

SECURITIES AND EXCHANGE COMMISSION

FORM 10-D

Periodic distribution reports by Asset-Backed issuers pursuant to Rule 13a-17 or 15d-17

Filing Date: **2006-08-03** | Period of Report: **2006-07-25**
SEC Accession No. **0001056404-06-002491**

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FILER

MASTR ASSET BACKED SECURITIES TRUST 2006-HE1

CIK: **1352928** | State of Incorporation: **DE** | Fiscal Year End: **1231**
Type: **10-D** | Act: **34** | File No.: **333-124678-21** | Film No.: **061002031**
SIC: **6189** Asset-backed securities

Mailing Address
1285 AVENUE OF THE
AMERICAS
NEW YORK NY 10019

Business Address
1285 AVE OF THE AMERICAS
NEW YORK NY 10019
2127132000

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington D.C. 20549

FORM 10-D

ASSET-BACKED ISSUER
DISTRIBUTION REPORT PURSUANT TO SECTION 13 OR 15(d) OF
THE SECURITIES EXCHANGE ACT OF 1934

For the monthly distribution period from:
June 27, 2006 to July 25, 2006

Commission File Number of issuing entity: 333-124678-21

MASTR Asset Backed Securities Trust 2006-HE1
(Exact name of issuing entity as specified in its charter)

Commission File Number of depositor: 333-124678

Mortgage Asset Securitization Transactions, Inc.
(Exact name of depositor as specified in its charter)

UBS Real Estate Securities Inc.
(Exact name of sponsor as specified in its charter)

New York
(State or other jurisdiction of incorporation or organization
of the issuing entity)

54-2195483
54-2195484
54-2195485
54-2195486
54-2195487
54-2195488
54-6703527
(I.R.S. Employer Identification No.)

c/o Wells Fargo Bank, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
(Address of principal executive offices of the issuing entity) (Zip Code)

(410) 884-2000
(Telephone number, including area code)

Not Applicable
(Former name, former address, if changed since last report)

<TABLE>

| Title of Class | Registered/reporting pursuant to (check one) | | | Name of Exchange (If Section 12(b)) |
|----------------|--|---------------|---------------|-------------------------------------|
| | Section 12(b) | Section 12(g) | Section 15(d) | |
| <s> | <c> | <c> | <c> | <c> |
| A-1 | _____ | _____ | X | _____ |
| A-2 | _____ | _____ | X | _____ |
| A-3 | _____ | _____ | X | _____ |
| A-4 | _____ | _____ | X | _____ |
| M-1 | _____ | _____ | X | _____ |
| M-2 | _____ | _____ | X | _____ |
| M-3 | _____ | _____ | X | _____ |
| M-4 | _____ | _____ | X | _____ |
| M-5 | _____ | _____ | X | _____ |
| M-6 | _____ | _____ | X | _____ |
| M-7 | _____ | _____ | X | _____ |
| M-8 | _____ | _____ | X | _____ |
| M-9 | _____ | _____ | X | _____ |
| M-10 | _____ | _____ | X | _____ |
| M-11 | _____ | _____ | X | _____ |
| CE | _____ | _____ | X | _____ |
| P | _____ | _____ | X | _____ |
| R | _____ | _____ | X | _____ |
| RX | _____ | _____ | X | _____ |

</TABLE>

Indicate by check mark whether the registrant (1) has filed all reports required to be filed by Section 13 or 15(d) of the Securities Exchange Act of 1934 during the preceding 12 months (or for such shorter period that the registrant was required to file such reports), and (2) has been subject to such filing requirements for the past 90 days.

Yes No

Part I - DISTRIBUTION INFORMATION

Item 1. Distribution and Pool Performance Information

On July 25, 2006 a distribution was made to holders of MASTR Asset Backed Securities Trust 2006-HE1.

The distribution report is attached as an Exhibit to this Form 10-D. Please see Item 9(b), Exhibit 99.1 for the related information.

Part II - OTHER INFORMATION

Item 9. Exhibits.

(a) The following is a list of documents filed as part of this Report on Form 10-D:

- (99.1) Monthly report distributed to holders of MASTR Asset Backed Securities Trust 2006-HE1, relating to the July 25, 2006 distribution.

(b) The exhibits required to be filed by Registrant pursuant to Item 601 of Regulation S-K are listed above and in the Exhibit Index that immediately follows the signature page hereof.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

MASTR Asset Backed Securities Trust 2006-HE1
(Issuing Entity)

Wells Fargo Bank, N.A.
(Master Servicer)

/s/ Beth Belfield
Beth Belfield, Officer

Date: August 03, 2006

EXHIBIT INDEX

| Exhibit Number | Description |
|----------------|--|
| EX-99.1 | Monthly report distributed to holders of MASTR Asset Backed Securities Trust 2006-HE1, relating to the July 25, 2006 distribution. |

EX-99.1

MASTR Asset Backed Securities
Mortgage Pass-Through Certificates

Distribution Date: 7/25/2006

MASTR Asset Backed Securities
Mortgage Pass-Through Certificates
Series 2006-HE1

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services

<TABLE>
 <CAPTION>

Certificateholder Distribution Summary

| Class | CUSIP | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution |
|--------|-----------|-------------------------------------|-------------------------------------|--------------------------|
| <s> | <c> | <c> | <c> | <c> |
| A-1 | 57643LQR0 | 5.40250% | 231,749,561.76 | 1,008,577.31 |
| A-2 | 57643LQS8 | 5.46250% | 77,391,000.00 | 340,547.27 |
| A-3 | 57643LQT6 | 5.51250% | 99,533,000.00 | 441,988.73 |
| A-4 | 57643LQU3 | 5.61250% | 37,044,000.00 | 167,482.61 |
| M-1 | 57643LQV1 | 5.69250% | 25,418,000.00 | 116,557.42 |
| M-2 | 57643LQW9 | 5.70250% | 23,108,000.00 | 106,150.77 |
| M-3 | 57643LQX7 | 5.72250% | 14,525,000.00 | 66,957.22 |
| M-4 | 57643LQY5 | 5.83250% | 12,214,000.00 | 57,386.29 |
| M-5 | 57643LQZ2 | 5.86250% | 11,554,000.00 | 54,564.57 |
| M-6 | 57643LRA6 | 5.95250% | 10,563,000.00 | 50,650.32 |
| M-7 | 57643LRB4 | 6.52250% | 9,903,000.00 | 52,032.70 |
| M-8 | 57643LRC2 | 6.82250% | 8,913,000.00 | 48,984.98 |
| M-9 | 57643LRD0 | 7.77250% | 7,262,000.00 | 45,468.69 |
| M-10 | 57643LRE8 | 7.82250% | 6,932,000.00 | 43,681.71 |
| M-11 | 57643LRF5 | 7.82250% | 6,602,000.00 | 41,602.23 |
| CE | MAB6HE1CE | 0.00000% | 18,156,386.90 | 1,134,606.66 |
| P | MAB6HE1P0 | 0.00000% | 100.00 | 255,092.20 |
| R | MAB6HE1R0 | 0.00000% | 0.00 | 0.00 |
| RX | MAB6HE1RX | 0.00000% | 0.00 | 0.00 |
| Totals | | | 600,868,048.66 | 4,032,331.68 |

</TABLE>
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Certificateholder Distribution Summary (continued)

| Class | Principal Distribution | Current Realized Loss | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses |
|--------|---------------------------|-----------------------------|----------------------------------|-----------------------|----------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| A-1 | 16,376,397.90 | 0.00 | 215,373,163.86 | 17,384,975.21 | 0.00 |
| A-2 | 0.00 | 0.00 | 77,391,000.00 | 340,547.27 | 0.00 |
| A-3 | 0.00 | 0.00 | 99,533,000.00 | 441,988.73 | 0.00 |
| A-4 | 0.00 | 0.00 | 37,044,000.00 | 167,482.61 | 0.00 |
| M-1 | 0.00 | 0.00 | 25,418,000.00 | 116,557.42 | 0.00 |
| M-2 | 0.00 | 0.00 | 23,108,000.00 | 106,150.77 | 0.00 |
| M-3 | 0.00 | 0.00 | 14,525,000.00 | 66,957.22 | 0.00 |
| M-4 | 0.00 | 0.00 | 12,214,000.00 | 57,386.29 | 0.00 |
| M-5 | 0.00 | 0.00 | 11,554,000.00 | 54,564.57 | 0.00 |
| M-6 | 0.00 | 0.00 | 10,563,000.00 | 50,650.32 | 0.00 |
| M-7 | 0.00 | 0.00 | 9,903,000.00 | 52,032.70 | 0.00 |
| M-8 | 0.00 | 0.00 | 8,913,000.00 | 48,984.98 | 0.00 |
| M-9 | 0.00 | 0.00 | 7,262,000.00 | 45,468.69 | 0.00 |
| M-10 | 0.00 | 0.00 | 6,932,000.00 | 43,681.71 | 0.00 |
| M-11 | 0.00 | 0.00 | 6,602,000.00 | 41,602.23 | 0.00 |
| CE | 0.00 | 0.00 | 18,156,386.90 | 1,134,606.66 | 0.00 |
| P | 0.00 | 0.00 | 100.00 | 255,092.20 | 0.00 |
| R | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| RX | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals | 16,376,397.90 | 0.00 | 584,491,650.76 | 20,408,729.58 | 0.00 |

<FN>

As Master Servicer, Wells Fargo Bank, N.A. has independently calculated collateral information based on loan level data received from external parties, which may include the Servicers, Issuer and other parties to the transaction. Wells Fargo Bank, N.A. expressly disclaims any responsibility for the accuracy or completeness of information furnished to it by those third parties.

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<CAPTION>

Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | UnScheduled Principal Distribution | Accretion | Realized Loss |
|--------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|---------------|
| <s> | <c> | <c> | <c> | <c> | <c> | |
| A-1 | 291,109,000.00 | 231,749,561.76 | 0.00 | 16,376,397.90 | 0.00 | 0.00 |
| A-2 | 77,391,000.00 | 77,391,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A-3 | 99,533,000.00 | 99,533,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A-4 | 37,044,000.00 | 37,044,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-1 | 25,418,000.00 | 25,418,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-2 | 23,108,000.00 | 23,108,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-3 | 14,525,000.00 | 14,525,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-4 | 12,214,000.00 | 12,214,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-5 | 11,554,000.00 | 11,554,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-6 | 10,563,000.00 | 10,563,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-7 | 9,903,000.00 | 9,903,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-8 | 8,913,000.00 | 8,913,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-9 | 7,262,000.00 | 7,262,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-10 | 6,932,000.00 | 6,932,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-11 | 6,602,000.00 | 6,602,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CE | 18,161,151.00 | 18,156,386.90 | 0.00 | 0.00 | 0.00 | 0.00 |
| P | 100.00 | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| R | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| RX | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals | 660,232,251.00 | 600,868,048.66 | 0.00 | 16,376,397.90 | 0.00 | 0.00 |

<TABLE>
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Principal Distribution Statement (continued)

| Class | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|--------|---------------------------|----------------------------|-------------------------------|------------------------------|
| <s> | <c> | <c> | <c> | |
| A-1 | 16,376,397.90 | 215,373,163.86 | 0.73983684 | 16,376,397.90 |
| A-2 | 0.00 | 77,391,000.00 | 1.00000000 | 0.00 |
| A-3 | 0.00 | 99,533,000.00 | 1.00000000 | 0.00 |
| A-4 | 0.00 | 37,044,000.00 | 1.00000000 | 0.00 |
| M-1 | 0.00 | 25,418,000.00 | 1.00000000 | 0.00 |
| M-2 | 0.00 | 23,108,000.00 | 1.00000000 | 0.00 |
| M-3 | 0.00 | 14,525,000.00 | 1.00000000 | 0.00 |
| M-4 | 0.00 | 12,214,000.00 | 1.00000000 | 0.00 |
| M-5 | 0.00 | 11,554,000.00 | 1.00000000 | 0.00 |
| M-6 | 0.00 | 10,563,000.00 | 1.00000000 | 0.00 |
| M-7 | 0.00 | 9,903,000.00 | 1.00000000 | 0.00 |
| M-8 | 0.00 | 8,913,000.00 | 1.00000000 | 0.00 |
| M-9 | 0.00 | 7,262,000.00 | 1.00000000 | 0.00 |
| M-10 | 0.00 | 6,932,000.00 | 1.00000000 | 0.00 |
| M-11 | 0.00 | 6,602,000.00 | 1.00000000 | 0.00 |
| CE | 0.00 | 18,156,386.90 | 0.99973768 | 0.00 |
| P | 0.00 | 100.00 | 1.00000000 | 0.00 |
| R | 0.00 | 0.00 | 0.00000000 | 0.00 |
| RX | 0.00 | 0.00 | 0.00000000 | 0.00 |
| Totals | 16,376,397.90 | 584,491,650.76 | 0.88528188 | 16,376,397.90 |

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Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | UnScheduled Principal Distribution | Accretion |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|
| <s> | <c> | <c> | <c> | <c> | |
| A-1 | 291,109,000.00 | 796.09205404 | 0.00000000 | 56.25520990 | 0.00000000 |
| A-2 | 77,391,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| A-3 | 99,533,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| A-4 | 37,044,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-1 | 25,418,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-2 | 23,108,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-3 | 14,525,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |

| | | | | | |
|------|---------------|---------------|------------|------------|------------|
| M-4 | 12,214,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-5 | 11,554,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-6 | 10,563,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-7 | 9,903,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-8 | 8,913,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-9 | 7,262,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-10 | 6,932,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-11 | 6,602,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| CE | 18,161,151.00 | 999.73767632 | 0.00000000 | 0.00000000 | 0.00000000 |
| P | 100.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| R | 0.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| RX | 0.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |

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Principal Distribution Factors Statement (continued)

| Class | Realized Loss | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|---------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| <s> | <c> | <c> | <c> | <c> | |
| A-1 | 0.00000000 | 56.25520990 | 739.83684414 | 0.73983684 | 56.25520990 |
| A-2 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| A-3 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| A-4 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-1 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-2 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-3 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-4 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-5 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-6 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-7 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-8 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-9 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-10 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-11 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| CE | 0.00000000 | 0.00000000 | 999.73767632 | 0.99973768 | 0.00000000 |
| P | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| R | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| RX | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |

<FN>

NOTE: All classes are Per 1,000 Denomination

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Interest Distribution Statement

| Class | Accrual Dates | Accrual Days | Current Certificate Rate | Beginning Certificate/ Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall (1) |
|--------|---------------------|--------------|--------------------------|---|--------------------------|--|
| <s> | <c> | <c> | <c> | <c> | <c> | |
| A-1 | 06/26/06 - 07/24/06 | 29 | 5.40250% | 231,749,561.76 | 1,008,577.31 | 0.00 |
| A-2 | 06/26/06 - 07/24/06 | 29 | 5.46250% | 77,391,000.00 | 340,547.27 | 0.00 |
| A-3 | 06/26/06 - 07/24/06 | 29 | 5.51250% | 99,533,000.00 | 441,988.73 | 0.00 |
| A-4 | 06/26/06 - 07/24/06 | 29 | 5.61250% | 37,044,000.00 | 167,482.61 | 0.00 |
| M-1 | 06/26/06 - 07/24/06 | 29 | 5.69250% | 25,418,000.00 | 116,557.42 | 0.00 |
| M-2 | 06/26/06 - 07/24/06 | 29 | 5.70250% | 23,108,000.00 | 106,150.77 | 0.00 |
| M-3 | 06/26/06 - 07/24/06 | 29 | 5.72250% | 14,525,000.00 | 66,957.22 | 0.00 |
| M-4 | 06/26/06 - 07/24/06 | 29 | 5.83250% | 12,214,000.00 | 57,386.29 | 0.00 |
| M-5 | 06/26/06 - 07/24/06 | 29 | 5.86250% | 11,554,000.00 | 54,564.57 | 0.00 |
| M-6 | 06/26/06 - 07/24/06 | 29 | 5.95250% | 10,563,000.00 | 50,650.32 | 0.00 |
| M-7 | 06/26/06 - 07/24/06 | 29 | 6.52250% | 9,903,000.00 | 52,032.70 | 0.00 |
| M-8 | 06/26/06 - 07/24/06 | 29 | 6.82250% | 8,913,000.00 | 48,984.98 | 0.00 |
| M-9 | 06/26/06 - 07/24/06 | 29 | 7.77250% | 7,262,000.00 | 45,468.69 | 0.00 |
| M-10 | 06/26/06 - 07/24/06 | 29 | 7.82250% | 6,932,000.00 | 43,681.71 | 108.23 |
| M-11 | 06/26/06 - 07/24/06 | 29 | 7.82250% | 6,602,000.00 | 41,602.23 | 98.73 |
| CE | N/A | N/A | 0.00000% | 600,868,048.66 | 0.00 | 0.00 |
| P | N/A | N/A | 0.00000% | 100.00 | 0.00 | 0.00 |
| R | N/A | N/A | 0.00000% | 0.00 | 0.00 | 0.00 |
| RX | N/A | N/A | 0.00000% | 0.00 | 0.00 | 0.00 |
| Totals | | | | | 2,642,632.82 | 206.96 |

</TABLE>

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Interest Distribution Statement (continued)

| Class | Current Interest Shortfall (1) | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall (1) | Ending Certificate/Notional Balance |
|--------|--------------------------------|----------------------------------|-----------------------------|---|-------------------------------------|
| <s> | <c> | <c> | <c> | <c> | |
| A-1 | 0.00 | 0.00 | 1,008,577.31 | 0.00 | 215,373,163.86 |
| A-2 | 0.00 | 0.00 | 340,547.27 | 0.00 | 77,391,000.00 |
| A-3 | 0.00 | 0.00 | 441,988.73 | 0.00 | 99,533,000.00 |
| A-4 | 0.00 | 0.00 | 167,482.61 | 0.00 | 37,044,000.00 |
| M-1 | 0.00 | 0.00 | 116,557.42 | 0.00 | 25,418,000.00 |
| M-2 | 0.00 | 0.00 | 106,150.77 | 0.00 | 23,108,000.00 |
| M-3 | 0.00 | 0.00 | 66,957.22 | 0.00 | 14,525,000.00 |
| M-4 | 0.00 | 0.00 | 57,386.29 | 0.00 | 12,214,000.00 |
| M-5 | 0.00 | 0.00 | 54,564.57 | 0.00 | 11,554,000.00 |
| M-6 | 0.00 | 0.00 | 50,650.32 | 0.00 | 10,563,000.00 |
| M-7 | 0.00 | 0.00 | 52,032.70 | 0.00 | 9,903,000.00 |
| M-8 | 0.00 | 0.00 | 48,984.98 | 0.00 | 8,913,000.00 |
| M-9 | 0.00 | 0.00 | 45,468.69 | 0.00 | 7,262,000.00 |
| M-10 | 108.23 | 0.00 | 43,681.71 | 0.00 | 6,932,000.00 |
| M-11 | 98.73 | 0.00 | 41,602.23 | 0.00 | 6,602,000.00 |
| CE | 0.00 | 0.00 | 1,134,606.66 | 0.00 | 584,491,650.76 |
| P | 0.00 | 0.00 | 255,092.20 | 0.00 | 100.00 |
| R | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| RX | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals | 206.96 | 0.00 | 4,032,331.68 | 0.00 | |

<FN>

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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</TABLE>

<TABLE>
<CAPTION>

Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall (1) |
|-------|----------------------|--------------------------|--|--------------------------|--|
| <s> | <c> | <c> | <c> | <c> | |
| A-1 | 291,109,000.00 | 5.40250% | 796.09205404 | 3.46460367 | 0.00000000 |
| A-2 | 77,391,000.00 | 5.46250% | 1000.00000000 | 4.40034720 | 0.00000000 |
| A-3 | 99,533,000.00 | 5.51250% | 1000.00000000 | 4.44062502 | 0.00000000 |
| A-4 | 37,044,000.00 | 5.61250% | 1000.00000000 | 4.52118049 | 0.00000000 |
| M-1 | 25,418,000.00 | 5.69250% | 1000.00000000 | 4.58562515 | 0.00000000 |
| M-2 | 23,108,000.00 | 5.70250% | 1000.00000000 | 4.59368054 | 0.00000000 |
| M-3 | 14,525,000.00 | 5.72250% | 1000.00000000 | 4.60979139 | 0.00000000 |
| M-4 | 12,214,000.00 | 5.83250% | 1000.00000000 | 4.69840265 | 0.00000000 |
| M-5 | 11,554,000.00 | 5.86250% | 1000.00000000 | 4.72256967 | 0.00000000 |
| M-6 | 10,563,000.00 | 5.95250% | 1000.00000000 | 4.79506958 | 0.00000000 |
| M-7 | 9,903,000.00 | 6.52250% | 1000.00000000 | 5.25423609 | 0.00000000 |
| M-8 | 8,913,000.00 | 6.82250% | 1000.00000000 | 5.49590261 | 0.00000000 |
| M-9 | 7,262,000.00 | 7.77250% | 1000.00000000 | 6.26118012 | 0.00000000 |
| M-10 | 6,932,000.00 | 7.82250% | 1000.00000000 | 6.30145845 | 0.01561310 |
| M-11 | 6,602,000.00 | 7.82250% | 1000.00000000 | 6.30145865 | 0.01495456 |
| CE | 18,161,151.00 | 0.00000% | 33085.35062893 | 0.00000000 | 0.00000000 |
| P | 100.00 | 0.00000% | 1000.00000000 | 0.00000000 | 0.00000000 |
| R | 0.00 | 0.00000% | 0.00000000 | 0.00000000 | 0.00000000 |
| RX | 0.00 | 0.00000% | 0.00000000 | 0.00000000 | 0.00000000 |

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Interest Distribution Factors Statement (continued)

| Class | Current Interest Shortfall(1) | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|-------------------------------|----------------------------------|-----------------------------|--|-------------------------------------|
| <s> | <c> | <c> | <c> | <c> | |
| A-1 | 0.00000000 | 0.00000000 | 3.46460367 | 0.00000000 | 739.83684414 |
| A-2 | 0.00000000 | 0.00000000 | 4.40034720 | 0.00000000 | 1000.00000000 |
| A-3 | 0.00000000 | 0.00000000 | 4.44062502 | 0.00000000 | 1000.00000000 |
| A-4 | 0.00000000 | 0.00000000 | 4.52118049 | 0.00000000 | 1000.00000000 |
| M-1 | 0.00000000 | 0.00000000 | 4.58562515 | 0.00000000 | 1000.00000000 |
| M-2 | 0.00000000 | 0.00000000 | 4.59368054 | 0.00000000 | 1000.00000000 |
| M-3 | 0.00000000 | 0.00000000 | 4.60979139 | 0.00000000 | 1000.00000000 |
| M-4 | 0.00000000 | 0.00000000 | 4.69840265 | 0.00000000 | 1000.00000000 |
| M-5 | 0.00000000 | 0.00000000 | 4.72256967 | 0.00000000 | 1000.00000000 |
| M-6 | 0.00000000 | 0.00000000 | 4.79506958 | 0.00000000 | 1000.00000000 |
| M-7 | 0.00000000 | 0.00000000 | 5.25423609 | 0.00000000 | 1000.00000000 |
| M-8 | 0.00000000 | 0.00000000 | 5.49590261 | 0.00000000 | 1000.00000000 |
| M-9 | 0.00000000 | 0.00000000 | 6.26118012 | 0.00000000 | 1000.00000000 |
| M-10 | 0.01561310 | 0.00000000 | 6.30145845 | 0.00000000 | 1000.00000000 |
| M-11 | 0.01495456 | 0.00000000 | 6.30145865 | 0.00000000 | 1000.00000000 |
| CE | 0.00000000 | 0.00000000 | 62.47438062 | 0.00000000 | 32183.62375601 |
| P | 0.00000000 | 0.00000000 | 2550922.00000000 | 0.00000000 | 1000.00000000 |
| R | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| RX | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |

<FN>
 (1) Amount also includes Coupon Cap or Basis Risk Shortfalls,if applicable.

NOTE: All classes are Per 1,000 Denomination

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CERTIFICATEHOLDER ACCOUNT STATEMENT

CERTIFICATE ACCOUNT

| | |
|---|---------------|
| <s> | <c> |
| Beginning Balance | 0.00 |
| Deposits | |
| Payments of Interest and Principal | 20,096,049.32 |
| Reserve Funds and Credit Enhancements | 0.00 |
| Proceeds from Repurchased Loans | 0.00 |
| Servicer Advances | 499,299.39 |
| Gains & Subsequent Recoveries (Realized Losses) | (119.62) |
| Prepayment Penalties | 255,092.20 |
| Swap/Cap Payments | 253,169.38 |
| Total Deposits | 21,103,490.67 |
| Withdrawals | |
| Swap Payments | 0.00 |
| Reserve Funds and Credit Enhancements | 0.00 |
| Reimbursement for Servicer Advances | 436,655.68 |
| Total Administration Fees | 258,105.41 |
| Payment of Interest and Principal | 20,408,729.58 |
| Total Withdrawals (Pool Distribution Amount) | 21,103,490.67 |
| Ending Balance | 0.00 |

<FN>
 Servicer Advances are calculated as delinquent scheduled principal and interest.

</FN>
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PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

| | |
|---|------|
| <s> | <c> |
| Total Prepayment/Curtailment Interest Shortfall | 0.00 |
| Servicing Fee Support | 0.00 |

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ADMINISTRATION FEES

| | | | |
|---|--|------------|--|
| <s> | | <c> | |
| Gross Servicing Fee* | | 250,361.69 | |
| Credit Risk Manager Fee - Clayton Fixed Income Svcs Inc | | 5,240.11 | |
| Master Servicing Fee - Wells Fargo Bank, N.A. | | 2,503.61 | |
| Supported Prepayment/Curtailment Interest Shortfall | | 0.00 | |
| Total Administration Fees | | 258,105.41 | |
| <FN> | | | |

*Servicer Payees include: CHASE HOME FINANCE LLC; WELLS FARGO BANK, N.A.

NOTE: *** CRM fee was reduced by \$1,018.93 due to overpayment in the June 2005 distribution.

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Reserve and Guaranty Funds

| Account Name | Beginning Balance | Current Withdrawals | Current Deposits | Ending Balance |
|--------------------------------|-------------------|---------------------|------------------|----------------|
| <s> | <c> | <c> | <c> | |
| Net WAC Carryover Reserve Fund | 0.00 | 206.97 | 206.97 | 0.00 |

<CAPTION>

Hedge Funds

| Account Name | Funds In (A) | Funds Out (B) | Net Amount (A - B) |
|-------------------------------------|--------------|---------------|--------------------|
| <s> | <c> | <c> | <c> |
| Cap Account - UBS AG, London Branch | 395.94 | 0.00 | 395.94 |
| Swap Account - Bear Stearns | 2,085,122.20 | 1,882,050.66 | 203,071.54 |
| Swap Account - UBS AG, London Branc | 517,565.37 | 467,863.47 | 49,701.90 |

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COLLATERAL STATEMENT

| | |
|---|-------------------|
| <S> | <C> |
| Collateral Description | Mixed Fixed & Arm |
| Weighted Average Gross Coupon | 7.583019% |
| Weighted Average Net Coupon | 7.083019% |
| Weighted Average Pass-Through Rate | 7.065519% |
| Weighted Average Remaining Term | 347 |
| Beginning Scheduled Collateral Loan Count | 3,378 |
| Number Of Loans Paid In Full | 83 |
| Ending Scheduled Collateral Loan Count | 3,295 |
| Beginning Scheduled Collateral Balance | 600,868,048.66 |
| Ending Scheduled Collateral Balance | 584,491,650.76 |
| Ending Actual Collateral Balance at 30-Jun-2006 | 584,886,911.32 |
| Monthly P&I Constant | 4,136,587.22 |
| Special Servicing Fee | 0.00 |
| Prepayment Penalty Waived Amount | 0.00 |
| Prepayment Penalty Waived Count | 0 |
| Prepayment Penalty Paid Amount | 255,092.20 |
| Prepayment Penalty Paid Count | * |
| Realized Loss Amount | 119.62 |
| Cumulative Realized Loss | 119.62 |
| Scheduled Principal | 339,592.20 |
| Unscheduled Principal | 16,036,805.70 |

<FN>
 * This data is currently not provided for reporting.

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<S> <C>
 Other Income 13681.43

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Group Level Collateral Statement

| <s> | <c> | <c> | |
|----------------------------------|-----|-----|------------------------|
| Group | | | Group 1 Mixed Fixed |
| Collateral Description | | | Group 2 Mixed ARM |
| Weighted Average Coupon Rate | | | 7.259884 |
| Weighted Average Net Rate | | | 9.053997 |
| Pass-Through Rate | | | 8.553997 |
| Weighted Average Remaining Term | | | 8.536497 |
| Record Date | | | 353 |
| Principal And Interest Constant | | | 06/30/2006 |
| Beginning Loan Count | | | 3,242,072.17 |
| Loans Paid in Full | | | 894,515.05 |
| Ending Loan Count | | | 2,023 |
| Beginning Scheduled Balance | | | 62 |
| Ending Scheduled Balance | | | 1,961 |
| Scheduled Principal | | | 1,334 |
| Unscheduled Principal | | | 492,646,478.25 |
| Scheduled Interest | | | 108,221,570.41 |
| Servicing Fees | | | 477,892,987.74 |
| Master Servicing Fees | | | 261,608.66 |
| Trustee Fee | | | 14,491,881.85 |
| FRY Amount | | | 816,531.51 |
| Special Hazard Fee | | | 205,269.37 |
| Other Fee | | | 45,092.32 |
| Pool Insurance Fee | | | 2,052.69 |
| Spread 1 | | | 0.00 |
| Spread 2 | | | 0.00 |
| Spread 3 | | | 0.00 |
| Net Interest | | | 5,131.73 |
| Realized Loss Amount | | | 0.00 |
| Cumulative Realized Loss | | | 0.00 |
| Percentage of Cumulative Losses | | | 0.0000 |
| Prepayment Penalty Waived Amount | | | 0.00 |
| Prepayment Penalty Waived Count | | | 0 |
| Prepayment Penalty Paid Amount | | | 220,121.78 |
| Prepayment Penalty Paid Count | | | * |
| Special Servicing Fee | | | 0.00 |

<FN>

* This data is currently not provided for reporting.

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Group Level Collateral Statement

| <s> | <c> | <c> | |
|---------------------------------|-----|-----|----------------------------|
| Group | | | Total Mixed Fixed & Arm |
| Weighted Average Coupon Rate | | | 7.583019 |
| Weighted Average Net Rate | | | 7.083019 |
| Pass-Through Rate | | | 7.065519 |
| Weighted Average Remaining Term | | | 347 |
| Record Date | | | 06/30/2006 |
| Principal And Interest Constant | | | 4,136,587.22 |
| Beginning Loan Count | | | 3,378 |
| Loans Paid in Full | | | 83 |
| Ending Loan Count | | | 3,295 |
| Beginning Scheduled Balance | | | 600,868,048.66 |
| Ending Scheduled Balance | | | 584,491,650.76 |
| Scheduled Principal | | | 339,592.20 |
| Unscheduled Principal | | | 16,036,805.70 |
| Scheduled Interest | | | 3,796,995.02 |
| Servicing Fees | | | 250,361.69 |
| Master Servicing Fees | | | 2,503.61 |
| Trustee Fee | | | 0.00 |
| FRY Amount | | | 0.00 |
| Special Hazard Fee | | | 0.00 |
| Other Fee | | | 6,259.04 |
| Pool Insurance Fee | | | 0.00 |
| Spread 1 | | | 0.00 |
| Spread 2 | | | 0.00 |
| Spread 3 | | | 0.00 |
| Net Interest | | | 3,537,870.68 |

| | |
|----------------------------------|------------|
| Realized Loss Amount | 119.62 |
| Cumulative Realized Loss | 119.62 |
| Percentage of Cumulative Losses | 0.0000 |
| Prepayment Penalty Waived Amount | 0.00 |
| Prepayment Penalty Waived Count | 0 |
| Prepayment Penalty Paid Amount | 255,092.20 |
| Prepayment Penalty Paid Count | * |
| Special Servicing Fee | 0.00 |

<FN>
 * This data is currently not provided for reporting.
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Additional Reporting - Deal Level

Structural Reporting

| | | |
|---|-----|---------------|
| <s> | <c> | |
| Credit Enhancement | | 25.821058 |
| Excess Cash | | 1,134,932.77 |
| Extra Principal Distribution Amount | | 119.62 |
| Overcollateralization Amount | | 18,156,386.90 |
| Overcollateralization Deficiency Amount | | 119.62 |
| Overcollateralization Reduction Amount | | 18,156,386.90 |
| Target Overcollateralization Amount | | 18,156,386.90 |

<CAPTION>

Trigger Event Reporting

| | | |
|---------------------------------|-----|-----------|
| <s> | <c> | |
| Stepdown? | | NO |
| Enhancement Delinquency Trigger | | |
| Trigger Result | | Pass |
| Threshold Value | | 0.087921% |
| Calculated Value | | 0.047253% |
| Cumulative Loss Trigger | | |
| Trigger Result | | Pass |
| Threshold Value | | 0.015000% |
| Calculated Value | | 0.000000% |
| Trigger | | |
| Trigger Result | | Pass |
| Threshold Value | | 0.000000% |
| Calculated Value | | 0.000000% |

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LOAN STATUS STRATIFICATION/CREDIT ENHANCEMENT STATEMENT

| | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|-----------|-----------------------------------|-----------------------------------|-----------------------------------|-----------------------------------|-----------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| | No. of Loans Scheduled Balance | No. of Loans Scheduled Balance | No. of Loans Scheduled Balance | No. of Loans Scheduled Balance | No. of Loans Scheduled Balance |
| 0-29 Days | 7 756,235.98 | 1 756,235.98 | 1 684,000.00 | 0 0.00 | 8 1,440,235.98 |
| 30 Days | 89 12,226,037.90 | 1 88,765.38 | 0 0.00 | 0 0.00 | 90 12,314,803.28 |
| 60 Days | 45 8,274,448.58 | 1 26,586.79 | 5 554,235.00 | 0 0.00 | 51 8,855,270.37 |
| 90 Days | 11 1,754,078.25 | 0 0.00 | 21 3,427,943.82 | 0 0.00 | 32 5,182,022.07 |
| 120 Days | 13 1,000,211.84 | 1 164,128.98 | 30 6,509,166.61 | 3 517,339.33 | 47 8,190,846.76 |
| 150 Days | 12 933,324.90 | 1 366,442.34 | 8 3,031,174.94 | 3 257,538.11 | 24 4,588,480.29 |
| 180+ Days | 2 85,302.35 | 0 0.00 | 1 33,239.69 | 0 0.00 | 3 118,542.04 |
| Totals | 172 24,273,403.82 | 11 1,402,159.47 | 66 14,239,760.06 | 6 774,877.44 | 255 40,690,200.79 |

| | No. of Loans Scheduled Balance | No. of Loans Scheduled Balance | No. of Loans Scheduled Balance | No. of Loans Scheduled Balance | No. of Loans Scheduled Balance |
|-----------|-----------------------------------|-----------------------------------|-----------------------------------|-----------------------------------|-----------------------------------|
| 0-29 Days | | 0.212443% 0.129384% | 0.030349% 0.117025% | 0.030349% 0.000000% | 0.242792% 0.246408% |
| 30 Days | 2.701062% 2.091739% | 0.030349% 0.015187% | 0.000000% 0.000000% | 0.000000% 0.000000% | 2.731411% 2.106925% |
| 60 Days | 1.365706% 1.415666% | 0.030349% 0.004549% | 0.151745% 0.094823% | 0.000000% 0.000000% | 1.547800% 1.515038% |
| 90 Days | 0.333839% 0.300103% | 0.000000% 0.000000% | 0.637329% 0.586483% | 0.000000% 0.000000% | 0.971168% 0.886586% |
| 120 Days | 0.394537% 0.171125% | 0.030349% 0.028081% | 0.910470% 1.113646% | 0.091047% 0.088511% | 1.426404% 1.401362% |
| 150 Days | 0.364188% 0.159681% | 0.030349% 0.062694% | 0.242792% 0.518600% | 0.091047% 0.044062% | 0.728376% 0.785038% |
| 180+ Days | 0.060698% 0.014594% | 0.000000% 0.000000% | 0.030349% 0.005687% | 0.000000% 0.000000% | 0.091047% 0.020281% |
| Totals | 5.220030% 4.152909% | 0.333839% 0.239894% | 2.003035% 2.436264% | 0.182094% 0.132573% | 7.738998% 6.961639% |

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| <s> | <c> |
|--|------------|
| Current Period Class A Insufficient Funds | 0.00 |
| Principal Balance of Contaminated Properties | 0.00 |
| Periodic Advance | 499,299.39 |

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Delinquency Status By Group

| | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|-----------|-----------------------------------|-----------------------------------|-----------------------------------|-----------------------------------|-----------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| Group 1 | No. of Loans Scheduled Balance | No. of Loans Scheduled Balance | No. of Loans Scheduled Balance | No. of Loans Scheduled Balance | No. of Loans Scheduled Balance |
| 0-29 Days | | 4 574,009.52 | 1 684,000.00 | 0 0.00 | 5 1,258,009.52 |
| 30 Days | 57 10,464,112.84 | 0 0.00 | 0 0.00 | 0 0.00 | 57 10,464,112.84 |
| 60 Days | 28 7,619,446.41 | 0 0.00 | 3 270,367.28 | 0 0.00 | 31 7,889,813.69 |
| 90 Days | 6 1,322,850.05 | 0 0.00 | 15 3,019,666.47 | 0 0.00 | 21 4,342,516.52 |
| 120 Days | 2 275,832.58 | 1 164,128.98 | 23 6,010,444.67 | 3 517,339.33 | 29 6,967,745.56 |
| 150 Days | 2 292,253.29 | 1 366,442.34 | 6 2,854,583.17 | 3 257,538.11 | 12 3,770,816.91 |
| 180+ Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| Totals | 95 19,974,495.17 | 6 1,104,580.84 | 48 12,839,061.59 | 6 774,877.44 | 155 34,693,015.04 |
| 0-29 Days | | 0.203978% 0.120113% | 0.050994% 0.143128% | 0.000000% 0.000000% | 0.254972% 0.263241% |
| 30 Days | 2.906680% 2.189635% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 2.906680% 2.189635% |
| 60 Days | 1.427843% 1.594383% | 0.000000% 0.000000% | 0.152983% 0.056575% | 0.000000% 0.000000% | 1.580826% 1.650958% |
| 90 Days | 0.305966% 0.276809% | 0.000000% 0.000000% | 0.764916% 0.631871% | 0.000000% 0.000000% | 1.070882% 0.908680% |

| | | | | | |
|-----------|------------------------|------------------------|------------------------|------------------------|------------------------|
| 120 Days | 0.101989% 0.057718% | 0.050994% 0.034344% | 1.172871% 1.257697% | 0.152983% 0.108254% | 1.478837% 1.458014% |
| 150 Days | 0.101989% 0.061155% | 0.050994% 0.076679% | 0.305966% 0.597327% | 0.152983% 0.053890% | 0.611933% 0.789050% |
| 180+ Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| Totals | 4.844467% 4.179700% | 0.305966% 0.231136% | 2.447731% 2.686598% | 0.305966% 0.162145% | 7.904131% 7.259578% |

| <CAPTION> <s> Group 2 | DELINQUENT <c> No. of Loans Scheduled Balance | BANKRUPTCY <c> No. of Loans Scheduled Balance | FORECLOSURE <c> No. of Loans Scheduled Balance | REO <c> No. of Loans Scheduled Balance | Total <c> No. of Loans Scheduled Balance |
|-----------------------------|--|--|---|---|---|
| 0-29 Days | | 3 182,226.46 | 0 0.00 | 0 0.00 | 3 182,226.46 |
| 30 Days | 32 1,761,925.06 | 1 88,765.38 | 0 0.00 | 0 0.00 | 33 1,850,690.44 |
| 60 Days | 17 655,002.17 | 1 26,586.79 | 2 283,867.72 | 0 0.00 | 20 965,456.68 |
| 90 Days | 5 431,228.20 | 0 0.00 | 6 408,277.35 | 0 0.00 | 11 839,505.55 |
| 120 Days | 11 724,379.26 | 0 0.00 | 7 498,721.94 | 0 0.00 | 18 1,223,101.20 |
| 150 Days | 10 641,071.61 | 0 0.00 | 2 176,591.77 | 0 0.00 | 12 817,663.38 |
| 180+ Days | 2 85,302.35 | 0 0.00 | 1 33,239.69 | 0 0.00 | 3 118,542.04 |
| Totals | 77 4,298,908.65 | 5 297,578.63 | 18 1,400,698.47 | 0 0.00 | 100 5,997,185.75 |
| 0-29 Days | | 0.224888% 0.170946% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.224888% 0.170946% |
| 30 Days | 2.398801% 1.652858% | 0.074963% 0.083271% | 0.000000% 0.000000% | 0.000000% 0.000000% | 2.473763% 1.736129% |
| 60 Days | 1.274363% 0.614456% | 0.074963% 0.024941% | 0.149925% 0.266296% | 0.000000% 0.000000% | 1.499250% 0.905693% |
| 90 Days | 0.374813% 0.404534% | 0.000000% 0.000000% | 0.449775% 0.383004% | 0.000000% 0.000000% | 0.824588% 0.787539% |
| 120 Days | 0.824588% 0.679539% | 0.000000% 0.000000% | 0.524738% 0.467850% | 0.000000% 0.000000% | 1.349325% 1.147389% |
| 150 Days | 0.749625% 0.601388% | 0.000000% 0.000000% | 0.149925% 0.165660% | 0.000000% 0.000000% | 0.899550% 0.767048% |
| 180+ Days | 0.149925% 0.080022% | 0.000000% 0.000000% | 0.074963% 0.031182% | 0.000000% 0.000000% | 0.224888% 0.111204% |
| Totals | 5.772114% 4.032798% | 0.374813% 0.279158% | 1.349325% 1.313993% | 0.000000% 0.000000% | 7.496252% 5.625948% |

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SUBORDINATION LEVEL/CREDIT ENHANCEMENT/CLASS PERCENTAGE AND PREPAYMENT PERCENTAGE

| | Original \$ | Original % | Current \$ | Current % | Current Class | Prepayment% |
|-----------|----------------|--------------|----------------|--------------|---------------|-------------|
| <s> | <c> | <c> | <c> | <c> | <c> | |
| Class R | 155,155,251.00 | 23.50010178% | 155,150,486.90 | 26.54451722% | 0.000000% | 0.000000% |
| Class M-1 | 129,737,251.00 | 19.65024441% | 129,732,486.90 | 22.19578102% | 4.348736% | 0.000000% |
| Class M-2 | 106,629,251.00 | 16.15026392% | 106,624,486.90 | 18.24226005% | 3.953521% | 0.000000% |
| Class M-3 | 92,104,251.00 | 13.95028051% | 92,099,486.90 | 15.75719461% | 2.485065% | 0.000000% |

| | | | | | | |
|-----------|---------------|--------------|---------------|--------------|-----------|-----------|
| Class M-4 | 79,890,251.00 | 12.10032544% | 79,885,486.90 | 13.66751549% | 2.089679% | 0.000000% |
| Class CE | 100.00 | 0.00001515% | 100.00 | 0.00001711% | 3.106355% | 0.000000% |
| Class P | 0.00 | 0.00000000% | 0.00 | 0.00000000% | 0.000017% | 0.000000% |

<FN>
Please Refer to the Prospectus Supplement for a Full Description of Loss Exposure
</FN>
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180+ Delinquency Summary

| Summary | | | | | Group 1 | | | | |
|-------------------|-----------------|------------------------------------|---------------------------|-----------------|------------------------------------|---------------------------|--|--|--|
| Days Delinquent | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) | | | |
| <s> 180 - <c> 209 | <c> 3 | <c> 118,542.04 | <c> 0.020 | <c> 0 | <c> 0.00 | <c> 0.000 | | | |
| Total | 3 | 118,542.04 | 0.020 | 0 | 0.00 | 0.000 | | | |

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180+ Delinquency Summary (continued)

| Group 2 | | | | |
|-------------------|-----------------|------------------------------------|---------------------------|--|
| Days Delinquent | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) | |
| <s> 180 - <c> 209 | <c> 3 | <c> 118,542.04 | <c> 0.111 | |
| Total | 3 | 118,542.04 | 0.111 | |

<FN>
This report includes all loans greater than 180 days delinquent regardless of status (REO, Foreclosure, Bankruptcy).
</FN>

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REO Detail - All Mortgage Loans in REO during Current Period

<CAPTION>

| Summary | | 12 Month REO History* | |
|----------------------------|------------|-----------------------|----------------|
| New REO Loans | | Month | REO Percentage |
| <s> Loans in REO | <c> 6 | <s> Aug-05 | <c> 0.000% |
| Original Principal Balance | 778,600.00 | Sep-05 | 0.000% |
| Current Scheduled Balance | 774,877.44 | Oct-05 | 0.000% |
| | | Nov-05 | 0.000% |
| Current REO Total | | Dec-05 | 0.000% |
| Loans in REO | 6 | Jan-06 | 0.000% |
| Original Principal Balance | 778,600.00 | Feb-06 | 0.000% |
| Current Scheduled Balance | 774,877.44 | Mar-06 | 0.000% |
| | | Apr-06 | 0.000% |
| | | May-06 | 0.000% |
| | | Jun-06 | 0.000% |
| | | Jul-06 | 0.133% |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

<CAPTION>

| Group 1 | | 12 Month REO History* | |
|----------------------------|------------|-----------------------|----------------|
| New REO Loans | | Month | REO Percentage |
| <s> Loans in REO | <c> 6 | <s> Aug-05 | <c> 0.000% |
| Original Principal Balance | 778,600.00 | Sep-05 | 0.000% |
| Current Scheduled Balance | 774,877.44 | Oct-05 | 0.000% |
| | | Nov-05 | 0.000% |
| Current REO Total | | Dec-05 | 0.000% |

| | | | |
|----------------------------|------------|--------|--------|
| Loans in REO | 6 | Jan-06 | 0.000% |
| Original Principal Balance | 778,600.00 | Feb-06 | 0.000% |
| Current Scheduled Balance | 774,877.44 | Mar-06 | 0.000% |
| | | Apr-06 | 0.000% |
| | | May-06 | 0.000% |
| | | Jun-06 | 0.000% |
| | | Jul-06 | 0.162% |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

<CAPTION>

| Group 2 | | 12 Month REO History* | |
|----------------------------|------|-----------------------|----------------|
| New REO Loans | | Month | REO Percentage |
| <s> | <c> | <s> | <c> |
| Loans in REO | 0 | Aug-05 | 0.000% |
| Original Principal Balance | 0.00 | Sep-05 | 0.000% |
| Current Scheduled Balance | 0.00 | Oct-05 | 0.000% |
| | | Nov-05 | 0.000% |
| | | Dec-05 | 0.000% |
| Current REO Total | | Jan-06 | 0.000% |
| Loans in REO | 0 | Feb-06 | 0.000% |
| Original Principal Balance | 0.00 | Mar-06 | 0.000% |
| Current Scheduled Balance | 0.00 | Apr-06 | 0.000% |
| | | May-06 | 0.000% |
| | | Jun-06 | 0.000% |
| | | Jul-06 | 0.000% |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

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REO Loan Detail - All Mortgage Loans in REO during Current Period

| Group | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance |
|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| Group 1 | 4503035431 | Jul-2006 | 01-Oct-2005 | CO | 80.00 | 144,800.00 |
| Group 1 | 5000177872 | Jul-2006 | 01-Dec-2005 | MI | 100.00 | 206,000.00 |
| Group 1 | 5000183636 | Jul-2006 | 01-Dec-2005 | MI | 80.00 | 53,600.00 |
| Group 1 | 6000175739 | Jul-2006 | 01-Dec-2005 | VA | 43.80 | 60,000.00 |
| Group 1 | 6000186101 | Jul-2006 | 01-Nov-2005 | VA | 80.00 | 239,200.00 |
| Group 1 | 8000064156 | Jul-2006 | 01-Dec-2005 | MI | 77.32 | 75,000.00 |

</TABLE>
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REO Loan Detail - All Mortgage Loans in REO during Current Period (continued)

| Group | Loan Number | Current Scheduled Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|---------------------------|--------------|-------------------|-------------------|---------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| Group 1 | 4503035431 | 144,429.03 | 01-Dec-2005 | 5 | 7.025% | 3,926.65 |
| Group 1 | 5000177872 | 204,955.58 | 01-Jan-2006 | 4 | 8.400% | 6,759.57 |
| Group 1 | 5000183636 | 53,404.20 | 01-Dec-2005 | 5 | 9.990% | 2,114.66 |
| Group 1 | 6000175739 | 59,704.88 | 01-Dec-2005 | 5 | 8.550% | 2,006.38 |
| Group 1 | 6000186101 | 237,760.16 | 01-Jan-2006 | 4 | 8.150% | 7,594.17 |
| Group 1 | 8000064156 | 74,623.59 | 01-Jan-2006 | 4 | 8.450% | 2,476.67 |

</TABLE>
<TABLE>

Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

<CAPTION>

| Summary | | 12 Month Foreclosure History* | |
|-----------------------|-----|-------------------------------|------------------------|
| New Foreclosure Loans | | Month | Foreclosure Percentage |
| <s> | <c> | <s> | <c> |

| | |
|----------------------------|---------------|
| Loans in Foreclosure | 31 |
| Original Principal Balance | 4,578,418.00 |
| Current Scheduled Balance | 4,557,306.21 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 66 |
| Original Principal Balance | 14,294,353.00 |
| Current Scheduled Balance | 14,239,760.06 |

| | |
|--------|--------|
| Aug-05 | 0.000% |
| Sep-05 | 0.000% |
| Oct-05 | 0.000% |
| Nov-05 | 0.000% |
| Dec-05 | 0.000% |
| Jan-06 | 0.000% |
| Feb-06 | 0.000% |
| Mar-06 | 0.000% |
| Apr-06 | 0.145% |
| May-06 | 0.105% |
| Jun-06 | 2.031% |
| Jul-06 | 2.436% |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

<CAPTION>

| | |
|----------------------------|---------------|
| Group 1 | |
| New Foreclosure Loans | |
| <s> | <c> |
| Loans in Foreclosure | 20 |
| Original Principal Balance | 3,694,138.00 |
| Current Scheduled Balance | 3,677,197.34 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 48 |
| Original Principal Balance | 12,887,323.00 |
| Current Scheduled Balance | 12,839,061.59 |

| | |
|-------------------------------|------------------------|
| 12 Month Foreclosure History* | |
| Month | Foreclosure Percentage |
| <s> | <c> |
| Aug-05 | 0.000% |
| Sep-05 | 0.000% |
| Oct-05 | 0.000% |
| Nov-05 | 0.000% |
| Dec-05 | 0.000% |
| Jan-06 | 0.000% |
| Feb-06 | 0.000% |
| Mar-06 | 0.000% |
| Apr-06 | 0.176% |
| May-06 | 0.128% |
| Jun-06 | 2.361% |
| Jul-06 | 2.687% |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

<CAPTION>

| | |
|----------------------------|--------------|
| Group 2 | |
| New Foreclosure Loans | |
| <s> | <c> |
| Loans in Foreclosure | 11 |
| Original Principal Balance | 884,280.00 |
| Current Scheduled Balance | 880,108.87 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 18 |
| Original Principal Balance | 1,407,030.00 |
| Current Scheduled Balance | 1,400,698.47 |

| | |
|-------------------------------|------------------------|
| 12 Month Foreclosure History* | |
| Month | Foreclosure Percentage |
| <s> | <c> |
| Aug-05 | 0.000% |
| Sep-05 | 0.000% |
| Oct-05 | 0.000% |
| Nov-05 | 0.000% |
| Dec-05 | 0.000% |
| Jan-06 | 0.000% |
| Feb-06 | 0.000% |
| Mar-06 | 0.000% |
| Apr-06 | 0.000% |
| May-06 | 0.000% |
| Jun-06 | 0.529% |
| Jul-06 | 1.314% |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance |
|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| Group 1 | 0005042707 | Jul-2006 | 01-Oct-2005 | MO | 75.00 | 37,500.00 |
| Group 1 | 1000281485 | Jun-2006 | 01-Dec-2005 | CA | 95.00 | 745,655.00 |
| Group 1 | 1000282165 | Jul-2006 | 01-Dec-2005 | MD | 70.00 | 163,800.00 |
| Group 1 | 1000282401 | Jul-2006 | 01-Dec-2005 | CA | 80.00 | 294,400.00 |
| Group 1 | 1000282459 | Jun-2006 | 01-Dec-2005 | UT | 80.00 | 156,400.00 |
| Group 1 | 1000283111 | Jun-2006 | 01-Dec-2005 | NJ | 80.00 | 264,000.00 |
| Group 1 | 1000283208 | Jul-2006 | 01-Dec-2005 | CA | 80.00 | 204,000.00 |

| | | | | | | |
|---------|------------|----------|-------------|----|--------|------------|
| Group 1 | 1000285075 | Jun-2006 | 01-Dec-2005 | NV | 80.00 | 750,000.00 |
| Group 1 | 1000285930 | Jul-2006 | 01-Dec-2005 | MN | 80.00 | 148,000.00 |
| Group 1 | 1000286019 | Jun-2006 | 01-Dec-2005 | CA | 71.59 | 451,000.00 |
| Group 1 | 4503032884 | Jun-2006 | 01-Oct-2005 | IL | 80.00 | 128,000.00 |
| Group 1 | 4503034588 | Jun-2006 | 01-Oct-2005 | CA | 90.00 | 684,000.00 |
| Group 1 | 4503036548 | Jul-2006 | 01-Nov-2005 | FL | 80.00 | 104,000.00 |
| Group 1 | 4503036625 | Jul-2006 | 01-Oct-2005 | MO | 80.00 | 130,800.00 |
| Group 1 | 4503036675 | Jun-2006 | 01-Oct-2005 | CA | 85.00 | 284,750.00 |
| Group 1 | 4503036711 | Jun-2006 | 01-Nov-2005 | CA | 89.37 | 210,000.00 |
| Group 1 | 4503036801 | Jun-2006 | 01-Oct-2005 | CA | 80.00 | 232,000.00 |
| Group 1 | 4503038075 | Jun-2006 | 01-Nov-2005 | GA | 90.00 | 117,000.00 |
| Group 1 | 4503038109 | Jun-2006 | 01-Nov-2005 | CA | 80.00 | 464,000.00 |
| Group 1 | 4503038308 | Apr-2006 | 01-Nov-2005 | CA | 79.75 | 649,950.00 |
| Group 1 | 4503038832 | Jun-2006 | 01-Nov-2005 | CA | 80.00 | 310,400.00 |
| Group 1 | 5000176474 | Jul-2006 | 01-Dec-2005 | MI | 80.00 | 111,920.00 |
| Group 1 | 5000178033 | Jun-2006 | 01-Dec-2005 | OK | 76.96 | 76,500.00 |
| Group 1 | 5000179410 | Jul-2006 | 01-Dec-2005 | NY | 80.00 | 332,000.00 |
| Group 1 | 5000179665 | Jun-2006 | 01-Dec-2005 | GA | 80.00 | 107,200.00 |
| Group 1 | 5000179946 | Jul-2006 | 01-Dec-2005 | TX | 80.00 | 214,400.00 |
| Group 1 | 5000180498 | Jul-2006 | 01-Dec-2005 | MN | 70.00 | 164,498.00 |
| Group 1 | 5000181966 | Jul-2006 | 01-Dec-2005 | FL | 80.00 | 176,000.00 |
| Group 1 | 5000184984 | Jul-2006 | 01-Dec-2005 | MN | 80.00 | 188,000.00 |
| Group 1 | 6000179724 | Jun-2006 | 01-Nov-2005 | FL | 65.00 | 129,350.00 |
| Group 1 | 6000180313 | Jun-2006 | 01-Dec-2005 | MN | 69.84 | 440,000.00 |
| Group 1 | 6000184113 | Jul-2006 | 01-Dec-2005 | FL | 80.00 | 307,920.00 |
| Group 1 | 6000184255 | Jul-2006 | 01-Dec-2005 | MD | 65.00 | 201,500.00 |
| Group 1 | 6000184598 | Jun-2006 | 01-Dec-2005 | NY | 80.00 | 392,000.00 |
| Group 1 | 6000186384 | Jul-2006 | 01-Dec-2005 | DE | 75.00 | 120,000.00 |
| Group 1 | 6000187867 | Jun-2006 | 01-Dec-2005 | NC | 80.00 | 61,600.00 |
| Group 1 | 7000161466 | Jul-2006 | 01-Nov-2005 | OR | 80.00 | 136,000.00 |
| Group 1 | 7000163247 | Jun-2006 | 01-Nov-2005 | HI | 80.00 | 256,000.00 |
| Group 1 | 7000169965 | Jul-2006 | 01-Dec-2005 | CA | 80.00 | 352,000.00 |
| Group 1 | 7000170762 | Jun-2006 | 01-Dec-2005 | NJ | 70.00 | 227,500.00 |
| Group 1 | 7000171154 | Jul-2006 | 01-Dec-2005 | AZ | 80.00 | 136,400.00 |
| Group 1 | 7000171655 | Jun-2006 | 01-Dec-2005 | CA | 80.00 | 351,960.00 |
| Group 1 | 7000172028 | Jun-2006 | 01-Dec-2005 | NY | 100.00 | 485,000.00 |
| Group 1 | 7000172393 | Jun-2006 | 01-Dec-2005 | CA | 80.00 | 424,000.00 |
| Group 1 | 7000172441 | Jun-2006 | 01-Dec-2005 | MA | 80.00 | 268,000.00 |
| Group 1 | 8000064013 | Jun-2006 | 01-Dec-2005 | CT | 80.00 | 151,920.00 |
| Group 1 | 8000064285 | Jun-2006 | 01-Dec-2005 | MA | 75.00 | 375,000.00 |
| Group 1 | 8000065303 | Jul-2006 | 01-Dec-2005 | NJ | 47.90 | 171,000.00 |
| Group 2 | 1000279595 | Jul-2006 | 01-Dec-2005 | CA | 20.00 | 95,800.00 |
| Group 2 | 1000283235 | Jun-2006 | 01-Dec-2005 | CA | 20.00 | 51,000.00 |
| Group 2 | 1000283559 | Jul-2006 | 01-Dec-2005 | WA | 20.00 | 55,000.00 |
| Group 2 | 1000285314 | Jul-2006 | 01-Dec-2005 | CA | 20.00 | 81,400.00 |
| Group 2 | 4503036550 | Jul-2006 | 01-Nov-2005 | FL | 20.00 | 26,000.00 |
| Group 2 | 4503036802 | Jun-2006 | 01-Oct-2005 | CA | 20.00 | 58,000.00 |
| Group 2 | 4503037748 | Jul-2006 | 01-Nov-2005 | CA | 72.23 | 260,000.00 |
| Group 2 | 4503038835 | Jun-2006 | 01-Nov-2005 | CA | 20.00 | 77,600.00 |
| Group 2 | 5000175104 | Jul-2006 | 01-Nov-2005 | FL | 20.00 | 50,000.00 |
| Group 2 | 5000180376 | Jul-2006 | 01-Dec-2005 | MI | 80.00 | 60,000.00 |
| Group 2 | 5000183421 | Jun-2006 | 01-Dec-2005 | IL | 5.00 | 33,750.00 |
| Group 2 | 6000188464 | Jul-2006 | 01-Dec-2005 | FL | 20.00 | 62,000.00 |
| Group 2 | 7000170787 | Jul-2006 | 01-Dec-2005 | MD | 20.00 | 63,980.00 |
| Group 2 | 7000171438 | Jun-2006 | 01-Dec-2005 | CA | 20.00 | 109,000.00 |
| Group 2 | 7000172688 | Jul-2006 | 01-Dec-2005 | WA | 21.73 | 25,100.00 |
| Group 2 | 8000064531 | Jun-2006 | 01-Dec-2005 | NY | 20.00 | 115,400.00 |
| Group 2 | 8000065153 | Jul-2006 | 01-Dec-2005 | NY | 20.00 | 105,000.00 |
| Group 2 | 8000065263 | Jun-2006 | 01-Dec-2005 | NJ | 20.00 | 78,000.00 |

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period (continued)

| <s> | Group | <c> | Loan Number | <c> | Current Scheduled Balance | <c> | Paid To Date | <c> | Months Delinquent | <c> | Current Loan Rate | <c> | Approximate Delinquent Interest |
|---------|-------|-----|-------------|-----|---------------------------|-----|--------------|-----|-------------------|-----|-------------------|-----|---------------------------------|
| Group 1 | | | 0005042707 | | 37,370.76 | | 01-Mar-2006 | | 2 | | 11.350% | | 1,352.78 |
| Group 1 | | | 1000281485 | | 740,855.19 | | 01-Dec-2005 | | 5 | | 7.200% | | 20,733.11 |
| Group 1 | | | 1000282165 | | 163,246.27 | | 01-Feb-2006 | | 3 | | 10.400% | | 6,742.54 |
| Group 1 | | | 1000282401 | | 294,400.00 | | 01-Feb-2006 | | 3 | | 7.400% | | 8,460.32 |
| Group 1 | | | 1000282459 | | 155,351.11 | | 01-Jan-2006 | | 4 | | 6.990% | | 4,211.70 |
| Group 1 | | | 1000283111 | | 262,283.90 | | 01-Jan-2006 | | 4 | | 7.150% | | 7,285.50 |
| Group 1 | | | 1000283208 | | 204,000.00 | | 01-Jan-2006 | | 4 | | 6.990% | | 5,516.50 |
| Group 1 | | | 1000285075 | | 747,262.20 | | 01-Jan-2006 | | 4 | | 7.875% | | 22,979.58 |
| Group 1 | | | 1000285930 | | 146,919.47 | | 01-Feb-2006 | | 3 | | 6.550% | | 3,713.94 |
| Group 1 | | | 1000286019 | | 450,160.88 | | 01-Jan-2006 | | 4 | | 8.800% | | 15,579.12 |
| Group 1 | | | 4503032884 | | 127,258.01 | | 01-Feb-2006 | | 3 | | 8.875% | | 4,448.72 |
| Group 1 | | | 4503034588 | | 684,000.00 | | 01-Jul-2006 | | (1) | | 6.450% | | 3,391.50 |
| Group 1 | | | 4503036548 | | 103,374.00 | | 01-Mar-2006 | | 2 | | 8.150% | | 2,640.57 |

| | | | | | | |
|---------|------------|------------|-------------|---|---------|-----------|
| Group 1 | 4503036625 | 129,622.52 | 01-Mar-2006 | 2 | 6.650% | 2,663.41 |
| Group 1 | 4503036675 | 284,750.00 | 01-Jan-2006 | 4 | 7.125% | 7,860.25 |
| Group 1 | 4503036711 | 208,723.29 | 01-Jan-2006 | 4 | 8.100% | 6,623.28 |
| Group 1 | 4503036801 | 231,933.30 | 01-Feb-2006 | 3 | 6.900% | 6,184.90 |
| Group 1 | 4503038075 | 116,306.26 | 01-Feb-2006 | 3 | 8.225% | 3,751.19 |
| Group 1 | 4503038109 | 464,000.00 | 01-Jan-2006 | 4 | 7.100% | 12,710.00 |
| Group 1 | 4503038308 | 649,950.00 | 01-Dec-2005 | 5 | 7.350% | 18,550.65 |
| Group 1 | 4503038832 | 310,400.00 | 01-Feb-2006 | 3 | 6.750% | 8,083.35 |
| Group 1 | 5000176474 | 111,340.95 | 01-Jan-2006 | 4 | 8.300% | 3,625.77 |
| Group 1 | 5000178033 | 76,138.73 | 01-Jan-2006 | 4 | 8.750% | 2,622.00 |
| Group 1 | 5000179410 | 330,247.45 | 01-Feb-2006 | 3 | 8.200% | 10,616.84 |
| Group 1 | 5000179665 | 106,536.44 | 01-Jan-2006 | 4 | 7.400% | 3,070.18 |
| Group 1 | 5000179946 | 212,893.80 | 01-Dec-2005 | 5 | 6.750% | 5,559.00 |
| Group 1 | 5000180498 | 163,662.26 | 01-Feb-2006 | 3 | 8.390% | 5,390.84 |
| Group 1 | 5000181966 | 175,208.76 | 01-Jan-2006 | 4 | 8.990% | 6,208.67 |
| Group 1 | 5000184984 | 187,056.38 | 01-Feb-2006 | 3 | 8.450% | 6,208.14 |
| Group 1 | 6000179724 | 128,928.44 | 01-Jan-2006 | 4 | 11.100% | 5,700.69 |
| Group 1 | 6000180313 | 437,533.47 | 01-Dec-2005 | 5 | 7.900% | 13,519.54 |
| Group 1 | 6000184113 | 306,141.54 | 01-Feb-2006 | 3 | 7.750% | 9,268.45 |
| Group 1 | 6000184255 | 200,886.99 | 01-Feb-2006 | 3 | 10.850% | 8,673.36 |
| Group 1 | 6000184598 | 389,350.71 | 01-Dec-2005 | 5 | 6.950% | 10,490.83 |
| Group 1 | 6000186384 | 119,366.53 | 01-Jan-2006 | 4 | 8.200% | 3,837.42 |
| Group 1 | 6000187867 | 61,358.37 | 01-Jan-2006 | 4 | 9.650% | 2,342.80 |
| Group 1 | 7000161466 | 134,970.96 | 01-Feb-2006 | 3 | 6.990% | 3,659.26 |
| Group 1 | 7000163247 | 254,519.84 | 01-Jan-2006 | 4 | 8.350% | 8,341.36 |
| Group 1 | 7000169965 | 350,251.12 | 01-Jan-2006 | 4 | 8.500% | 11,697.23 |
| Group 1 | 7000170762 | 226,754.14 | 01-Jan-2006 | 4 | 10.500% | 9,459.96 |
| Group 1 | 7000171154 | 135,555.73 | 01-Feb-2006 | 3 | 7.400% | 3,906.44 |
| Group 1 | 7000171655 | 349,558.16 | 01-Jan-2006 | 4 | 6.900% | 9,345.86 |
| Group 1 | 7000172028 | 482,868.16 | 01-Jan-2006 | 4 | 9.100% | 17,331.88 |
| Group 1 | 7000172393 | 424,000.00 | 01-Dec-2005 | 5 | 6.800% | 11,130.00 |
| Group 1 | 7000172441 | 266,103.74 | 01-Jan-2006 | 4 | 6.950% | 7,170.06 |
| Group 1 | 8000064013 | 151,920.00 | 01-Jan-2006 | 4 | 7.150% | 4,209.45 |
| Group 1 | 8000064285 | 373,059.91 | 01-Jan-2006 | 4 | 8.300% | 12,148.44 |
| Group 1 | 8000065303 | 170,681.85 | 01-Feb-2006 | 3 | 8.800% | 5,906.95 |
| Group 2 | 1000279595 | 95,432.11 | 01-Dec-2005 | 5 | 9.750% | 3,683.53 |
| Group 2 | 1000283235 | 50,793.63 | 01-Jan-2006 | 4 | 9.500% | 1,907.70 |
| Group 2 | 1000283559 | 54,799.14 | 01-Feb-2006 | 3 | 9.990% | 2,169.87 |
| Group 2 | 1000285314 | 81,159.66 | 01-Dec-2005 | 5 | 10.990% | 3,551.37 |
| Group 2 | 4503036550 | 25,908.64 | 01-Mar-2006 | 2 | 10.750% | 886.11 |
| Group 2 | 4503036802 | 57,760.20 | 01-Jan-2006 | 4 | 10.500% | 2,409.74 |
| Group 2 | 4503037748 | 257,959.08 | 01-Mar-2006 | 2 | 6.800% | 5,429.24 |
| Group 2 | 4503038835 | 77,352.56 | 01-Feb-2006 | 3 | 11.200% | 3,452.40 |
| Group 2 | 5000175104 | 49,814.79 | 01-Feb-2006 | 3 | 10.500% | 2,078.26 |
| Group 2 | 5000180376 | 59,764.65 | 01-Feb-2006 | 3 | 9.650% | 2,281.95 |
| Group 2 | 5000183421 | 33,239.69 | 01-Nov-2005 | 6 | 11.500% | 1,530.31 |
| Group 2 | 6000188464 | 61,831.51 | 01-Feb-2006 | 3 | 11.375% | 2,804.65 |
| Group 2 | 7000170787 | 63,714.98 | 01-Jan-2006 | 4 | 9.400% | 2,366.50 |
| Group 2 | 7000171438 | 108,678.21 | 01-Jan-2006 | 4 | 10.990% | 4,755.52 |
| Group 2 | 7000172688 | 25,009.61 | 01-Jan-2006 | 4 | 9.400% | 928.41 |
| Group 2 | 8000064531 | 114,977.23 | 01-Jan-2006 | 4 | 9.975% | 4,545.57 |
| Group 2 | 8000065153 | 104,714.70 | 01-Feb-2006 | 3 | 11.375% | 4,749.83 |
| Group 2 | 8000065263 | 77,788.08 | 01-Jan-2006 | 4 | 11.375% | 3,528.45 |

</TABLE>

<TABLE>

Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

<CAPTION>

| Summary | | 12 Month Bankruptcy History* | |
|----------------------------|--------------|------------------------------|-----------------------|
| New Bankruptcy Loans | | Month | Bankruptcy Percentage |
| <s> | <c> | <s> | <c> |
| Loans in Bankruptcy | 4 | Aug-05 | 0.000% |
| Original Principal Balance | 414,665.00 | Sep-05 | 0.000% |
| Current Scheduled Balance | 412,557.80 | Oct-05 | 0.000% |
| | | Nov-05 | 0.000% |
| | | Dec-05 | 0.000% |
| Current Bankruptcy Total | | Jan-06 | 0.000% |
| Loans in Bankruptcy | 11 | Feb-06 | 0.000% |
| Original Principal Balance | 1,407,930.00 | Mar-06 | 0.121% |
| Current Scheduled Balance | 1,402,159.47 | Apr-06 | 0.071% |
| | | May-06 | 0.127% |
| | | Jun-06 | 0.183% |
| | | Jul-06 | 0.240% |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

<CAPTION>

| Group 1 | | | 12 Month Bankruptcy History* | |
|----------------------------|--------------|---|------------------------------|-----------------------|
| New Bankruptcy Loans | | | Month | Bankruptcy Percentage |
| <s> | <c> | | <s> | <c> |
| Loans in Bankruptcy | | 2 | Aug-05 | 0.000% |
| Original Principal Balance | 299,000.00 | | Sep-05 | 0.000% |
| Current Scheduled Balance | 297,205.63 | | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| | | | Dec-05 | 0.000% |
| Current Bankruptcy Total | | | Jan-06 | 0.000% |
| Loans in Bankruptcy | | 6 | Feb-06 | 0.000% |
| Original Principal Balance | 1,109,365.00 | | Mar-06 | 0.147% |
| Current Scheduled Balance | 1,104,580.84 | | Apr-06 | 0.073% |
| | | | May-06 | 0.155% |
| | | | Jun-06 | 0.186% |
| | | | Jul-06 | 0.231% |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

<CAPTION>

| Group 2 | | | 12 Month Bankruptcy History* | |
|----------------------------|------------|---|------------------------------|-----------------------|
| New Bankruptcy Loans | | | Month | Bankruptcy Percentage |
| <s> | <c> | | <s> | <c> |
| Loans in Bankruptcy | | 2 | Aug-05 | 0.000% |
| Original Principal Balance | 115,665.00 | | Sep-05 | 0.000% |
| Current Scheduled Balance | 115,352.17 | | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| | | | Dec-05 | 0.000% |
| Current Bankruptcy Total | | | Jan-06 | 0.000% |
| Loans in Bankruptcy | | 5 | Feb-06 | 0.000% |
| Original Principal Balance | 298,565.00 | | Mar-06 | 0.000% |
| Current Scheduled Balance | 297,578.63 | | Apr-06 | 0.060% |
| | | | May-06 | 0.000% |
| | | | Jun-06 | 0.168% |
| | | | Jul-06 | 0.279% |

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

| Group | Loan Number | Month Loan Entered Bankruptcy | First Payment Date | State | LTV at Origination | Original Principal Balance |
|---------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| Group 1 | 1000281499 | Jul-2006 | 01-Dec-2005 | DC | 75.00 | 165,000.00 |
| Group 1 | 4503034399 | Jun-2006 | 01-Sep-2005 | CA | 80.00 | 268,000.00 |
| Group 1 | 4503034563 | Jun-2006 | 01-Nov-2005 | IL | 75.00 | 82,500.00 |
| Group 1 | 4503036465 | Jun-2006 | 01-Oct-2005 | CA | 90.00 | 369,000.00 |
| Group 1 | 4503039581 | Jun-2006 | 01-Dec-2005 | MI | 85.00 | 90,865.00 |
| Group 1 | 6000181005 | Jul-2006 | 01-Dec-2005 | MA | 69.07 | 134,000.00 |
| Group 2 | 1000275598 | Jul-2006 | 01-Dec-2005 | VA | 20.00 | 89,000.00 |
| Group 2 | 4503034401 | Jun-2006 | 01-Sep-2005 | CA | 20.00 | 67,000.00 |
| Group 2 | 4503034564 | Jun-2006 | 01-Nov-2005 | IL | 25.00 | 27,500.00 |
| Group 2 | 7000173004 | Jul-2006 | 01-Dec-2005 | UT | 20.00 | 26,665.00 |
| Group 2 | 8000062995 | Jun-2006 | 01-Dec-2005 | PA | 20.00 | 88,400.00 |

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period (continued)

| Group | Loan Number | Current Scheduled Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|---------------------------|--------------|-------------------|-------------------|---------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| Group 1 | 1000281499 | 164,128.98 | 01-Jan-2006 | 4 | 8.200% | 5,276.44 |
| Group 1 | 4503034399 | 268,000.00 | 01-Jul-2006 | (1) | 6.625% | 1,367.91 |
| Group 1 | 4503034563 | 82,475.51 | 01-Jun-2006 | 0 | 7.125% | 910.68 |
| Group 1 | 4503036465 | 366,442.34 | 01-Dec-2005 | 5 | 7.990% | 11,460.50 |
| Group 1 | 4503039581 | 90,457.36 | 01-Jul-2006 | (1) | 9.000% | 641.11 |
| Group 1 | 6000181005 | 133,076.65 | 01-Jun-2006 | 0 | 6.850% | 1,410.26 |
| Group 2 | 1000275598 | 88,765.38 | 01-Apr-2006 | 1 | 10.875% | 2,303.25 |
| Group 2 | 4503034401 | 66,709.78 | 01-Jul-2006 | (1) | 10.750% | 570.05 |

| | | | | | | |
|---------|------------|-----------|-------------|---|---------|----------|
| Group 2 | 4503034564 | 27,409.48 | 01-Jun-2006 | 0 | 11.875% | 519.90 |
| Group 2 | 7000173004 | 26,586.79 | 01-Mar-2006 | 2 | 11.025% | 933.63 |
| Group 2 | 8000062995 | 88,107.20 | 01-Jun-2006 | 0 | 11.990% | 1,688.47 |

</TABLE>
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 Realized Loss Detail Report - Loans with Losses during Current Period

Summary

| Group | # Loans with Losses | Prior Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
|---------|---------------------|----------------------|-----------------------------|-------------------------|
| Group 1 | 1 | 121,327.25 | 119.62 | 0.000% |
| Group 2 | 0 | 0.00 | 0.00 | 0.000% |
| Total | 1 | 121,327.25 | 119.62 | 0.000% |

</TABLE>
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 Realized Loss Loan Detail Report - Loans With Losses during Current Period

| Group | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term |
|---------|-------------|----------------------------|-------------------|-------|--------------------|---------------|
| Group 1 | 4503037231 | 121,500.00 | 7.7300% | FL | 90.00 | 360 |

</TABLE>
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 Realized Loss Loan Detail Report - Loans With Losses during Current Period (continued)

| Group | Loan Number | Prior Actual Balance | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|----------------------|----------------------|---------------------------------|
| Group 1 | 4503037231 | 121,327.25 | 119.62 | 119.62 |

<TABLE>
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 Realized Loss Report - Collateral

Summary

| MDR | SDA |
|------------------|------------------|
| Current Month | Current Month |
| 3 Month Average | 3 Month Average |
| 12 Month Average | 12 Month Average |

<CAPTION>

| MDR: Current vs. 12mo Average* | | | SDA: Current vs. 12mo Average* | | |
|--------------------------------|---------|-----------|--------------------------------|---------|-----------|
| Month | Current | 12mo Avg. | Month | Current | 12mo Avg. |
| Aug-2005 | N/A | N/A | Aug-2005 | N/A | N/A |
| Sep-2005 | N/A | N/A | Sep-2005 | N/A | N/A |
| Oct-2005 | N/A | N/A | Oct-2005 | N/A | N/A |
| Nov-2005 | N/A | N/A | Nov-2005 | N/A | N/A |
| Dec-2005 | N/A | N/A | Dec-2005 | N/A | N/A |
| Jan-2006 | N/A | N/A | Jan-2006 | N/A | N/A |
| Feb-2006 | N/A | N/A | Feb-2006 | N/A | N/A |
| Mar-2006 | 0.000% | N/A | Mar-2006 | 0.000% | N/A |
| Apr-2006 | 0.000% | N/A | Apr-2006 | 0.000% | N/A |
| May-2006 | 0.000% | N/A | May-2006 | 0.000% | N/A |
| Jun-2006 | 0.000% | N/A | Jun-2006 | 0.000% | N/A |
| Jul-2006 | 0.020% | N/A | Jul-2006 | 1.607% | N/A |

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<CAPTION>

| CDR | | | Loss Severity Approximation | | |
|------------------|-----|--------|-----------------------------|-----|--------|
| <s> | <c> | | <s> | <c> | |
| Current Month | | 0.241% | Current Month | | 0.099% |
| 3 Month Average | | 0.080% | 3 Month Average | | 0.033% |
| 12 Month Average | | 0.000% | 12 Month Average | | 0.000% |

<CAPTION>

| CDR: Current vs. 12mo Average* | | | Loss Severity: Current vs. 12mo Average* | | |
|--------------------------------|---------|-----------|--|---------|-----------|
| Month | Current | 12mo Avg. | Month | Current | 12mo Avg. |
| <s> | <c> | <c> | <s> | <c> | <c> |
| Aug-2005 | N/A | N/A | Aug-2005 | N/A | N/A |
| Sep-2005 | N/A | N/A | Sep-2005 | N/A | N/A |
| Oct-2005 | N/A | N/A | Oct-2005 | N/A | N/A |
| Nov-2005 | N/A | N/A | Nov-2005 | N/A | N/A |
| Dec-2005 | N/A | N/A | Dec-2005 | N/A | N/A |
| Jan-2006 | N/A | N/A | Jan-2006 | N/A | N/A |
| Feb-2006 | N/A | N/A | Feb-2006 | N/A | N/A |
| Mar-2006 | 0.000% | N/A | Mar-2006 | 0.000% | N/A |
| Apr-2006 | 0.000% | N/A | Apr-2006 | 0.000% | N/A |
| May-2006 | 0.000% | N/A | May-2006 | 0.000% | N/A |
| Jun-2006 | 0.000% | N/A | Jun-2006 | 0.000% | N/A |
| Jul-2006 | 0.241% | N/A | Jul-2006 | 0.099% | N/A |

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Group 1

<CAPTION>

| MDR | | | SDA | | |
|------------------|-----|--------|------------------|-----|--------|
| <s> | <c> | | <s> | <c> | |
| Current Month | | 0.025% | Current Month | | 1.958% |
| 3 Month Average | | 0.008% | 3 Month Average | | 0.653% |
| 12 Month Average | | 0.000% | 12 Month Average | | 0.000% |

<CAPTION>

| MDR: Current vs. 12mo Average* | | | SDA: Current vs. 12mo Average* | | |
|--------------------------------|---------|-----------|--------------------------------|---------|-----------|
| Month | Current | 12mo Avg. | Month | Current | 12mo Avg. |
| <s> | <c> | <c> | <s> | <c> | <c> |
| Aug-2005 | N/A | N/A | Aug-2005 | N/A | N/A |
| Sep-2005 | N/A | N/A | Sep-2005 | N/A | N/A |
| Oct-2005 | N/A | N/A | Oct-2005 | N/A | N/A |
| Nov-2005 | N/A | N/A | Nov-2005 | N/A | N/A |
| Dec-2005 | N/A | N/A | Dec-2005 | N/A | N/A |
| Jan-2006 | N/A | N/A | Jan-2006 | N/A | N/A |
| Feb-2006 | N/A | N/A | Feb-2006 | N/A | N/A |
| Mar-2006 | 0.000% | N/A | Mar-2006 | 0.000% | N/A |
| Apr-2006 | 0.000% | N/A | Apr-2006 | 0.000% | N/A |
| May-2006 | 0.000% | N/A | May-2006 | 0.000% | N/A |
| Jun-2006 | 0.000% | N/A | Jun-2006 | 0.000% | N/A |
| Jul-2006 | 0.025% | N/A | Jul-2006 | 1.958% | N/A |

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<CAPTION>

| CDR | | | Loss Severity Approximation | | |
|---------------|-----|--------|-----------------------------|-----|--------|
| <s> | <c> | | <s> | <c> | |
| Current Month | | 0.294% | Current Month | | 0.099% |

3 Month Average
12 Month Average

0.098%
0.000%

3 Month Average
12 Month Average

0.033%
0.000%

<CAPTION>

| CDR: Current vs. 12mo Average* | | |
|--------------------------------|---------|-----------|
| Month | Current | 12mo Avg. |
| <s> | <c> | <c> |
| Aug-2005 | N/A | N/A |
| Sep-2005 | N/A | N/A |
| Oct-2005 | N/A | N/A |
| Nov-2005 | N/A | N/A |
| Dec-2005 | N/A | N/A |
| Jan-2006 | N/A | N/A |
| Feb-2006 | N/A | N/A |
| Mar-2006 | 0.000% | N/A |
| Apr-2006 | 0.000% | N/A |
| May-2006 | 0.000% | N/A |
| Jun-2006 | 0.000% | N/A |
| Jul-2006 | 0.294% | N/A |

| Loss Severity: Current vs. 12mo Average* | | |
|--|---------|-----------|
| Month | Current | 12mo Avg. |
| <s> | <c> | <c> |
| Aug-2005 | N/A | N/A |
| Sep-2005 | N/A | N/A |
| Oct-2005 | N/A | N/A |
| Nov-2005 | N/A | N/A |
| Dec-2005 | N/A | N/A |
| Jan-2006 | N/A | N/A |
| Feb-2006 | N/A | N/A |
| Mar-2006 | 0.000% | N/A |
| Apr-2006 | 0.000% | N/A |
| May-2006 | 0.000% | N/A |
| Jun-2006 | 0.000% | N/A |
| Jul-2006 | 0.099% | N/A |

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Group 2

<CAPTION>

| MDR | | <c> |
|------------------|--|--------|
| <s> | | |
| Current Month | | 0.000% |
| 3 Month Average | | 0.000% |
| 12 Month Average | | 0.000% |

| SDA | | <c> |
|------------------|--|--------|
| <s> | | |
| Current Month | | 0.000% |
| 3 Month Average | | 0.000% |
| 12 Month Average | | 0.000% |

<CAPTION>

| MDR: Current vs. 12mo Average* | | |
|--------------------------------|---------|-----------|
| Month | Current | 12mo Avg. |
| <s> | <c> | <c> |
| Aug-2005 | N/A | N/A |
| Sep-2005 | N/A | N/A |
| Oct-2005 | N/A | N/A |
| Nov-2005 | N/A | N/A |
| Dec-2005 | N/A | N/A |
| Jan-2006 | N/A | N/A |
| Feb-2006 | N/A | N/A |
| Mar-2006 | 0.000% | N/A |
| Apr-2006 | 0.000% | N/A |
| May-2006 | 0.000% | N/A |
| Jun-2006 | 0.000% | N/A |
| Jul-2006 | 0.000% | N/A |

| SDA: Current vs. 12mo Average* | | |
|--------------------------------|---------|-----------|
| Month | Current | 12mo Avg. |
| <s> | <c> | <c> |
| Aug-2005 | N/A | N/A |
| Sep-2005 | N/A | N/A |
| Oct-2005 | N/A | N/A |
| Nov-2005 | N/A | N/A |
| Dec-2005 | N/A | N/A |
| Jan-2006 | N/A | N/A |
| Feb-2006 | N/A | N/A |
| Mar-2006 | 0.000% | N/A |
| Apr-2006 | 0.000% | N/A |
| May-2006 | 0.000% | N/A |
| Jun-2006 | 0.000% | N/A |
| Jul-2006 | 0.000% | N/A |

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<CAPTION>

| CDR | | <c> |
|------------------|--|--------|
| <s> | | |
| Current Month | | 0.000% |
| 3 Month Average | | 0.000% |
| 12 Month Average | | 0.000% |

| Loss Severity Approximation | | <c> |
|-----------------------------|--|--------|
| <s> | | |
| Current Month | | 0.000% |
| 3 Month Average | | 0.000% |
| 12 Month Average | | 0.000% |

<CAPTION>

| CDR: Current vs. 12mo Average* | | |
|--------------------------------|---------|-----------|
| Month | Current | 12mo Avg. |
| <s> | <c> | <c> |

| Loss Severity: Current vs. 12mo Average* | | |
|--|---------|-----------|
| Month | Current | 12mo Avg. |
| <s> | <c> | <c> |

| | | | | | |
|----------|--------|-----|----------|--------|-----|
| Aug-2005 | N/A | N/A | Aug-2005 | N/A | N/A |
| Sep-2005 | N/A | N/A | Sep-2005 | N/A | N/A |
| Oct-2005 | N/A | N/A | Oct-2005 | N/A | N/A |
| Nov-2005 | N/A | N/A | Nov-2005 | N/A | N/A |
| Dec-2005 | N/A | N/A | Dec-2005 | N/A | N/A |
| Jan-2006 | N/A | N/A | Jan-2006 | N/A | N/A |
| Feb-2006 | N/A | N/A | Feb-2006 | N/A | N/A |
| Mar-2006 | 0.000% | N/A | Mar-2006 | 0.000% | N/A |
| Apr-2006 | 0.000% | N/A | Apr-2006 | 0.000% | N/A |
| May-2006 | 0.000% | N/A | May-2006 | 0.000% | N/A |
| Jun-2006 | 0.000% | N/A | Jun-2006 | 0.000% | N/A |
| Jul-2006 | 0.000% | N/A | Jul-2006 | 0.000% | N/A |

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Calculation Methodology:

Monthly Default Rate (MDR): $\text{sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{sum}(\text{Beg Scheduled Balance})$.

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

SDA Standard Default Assumption: If WAS is less than or equal to 30 then CDR / (WAS * 0.02) else if WAS is greater than 30 and less than or equal to 60 then CDR / 0.6 else if WAS is greater than 60 and less than or equal to 120 then CDR / (0.6 - ((WAS - 60) * 0.0095)) else if WAS is greater than 120 then CDR / 0.03

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

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Prepayment Detail - Prepayments during Current Period

Summary

| Group | Count | Loans Paid In Full | | Repurchased Loans | |
|---------|-------|----------------------------|---------------------------|----------------------------|---------------------------|
| | | Original Principal Balance | Current Scheduled Balance | Original Principal Balance | Current Scheduled Balance |
| Group 1 | 61 | 14,426,216.00 | 14,362,259.75 | 0.00 | 0.00 |
| Group 2 | 21 | 1,539,756.00 | 1,533,059.54 | 0.00 | 0.00 |
| Total | 82 | 15,965,972.00 | 15,895,319.29 | 0.00 | 0.00 |

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Prepayment Detail - Prepayments during Current Period (continued)

Summary

| Group | Count | Substitution Loans | | Liquidated Loans | | Curtailment Amount |
|---------|-------|----------------------------|---------------------------|----------------------------|---------------------------|--------------------|
| | | Original Principal Balance | Current Scheduled Balance | Original Principal Balance | Current Scheduled Balance | |
| Group 1 | 0 | 0.00 | 0.00 | 121,500.00 | 120,704.84 | 17,779.00 |
| Group 2 | 0 | 0.00 | 0.00 | 0.00 | 0.00 | 12,812.51 |
| Total | 0 | 0.00 | 0.00 | 121,500.00 | 120,704.84 | 30,591.51 |

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Prepayment Loan Detail - Prepayments during Current Period

| Group | Loan Number | State | LTV at Origination | First Payment Date | Original Principal Balance | Prepayment Amount |
|---------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|
| Group 1 | 0005091221 | CA | 90.40 | 01-Nov-2005 | 497,200.00 | 497,200.00 |

| | | | | | | |
|---------|------------|----|-------|-------------|------------|------------|
| Group 1 | 1000270914 | CA | 48.39 | 01-Nov-2005 | 225,000.00 | 223,074.88 |
| Group 1 | 1000277301 | CA | 80.00 | 01-Dec-2005 | 376,000.00 | 373,555.91 |
| Group 1 | 1000277985 | MD | 70.00 | 01-Dec-2005 | 210,000.00 | 208,591.70 |
| Group 1 | 1000278831 | CA | 76.23 | 01-Nov-2005 | 179,900.00 | 178,538.73 |
| Group 1 | 1000279805 | AZ | 69.24 | 01-Dec-2005 | 118,400.00 | 117,199.05 |
| Group 1 | 1000280044 | CA | 41.92 | 01-Dec-2005 | 70,000.00 | 69,566.72 |
| Group 1 | 1000281211 | CA | 29.32 | 01-Dec-2005 | 195,000.00 | 193,851.14 |
| Group 1 | 1000281694 | IL | 63.95 | 01-Dec-2005 | 182,250.00 | 181,642.44 |
| Group 1 | 1000281936 | CA | 82.75 | 01-Dec-2005 | 261,500.00 | 261,500.00 |
| Group 1 | 1000282846 | CA | 80.00 | 01-Dec-2005 | 316,000.00 | 316,000.00 |
| Group 1 | 1000283758 | AZ | 80.00 | 01-Dec-2005 | 440,000.00 | 437,329.74 |
| Group 1 | 1000285861 | CA | 70.00 | 01-Dec-2005 | 231,000.00 | 229,392.74 |
| Group 1 | 1000286591 | WA | 80.00 | 01-Dec-2005 | 106,000.00 | 105,330.91 |
| Group 1 | 4503034794 | UT | 85.00 | 01-Oct-2005 | 110,500.00 | 110,474.95 |
| Group 1 | 4503035799 | FL | 62.75 | 01-Oct-2005 | 160,000.00 | 159,004.25 |
| Group 1 | 4503036295 | MD | 76.00 | 01-Oct-2005 | 228,000.00 | 227,960.00 |
| Group 1 | 4503036511 | MD | 95.00 | 01-Oct-2005 | 289,750.00 | 287,726.43 |
| Group 1 | 4503036527 | CA | 90.00 | 01-Oct-2005 | 373,500.00 | 373,500.00 |
| Group 1 | 4503036616 | AZ | 94.96 | 01-Oct-2005 | 236,346.00 | 235,064.29 |
| Group 1 | 4503036649 | MD | 79.12 | 01-Oct-2005 | 134,500.00 | 133,362.67 |
| Group 1 | 4503036996 | VA | 79.65 | 01-Oct-2005 | 399,000.00 | 395,303.80 |
| Group 1 | 4503037207 | CA | 90.00 | 01-Nov-2005 | 279,000.00 | 276,724.14 |
| Group 1 | 4503037231 | FL | 90.00 | 01-Oct-2005 | 121,500.00 | 120,613.62 |
| Group 1 | 4503037735 | MN | 58.14 | 01-Nov-2005 | 125,000.00 | 125,000.00 |
| Group 1 | 4503038198 | CA | 95.00 | 01-Nov-2005 | 152,000.00 | 151,172.87 |
| Group 1 | 4503038327 | CA | 80.00 | 01-Nov-2005 | 728,000.00 | 723,475.66 |
| Group 1 | 4503038455 | MD | 73.39 | 01-Dec-2005 | 227,500.00 | 225,974.34 |
| Group 1 | 4503038469 | AZ | 80.00 | 01-Dec-2005 | 182,000.00 | 180,938.33 |
| Group 1 | 4503039782 | MD | 88.58 | 01-Dec-2005 | 155,000.00 | 154,234.54 |
| Group 1 | 4503039783 | CA | 66.04 | 01-Dec-2005 | 175,000.00 | 174,998.02 |
| Group 1 | 4503040023 | CA | 54.72 | 01-Dec-2005 | 200,000.00 | 199,833.56 |
| Group 1 | 4503040301 | CA | 53.97 | 01-Dec-2005 | 170,000.00 | 169,002.62 |
| Group 1 | 5000169850 | WI | 80.00 | 01-Oct-2005 | 117,600.00 | 117,600.00 |
| Group 1 | 5000174893 | CO | 80.00 | 01-Dec-2005 | 212,000.00 | 210,278.49 |
| Group 1 | 5000177108 | MD | 75.08 | 01-Dec-2005 | 250,000.00 | 248,139.59 |
| Group 1 | 5000177975 | MI | 75.00 | 01-Dec-2005 | 82,500.00 | 81,960.45 |
| Group 1 | 5000178779 | IL | 80.00 | 01-Dec-2005 | 212,000.00 | 210,830.66 |
| Group 1 | 5000180595 | ME | 72.78 | 01-Dec-2005 | 131,000.00 | 129,977.59 |
| Group 1 | 5000181860 | IL | 80.00 | 01-Dec-2005 | 160,000.00 | 159,103.08 |
| Group 1 | 6000183119 | VA | 70.00 | 01-Dec-2005 | 77,000.00 | 76,593.48 |
| Group 1 | 6000183543 | DE | 80.00 | 01-Dec-2005 | 365,600.00 | 363,580.31 |
| Group 1 | 6000183757 | NC | 68.25 | 01-Dec-2005 | 193,000.00 | 191,874.13 |
| Group 1 | 6000184702 | FL | 70.34 | 01-Dec-2005 | 415,000.00 | 413,060.29 |
| Group 1 | 6000185455 | NY | 65.00 | 01-Dec-2005 | 247,000.00 | 245,297.96 |
| Group 1 | 6000186156 | NM | 80.00 | 01-Dec-2005 | 88,000.00 | 87,506.69 |
| Group 1 | 6000186516 | FL | 90.00 | 01-Dec-2005 | 198,000.00 | 196,661.84 |
| Group 1 | 6000188182 | GA | 80.00 | 01-Dec-2005 | 179,920.00 | 178,911.41 |
| Group 1 | 6000188837 | NJ | 66.67 | 01-Dec-2005 | 300,000.00 | 297,952.68 |
| Group 1 | 7000168224 | CA | 80.00 | 01-Nov-2005 | 228,000.00 | 226,438.48 |
| Group 1 | 7000169869 | MD | 80.00 | 01-Dec-2005 | 176,000.00 | 174,775.46 |
| Group 1 | 7000170296 | VA | 58.14 | 01-Dec-2005 | 125,000.00 | 124,403.68 |
| Group 1 | 7000170579 | CA | 80.00 | 01-Dec-2005 | 196,000.00 | 196,000.00 |
| Group 1 | 7000170693 | MD | 64.81 | 01-Dec-2005 | 175,000.00 | 173,999.22 |
| Group 1 | 7000171461 | VA | 79.76 | 01-Dec-2005 | 335,000.00 | 333,883.20 |
| Group 1 | 8000061696 | CT | 67.14 | 01-Dec-2005 | 510,250.00 | 507,740.50 |
| Group 1 | 8000061985 | NY | 80.00 | 01-Dec-2005 | 335,200.00 | 332,978.15 |
| Group 1 | 8000063586 | NY | 90.00 | 01-Dec-2005 | 450,000.00 | 450,000.00 |
| Group 1 | 8000064842 | RI | 79.94 | 01-Dec-2005 | 275,000.00 | 273,394.69 |
| Group 1 | 8000064874 | NJ | 70.00 | 01-Dec-2005 | 350,000.00 | 347,469.20 |
| Group 1 | 8000065965 | RI | 80.00 | 01-Dec-2005 | 156,000.00 | 154,816.74 |
| Group 1 | 8000066854 | MA | 80.00 | 01-Dec-2005 | 152,800.00 | 151,736.83 |
| Group 2 | 1000279874 | AZ | 17.31 | 01-Dec-2005 | 29,600.00 | 29,466.77 |
| Group 2 | 1000282916 | CA | 20.00 | 01-Dec-2005 | 79,000.00 | 78,740.41 |
| Group 2 | 1000287315 | AZ | 15.00 | 01-Dec-2005 | 60,326.00 | 60,095.42 |
| Group 2 | 1000288523 | CA | 20.00 | 01-Dec-2005 | 75,500.00 | 74,029.18 |
| Group 2 | 4503036630 | VA | 70.95 | 01-Nov-2005 | 105,000.00 | 104,286.93 |
| Group 2 | 4503038328 | CA | 20.00 | 01-Nov-2005 | 182,000.00 | 181,501.33 |
| Group 2 | 4503038612 | CA | 20.00 | 01-Nov-2005 | 115,000.00 | 114,641.07 |
| Group 2 | 5000174920 | CO | 20.00 | 01-Dec-2005 | 53,000.00 | 52,752.24 |
| Group 2 | 6000184237 | NY | 20.00 | 01-Dec-2005 | 113,400.00 | 113,091.90 |
| Group 2 | 6000186272 | NM | 20.00 | 01-Dec-2005 | 22,000.00 | 21,601.15 |
| Group 2 | 6000186583 | FL | 5.00 | 01-Dec-2005 | 11,000.00 | 10,609.22 |
| Group 2 | 6000186719 | FL | 20.00 | 01-Dec-2005 | 42,400.00 | 42,275.74 |
| Group 2 | 6000188188 | GA | 20.00 | 01-Dec-2005 | 44,980.00 | 44,858.41 |
| Group 2 | 6000189883 | GA | 20.00 | 01-Dec-2005 | 126,550.00 | 126,043.74 |
| Group 2 | 7000169947 | MD | 20.00 | 01-Dec-2005 | 44,000.00 | 43,818.26 |
| Group 2 | 7000169955 | CA | 20.00 | 01-Dec-2005 | 83,000.00 | 82,672.63 |
| Group 2 | 7000170852 | CA | 20.00 | 01-Dec-2005 | 49,000.00 | 48,785.67 |
| Group 2 | 7000173287 | MD | 20.00 | 01-Dec-2005 | 108,000.00 | 107,583.14 |
| Group 2 | 8000062212 | NY | 20.00 | 01-Dec-2005 | 83,800.00 | 83,453.85 |
| Group 2 | 8000065662 | MA | 19.47 | 01-Dec-2005 | 74,000.00 | 73,728.90 |
| Group 2 | 8000067342 | MA | 20.00 | 01-Dec-2005 | 38,200.00 | 38,075.38 |

</TABLE>
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Prepayment Loan Detail - Prepayments during Current Period (continued)

| <s> | Group | <c> | Loan Number | <c> | PIF Type | <c> | Months Delinquent | <c> | Current Loan Rate | <c> | Original Term | <c> | Seasoning |
|---------|-------|-----|-------------|-----|-------------------|-----|-------------------|-----|-------------------|-----|---------------|-----|-----------|
| Group 1 | | | 0005091221 | | Loan Paid in Full | | (1) | | 7.750% | | 360 | | 8 |
| Group 1 | | | 1000270914 | | Loan Paid in Full | | 0 | | 6.350% | | 360 | | 8 |
| Group 1 | | | 1000277301 | | Loan Paid in Full | | 0 | | 7.150% | | 360 | | 7 |
| Group 1 | | | 1000277985 | | Loan Paid in Full | | 0 | | 6.990% | | 360 | | 7 |
| Group 1 | | | 1000278831 | | Loan Paid in Full | | 1 | | 6.990% | | 360 | | 8 |
| Group 1 | | | 1000279805 | | Loan Paid in Full | | 0 | | 5.500% | | 360 | | 7 |
| Group 1 | | | 1000280044 | | Loan Paid in Full | | 0 | | 7.400% | | 360 | | 7 |
| Group 1 | | | 1000281211 | | Loan Paid in Full | | (1) | | 7.650% | | 360 | | 7 |
| Group 1 | | | 1000281694 | | Loan Paid in Full | | 0 | | 6.750% | | 360 | | 7 |
| Group 1 | | | 1000281936 | | Loan Paid in Full | | 0 | | 6.650% | | 360 | | 7 |
| Group 1 | | | 1000282846 | | Loan Paid in Full | | 1 | | 7.250% | | 360 | | 7 |
| Group 1 | | | 1000283758 | | Loan Paid in Full | | 0 | | 7.500% | | 360 | | 7 |
| Group 1 | | | 1000285861 | | Loan Paid in Full | | 3 | | 6.800% | | 360 | | 7 |
| Group 1 | | | 1000286591 | | Loan Paid in Full | | 0 | | 7.600% | | 360 | | 7 |
| Group 1 | | | 4503034794 | | Loan Paid in Full | | 0 | | 7.975% | | 360 | | 9 |
| Group 1 | | | 4503035799 | | Loan Paid in Full | | (1) | | 8.525% | | 360 | | 9 |
| Group 1 | | | 4503036295 | | Loan Paid in Full | | (1) | | 5.890% | | 360 | | 9 |
| Group 1 | | | 4503036511 | | Loan Paid in Full | | (1) | | 7.950% | | 360 | | 9 |
| Group 1 | | | 4503036527 | | Loan Paid in Full | | (1) | | 7.650% | | 360 | | 9 |
| Group 1 | | | 4503036616 | | Loan Paid in Full | | (1) | | 9.200% | | 360 | | 9 |
| Group 1 | | | 4503036649 | | Loan Paid in Full | | (1) | | 6.975% | | 360 | | 9 |
| Group 1 | | | 4503036996 | | Loan Paid in Full | | (1) | | 6.500% | | 360 | | 9 |
| Group 1 | | | 4503037207 | | Loan Paid in Full | | (1) | | 6.600% | | 360 | | 8 |
| Group 1 | | | 4503037231 | | Liquidation | | 4 | | 7.730% | | 360 | | 9 |
| Group 1 | | | 4503037735 | | Loan Paid in Full | | (1) | | 6.175% | | 360 | | 8 |
| Group 1 | | | 4503038198 | | Loan Paid in Full | | (1) | | 8.650% | | 360 | | 8 |
| Group 1 | | | 4503038327 | | Loan Paid in Full | | (1) | | 7.990% | | 360 | | 8 |
| Group 1 | | | 4503038455 | | Loan Paid in Full | | (1) | | 6.990% | | 360 | | 7 |
| Group 1 | | | 4503038469 | | Loan Paid in Full | | (1) | | 7.700% | | 360 | | 7 |
| Group 1 | | | 4503039782 | | Loan Paid in Full | | 0 | | 9.150% | | 360 | | 7 |
| Group 1 | | | 4503039783 | | Loan Paid in Full | | (1) | | 6.775% | | 360 | | 7 |
| Group 1 | | | 4503040023 | | Loan Paid in Full | | (1) | | 6.800% | | 360 | | 7 |
| Group 1 | | | 4503040301 | | Loan Paid in Full | | (1) | | 7.990% | | 360 | | 7 |
| Group 1 | | | 5000169850 | | Loan Paid in Full | | 0 | | 7.000% | | 360 | | 9 |
| Group 1 | | | 5000174893 | | Loan Paid in Full | | 0 | | 5.990% | | 360 | | 7 |
| Group 1 | | | 5000177108 | | Loan Paid in Full | | 0 | | 6.450% | | 360 | | 7 |
| Group 1 | | | 5000177975 | | Loan Paid in Full | | 0 | | 8.900% | | 360 | | 7 |
| Group 1 | | | 5000178779 | | Loan Paid in Full | | 0 | | 7.990% | | 360 | | 7 |
| Group 1 | | | 5000180595 | | Loan Paid in Full | | 0 | | 6.200% | | 360 | | 7 |
| Group 1 | | | 5000181860 | | Loan Paid in Full | | 0 | | 7.900% | | 360 | | 7 |
| Group 1 | | | 6000183119 | | Loan Paid in Full | | 0 | | 8.200% | | 360 | | 7 |
| Group 1 | | | 6000183543 | | Loan Paid in Full | | 0 | | 8.500% | | 360 | | 7 |
| Group 1 | | | 6000183757 | | Loan Paid in Full | | 0 | | 7.700% | | 360 | | 7 |
| Group 1 | | | 6000184702 | | Loan Paid in Full | | 0 | | 8.800% | | 360 | | 7 |
| Group 1 | | | 6000185455 | | Loan Paid in Full | | 0 | | 6.850% | | 360 | | 7 |
| Group 1 | | | 6000186156 | | Loan Paid in Full | | 0 | | 7.900% | | 360 | | 7 |
| Group 1 | | | 6000186516 | | Loan Paid in Full | | (1) | | 6.950% | | 360 | | 7 |
| Group 1 | | | 6000188182 | | Loan Paid in Full | | 0 | | 7.900% | | 360 | | 7 |
| Group 1 | | | 6000188837 | | Loan Paid in Full | | 0 | | 6.900% | | 360 | | 7 |
| Group 1 | | | 7000168224 | | Loan Paid in Full | | 0 | | 7.500% | | 360 | | 8 |
| Group 1 | | | 7000169869 | | Loan Paid in Full | | 0 | | 6.800% | | 360 | | 7 |
| Group 1 | | | 7000170296 | | Loan Paid in Full | | 0 | | 8.700% | | 360 | | 7 |
| Group 1 | | | 7000170579 | | Loan Paid in Full | | 0 | | 6.350% | | 360 | | 7 |
| Group 1 | | | 7000170693 | | Loan Paid in Full | | 0 | | 7.800% | | 360 | | 7 |
| Group 1 | | | 7000171461 | | Loan Paid in Full | | 0 | | 6.750% | | 360 | | 7 |
| Group 1 | | | 8000061696 | | Loan Paid in Full | | 0 | | 8.550% | | 360 | | 7 |
| Group 1 | | | 8000061985 | | Loan Paid in Full | | 0 | | 7.050% | | 360 | | 7 |
| Group 1 | | | 8000063586 | | Loan Paid in Full | | 0 | | 7.100% | | 360 | | 7 |
| Group 1 | | | 8000064842 | | Loan Paid in Full | | 0 | | 7.700% | | 360 | | 7 |
| Group 1 | | | 8000064874 | | Loan Paid in Full | | 0 | | 6.600% | | 360 | | 7 |
| Group 1 | | | 8000065965 | | Loan Paid in Full | | 0 | | 6.350% | | 360 | | 7 |
| Group 1 | | | 8000066854 | | Loan Paid in Full | | 0 | | 6.800% | | 360 | | 7 |
| Group 2 | | | 1000279874 | | Loan Paid in Full | | 0 | | 8.990% | | 360 | | 7 |
| Group 2 | | | 1000282916 | | Loan Paid in Full | | 1 | | 10.490% | | 360 | | 7 |
| Group 2 | | | 1000287315 | | Loan Paid in Full | | 0 | | 9.975% | | 360 | | 7 |
| Group 2 | | | 1000288523 | | Loan Paid in Full | | 0 | | 10.225% | | 180 | | 7 |
| Group 2 | | | 4503036630 | | Loan Paid in Full | | (1) | | 7.750% | | 360 | | 8 |
| Group 2 | | | 4503038328 | | Loan Paid in Full | | (1) | | 11.900% | | 180 | | 8 |
| Group 2 | | | 4503038612 | | Loan Paid in Full | | (1) | | 11.300% | | 180 | | 8 |
| Group 2 | | | 5000174920 | | Loan Paid in Full | | 0 | | 8.800% | | 360 | | 7 |
| Group 2 | | | 6000184237 | | Loan Paid in Full | | 0 | | 11.375% | | 360 | | 7 |
| Group 2 | | | 6000186272 | | Loan Paid in Full | | 0 | | 11.025% | | 180 | | 7 |
| Group 2 | | | 6000186583 | | Loan Paid in Full | | 0 | | 12.250% | | 120 | | 7 |

| | | | | | | |
|---------|------------|-------------------|-----|---------|-----|---|
| Group 2 | 6000186719 | Loan Paid in Full | (1) | 11.025% | 360 | 7 |
| Group 2 | 6000188188 | Loan Paid in Full | 0 | 11.400% | 360 | 7 |
| Group 2 | 6000189883 | Loan Paid in Full | 0 | 10.125% | 360 | 7 |
| Group 2 | 7000169947 | Loan Paid in Full | 0 | 9.400% | 360 | 7 |
| Group 2 | 7000169955 | Loan Paid in Full | 0 | 9.975% | 360 | 7 |
| Group 2 | 7000170852 | Loan Paid in Full | 0 | 9.125% | 360 | 7 |
| Group 2 | 7000173287 | Loan Paid in Full | 0 | 9.750% | 360 | 7 |
| Group 2 | 8000062212 | Loan Paid in Full | 0 | 9.400% | 360 | 7 |
| Group 2 | 8000065662 | Loan Paid in Full | 0 | 9.975% | 360 | 7 |
| Group 2 | 8000067342 | Loan Paid in Full | 0 | 10.525% | 360 | 7 |

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Prepayment - Voluntary Prepayments

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| | | | | | | |
|------------------|--------|------------------|---------|------------------|--|------------|
| Summary | | | | | | |
| SMM | | CPR | | PSA | | |
| <s> | <c> | <s> | <c> | <s> | | <c> |
| Current Month | 2.670% | Current Month | 27.734% | Current Month | | 1,850.914% |
| 3 Month Average | 2.478% | 3 Month Average | 25.982% | 3 Month Average | | 2,017.811% |
| 12 Month Average | 0.000% | 12 Month Average | 0.000% | 12 Month Average | | 0.000% |

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| | | | | | |
|--------------------------------|---------|-----------|--------------------------------|------------|-----------|
| CPR: Current vs. 12mo Average* | | | PSA: Current vs. 12mo Average* | | |
| Month | Current | 12mo Avg. | Month | Current | 12mo Avg. |
| <s> | <c> | <c> | <s> | <c> | <c> |
| Aug-2005 | N/A | N/A | Aug-2005 | N/A | N/A |
| Sep-2005 | N/A | N/A | Sep-2005 | N/A | N/A |
| Oct-2005 | N/A | N/A | Oct-2005 | N/A | N/A |
| Nov-2005 | N/A | N/A | Nov-2005 | N/A | N/A |
| Dec-2005 | N/A | N/A | Dec-2005 | N/A | N/A |
| Jan-2006 | N/A | N/A | Jan-2006 | N/A | N/A |
| Feb-2006 | N/A | N/A | Feb-2006 | N/A | N/A |
| Mar-2006 | 17.297% | N/A | Mar-2006 | 2,474.956% | N/A |
| Apr-2006 | 28.501% | N/A | Apr-2006 | 3,172.252% | N/A |
| May-2006 | 23.813% | N/A | May-2006 | 2,168.936% | N/A |
| Jun-2006 | 26.398% | N/A | Jun-2006 | 2,033.582% | N/A |
| Jul-2006 | 27.734% | N/A | Jul-2006 | 1,850.914% | N/A |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

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| | | | | | | |
|------------------|--------|------------------|---------|------------------|--|------------|
| Group 1 | | | | | | |
| SMM | | CPR | | PSA | | |
| <s> | <c> | <s> | <c> | <s> | | <c> |
| Current Month | 2.943% | Current Month | 30.127% | Current Month | | 2,009.225% |
| 3 Month Average | 2.688% | 3 Month Average | 27.874% | 3 Month Average | | 2,167.055% |
| 12 Month Average | 0.000% | 12 Month Average | 0.000% | 12 Month Average | | 0.000% |

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| | | | | | |
|--------------------------------|---------|-----------|--------------------------------|------------|-----------|
| CPR: Current vs. 12mo Average* | | | PSA: Current vs. 12mo Average* | | |
| Month | Current | 12mo Avg. | Month | Current | 12mo Avg. |
| <s> | <c> | <c> | <s> | <c> | <c> |
| Aug-2005 | N/A | N/A | Aug-2005 | N/A | N/A |
| Sep-2005 | N/A | N/A | Sep-2005 | N/A | N/A |
| Oct-2005 | N/A | N/A | Oct-2005 | N/A | N/A |
| Nov-2005 | N/A | N/A | Nov-2005 | N/A | N/A |
| Dec-2005 | N/A | N/A | Dec-2005 | N/A | N/A |
| Jan-2006 | N/A | N/A | Jan-2006 | N/A | N/A |
| Feb-2006 | N/A | N/A | Feb-2006 | N/A | N/A |
| Mar-2006 | 18.306% | N/A | Mar-2006 | 2,615.094% | N/A |
| Apr-2006 | 30.968% | N/A | Apr-2006 | 3,443.443% | N/A |
| May-2006 | 26.660% | N/A | May-2006 | 2,426.355% | N/A |
| Jun-2006 | 26.836% | N/A | Jun-2006 | 2,065.586% | N/A |
| Jul-2006 | 30.127% | N/A | Jul-2006 | 2,009.225% | N/A |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

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Group 2

| SMM | CPR | PSA |
|------------------|------------------|------------------|
| <s> | <s> | <s> |
| Current Month | Current Month | Current Month |
| 3 Month Average | 3 Month Average | 3 Month Average |
| 12 Month Average | 12 Month Average | 12 Month Average |
| 1.429% | 15.858% | 1,061.684% |
| 1.510% | 16.478% | 1,262.636% |
| 0.000% | 0.000% | 0.000% |

<CAPTION>

| CPR: Current vs. 12mo Average* | | | PSA: Current vs. 12mo Average* | | |
|--------------------------------|---------|-----------|--------------------------------|------------|-----------|
| Month | Current | 12mo Avg. | Month | Current | 12mo Avg. |
| <s> | <c> | <c> | <s> | <c> | <c> |
| Aug-2005 | N/A | N/A | Aug-2005 | N/A | N/A |
| Sep-2005 | N/A | N/A | Sep-2005 | N/A | N/A |
| Oct-2005 | N/A | N/A | Oct-2005 | N/A | N/A |
| Nov-2005 | N/A | N/A | Nov-2005 | N/A | N/A |
| Dec-2005 | N/A | N/A | Dec-2005 | N/A | N/A |
| Jan-2006 | N/A | N/A | Jan-2006 | N/A | N/A |
| Feb-2006 | N/A | N/A | Feb-2006 | N/A | N/A |
| Mar-2006 | 12.347% | N/A | Mar-2006 | 1,780.261% | N/A |
| Apr-2006 | 15.720% | N/A | Apr-2006 | 1,757.705% | N/A |
| May-2006 | 9.210% | N/A | May-2006 | 841.828% | N/A |
| Jun-2006 | 24.367% | N/A | Jun-2006 | 1,884.397% | N/A |
| Jul-2006 | 15.858% | N/A | Jul-2006 | 1,061.684% | N/A |

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*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

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Calculation Methodology:

Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - Scheduled Principal)

Conditional PrePayment Rate (CPR): $1 - ((1 - SMM)^{12})$

PSA Standard Prepayment Model: $100 * CPR / (0.2 * MIN(30, WAS))$

Weighted Average Seasoning (WAS): $sum((Original Term - Remaining Term) * (Current Scheduled Balance / Deal Scheduled Principal Balance))$

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Modifications

| Loan Number | Beginning Scheduled Balance | Current Scheduled Balance | Prior Rate | Modified Rate | Prior Payment | Modified Payment |
|-------------|-----------------------------|---------------------------|------------|---------------|---------------|------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |

No Modifications this Period

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Substitutions

Loans Repurchased

Loans Substituted

| Loan Number | Current Scheduled Balance | Current Rate | Current Payment | Loan Number | Current Scheduled Balance | Current Rate | Current Payment |
|-------------|---------------------------|--------------|-----------------|-------------|---------------------------|--------------|-----------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> | <c> |

No Substitutions this Period

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Repurchases

| Loan Number | Current Scheduled Balance | Current Rate | Current Payment |
|-------------|---------------------------|--------------|-----------------|
|-------------|---------------------------|--------------|-----------------|

No Repurchases this Period

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Breaches

| Loan Number | Current Scheduled Balance | Current Rate | Current Payment |
|-------------|---------------------------|--------------|-----------------|
|-------------|---------------------------|--------------|-----------------|

No Breaches this Period

</TABLE>

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Interest Rate Stratification

| Summary | | | | | Group 1 | | |
|---------------------------------|-----------------|------------------------------------|---------------------------|-----------------|------------------------------------|---------------------------|--|
| Current Interest Rate Range (%) | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) | |
| < 4.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | |
| 4.000 4.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | |
| 4.500 4.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | |
| 5.000 5.499 | 9 | 3,178,795.89 | 0.544 | 9 | 3,178,795.89 | 0.665 | |
| 5.500 5.999 | 106 | 35,044,847.43 | 5.996 | 96 | 31,973,455.97 | 6.691 | |
| 6.000 6.499 | 230 | 66,542,507.93 | 11.385 | 197 | 57,571,893.32 | 12.047 | |
| 6.500 6.999 | 531 | 141,822,360.52 | 24.264 | 482 | 129,616,557.93 | 27.123 | |
| 7.000 7.499 | 382 | 90,226,904.15 | 15.437 | 347 | 82,497,495.63 | 17.263 | |
| 7.500 7.999 | 387 | 94,451,512.83 | 16.160 | 366 | 89,273,676.15 | 18.681 | |
| 8.000 8.499 | 196 | 37,972,707.90 | 6.497 | 189 | 37,313,140.17 | 7.808 | |
| 8.500 8.999 | 226 | 31,759,230.40 | 5.434 | 141 | 25,330,671.73 | 5.300 | |
| 9.000 9.499 | 214 | 17,457,112.03 | 2.987 | 55 | 8,114,111.41 | 1.698 | |
| 9.500 9.999 | 261 | 22,739,294.05 | 3.890 | 41 | 6,434,811.80 | 1.346 | |
| 10.000 10.499 | 137 | 10,149,316.85 | 1.736 | 12 | 2,294,691.52 | 0.480 | |
| 10.500 10.999 | 239 | 15,136,140.06 | 2.590 | 13 | 2,769,002.81 | 0.579 | |
| 11.000 11.499 | 206 | 11,298,831.38 | 1.933 | 9 | 1,042,104.24 | 0.218 | |
| 11.500 11.999 | 97 | 5,338,669.26 | 0.913 | 3 | 378,871.70 | 0.079 | |
| 12.000 12.499 | 54 | 1,130,124.74 | 0.193 | 1 | 103,707.47 | 0.022 | |
| 12.500 12.999 | 15 | 185,751.84 | 0.032 | 0 | 0.00 | 0.000 | |
| 13.000 13.499 | 4 | 51,763.49 | 0.009 | 0 | 0.00 | 0.000 | |
| 13.500 13.999 | 1 | 5,780.01 | 0.001 | 0 | 0.00 | 0.000 | |
| 14.000 14.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | |
| 14.500 14.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | |
| >= 15.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | |
| Total | 3,295 | 584,491,650.76 | 100.000 | 1,961 | 477,892,987.74 | 100.000 | |

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Interest Rate Stratification (continued)

| Group 2 | | | | |
|---------------------------------|-----------------|------------------------------------|---------------------------|--|
| Current Interest Rate Range (%) | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) | |
| < 4.000 | 0 | 0.00 | 0.000 | |
| 4.000 4.499 | 0 | 0.00 | 0.000 | |
| 4.500 4.999 | 0 | 0.00 | 0.000 | |
| 5.000 5.499 | 0 | 0.00 | 0.000 | |
| 5.500 5.999 | 10 | 3,071,391.46 | 2.881 | |
| 6.000 6.499 | 33 | 8,970,614.61 | 8.415 | |
| 6.500 6.999 | 49 | 12,205,802.59 | 11.450 | |
| 7.000 7.499 | 35 | 7,729,408.52 | 7.251 | |
| 7.500 7.999 | 21 | 5,177,836.68 | 4.857 | |
| 8.000 8.499 | 7 | 659,567.73 | 0.619 | |
| 8.500 8.999 | 85 | 6,428,558.67 | 6.031 | |

| | | | | |
|-----------|--------|-------|----------------|---------|
| 9.000 | 9.499 | 159 | 9,343,000.62 | 8.765 |
| 9.500 | 9.999 | 220 | 16,304,482.25 | 15.295 |
| 10.000 | 10.499 | 125 | 7,854,625.33 | 7.368 |
| 10.500 | 10.999 | 226 | 12,367,137.25 | 11.602 |
| 11.000 | 11.499 | 197 | 10,256,727.14 | 9.622 |
| 11.500 | 11.999 | 94 | 4,959,797.56 | 4.653 |
| 12.000 | 12.499 | 53 | 1,026,417.27 | 0.963 |
| 12.500 | 12.999 | 15 | 185,751.84 | 0.174 |
| 13.000 | 13.499 | 4 | 51,763.49 | 0.049 |
| 13.500 | 13.999 | 1 | 5,780.01 | 0.005 |
| 14.000 | 14.499 | 0 | 0.00 | 0.000 |
| 14.500 | 14.999 | 0 | 0.00 | 0.000 |
| >= 15.000 | | 0 | 0.00 | 0.000 |
| | Total | 1,334 | 106,598,663.02 | 100.000 |

</TABLE>

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<CAPTION>

SUPPLEMENTAL REPORTING

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Distribution Date

The 25th day of any month, or if such 25th day is not a Business Day, the Business Day immediately following such 25th day, commencing in March 2006.

LIBOR Rate Adjustment Date

With respect to each Adjustable-Rate Mortgage Loan, the first day of the month in which the Mortgage Rate of such Mortgage Loan changes pursuant to the related Mortgage Note. The first Adjustment Date following the Cut-off Date as to each Adjustable-Rate Mortgage Loan is set forth in the Mortgage Loan Schedule.

Closing Date

February 27, 2006

Record Date

With respect to each Distribution Date and any Book-Entry Certificate, the Business Day immediately preceding such Distribution Date.

LIBOR Determination Date

With respect to any Distribution Date, the 15th day of the calendar month in which such Distribution Date occurs or, if such 15th day is not a Business Day, the Business Day immediately preceding such 15th day.

LIBOR Business Day

Any day other than a Saturday, a Sunday or a day on which banking or savings and loan institutions in the State of Arizona, the State of California, the State of New Jersey, the State of New York, the State of Florida, or in the cities in which the Corporate Trust Office of the Trustee or the Corporate Trust Office of the Trust Administrator is located, are the authorized or obligated by law or executive order to be closed.

Servicer Remittance Date

With respect to Wells and any Distribution Date, the 18th day of the calendar month in which such Distribution Date occurs or, if such 18th day is not a Business Day, the Business Day immediately following. With respect to JPMorgan and any Distribution Date, by 4:00 p.m. New York time on the 24th day of the month in which such Distribution Date occurs, and if not a Business Day, the preceding Business Day.

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