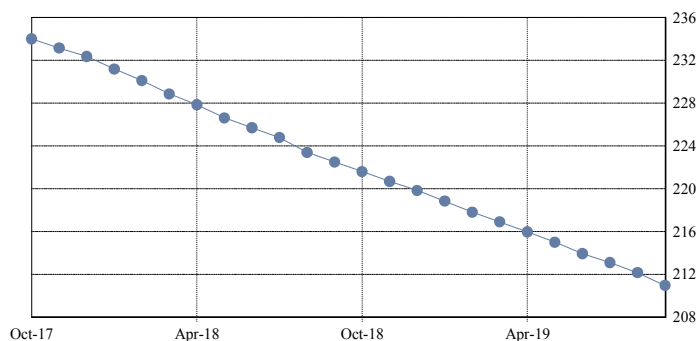
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term





#### ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	2.69523%	2.70349%	2.69845%
Weighted Average Margin Prior	2.70346%	2.73513%	2.71594%
Weighted Average Margin Current	2.70488%	2.73633%	2.71725%
Weighted Average Max Rate Original	11.88329%	12.07351%	11.95742%
Weighted Average Max Rate Prior	11.78829%	11.86564%	11.81877%
Weighted Average Max Rate Current	11.78940%	11.86933%	11.82085%
Weighted Average Min Rate Original	2.69523%	2.70349%	2.69845%
Weighted Average Min Rate Prior	2.70346%	2.73513%	2.71594%
Weighted Average Min Rate Current	2.70488%	2.73633%	2.71725%
Weighted Average Cap Up Original	1.91103%	1.80287%	1.86888%
Weighted Average Cap Up Prior	1.90306%	1.84314%	1.87945%
Weighted Average Cap Up Current	1.90371%	1.84409%	1.88026%
Weighted Average Cap Down Original	1.91103%	1.80287%	1.86888%
Weighted Average Cap Down Prior	1.90306%	1.84314%	1.87945%
Weighted Average Cap Down Current	1.90371%	1.84409%	1.88026%

#### SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	24,705.31	15,872.25	40,577.56
Delinquent Servicing Fees	7,091.68	3,970.10	11,061.78
TOTAL SERVICING FEES	31,826.01	19,996.99	51,823.00
Compensating Interest	0.00	(327.56)	(327.56)
Delinquent Servicing Fees	(7,091.68)	(3,970.10)	(11,061.78)
COLLECTED SERVICING FEES	24,734.33	15,699.33	40,433.65
Total Advanced Interest	61,734.36	38,542.21	100,276.57
Total Advanced Principal	43,383.71	23,568.31	66,952.02
Aggregate Advances with respect to this Distribution	105,118.07	62,110.52	167,228.59

#### ADDITIONAL COLLATERAL INFORMATION

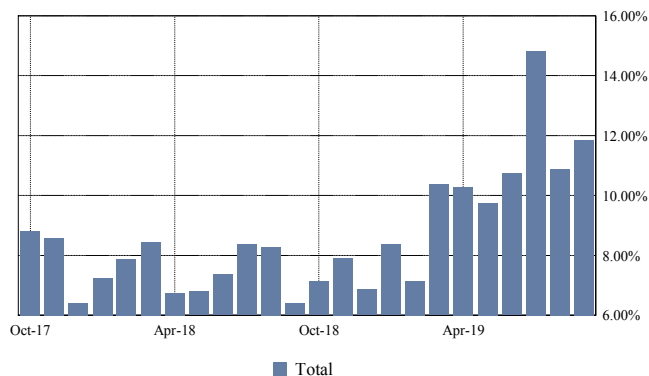
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	0.00	327.56	327.56
Compensating Interest	0.00	(327.56)	(327.56)
Net Prepayment Interest Shortfall	0.00	0.00	0.00
Weighted Average Net Mortgage Rate	3.643925%	3.675472%	3.656335%
Net Swap Receipt / ( Payment )			0.00

#### Delinquency Report

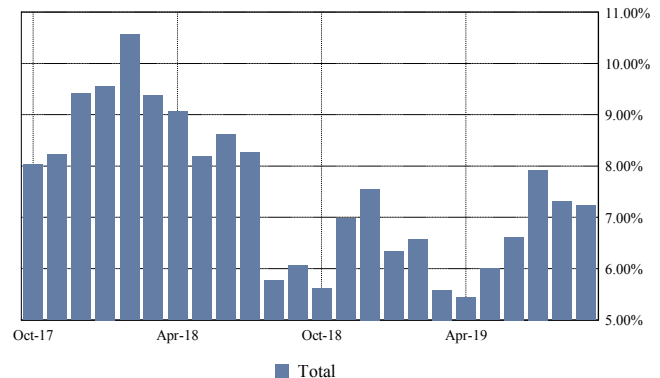
TOTAL		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		11,516,808.48	8,744,750.12	12,359,251.99	32,620,810.59
	% Balance		6.74%	5.12%	7.24%	19.10%
	# Loans		40	23	37	100
	% # Loans		6.88%	3.96%	6.37%	17.21%
FORECLOSURE	Balance	0.00	0.00	0.00	3,625,777.32	3,625,777.32
	% Balance	0.00%	0.00%	0.00%	2.12%	2.12%
	# Loans	0	0	0	11	11
	% # Loans	0.00%	0.00%	0.00%	1.89%	1.89%
BANKRUPTCY	Balance	2,533,314.14	407,283.72	0.00	1,564,157.00	4,504,754.86
	% Balance	1.48%	0.24%	0.00%	0.92%	2.64%
	# Loans	9	1	0	4	14
	% # Loans	1.55%	0.17%	0.00%	0.69%	2.41%
REO	Balance	0.00	0.00	0.00	3,350,894.25	3,350,894.25
	% Balance	0.00%	0.00%	0.00%	1.96%	1.96%
	# Loans	0	0	0	7	7
	% # Loans	0.00%	0.00%	0.00%	1.20%	1.20%
TOTAL		2,533,314.14	11,924,092.20	8,744,750.12	20,900,080.56	44,102,237.02
		% Balance	6.98%	5.12%	12.23%	25.82%
		# Loans	41	23	59	132
		% # Loans	7.06%	3.96%	10.15%	22.72%

Utilized MBA Delinquency Methodology for Calculating Delinquency Buckets and Amounts

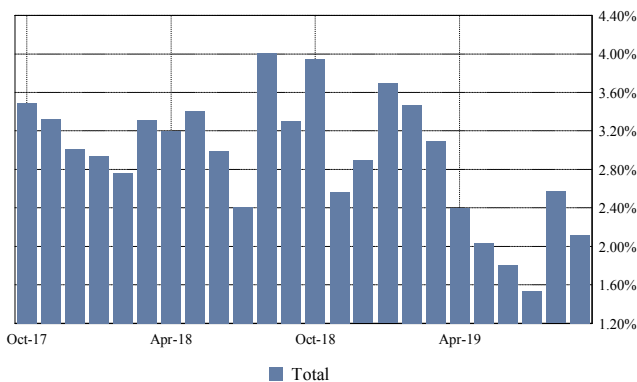
1 or 2 Payments Delinquent



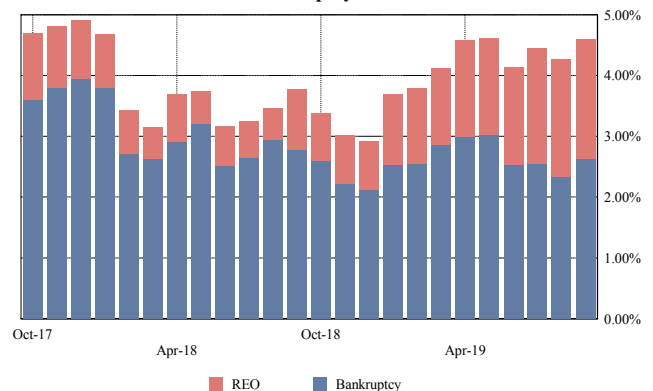
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		11,516,808.48	8,744,750.12	1,661,578.86	1,467,408.11	2,528,223.90	994,266.21
% Balance		6.74%	5.12%	0.97%	0.86%	1.48%	0.58%
# Loans		40	23	5	7	5	4
% # Loans		6.88%	3.96%	0.86%	1.20%	0.86%	0.69%
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	2,533,314.14	407,283.72	0.00	0.00	0.00	0.00	0.00
% Balance	1.48%	0.24%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	9	1	0	0	0	0	0
% # Loans	1.55%	0.17%	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	2,533,314.14	11,924,092.20	8,744,750.12	1,661,578.86	1,467,408.11	2,528,223.90	994,266.21
% Balance	1.48%	6.98%	5.12%	0.97%	0.86%	1.48%	0.58%
# Loans	9	41	23	5	7	5	4
% # Loans	1.55%	7.06%	3.96%	0.86%	1.20%	0.86%	0.69%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	0.00	101,905.69	730,248.27	0.00	0.00	749,646.90	295,793.01
% Balance	0.00%	0.06%	0.43%	0.00%	0.00%	0.44%	0.17%
# Loans	0	1	2	0	0	1	1
% # Loans	0.00%	0.17%	0.34%	0.00%	0.00%	0.17%	0.17%
FORECLOSURE							
Balance	117,757.12	0.00	0.00	0.00	0.00	240,340.79	0.00
% Balance	0.07%	0.00%	0.00%	0.00%	0.00%	0.14%	0.00%
# Loans	1	0	0	0	0	1	0
% # Loans	0.17%	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	213,026.96	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.12%	0.00%	0.00%	0.00%
# Loans	0	0	0	1	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.17%	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	117,757.12	101,905.69	730,248.27	213,026.96	0.00	989,987.69	295,793.01
% Balance	0.07%	0.06%	0.43%	0.12%	0.00%	0.58%	0.17%
# Loans	1	1	2	1	0	2	1
% # Loans	0.17%	0.17%	0.34%	0.17%	0.00%	0.34%	0.17%

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	288,257.61	845,327.10	0.00	0.00	0.00	441,775.17	0.00
% Balance	0.17%	0.49%	0.00%	0.00%	0.00%	0.26%	0.00%
# Loans	1	1	0	0	0	1	0
% # Loans	0.17%	0.17%	0.00%	0.00%	0.00%	0.17%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	63,209.55	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	726,441.57	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.43%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%
REO							
Balance	0.00	540,590.76	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.32%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.17%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	288,257.61	1,385,917.86	0.00	0.00	0.00	1,231,426.29	0.00
% Balance	0.17%	0.81%	0.00%	0.00%	0.00%	0.72%	0.00%
# Loans	1	2	0	0	0	3	0
% # Loans	0.17%	0.34%	0.00%	0.00%	0.00%	0.52%	0.00%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	141,839.60	0.00	0.00	0.00	0.00	296,356.37	0.00
% Balance	0.08%	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%
# Loans	1	0	0	0	0	1	0
% # Loans	0.17%	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%
FORECLOSURE							
Balance	0.00	0.00	469,804.69	186,386.49	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.28%	0.11%	0.00%	0.00%	0.00%
# Loans	0	0	1	1	0	0	0
% # Loans	0.00%	0.00%	0.17%	0.17%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	208,957.41	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%	0.17%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	315,916.28	0.00	0.00	788,942.04
% Balance	0.00%	0.00%	0.00%	0.18%	0.00%	0.00%	0.46%
# Loans	0	0	0	1	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.17%	0.00%	0.00%	0.17%
TOTAL							
Balance	141,839.60	0.00	678,762.10	502,302.77	0.00	296,356.37	788,942.04
% Balance	0.08%	0.00%	0.40%	0.29%	0.00%	0.17%	0.46%
# Loans	1	0	2	2	0	1	1
% # Loans	0.17%	0.00%	0.34%	0.34%	0.00%	0.17%	0.17%

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	433,969.74	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.25%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.17%	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	319,756.07	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.19%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%	0.00%
TOTAL							
Balance	0.00	0.00	0.00	0.00	319,756.07	433,969.74	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.19%	0.25%	0.00%
# Loans	0	0	0	0	1	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.17%	0.17%	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%

TOTAL	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	317,033.95	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	0.17%	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	415,731.06	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.24%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.17%	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	732,765.01	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.43%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	2	0	0	0	0	0	0
% # Loans	0.34%	0.00%	0.00%	0.00%	0.00%	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	332,075.04	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.19%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.17%	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	332,075.04	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.19%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.17%	0.00%	0.00%	0.00%	0.00%	0.00%

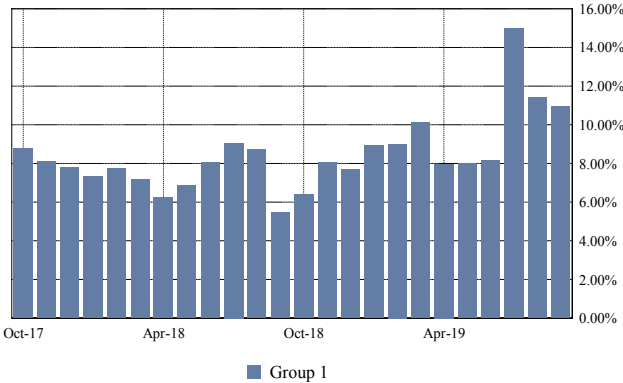
TOTAL	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	1,499,591.24	32,620,810.59
% Balance	0.00%	0.00%	0.00%	0.00%	0.88%	19.10%
# Loans	0	0	0	0	5	100
% # Loans	0.00%	0.00%	0.00%	0.00%	0.86%	17.21%
FORECLOSURE						
Balance	0.00	0.00	0.00	0.00	1,782,233.90	3,625,777.32
% Balance	0.00%	0.00%	0.00%	0.00%	1.04%	2.12%
# Loans	0	0	0	0	4	11
% # Loans	0.00%	0.00%	0.00%	0.00%	0.69%	1.89%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	4,504,754.86
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	2.64%
# Loans	0	0	0	0	0	14
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	2.41%
REO						
Balance	0.00	0.00	0.00	0.00	1,385,689.10	3,350,894.25
% Balance	0.00%	0.00%	0.00%	0.00%	0.81%	1.96%
# Loans	0	0	0	0	3	7
% # Loans	0.00%	0.00%	0.00%	0.00%	0.52%	1.20%
TOTAL						
Balance	0.00	0.00	0.00	0.00	4,667,514.24	44,102,237.02
% Balance	0.00%	0.00%	0.00%	0.00%	2.73%	25.82%
# Loans	0	0	0	0	12	132
% # Loans	0.00%	0.00%	0.00%	0.00%	2.07%	22.72%

#### GROUP 1

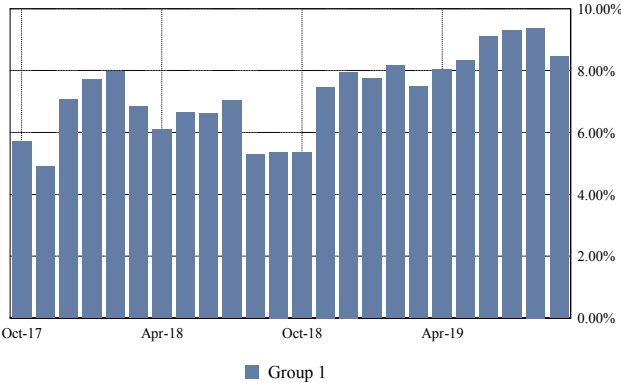
GROUP 1		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		4,784,136.74	2,506,154.56	5,631,836.06	12,922,127.36
	% Balance		7.18%	3.76%	8.45%	19.39%
	# Loans		22	9	24	55
	% # Loans		6.81%	2.79%	7.43%	17.03%
FORECLOSURE	Balance	0.00	0.00	0.00	2,389,842.88	2,389,842.88
	% Balance	0.00%	0.00%	0.00%	3.59%	3.59%
	# Loans	0	0	0	8	8
	% # Loans	0.00%	0.00%	0.00%	2.48%	2.48%
BANKRUPTCY	Balance	404,471.97	0.00	0.00	213,026.96	617,498.93
	% Balance	0.61%	0.00%	0.00%	0.32%	0.93%
	# Loans	3	0	0	1	4
	% # Loans	0.93%	0.00%	0.00%	0.31%	1.24%
REO	Balance	0.00	0.00	0.00	848,794.65	848,794.65
	% Balance	0.00%	0.00%	0.00%	1.27%	1.27%
	# Loans	0	0	0	3	3
	% # Loans	0.00%	0.00%	0.00%	0.93%	0.93%
TOTAL	Balance	404,471.97	4,784,136.74	2,506,154.56	9,083,500.55	16,778,263.82
	% Balance	0.61%	7.18%	3.76%	13.63%	25.18%
	# Loans	3	22	9	36	70
	% # Loans	0.93%	6.81%	2.79%	11.15%	21.67%

Utilized MBA Delinquency Methodology for Calculating Delinquency Buckets and Amounts

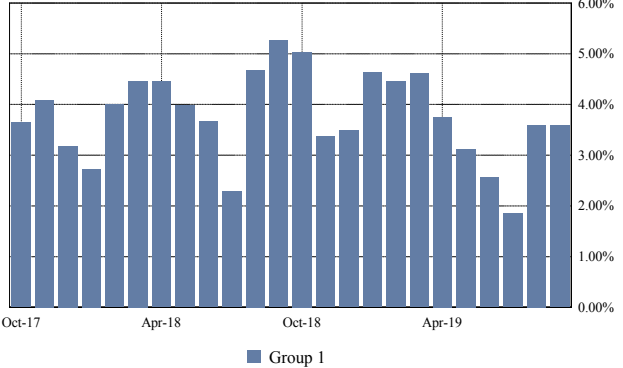
1 or 2 Payments Delinquent



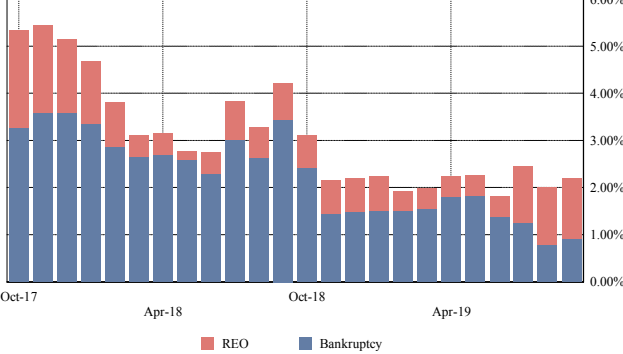
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO





GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		4,784,136.74	2,506,154.56	437,308.70	1,318,018.51	443,150.76	589,029.04
% Balance		7.18%	3.76%	0.66%	1.98%	0.66%	0.88%
# Loans		22	9	2	6	2	3
% # Loans		6.81%	2.79%	0.62%	1.86%	0.62%	0.93%
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	404,471.97	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.61%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	3	0	0	0	0	0	0
% # Loans	0.93%	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	404,471.97	4,784,136.74	2,506,154.56	437,308.70	1,318,018.51	443,150.76	589,029.04
% Balance	0.61%	7.18%	3.76%	0.66%	1.98%	0.66%	0.88%
# Loans	3	22	9	2	6	2	3
% # Loans	0.93%	6.81%	2.79%	0.62%	1.86%	0.62%	0.93%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	0.00	101,905.69	129,070.91	0.00	0.00	0.00	295,793.01
% Balance	0.00%	0.15%	0.19%	0.00%	0.00%	0.00%	0.44%
# Loans	0	1	1	0	0	0	1
% # Loans	0.00%	0.31%	0.31%	0.00%	0.00%	0.00%	0.31%
FORECLOSURE							
Balance	117,757.12	0.00	0.00	0.00	0.00	240,340.79	0.00
% Balance	0.18%	0.00%	0.00%	0.00%	0.00%	0.36%	0.00%
# Loans	1	0	0	0	0	1	0
% # Loans	0.31%	0.00%	0.00%	0.00%	0.00%	0.31%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	213,026.96	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.32%	0.00%	0.00%	0.00%
# Loans	0	0	0	1	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.31%	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	117,757.12	101,905.69	129,070.91	213,026.96	0.00	240,340.79	295,793.01
% Balance	0.18%	0.15%	0.19%	0.32%	0.00%	0.36%	0.44%
# Loans	1	1	1	1	0	1	1
% # Loans	0.31%	0.31%	0.31%	0.31%	0.00%	0.31%	0.31%

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
<b>DELINQUENT</b>							
Balance	288,257.61	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.43%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.31%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>FORECLOSURE</b>							
Balance	0.00	0.00	0.00	0.00	0.00	63,209.55	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.09%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.31%	0.00%
<b>BANKRUPTCY</b>							
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%
<b>REO</b>							
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%
<b>TOTAL</b>							
Balance	288,257.61	0.00	0.00	0.00	0.00	63,209.55	0.00
% Balance	0.43%	0.00%	0.00%	0.00%	0.00%	0.09%	0.00%
# Loans	1	0	0	0	0	1	0
% # Loans	0.31%	0.00%	0.00%	0.00%	0.00%	0.31%	0.00%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
<b>DELINQUENT</b>							
Balance	141,839.60	0.00	0.00	0.00	0.00	296,356.37	0.00
% Balance	0.21%	0.00%	0.00%	0.00%	0.00%	0.44%	0.00%
# Loans	1	0	0	0	0	1	0
% # Loans	0.31%	0.00%	0.00%	0.00%	0.00%	0.31%	0.00%
<b>FORECLOSURE</b>							
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%
<b>BANKRUPTCY</b>							
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%
<b>REO</b>							
Balance	0.00	0.00	0.00	315,916.28	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.47%	0.00%	0.00%	0.00%
# Loans	0	0	0	1	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.31%	0.00%	0.00%	0.00%
<b>TOTAL</b>							
Balance	141,839.60	0.00	0.00	315,916.28	0.00	296,356.37	0.00
% Balance	0.21%	0.00%	0.00%	0.47%	0.00%	0.44%	0.00%
# Loans	1	0	0	1	0	1	0
% # Loans	0.31%	0.00%	0.00%	0.31%	0.00%	0.31%	0.00%

GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
<b>DELINQUENT</b>							
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%
<b>FORECLOSURE</b>							
Balance	0.00	0.00	0.00	0.00	0.00	433,969.74	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.65%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.31%	0.00%
<b>BANKRUPTCY</b>							
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%
<b>REO</b>							
Balance	0.00	0.00	0.00	0.00	319,756.07	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.48%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.31%	0.00%	0.00%
<b>TOTAL</b>							
Balance	0.00	0.00	0.00	0.00	319,756.07	433,969.74	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.48%	0.65%	0.00%
# Loans	0	0	0	0	1	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.31%	0.31%	0.00%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
<b>DELINQUENT</b>							
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%
<b>FORECLOSURE</b>							
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%
<b>BANKRUPTCY</b>							
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%
<b>REO</b>							
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%
<b>TOTAL</b>							
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	317,033.95	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.48%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.31%	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	317,033.95	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.48%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.31%	0.00%	0.00%	0.00%	0.00%	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	332,075.04	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.50%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.31%	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	332,075.04	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.50%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.31%	0.00%	0.00%	0.00%	0.00%	0.00%

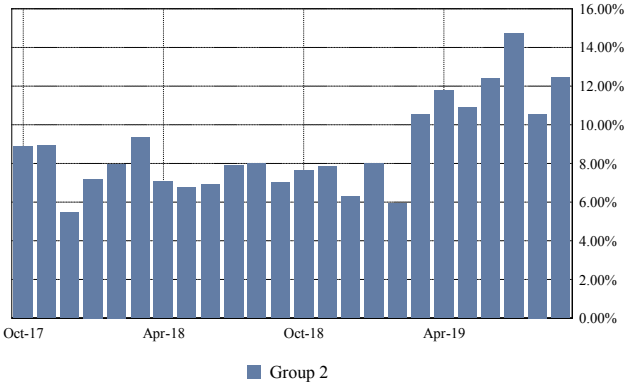
GROUP 1	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	1,274,071.91	12,922,127.36
% Balance	0.00%	0.00%	0.00%	0.00%	1.91%	19.39%
# Loans	0	0	0	0	4	55
% # Loans	0.00%	0.00%	0.00%	0.00%	1.24%	17.03%
FORECLOSURE						
Balance	0.00	0.00	0.00	0.00	1,202,490.64	2,389,842.88
% Balance	0.00%	0.00%	0.00%	0.00%	1.80%	3.59%
# Loans	0	0	0	0	3	8
% # Loans	0.00%	0.00%	0.00%	0.00%	0.93%	2.48%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	617,498.93
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.93%
# Loans	0	0	0	0	0	4
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	1.24%
REO						
Balance	0.00	0.00	0.00	0.00	213,122.30	848,794.65
% Balance	0.00%	0.00%	0.00%	0.00%	0.32%	1.27%
# Loans	0	0	0	0	1	3
% # Loans	0.00%	0.00%	0.00%	0.00%	0.31%	0.93%
TOTAL						
Balance	0.00	0.00	0.00	0.00	2,689,684.85	16,778,263.82
% Balance	0.00%	0.00%	0.00%	0.00%	4.04%	25.18%
# Loans	0	0	0	0	8	70
% # Loans	0.00%	0.00%	0.00%	0.00%	2.48%	21.67%

#### GROUP 2

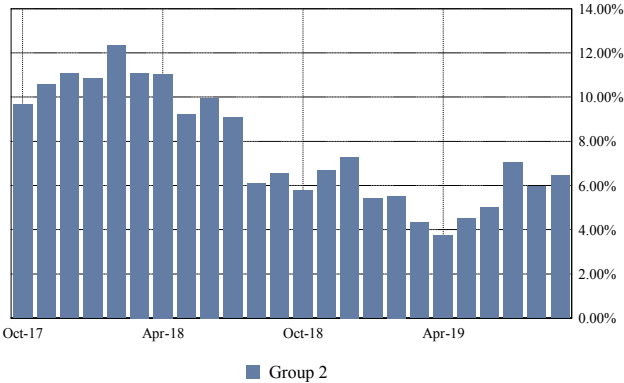
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		6,732,671.74	6,238,595.56	6,727,415.93	19,698,683.23
	% Balance		6.46%	5.99%	6.46%	18.91%
	# Loans		18	14	13	45
	% # Loans		6.98%	5.43%	5.04%	17.44%
FORECLOSURE	Balance	0.00	0.00	0.00	1,235,934.44	1,235,934.44
	% Balance	0.00%	0.00%	0.00%	1.19%	1.19%
	# Loans	0	0	0	3	3
	% # Loans	0.00%	0.00%	0.00%	1.16%	1.16%
BANKRUPTCY	Balance	2,128,842.17	407,283.72	0.00	1,351,130.04	3,887,255.93
	% Balance	2.04%	0.39%	0.00%	1.30%	3.73%
	# Loans	6	1	0	3	10
	% # Loans	2.33%	0.39%	0.00%	1.16%	3.88%
REO	Balance	0.00	0.00	0.00	2,502,099.60	2,502,099.60
	% Balance	0.00%	0.00%	0.00%	2.40%	2.40%
	# Loans	0	0	0	4	4
	% # Loans	0.00%	0.00%	0.00%	1.55%	1.55%
TOTAL	Balance	2,128,842.17	7,139,955.46	6,238,595.56	11,816,580.01	27,323,973.20
	% Balance	2.04%	6.85%	5.99%	11.34%	26.23%
	# Loans	6	19	14	23	62
	% # Loans	2.33%	7.36%	5.43%	8.91%	24.03%

Utilized MBA Delinquency Methodology for Calculating Delinquency Buckets and Amounts

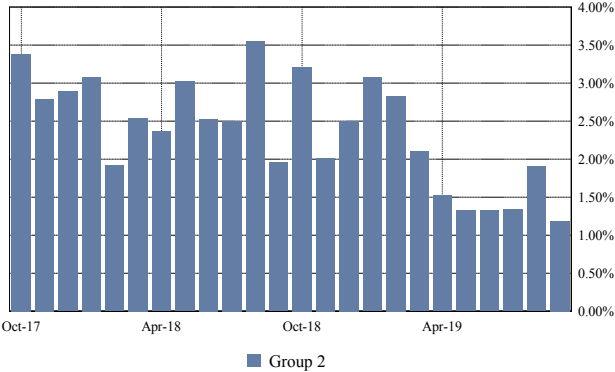
1 or 2 Payments Delinquent



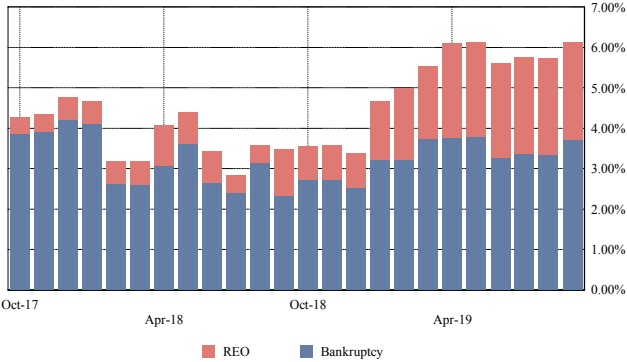
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
<b>DELINQUENT</b>							
Balance		6,732,671.74	6,238,595.56	1,224,270.16	149,389.60	2,085,073.14	405,237.17
% Balance		6.46%	5.99%	1.18%	0.14%	2.00%	0.39%
# Loans		18	14	3	1	3	1
% # Loans		6.98%	5.43%	1.16%	0.39%	1.16%	0.39%
<b>FORECLOSURE</b>							
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%
<b>BANKRUPTCY</b>							
Balance	2,128,842.17	407,283.72	0.00	0.00	0.00	0.00	0.00
% Balance	2.04%	0.39%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	6	1	0	0	0	0	0
% # Loans	2.33%	0.39%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>REO</b>							
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%
<b>TOTAL</b>							
Balance	2,128,842.17	7,139,955.46	6,238,595.56	1,224,270.16	149,389.60	2,085,073.14	405,237.17
% Balance	2.04%	6.85%	5.99%	1.18%	0.14%	2.00%	0.39%
# Loans	6	19	14	3	1	3	1
% # Loans	2.33%	7.36%	5.43%	1.16%	0.39%	1.16%	0.39%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
<b>DELINQUENT</b>							
Balance	0.00	0.00	601,177.36	0.00	0.00	749,646.90	0.00
% Balance	0.00%	0.00%	0.58%	0.00%	0.00%	0.72%	0.00%
# Loans	0	0	1	0	0	1	0
% # Loans	0.00%	0.00%	0.39%	0.00%	0.00%	0.39%	0.00%
<b>FORECLOSURE</b>							
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%
<b>BANKRUPTCY</b>							
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%
<b>REO</b>							
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%
<b>TOTAL</b>							
Balance	0.00	0.00	601,177.36	0.00	0.00	749,646.90	0.00
% Balance	0.00%	0.00%	0.58%	0.00%	0.00%	0.72%	0.00%
# Loans	0	0	1	0	0	1	0
% # Loans	0.00%	0.00%	0.39%	0.00%	0.00%	0.39%	0.00%

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
<b>DELINQUENT</b>							
Balance	0.00	845,327.10	0.00	0.00	0.00	441,775.17	0.00
% Balance	0.00%	0.81%	0.00%	0.00%	0.00%	0.42%	0.00%
# Loans	0	1	0	0	0	1	0
% # Loans	0.00%	0.39%	0.00%	0.00%	0.00%	0.39%	0.00%
<b>FORECLOSURE</b>							
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%
<b>BANKRUPTCY</b>							
Balance	0.00	0.00	0.00	0.00	0.00	726,441.57	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.70%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.39%	0.00%
<b>REO</b>							
Balance	0.00	540,590.76	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.52%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.39%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>TOTAL</b>							
Balance	0.00	1,385,917.86	0.00	0.00	0.00	1,168,216.74	0.00
% Balance	0.00%	1.33%	0.00%	0.00%	0.00%	1.12%	0.00%
# Loans	0	2	0	0	0	2	0
% # Loans	0.00%	0.78%	0.00%	0.00%	0.00%	0.78%	0.00%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
<b>DELINQUENT</b>							
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%
<b>FORECLOSURE</b>							
Balance	0.00	0.00	469,804.69	186,386.49	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.45%	0.18%	0.00%	0.00%	0.00%
# Loans	0	0	1	1	0	0	0
% # Loans	0.00%	0.00%	0.39%	0.39%	0.00%	0.00%	0.00%
<b>BANKRUPTCY</b>							
Balance	0.00	0.00	208,957.41	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.20%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.39%	0.00%	0.00%	0.00%	0.00%
<b>REO</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	788,942.04
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.76%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.39%
<b>TOTAL</b>							
Balance	0.00	0.00	678,762.10	186,386.49	0.00	0.00	788,942.04
% Balance	0.00%	0.00%	0.65%	0.18%	0.00%	0.00%	0.76%
# Loans	0	0	2	1	0	0	1
% # Loans	0.00%	0.00%	0.78%	0.39%	0.00%	0.00%	0.39%



GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	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 2	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 2	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
<b>DELINQUENT</b>							
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%
<b>FORECLOSURE</b>							
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%
<b>BANKRUPTCY</b>							
Balance	415,731.06	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.40%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.39%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>REO</b>							
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%
<b>TOTAL</b>							
Balance	415,731.06	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.40%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.39%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

GROUP 2	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 PMTS
<b>DELINQUENT</b>							
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%
<b>FORECLOSURE</b>							
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%
<b>BANKRUPTCY</b>							
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%
<b>REO</b>							
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%
<b>TOTAL</b>							
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 2	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	225,519.33	19,698,683.23
% Balance	0.00%	0.00%	0.00%	0.00%	0.22%	18.91%
# Loans	0	0	0	0	1	45
% # Loans	0.00%	0.00%	0.00%	0.00%	0.39%	17.44%
FORECLOSURE						
Balance	0.00	0.00	0.00	0.00	579,743.26	1,235,934.44
% Balance	0.00%	0.00%	0.00%	0.00%	0.56%	1.19%
# Loans	0	0	0	0	1	3
% # Loans	0.00%	0.00%	0.00%	0.00%	0.39%	1.16%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	3,887,255.93
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	3.73%
# Loans	0	0	0	0	0	10
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	3.88%
REO						
Balance	0.00	0.00	0.00	0.00	1,172,566.80	2,502,099.60
% Balance	0.00%	0.00%	0.00%	0.00%	1.13%	2.40%
# Loans	0	0	0	0	2	4
% # Loans	0.00%	0.00%	0.00%	0.00%	0.78%	1.55%
TOTAL						
Balance	0.00	0.00	0.00	0.00	1,977,829.39	27,323,973.20
% Balance	0.00%	0.00%	0.00%	0.00%	1.90%	26.23%
# Loans	0	0	0	0	4	62
% # Loans	0.00%	0.00%	0.00%	0.00%	1.55%	24.03%

## 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
<b>Became REO Property this Period:</b>							
7192464100 1	352,000.00	319,756.07	01-Dec-2016	5.625%	NJ - 80.00%	360	01-Dec-2006
TOTAL	352,000.00	319,756.07					
<b>Became REO Property in a Prior Period:</b>							
7190432331 1	408,000.00	213,122.30	01-Aug-2012	5.000%	NJ - 80.00%	360	01-Nov-2006
7190434857 2	604,700.00	540,590.76	01-May-2018	5.000%	VA - 80.00%	360	01-Oct-2006
7192379142 2	753,000.00	788,942.04	01-May-2017	3.875%	NJ - 77.53%	360	01-Aug-2006
7192451073 2	520,000.00	504,566.80	01-May-2007	5.625%	FL - 80.00%	360	01-Nov-2006
7192479140 2	668,000.00	668,000.00	01-Dec-2007	5.625%	NY - 80.00%	360	01-Dec-2006
7192488406 1	360,000.00	315,916.28	01-Aug-2017	5.625%	IL - 49.66%	360	01-Dec-2006
TOTAL	3,313,700.00	3,031,138.18					
TOTAL	3,665,700.00	3,350,894.25					

#### 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
<b>Became Foreclosure Property this Period:</b>							
7192491434 1	296,000.00	240,340.79	01-Aug-2018	3.750%	MD - 80.00%	360	01-Nov-2006
TOTAL	296,000.00	240,340.79					
<b>Became Foreclosure Property in a Prior Period:</b>							
7190429899 1	104,000.00	63,209.55	01-Jan-2018	3.830%	FL - 69.33%	360	01-Oct-2006
7192479611 1	388,000.00	433,969.74	01-Nov-2016	8.125%	NY - 80.00%	360	01-Dec-2006
7192472202 2	580,000.00	579,743.26	01-Apr-2009	5.625%	NY - 80.00%	360	01-Dec-2006
7192472319 1	472,000.00	401,954.31	01-Apr-2013	4.125%	HI - 80.00%	360	01-Dec-2006
7192473556 2	518,400.00	469,804.69	01-Sep-2017	5.625%	FL - 80.00%	360	01-Dec-2006
7192480304 1	300,000.00	332,075.04	01-Jun-2015	2.000%	NY - 68.97%	360	01-Dec-2006
7192488638 1	356,000.00	328,014.92	01-Jan-2010	5.125%	NY - 80.00%	360	01-Jan-2007
7192478944 2	287,834.00	186,386.49	01-Aug-2017	3.750%	FL - 80.00%	360	01-Dec-2006
7192474133 1	152,000.00	117,757.12	01-Jan-2019	4.875%	FL - 75.25%	360	01-Nov-2006
7192488174 1	515,000.00	472,521.41	01-Feb-2011	5.625%	NY - 64.46%	360	01-Dec-2006
TOTAL	3,673,234.00	3,385,436.53					
TOTAL	3,969,234.00	3,625,777.32					

#### Bankruptcy Report

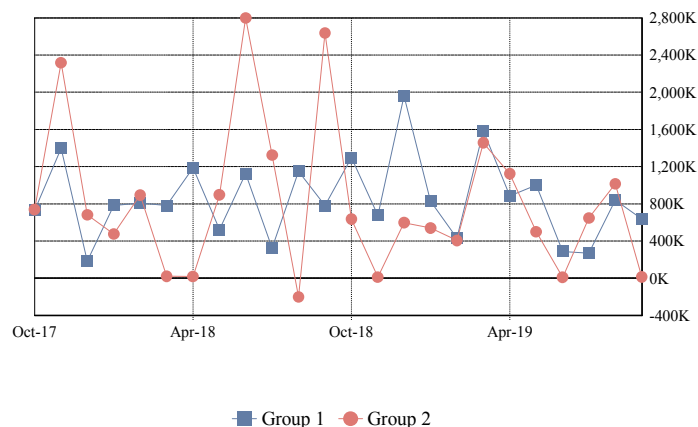
Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
<b>Became Bankruptcy Property this Period:</b>							
7192483993 1	110,000.00	84,228.42	01-Aug-2019	4.125%	CA - 61.11%	360	01-Dec-2006
7192492812 2	472,000.00	407,283.72	01-Jul-2019	3.250%	CA - 80.00%	360	01-Dec-2006
TOTAL	582,000.00	491,512.14					
<b>Became Bankruptcy Property in a Prior Period:</b>							
7190431523 1	203,000.00	152,981.45	01-Aug-2019	5.000%	AZ - 100.00%	360	01-Oct-2006
7190432844 1	300,000.00	167,262.10	01-Aug-2019	3.875%	CA - 80.00%	360	01-Nov-2006
7192445489 2	592,000.00	598,175.37	01-Aug-2019	3.875%	NY - 80.00%	360	01-Nov-2006
7192488513 2	980,000.00	730,448.23	01-Aug-2019	2.000%	NY - 80.00%	360	01-Nov-2006
7192474661 2	464,000.00	314,905.02	01-Aug-2019	3.500%	FL - 78.38%	360	01-Dec-2006
7192467376 2	590,000.00	228,267.29	01-Aug-2019	5.250%	CA - 78.67%	360	01-Oct-2006
7192469521 2	471,200.00	415,731.06	01-Feb-2016	2.000%	CA - 80.00%	360	01-Dec-2006
7192472897 2	252,000.00	148,759.03	01-Aug-2019	4.000%	NY - 80.00%	360	01-Nov-2006
7192486319 2	767,000.00	726,441.57	01-Jan-2018	2.000%	AZ - 79.90%	360	01-Dec-2006
7192479322 1	340,000.00	213,026.96	01-Oct-2018	4.500%	CA - 80.00%	360	01-Dec-2006
7192486822 2	424,000.00	208,957.41	01-Sep-2017	3.875%	CA - 80.00%	360	01-Nov-2006
7192495542 2	230,049.00	108,287.23	01-Aug-2019	2.000%	FL - 80.00%	360	01-May-2006
TOTAL	5,613,249.00	4,013,242.72					
TOTAL	6,195,249.00	4,504,754.86					

## Prepayment Report

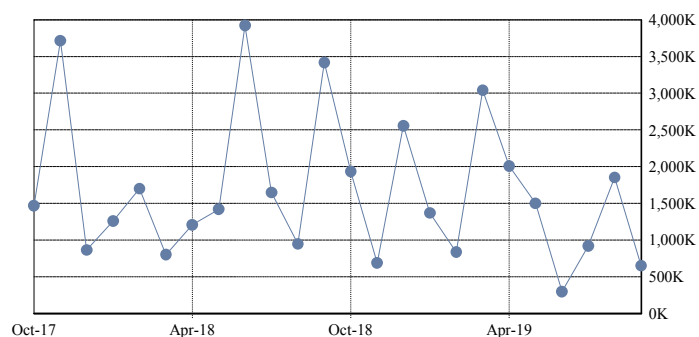
### VOLUNTARY PREPAYMENTS

	Group 2	Group 1	Total
<b><u>Current</u></b>			
Number of Paid in Full Loans	0	3	3
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	0	3	3
Curtailments Amount	14,304.69	23,389.40	37,694.09
Paid in Full Balance	0.00	612,971.09	612,971.09
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	14,304.69	636,360.49	650,665.18
<b><u>Cumulative</u></b>			
Number of Paid in Full Loans	402	526	928
Number of Repurchased Loans	23	24	47
Total Number of Loans Prepaid in Full	425	550	975
Paid in Full Balance	219,543,655.47	121,551,129.80	341,094,785.27
Repurchased Loans Balance	12,694,725.47	7,372,954.54	20,067,680.01
Curtailments Amount	785,864.74	353,964.17	1,139,828.91
Total Prepayment Amount	233,024,245.68	129,278,048.51	362,302,294.19

Total Prepayments by Groups



Total Prepayments

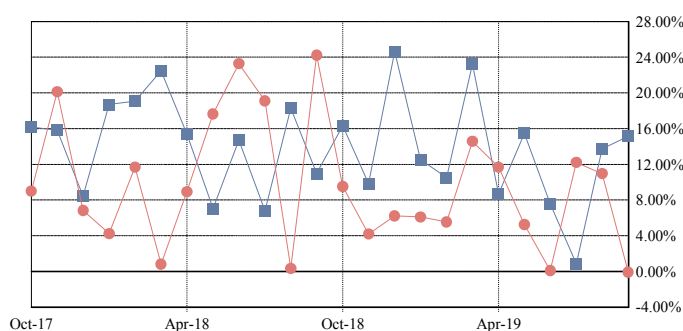


#### VOLUNTARY PREPAYMENTS RATES - Including Liquidated Balances

	Group 2	Group 1	Total
SMM	-0.01%	1.36%	0.53%
3 Months Avg SMM	0.68%	0.89%	0.76%
12 Months Avg SMM	0.63%	1.19%	0.86%
Avg SMM Since Cut-off	1.10%	1.09%	1.09%
CPR	-0.08%	15.12%	6.18%
3 Months Avg CPR	7.86%	10.12%	8.75%
12 Months Avg CPR	7.30%	13.43%	9.79%
Avg CPR Since Cut-off	12.41%	12.27%	12.35%
PSA	-1.28%	252.02%	102.95%
3 Months Avg PSA Approximation	131.00%	168.73%	145.86%
12 Months Avg PSA Approximation	121.68%	223.90%	163.23%
Avg PSA Since Cut-off Approximation	227.39%	223.78%	225.93%

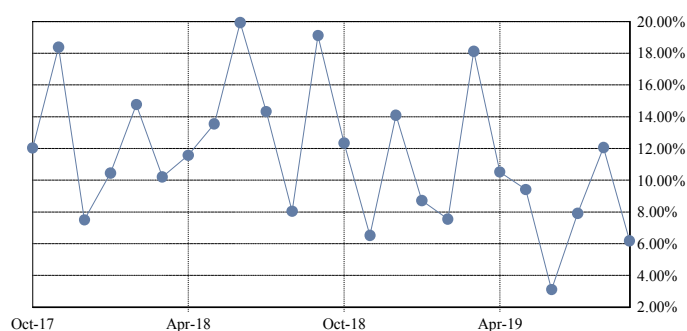
(\*) SMM, CPR, PSA Figures Include Liquidated Balances

CPR by Groups

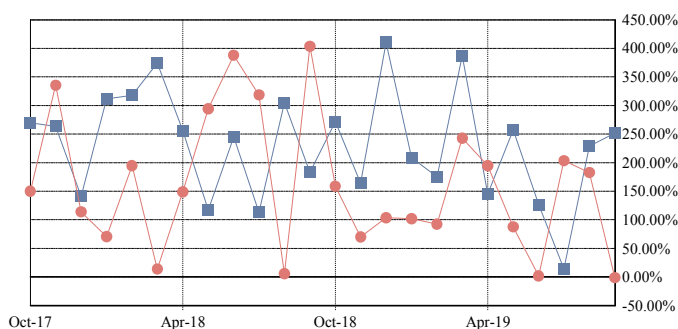


■ Group 1 ● Group 2

Total CPR

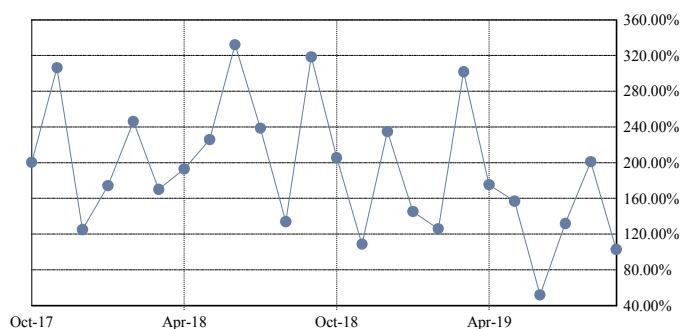


PSA by Groups



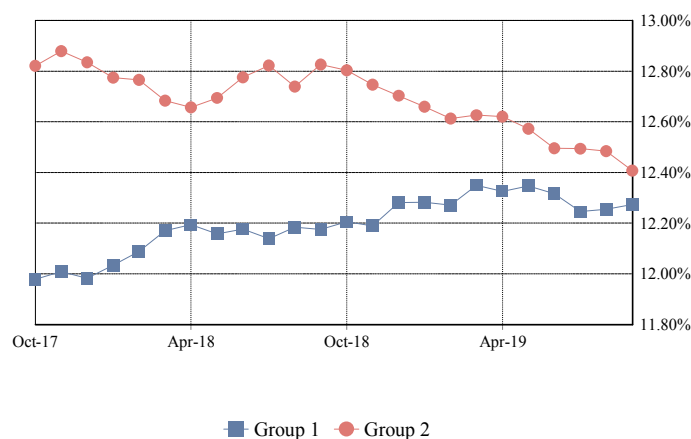
■ Group 1 ● Group 2

Total PSA

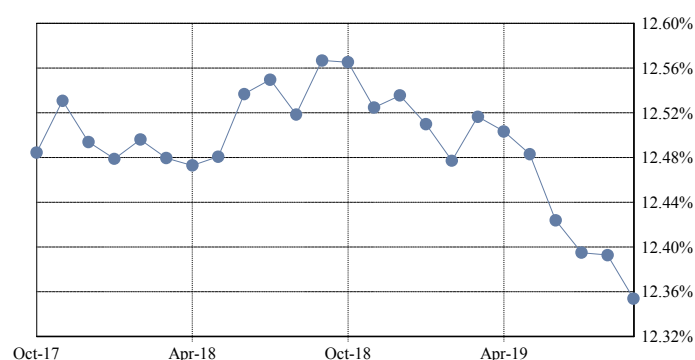




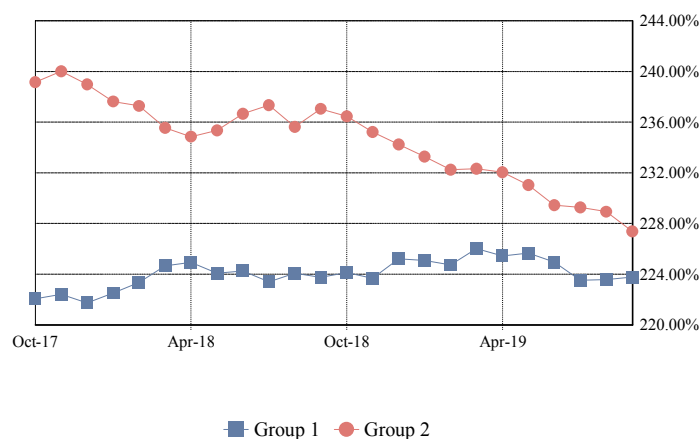
CPR Avg since Cut-Off by Groups



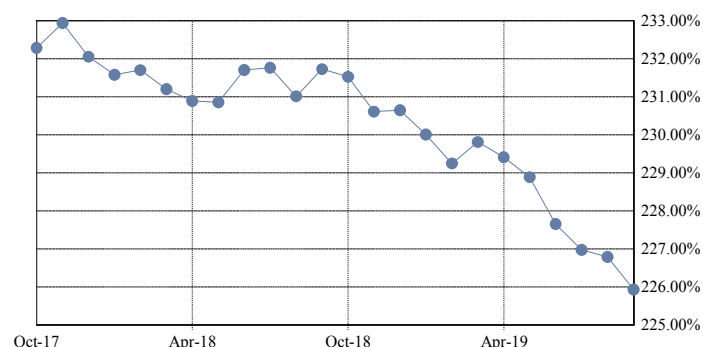
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



#### PREPAYMENT CALCULATION METHODOLOGY - Including Liquidated Balances

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

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.

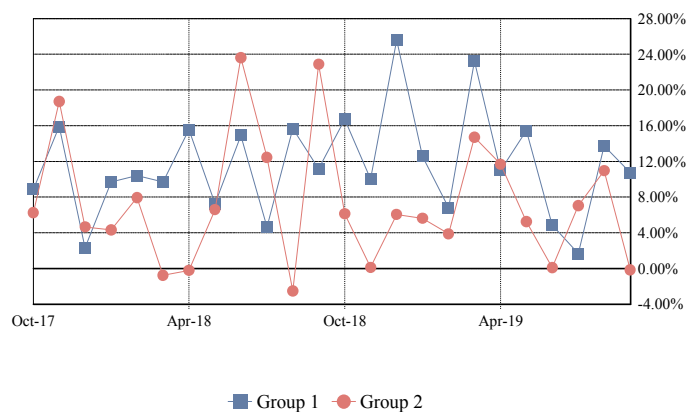
Dates correspond to distribution dates.

#### VOLUNTARY PREPAYMENTS RATES - Excluding Liquidated Balances

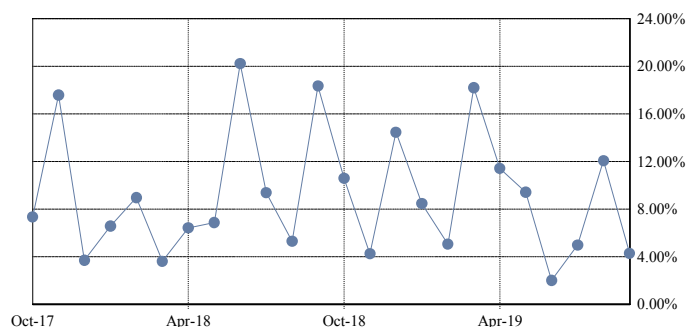
	Group 2	Group 1	Total
SMM	-0.01%	0.94%	0.36%
3 Months Avg SMM	0.52%	0.77%	0.62%
12 Months Avg SMM	0.52%	1.15%	0.77%
Avg SMM Since Cut-off	0.49%	0.45%	0.47%
CPR	-0.14%	10.74%	4.27%
3 Months Avg CPR	6.07%	8.85%	7.17%
12 Months Avg CPR	6.06%	12.96%	8.88%
Avg CPR Since Cut-off	5.71%	5.25%	5.52%
PSA	-2.39%	178.92%	71.23%
3 Months Avg PSA Approximation	101.09%	147.57%	119.51%
12 Months Avg PSA Approximation	101.06%	215.97%	147.96%
Avg PSA Since Cut-off Approximation	104.56%	95.78%	100.91%

(\*) SMM, CPR, PSA Figures Exclude Liquidated Balances

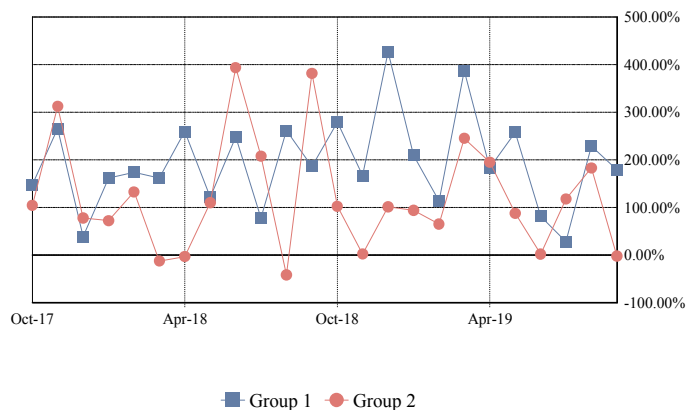
CPR by Groups



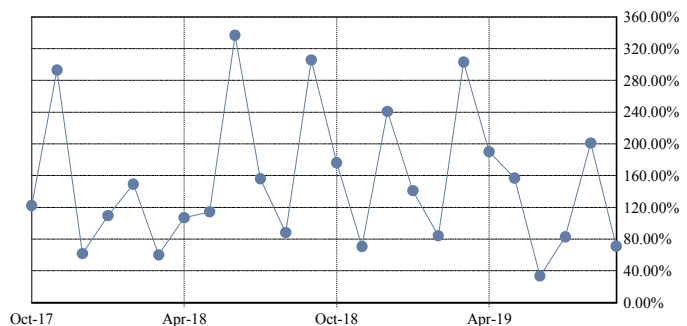
Total CPR



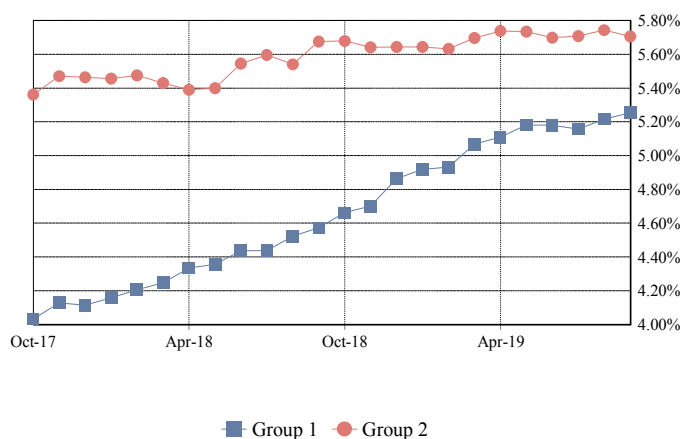
PSA by Groups



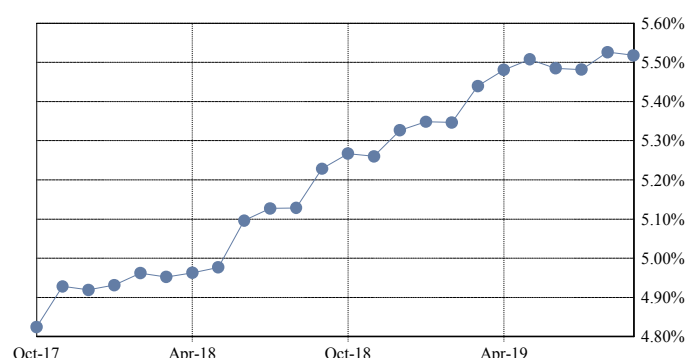
Total PSA



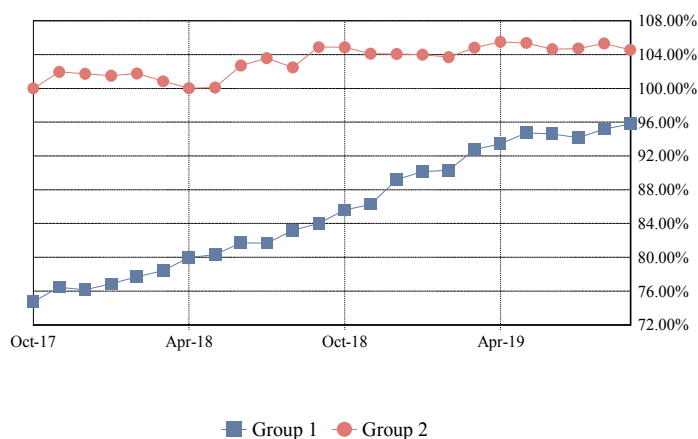
CPR Avg since Cut-Off by Groups



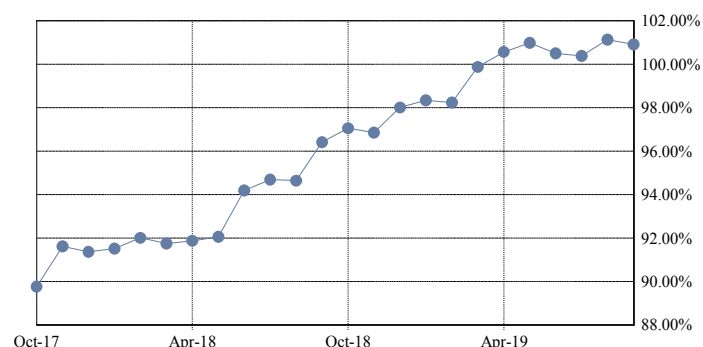
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



#### PREPAYMENT CALCULATION METHODOLOGY - Excluding Liquidated Balances

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

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
7190432893	1	252,000.00	182,349.56	03-Sep-2019	5.000%	PA - 80.00%	Paid Off - 360	01-Oct-2006
7192479678	1	140,000.00	122,025.28	23-Aug-2019	5.500%	AZ - 70.00%	Paid Off - 360	01-Oct-2006
7192487622	1	416,000.00	308,596.25	27-Aug-2019	5.875%	NJ - 65.00%	Paid Off - 360	01-Dec-2006
TOTAL		808,000.00	612,971.09					

Charge-Off Loans Detail Report

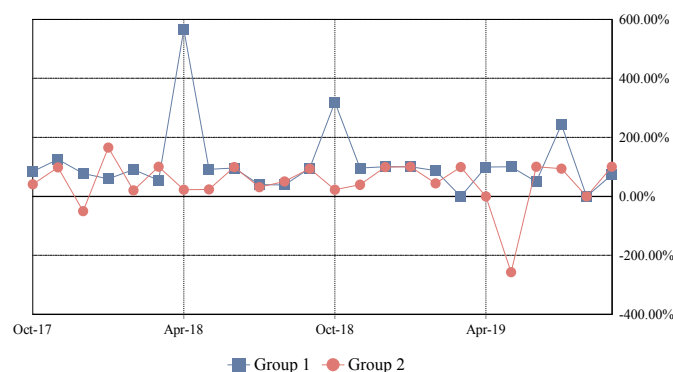
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
SPACE INTENTIONALLY LEFT BLANK								
TOTAL								

## Realized Loss Report

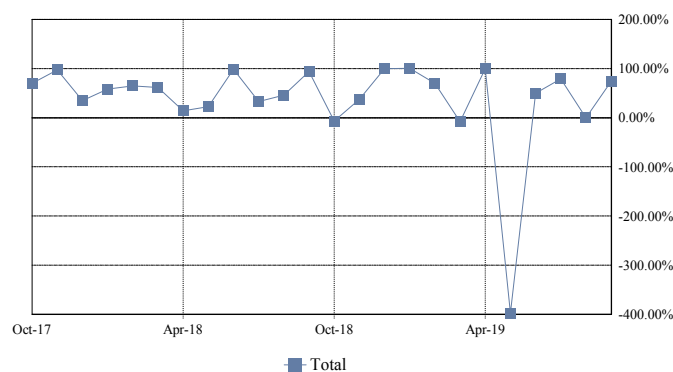
### COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<b><u>Current</u></b>			
Number of Loans Liquidated	0	1	1
Subsequent Recoveries	0.00	18,748.54	18,748.54
Collateral Principal Realized Loss/(Gain) Amount	5,769.42	204,963.01	210,732.43
Collateral Interest Realized Loss/(Gain) Amount	0.00	0.00	0.00
Net Liquidation Proceeds	0.00	75,410.33	75,410.33
<b><u>Cumulative</u></b>			
Number of Loans Liquidated	566	751	1,317
Collateral Realized Loss/(Gain) Amount	161,677,503.06	132,386,392.34	294,063,895.40
Net Liquidation Proceeds	135,812,461.16	72,419,542.68	208,232,003.84
Cumulative Subsequent Recoveries	1,301,299.46	1,596,210.53	2,897,509.99

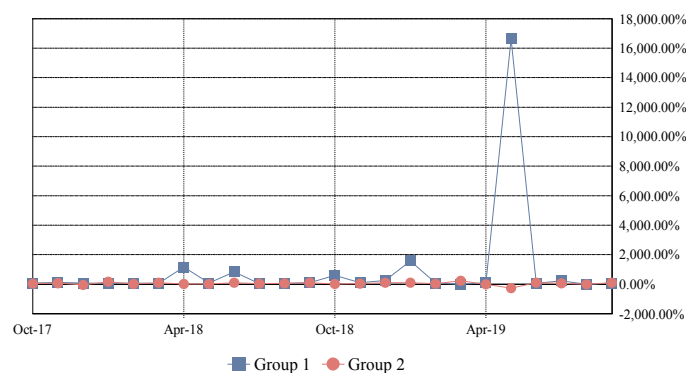
Collateral Principal Only Loss Severity Approximation by Groups



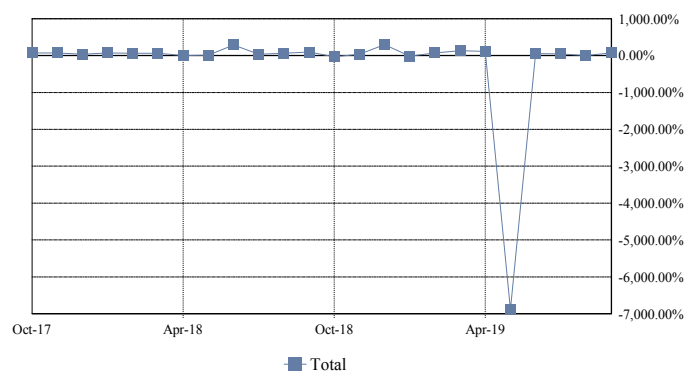
Collateral Principal Only Loss Severity Approximation



Collateral Principal & Interest Loss Severity Approximation by Groups



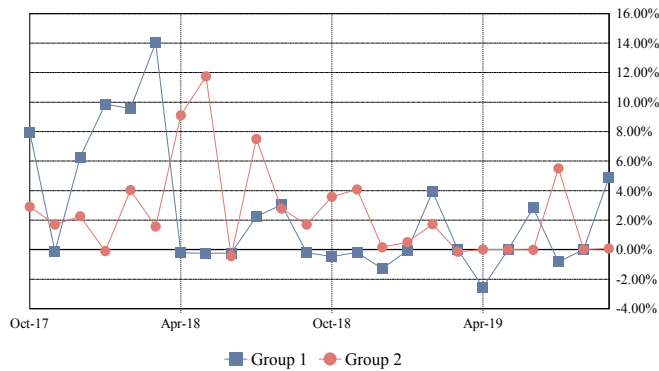
Collateral Principal & Interest Loss Severity Approximation



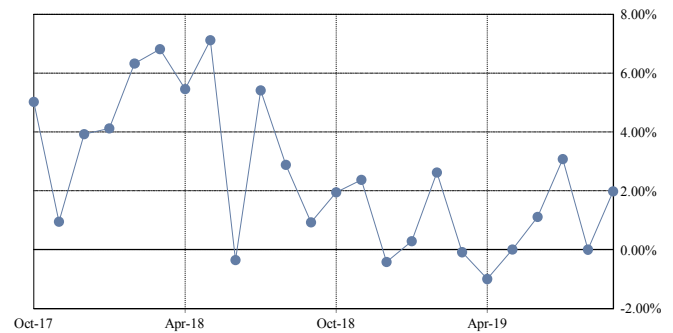
#### DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	0.01%	0.41%	0.17%
3 Months Avg MDR	0.16%	0.12%	0.14%
12 Months Avg MDR	0.11%	0.05%	0.08%
Avg MDR Since Cut-off	0.61%	0.63%	0.62%
CDR	0.07%	4.86%	1.98%
3 Months Avg CDR	1.90%	1.38%	1.69%
12 Months Avg CDR	1.31%	0.54%	1.00%
Avg CDR Since Cut-off	7.07%	7.35%	7.19%
SDA	221.04%	16,196.77%	6,591.76%
3 Months Avg SDA Approximation	6,319.82%	4,583.71%	5,643.51%
12 Months Avg SDA Approximation	4,366.17%	1,814.69%	3,332.81%
Avg SDA Since Cut-off Approximation	1,650.19%	1,737.54%	1,686.33%
Principal Only Loss Severity Approx for Current Period	100.00%	73.10%	73.65%
3 Months Avg Loss Severity Approximation	94.39%	38.86%	76.99%
12 Months Avg Loss Severity Approximation	57.05%	16.02%	48.80%
Avg Loss Severity Approximation Since Cut-Off	54.18%	63.95%	58.16%
Principal & Interest Loss Severity Approx for Current Period	100.00%	73.10%	73.65%
3 Months Avg Loss Severity Approximation	58.80%	38.86%	52.55%
12 Months Avg Loss Severity Approximation	41.44%	-60.24%	20.99%
Avg Loss Severity Approximation Since Cut-Off	54.35%	64.64%	58.54%

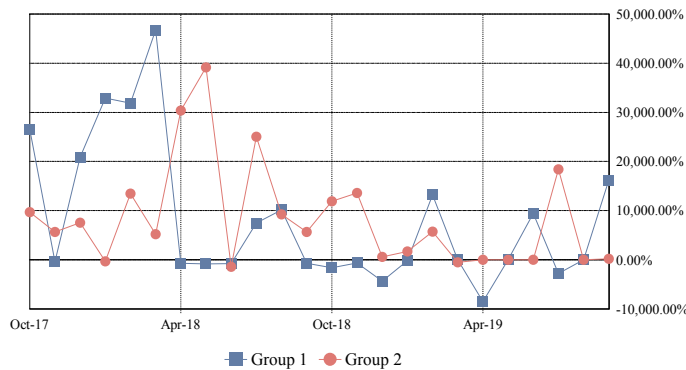
CDR by Groups



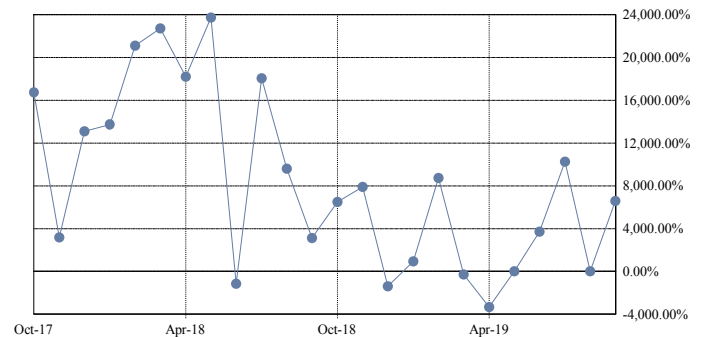
Total CDR



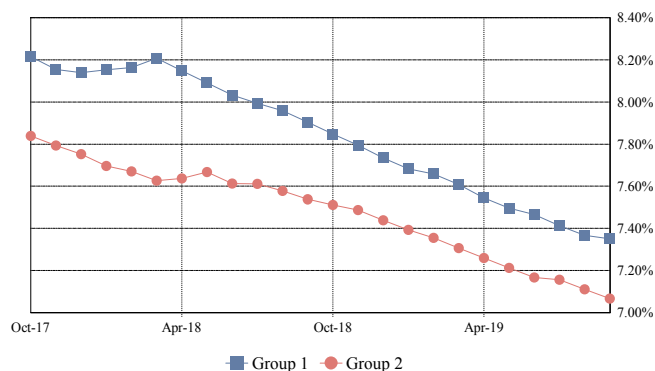
SDA by Groups



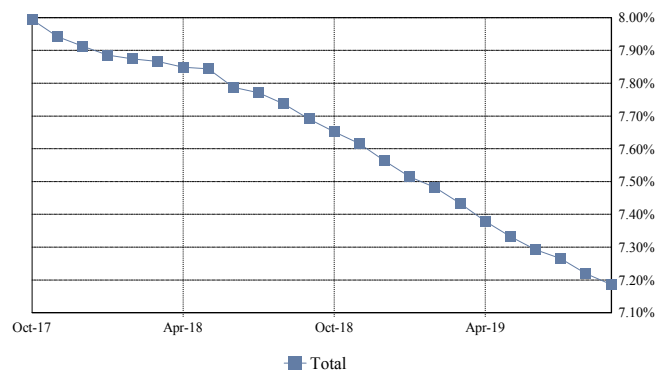
Total SDA



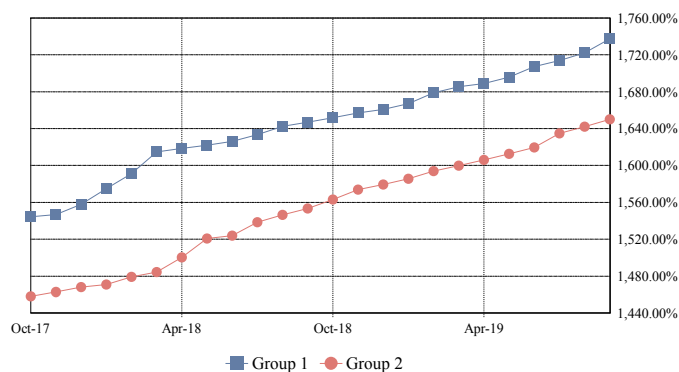
CDR Avg since Cut-Off by Groups



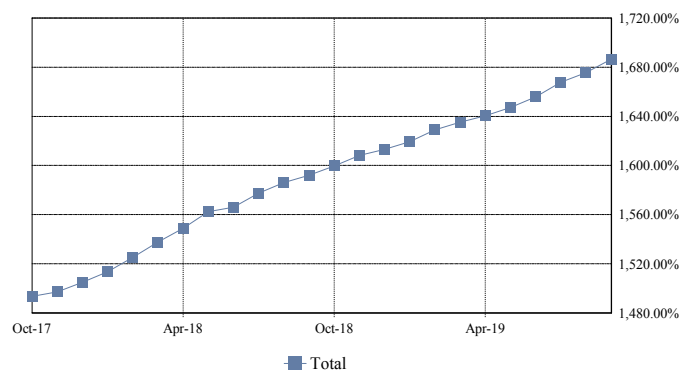
Total CDR Avg since Cut-Off



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

Principal Only Loss Severity Approximation for current period:

$\text{Sum}(\text{Principal Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans})$

Principal & Interest Loss Severity Approximation for current period:

$\text{Sum}(\text{Principal \& Interest Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans})$

Average Loss Severity Approximation over period between nth month and mth month:

$\text{Sum}(\text{Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans for months in the period } n,m)$

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.

All Realized Losses in excess of Principal Balance are treated as Interest Realized Losses.



#### 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)
7192462757 1		4.375%	NJ - 80.00%	360	293,930.07		237,268.28
7192488703 1		2.000%	NY - 80.00%	360	111,672.66	Modification	(2,841.34)
7192489842 1		3.125%	CA - 80.00%	360	263,164.29	Modification	(10,715.39)
7192491269 1			WV - 80.00%	360		Revision	(18,748.54)
7190435086 2		3.250%	TX - 80.00%	360	247,359.92	Modification	5,671.43
7192485733 2		4.000%	FL - 65.00%	360	217,014.35	Modification	97.99
TOTAL					1,133,141.29		210,732.43

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

#### Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Stepdown Date has occurred			Yes
Does a Trigger Event Exist			Yes
Optional Termination Date			No
Does a Swap Trigger Event Exist			No
Does an Event of Default Exist			No
Does a Loss Trigger Event Exist			Yes
Rolling 60 Day Delinquency Rate			17.6077%
40.00% of Senior Enhancement Percentage			0.9252%
Cumulative Realized Loss			289,318,591.52
Cut off Date Principal Balance			1,061,639,887.46
Cumulative Loss Percentage			0.2725%
Applicable Cumulative Net Loss Trigger Percentage			2.0000%
Current Bonus Incentive Amount			
Cumulative Bonus Incentive Amount			

ADJUSTABLE RATE CERTIFICATE INFORMATION			
SPACE INTENTIONALLY LEFT BLANK			

ADDITIONAL INFORMATION			
	Group 2	Group 1	Total
Libor For Current Period			2.145250%
Libor Rate Determination Date			08/22/2019
Libor For Next Period			2.018380%
Libor Next Rate Determination Date			09/23/2019
Swap Libor For Current Period			2.145250%
Swap Rate Determination Date			08/22/2019

## Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Int on Prior SF (2)	Curr NET WAC SF (3)	Total NET WAC SF (1+2+3)	NET WAC Shortfall Paid	NET WAC SF Unpaid
1-A-1A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
1-A-1B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2-A-1A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2-A-1B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2-A-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2-A-3A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2-A-3B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-5	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-6	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-7	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

ADDITIONAL CERTIFICATE REPORT						
CLASS	Next PTR					
REMIC1	2.198300%					
R-1	2.248300%					
2-A-1A	2.188300%					
2-A-1B	2.248300%					
2-A-2	2.118300%					
2-A-3A	2.218300%					
2-A-3B	2.248300%					
A-R	0.000000%					
M-1	2.318300%					
M-2	2.338300%					
M-3	2.358300%					
M-4	2.428300%					
M-5	2.518300%					
M-6	2.968300%					
M-7	3.518300%					
C	0.000000%					
P-1	0.000000%					
P-2	0.000000%					

## Modified Loan Detail

### Modification Detail Report - Mortgage Loans Modified Durring Current Distribution

Loan Number & Loan Group	Modification		Post-Modification							
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Foregiveness	Interest Foregiveness	Amount Capitalized	Amount Deferred
7190435086	2	7/1/2019	257,600.00	3.25%	12/1/2036	959.67	0.00	0.00	12,733.97	5,741.18
7192485733	2	8/1/2019	234,620.89	4.00%	12/1/2036	980.57	0.00	0.00	13,998.16	0.00

#### Other Related Information

##### ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Sched. Payments for 60+Day Delinquent Loans	97,367.04	61,523.35	158,890.39
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	94,947.05	62,707.12	157,654.17
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	94,158.22	66,903.90	161,062.13
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	80,419.45	55,194.76	135,614.22
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	82,704.22	54,510.10	137,214.32
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	81,293.79	54,557.24	135,851.03
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	72,929.92	57,814.85	130,744.77
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	82,172.21	56,453.96	138,626.17
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	78,405.65	60,638.67	139,044.32
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	80,566.21	54,990.90	135,557.11
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	80,836.55	52,670.77	133,507.31
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	77,763.82	55,450.80	133,214.63
Current Scheduled Payments	559,987.20	368,787.99	928,775.19
Current Scheduled Payments 1 Month Prior	562,673.22	373,032.48	935,705.69
Current Scheduled Payments 2 Month Prior	560,419.12	375,534.16	935,953.27
Current Scheduled Payments 3 Month Prior	573,140.58	379,791.23	952,931.81
Current Scheduled Payments 4 Month Prior	572,475.85	388,791.83	961,267.68
Current Scheduled Payments 5 Month Prior	582,111.92	386,520.03	968,631.96
Current Scheduled Payments 6 Month Prior	594,771.54	406,031.05	1,000,802.60
Current Scheduled Payments 7 Month Prior	589,614.65	465,598.83	1,055,213.49
Current Scheduled Payments 8 Month Prior	591,489.03	401,329.05	992,818.07
Current Scheduled Payments 9 Month Prior	600,531.22	425,127.50	1,025,658.72
Current Scheduled Payments 10 Month Prior	589,562.96	415,708.75	1,005,271.71
Current Scheduled Payments 11 Month Prior	593,301.39	419,735.02	1,013,036.41

Investor Supplemental Notice

DEAL CALENDAR

Rolling Payment Schedule

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