

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**
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FILER

Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR1

CIK: **1351907**

Type: **10-D** | Act: **34** | File No.: **333-127621-07** | Film No.: **061002970**

SIC: **6189** Asset-backed securities

Mailing Address
31 WEST 52ND STREET
NEW YORK NY 10019

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: 333-127621-07

Deutsche Alt-A Securities, Inc., Mortgage Loan Trust, Series 2006-AR1
(Exact name of issuing entity as specified in its charter)

Commission File Number of depositor: 333-127621

Deutsche Alt-A Securities Inc.
(Exact name of depositor as specified in its charter)

DB Structured Products, Inc.
(Exact name of sponsor as specified in its charter)

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

54-2191546
54-2191547
54-2191548
54-2191549
54-2197392
(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> |
| I-A1 | _____ | _____ | <u> X </u> | _____ |
| I-A2 | _____ | _____ | <u> X </u> | _____ |
| I-A3 | _____ | _____ | <u> X </u> | _____ |
| I-A4 | _____ | _____ | <u> X </u> | _____ |
| I-M1 | _____ | _____ | <u> X </u> | _____ |
| I-M2 | _____ | _____ | <u> X </u> | _____ |
| I-M3 | _____ | _____ | <u> X </u> | _____ |
| I-M4 | _____ | _____ | <u> X </u> | _____ |
| I-M5 | _____ | _____ | <u> X </u> | _____ |
| I-M6 | _____ | _____ | <u> X </u> | _____ |
| I-M7 | _____ | _____ | <u> X </u> | _____ |
| I-M8 | _____ | _____ | <u> X </u> | _____ |
| I-P1 | _____ | _____ | <u> X </u> | _____ |
| I-P2 | _____ | _____ | <u> X </u> | _____ |
| I-R | _____ | _____ | <u> X </u> | _____ |
| CE | _____ | _____ | <u> X </u> | _____ |
| II-A1 | _____ | _____ | <u> X </u> | _____ |
| II-A2 | _____ | _____ | <u> X </u> | _____ |
| III-A1 | _____ | _____ | <u> X </u> | _____ |
| III-A2 | _____ | _____ | <u> X </u> | _____ |
| IV-A1 | _____ | _____ | <u> X </u> | _____ |
| IV-A2 | _____ | _____ | <u> X </u> | _____ |
| V-A1 | _____ | _____ | <u> X </u> | _____ |

| | | | | |
|-------|-------|-------|---|-------|
| V-A2 | _____ | _____ | X | _____ |
| M | _____ | _____ | X | _____ |
| B-1 | _____ | _____ | X | _____ |
| B-2 | _____ | _____ | X | _____ |
| B-3 | _____ | _____ | X | _____ |
| B-4 | _____ | _____ | X | _____ |
| B-5 | _____ | _____ | X | _____ |
| II-P1 | _____ | _____ | X | _____ |
| II-P2 | _____ | _____ | X | _____ |
| AR | _____ | _____ | 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 Deutsche Alt-A Securities, Inc., Mortgage Loan Trust, Series 2006-AR1.

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 Deutsche Alt-A Securities, Inc., Mortgage Loan Trust, Series 2006-AR1, 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.

Deutsche Alt-A Securities, Inc., Mortgage Loan Trust, Series 2006-AR1
(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 Deutsche Alt-A Securities, Inc., Mortgage Loan Trust, Series 2006-AR1, relating to the July 25, 2006 distribution. |
| EX-99.1 | |

DEUTSCHE ALT-A SECURITIES INC
Mortgage Pass-Through Certificates

Distribution Date: 7/25/2006

DEUTSCHE ALT-A SECURITIES INC
Mortgage Pass-Through Certificates
Series 2006-AR1

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
7485 New Horizon Way
Frederick, MD 21703
www.ctslink.com
Telephone: (301) 815-6600
Fax: (301) 815-6660

<TABLE>
<CAPTION>

Certificateholder Distribution Summary

| Class | CUSIP | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution |
|--------|-------------|-------------------------------------|-------------------------------------|--------------------------|
| <s> | <c> | <c> | <c> | <c> |
| I-A1 | 251510LB7 | 5.43250% | 237,252,854.82 | 1,038,261.33 |
| I-A2 | 251510LC5 | 5.53250% | 74,533,000.00 | 332,173.91 |
| I-A3 | 251510LD3 | 5.65250% | 133,184,000.00 | 606,440.40 |
| I-A4 | 251510LE1 | 5.62250% | 49,440,902.46 | 223,929.52 |
| I-M1 | 251510LP6 | 5.73250% | 8,313,000.00 | 38,388.16 |
| I-M2 | 251510LQ4 | 5.75250% | 8,005,000.00 | 37,094.84 |
| I-M3 | 251510LR2 | 5.77250% | 4,619,000.00 | 21,478.67 |
| I-M4 | 251510LS0 | 5.90250% | 4,003,000.00 | 19,033.43 |
| I-M5 | 251510LT8 | 5.95250% | 3,079,000.00 | 14,764.02 |
| I-M6 | 251510LU5 | 6.04250% | 3,079,000.00 | 14,987.25 |
| I-M7 | 251510LV3 | 6.57250% | 3,079,000.00 | 16,301.81 |
| I-M8 | 251510LW1 | 8.32250% | 6,774,000.00 | 45,414.50 |
| I-P1 | 111348017 | 0.00000% | 100.00 | 37,490.45 |
| I-P2 | 111348025 | 0.00000% | 100.00 | 0.00 |
| 1-R | DEUTSC06AR1 | 6.20258% | 0.00 | 0.00 |
| CE | 111348009 | 0.00000% | 4,310,627.94 | 532,978.37 |
| II-A1 | 251510LF8 | 5.50402% | 56,138,645.16 | 257,490.12 |
| II-A2 | 251510LG6 | 5.50402% | 6,237,207.61 | 28,608.09 |
| III-A1 | 251510LH4 | 5.56631% | 160,414,331.01 | 744,096.21 |
| III-A2 | 251510LJ0 | 5.56631% | 17,823,284.05 | 82,674.90 |
| IV-A1 | 251510LK7 | 5.33106% | 82,599,496.42 | 366,952.15 |
| IV-A2 | 251510LL5 | 5.33106% | 9,177,503.28 | 40,771.49 |
| V-A1 | 251510LM3 | 5.84173% | 32,227,032.69 | 156,884.61 |
| V-A2 | 251510LN1 | 5.84173% | 3,581,001.00 | 17,432.69 |
| M | 251510LX9 | 5.52387% | 10,333,571.86 | 47,567.77 |
| B-1 | 251510LY7 | 5.52387% | 4,458,363.73 | 20,522.86 |
| B-2 | 251510LZ4 | 5.52387% | 2,836,686.38 | 13,057.91 |
| B-3 | 251510MA8 | 5.52387% | 2,432,016.43 | 11,195.12 |
| B-4 | 251510MB6 | 5.52387% | 1,823,512.73 | 8,394.04 |
| B-5 | 251510MC4 | 5.52387% | 1,418,193.31 | 6,528.27 |
| II-P1 | 111348033 | 0.00000% | 100.00 | 2,820.00 |
| II-P2 | 111348041 | 0.00000% | 100.00 | 0.00 |
| AR | DEUTSC06ARA | 5.51313% | 0.00 | 0.00 |
| Totals | | | 931,173,630.88 | 4,783,732.89 |

<TABLE>
<CAPTION>

Certificateholder Distribution Summary (continued)

| Class | Principal Distribution | Current Realized Loss | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses |
|-------|---------------------------|-----------------------------|----------------------------------|-----------------------|----------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| I-A1 | 18,978,804.96 | 0.00 | 218,274,049.85 | 20,017,066.29 | 0.00 |
| I-A2 | 0.00 | 0.00 | 74,533,000.00 | 332,173.91 | 0.00 |
| I-A3 | 0.00 | 0.00 | 133,184,000.00 | 606,440.40 | 0.00 |
| I-A4 | 2,108,747.90 | 0.00 | 47,332,154.56 | 2,332,677.42 | 0.00 |
| I-M1 | 0.00 | 0.00 | 8,313,000.00 | 38,388.16 | 0.00 |

| | | | | | |
|--------|---------------|------|----------------|---------------|------|
| I-M2 | 0.00 | 0.00 | 8,005,000.00 | 37,094.84 | 0.00 |
| I-M3 | 0.00 | 0.00 | 4,619,000.00 | 21,478.67 | 0.00 |
| I-M4 | 0.00 | 0.00 | 4,003,000.00 | 19,033.43 | 0.00 |
| I-M5 | 0.00 | 0.00 | 3,079,000.00 | 14,764.02 | 0.00 |
| I-M6 | 0.00 | 0.00 | 3,079,000.00 | 14,987.25 | 0.00 |
| I-M7 | 0.00 | 0.00 | 3,079,000.00 | 16,301.81 | 0.00 |
| I-M8 | 0.00 | 0.00 | 6,774,000.00 | 45,414.50 | 0.00 |
| I-P1 | 0.00 | 0.00 | 100.00 | 37,490.45 | 0.00 |
| I-P2 | 0.00 | 0.00 | 100.00 | 0.00 | 0.00 |
| 1-R | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CE | 0.00 | 0.00 | 4,310,627.94 | 532,978.37 | 0.00 |
| II-A1 | 10,950.41 | 0.00 | 56,127,694.75 | 268,440.53 | 0.00 |
| II-A2 | 1,216.63 | 0.00 | 6,235,990.98 | 29,824.72 | 0.00 |
| III-A1 | 2,074,120.96 | 0.00 | 158,340,210.05 | 2,818,217.17 | 0.00 |
| III-A2 | 230,451.03 | 0.00 | 17,592,833.03 | 313,125.93 | 0.00 |
| IV-A1 | 877,416.39 | 0.00 | 81,722,080.03 | 1,244,368.54 | 0.00 |
| IV-A2 | 97,488.39 | 0.00 | 9,080,014.89 | 138,259.88 | 0.00 |
| V-A1 | 10,365.30 | 0.00 | 32,216,667.39 | 167,249.91 | 0.00 |
| V-A2 | 1,151.77 | 0.00 | 3,579,849.22 | 18,584.46 | 0.00 |
| M | 1,692.43 | 0.00 | 10,331,879.43 | 49,260.20 | 0.00 |
| B-1 | 730.19 | 0.00 | 4,457,633.53 | 21,253.05 | 0.00 |
| B-2 | 464.59 | 0.00 | 2,836,221.79 | 13,522.50 | 0.00 |
| B-3 | 398.32 | 0.00 | 2,431,618.11 | 11,593.44 | 0.00 |
| B-4 | 298.66 | 0.00 | 1,823,214.07 | 8,692.70 | 0.00 |
| B-5 | 232.27 | 0.00 | 1,417,961.04 | 6,760.54 | 0.00 |
| II-P1 | 0.00 | 0.00 | 100.00 | 2,820.00 | 0.00 |
| II-P2 | 0.00 | 0.00 | 100.00 | 0.00 | 0.00 |
| AR | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals | 24,394,530.20 | 0.00 | 906,779,100.66 | 29,178,263.09 | 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> | |
| I-A1 | 305,771,000.00 | 237,252,854.82 | 0.00 | 18,978,804.96 | 0.00 | 0.00 |
| I-A2 | 74,533,000.00 | 74,533,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| I-A3 | 133,184,000.00 | 133,184,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| I-A4 | 57,054,000.00 | 49,440,902.46 | 0.00 | 2,108,747.90 | 0.00 | 0.00 |
| I-M1 | 8,313,000.00 | 8,313,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| I-M2 | 8,005,000.00 | 8,005,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| I-M3 | 4,619,000.00 | 4,619,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| I-M4 | 4,003,000.00 | 4,003,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| I-M5 | 3,079,000.00 | 3,079,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| I-M6 | 3,079,000.00 | 3,079,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| I-M7 | 3,079,000.00 | 3,079,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| I-M8 | 6,774,000.00 | 6,774,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| I-P1 | 100.00 | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| I-P2 | 100.00 | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1-R | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CE | 4,310,890.95 | 4,310,627.94 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-A1 | 59,458,000.00 | 56,138,645.16 | 6,456.95 | 4,493.46 | 0.00 | 0.00 |
| II-A2 | 6,606,000.00 | 6,237,207.61 | 717.39 | 499.24 | 0.00 | 0.00 |
| III-A1 | 167,990,000.00 | 160,414,331.01 | 15,241.20 | 2,058,879.76 | 0.00 | 0.00 |
| III-A2 | 18,665,000.00 | 17,823,284.05 | 1,693.42 | 228,757.61 | 0.00 | 0.00 |
| IV-A1 | 83,990,000.00 | 82,599,496.42 | 25,162.93 | 852,253.46 | 0.00 | 0.00 |
| IV-A2 | 9,332,000.00 | 9,177,503.28 | 2,795.81 | 94,692.57 | 0.00 | 0.00 |
| V-A1 | 32,614,000.00 | 32,227,032.69 | 7,881.51 | 2,483.80 | 0.00 | 0.00 |
| V-A2 | 3,624,000.00 | 3,581,001.00 | 875.78 | 275.99 | 0.00 | 0.00 |
| M | 10,342,000.00 | 10,333,571.86 | 1,692.43 | 0.00 | 0.00 | 0.00 |
| B-1 | 4,462,000.00 | 4,458,363.73 | 730.19 | 0.00 | 0.00 | 0.00 |
| B-2 | 2,839,000.00 | 2,836,686.38 | 464.59 | 0.00 | 0.00 | 0.00 |
| B-3 | 2,434,000.00 | 2,432,016.43 | 398.32 | 0.00 | 0.00 | 0.00 |
| B-4 | 1,825,000.00 | 1,823,512.73 | 298.66 | 0.00 | 0.00 | 0.00 |
| B-5 | 1,419,350.00 | 1,418,193.31 | 232.27 | 0.00 | 0.00 | 0.00 |
| II-P1 | 100.00 | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-P2 | 100.00 | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| | | | | | | |
|--------|------------------|----------------|-----------|---------------|------|------|
| AR | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals | 1,021,404,840.95 | 931,173,630.88 | 64,641.45 | 24,329,888.75 | 0.00 | 0.00 |

<TABLE>
<CAPTION>

Principal Distribution Statement (continued)

| Class | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|--------|---------------------------------|----------------------------------|-------------------------------------|------------------------------------|
| <s> | <c> | <c> | <c> | <c> |
| I-A1 | 18,978,804.96 | 218,274,049.85 | 0.71384811 | 18,978,804.96 |
| I-A2 | 0.00 | 74,533,000.00 | 1.00000000 | 0.00 |
| I-A3 | 0.00 | 133,184,000.00 | 1.00000000 | 0.00 |
| I-A4 | 2,108,747.90 | 47,332,154.56 | 0.82960274 | 2,108,747.90 |
| I-M1 | 0.00 | 8,313,000.00 | 1.00000000 | 0.00 |
| I-M2 | 0.00 | 8,005,000.00 | 1.00000000 | 0.00 |
| I-M3 | 0.00 | 4,619,000.00 | 1.00000000 | 0.00 |
| I-M4 | 0.00 | 4,003,000.00 | 1.00000000 | 0.00 |
| I-M5 | 0.00 | 3,079,000.00 | 1.00000000 | 0.00 |
| I-M6 | 0.00 | 3,079,000.00 | 1.00000000 | 0.00 |
| I-M7 | 0.00 | 3,079,000.00 | 1.00000000 | 0.00 |
| I-M8 | 0.00 | 6,774,000.00 | 1.00000000 | 0.00 |
| I-P1 | 0.00 | 100.00 | 1.00000000 | 0.00 |
| I-P2 | 0.00 | 100.00 | 1.00000000 | 0.00 |
| 1-R | 0.00 | 0.00 | 0.00000000 | 0.00 |
| CE | 0.00 | 4,310,627.94 | 0.99993899 | 0.00 |
| II-A1 | 10,950.41 | 56,127,694.75 | 0.94398895 | 10,950.41 |
| II-A2 | 1,216.63 | 6,235,990.98 | 0.94398895 | 1,216.63 |
| III-A1 | 2,074,120.96 | 158,340,210.05 | 0.94255735 | 2,074,120.96 |
| III-A2 | 230,451.03 | 17,592,833.03 | 0.94255735 | 230,451.03 |
| IV-A1 | 877,416.39 | 81,722,080.03 | 0.97299774 | 877,416.39 |
| IV-A2 | 97,488.39 | 9,080,014.89 | 0.97299774 | 97,488.39 |
| V-A1 | 10,365.30 | 32,216,667.39 | 0.98781712 | 10,365.30 |
| V-A2 | 1,151.77 | 3,579,849.22 | 0.98781711 | 1,151.77 |
| M | 1,692.43 | 10,331,879.43 | 0.99902141 | 1,692.43 |
| B-1 | 730.19 | 4,457,633.53 | 0.99902141 | 730.19 |
| B-2 | 464.59 | 2,836,221.79 | 0.99902141 | 464.59 |
| B-3 | 398.32 | 2,431,618.11 | 0.99902141 | 398.32 |
| B-4 | 298.66 | 1,823,214.07 | 0.99902141 | 298.66 |
| B-5 | 232.27 | 1,417,961.04 | 0.99902141 | 232.27 |
| II-P1 | 0.00 | 100.00 | 1.00000000 | 0.00 |
| II-P2 | 0.00 | 100.00 | 1.00000000 | 0.00 |
| AR | 0.00 | 0.00 | 0.00000000 | 0.00 |
| Totals | 24,394,530.20 | 906,779,100.66 | 0.88777639 | 24,394,530.20 |

</TABLE>

<TABLE>
<CAPTION>

Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | UnScheduled Principal Distribution | Accretion |
|--------|----------------------------|-------------------------------------|--|--|------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| I-A1 | 305,771,000.00 | 775.91679662 | 0.00000000 | 62.06868853 | 0.00000000 |
| I-A2 | 74,533,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| I-A3 | 133,184,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| I-A4 | 57,054,000.00 | 866.56329898 | 0.00000000 | 36.96056192 | 0.00000000 |
| I-M1 | 8,313,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| I-M2 | 8,005,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| I-M3 | 4,619,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| I-M4 | 4,003,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| I-M5 | 3,079,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| I-M6 | 3,079,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| I-M7 | 3,079,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| I-M8 | 6,774,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| I-P1 | 100.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| I-P2 | 100.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| 1-R | 100.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| CE | 4,310,890.95 | 999.93898941 | 0.00000000 | 0.00000000 | 0.00000000 |
| II-A1 | 59,458,000.00 | 944.17311649 | 0.10859682 | 0.07557368 | 0.00000000 |
| II-A2 | 6,606,000.00 | 944.17311686 | 0.10859673 | 0.07557372 | 0.00000000 |
| III-A1 | 167,990,000.00 | 954.90404792 | 0.09072683 | 12.25596619 | 0.00000000 |
| III-A2 | 18,665,000.00 | 954.90404768 | 0.09072703 | 12.25596625 | 0.00000000 |
| IV-A1 | 83,990,000.00 | 983.44441505 | 0.29959436 | 10.14708251 | 0.00000000 |
| IV-A2 | 9,332,000.00 | 983.44441492 | 0.29959387 | 10.14708208 | 0.00000000 |

| | | | | | |
|-------|---------------|---------------|------------|------------|------------|
| V-A1 | 32,614,000.00 | 988.13493254 | 0.24166033 | 0.07615748 | 0.00000000 |
| V-A2 | 3,624,000.00 | 988.13493377 | 0.24166115 | 0.07615618 | 0.00000000 |
| M | 10,342,000.00 | 999.18505705 | 0.16364630 | 0.00000000 | 0.00000000 |
| B-1 | 4,462,000.00 | 999.18505827 | 0.16364635 | 0.00000000 | 0.00000000 |
| B-2 | 2,839,000.00 | 999.18505812 | 0.16364565 | 0.00000000 | 0.00000000 |
| B-3 | 2,434,000.00 | 999.18505752 | 0.16364832 | 0.00000000 | 0.00000000 |
| B-4 | 1,825,000.00 | 999.18505753 | 0.16364932 | 0.00000000 | 0.00000000 |
| B-5 | 1,419,350.00 | 999.18505654 | 0.16364533 | 0.00000000 | 0.00000000 |
| II-P1 | 100.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| II-P2 | 100.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| AR | 100.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |

</TABLE>

<TABLE>
<CAPTION>

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> | <c> |
| I-A1 | 0.00000000 | 62.06868853 | 713.84810806 | 0.71384811 | 62.06868853 |
| I-A2 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| I-A3 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| I-A4 | 0.00000000 | 36.96056192 | 829.60273706 | 0.82960274 | 36.96056192 |
| I-M1 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| I-M2 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| I-M3 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| I-M4 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| I-M5 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| I-M6 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| I-M7 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| I-M8 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| I-P1 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| I-P2 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| 1-R | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| CE | 0.00000000 | 0.00000000 | 999.93898941 | 0.99993899 | 0.00000000 |
| II-A1 | 0.00000000 | 0.18417051 | 943.98894598 | 0.94398895 | 0.18417051 |
| II-A2 | 0.00000000 | 0.18417045 | 943.98894641 | 0.94398895 | 0.18417045 |
| III-A1 | 0.00000000 | 12.34669302 | 942.55735490 | 0.94255735 | 12.34669302 |
| III-A2 | 0.00000000 | 12.34669328 | 942.55735494 | 0.94255735 | 12.34669328 |
| IV-A1 | 0.00000000 | 10.44667687 | 972.99773818 | 0.97299774 | 10.44667687 |
| IV-A2 | 0.00000000 | 10.44667703 | 972.99773789 | 0.97299774 | 10.44667703 |
| V-A1 | 0.00000000 | 0.31781750 | 987.81711504 | 0.98781712 | 0.31781750 |
| V-A2 | 0.00000000 | 0.31781733 | 987.81711369 | 0.98781711 | 0.31781733 |
| M | 0.00000000 | 0.16364630 | 999.02141075 | 0.99902141 | 0.16364630 |
| B-1 | 0.00000000 | 0.16364635 | 999.02140968 | 0.99902141 | 0.16364635 |
| B-2 | 0.00000000 | 0.16364565 | 999.02141247 | 0.99902141 | 0.16364565 |
| B-3 | 0.00000000 | 0.16364832 | 999.02140920 | 0.99902141 | 0.16364832 |
| B-4 | 0.00000000 | 0.16364932 | 999.02140822 | 0.99902141 | 0.16364932 |
| B-5 | 0.00000000 | 0.16364533 | 999.02141121 | 0.99902141 | 0.16364533 |
| II-P1 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| II-P2 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| AR | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |

<FN>

NOTE: Note: All classes per \$1,000 denomination.

</FN>
</TABLE>

<TABLE>
<CAPTION>

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> | <c> |
| I-A1 | 06/26/06 - 07/24/06 | 29 | 5.43250% | 237,252,854.82 | 1,038,261.33 | 0.00 |
| I-A2 | 06/26/06 - 07/24/06 | 29 | 5.53250% | 74,533,000.00 | 332,173.91 | 0.00 |
| I-A3 | 06/26/06 - 07/24/06 | 29 | 5.65250% | 133,184,000.00 | 606,440.40 | 0.00 |
| I-A4 | 06/26/06 - 07/24/06 | 29 | 5.62250% | 49,440,902.46 | 223,929.52 | 0.00 |
| I-M1 | 06/26/06 - 07/24/06 | 29 | 5.73250% | 8,313,000.00 | 38,388.16 | 0.00 |
| I-M2 | 06/26/06 - 07/24/06 | 29 | 5.75250% | 8,005,000.00 | 37,094.84 | 0.00 |
| I-M3 | 06/26/06 - 07/24/06 | 29 | 5.77250% | 4,619,000.00 | 21,478.67 | 0.00 |
| I-M4 | 06/26/06 - 07/24/06 | 29 | 5.90250% | 4,003,000.00 | 19,033.43 | 0.00 |
| I-M5 | 06/26/06 - 07/24/06 | 29 | 5.95250% | 3,079,000.00 | 14,764.02 | 0.00 |
| I-M6 | 06/26/06 - 07/24/06 | 29 | 6.04250% | 3,079,000.00 | 14,987.25 | 0.00 |

| | | | | | | |
|--------|---------------------|-----|----------|----------------|--------------|-----------|
| I-M7 | 06/26/06 - 07/24/06 | 29 | 6.57250% | 3,079,000.00 | 16,301.81 | 170.75 |
| I-M8 | 06/26/06 - 07/24/06 | 29 | 8.32250% | 6,774,000.00 | 45,414.50 | 9,925.11 |
| I-P1 | N/A | N/A | 0.00000% | 100.00 | 0.00 | 0.00 |
| I-P2 | N/A | N/A | 0.00000% | 100.00 | 0.00 | 0.00 |
| 1-R | N/A | N/A | 6.20258% | 0.00 | 0.00 | 0.00 |
| CE | N/A | N/A | 0.00000% | 539,672,785.21 | 0.00 | 0.00 |
| II-A1 | 06/01/06 - 06/30/06 | 30 | 5.50402% | 56,138,645.16 | 257,490.12 | 0.00 |
| II-A2 | 06/01/06 - 06/30/06 | 30 | 5.50402% | 6,237,207.61 | 28,608.09 | 0.00 |
| III-A1 | 06/01/06 - 06/30/06 | 30 | 5.56631% | 160,414,331.01 | 744,096.21 | 0.00 |
| III-A2 | 06/01/06 - 06/30/06 | 30 | 5.56631% | 17,823,284.05 | 82,674.90 | 0.00 |
| IV-A1 | 06/01/06 - 06/30/06 | 30 | 5.33106% | 82,599,496.42 | 366,952.15 | 0.00 |
| IV-A2 | 06/01/06 - 06/30/06 | 30 | 5.33106% | 9,177,503.28 | 40,771.49 | 0.00 |
| V-A1 | 06/01/06 - 06/30/06 | 30 | 5.84173% | 32,227,032.69 | 156,884.61 | 0.00 |
| V-A2 | 06/01/06 - 06/30/06 | 30 | 5.84173% | 3,581,001.00 | 17,432.69 | 0.00 |
| M | 06/01/06 - 06/30/06 | 30 | 5.52387% | 10,333,571.86 | 47,567.77 | 0.00 |
| B-1 | 06/01/06 - 06/30/06 | 30 | 5.52387% | 4,458,363.73 | 20,522.86 | 0.00 |
| B-2 | 06/01/06 - 06/30/06 | 30 | 5.52387% | 2,836,686.38 | 13,057.91 | 0.00 |
| B-3 | 06/01/06 - 06/30/06 | 30 | 5.52387% | 2,432,016.43 | 11,195.12 | 0.00 |
| B-4 | 06/01/06 - 06/30/06 | 30 | 5.52387% | 1,823,512.73 | 8,394.04 | 0.00 |
| B-5 | 06/01/06 - 06/30/06 | 30 | 5.52387% | 1,418,193.31 | 6,528.27 | 0.00 |
| II-P1 | N/A | N/A | 0.00000% | 100.00 | 0.00 | 0.00 |
| II-P2 | N/A | N/A | 0.00000% | 100.00 | 0.00 | 0.00 |
| AR | N/A | N/A | 5.51313% | 0.00 | 0.00 | 0.00 |
| Totals | | | | | 4,210,444.07 | 10,095.86 |

</TABLE>

<TABLE>
<CAPTION>

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> | <c> |
| I-A1 | 0.00 | 0.00 | 1,038,261.33 | 0.00 | 218,274,049.85 |
| I-A2 | 0.00 | 0.00 | 332,173.91 | 0.00 | 74,533,000.00 |
| I-A3 | 0.00 | 0.00 | 606,440.40 | 0.00 | 133,184,000.00 |
| I-A4 | 0.00 | 0.00 | 223,929.52 | 0.00 | 47,332,154.56 |
| I-M1 | 0.00 | 0.00 | 38,388.16 | 0.00 | 8,313,000.00 |
| I-M2 | 0.00 | 0.00 | 37,094.84 | 0.00 | 8,005,000.00 |
| I-M3 | 0.00 | 0.00 | 21,478.67 | 0.00 | 4,619,000.00 |
| I-M4 | 0.00 | 0.00 | 19,033.43 | 0.00 | 4,003,000.00 |
| I-M5 | 0.00 | 0.00 | 14,764.02 | 0.00 | 3,079,000.00 |
| I-M6 | 0.00 | 0.00 | 14,987.25 | 0.00 | 3,079,000.00 |
| I-M7 | 170.75 | 0.00 | 16,301.81 | 0.00 | 3,079,000.00 |
| I-M8 | 9,925.11 | 0.00 | 45,414.50 | 0.00 | 6,774,000.00 |
| I-P1 | 0.00 | 0.00 | 37,490.45 | 0.00 | 100.00 |
| I-P2 | 0.00 | 0.00 | 0.00 | 0.00 | 100.00 |
| 1-R | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CE | 0.00 | 0.00 | 532,978.37 | 0.00 | 518,585,232.35 |
| II-A1 | 0.00 | 0.00 | 257,490.12 | 0.00 | 56,127,694.75 |
| II-A2 | 0.00 | 0.00 | 28,608.09 | 0.00 | 6,235,990.98 |
| III-A1 | 0.00 | 0.00 | 744,096.21 | 0.00 | 158,340,210.05 |
| III-A2 | 0.00 | 0.00 | 82,674.90 | 0.00 | 17,592,833.03 |
| IV-A1 | 0.00 | 0.00 | 366,952.15 | 0.00 | 81,722,080.03 |
| IV-A2 | 0.00 | 0.00 | 40,771.49 | 0.00 | 9,080,014.89 |
| V-A1 | 0.00 | 0.00 | 156,884.61 | 0.00 | 32,216,667.39 |
| V-A2 | 0.00 | 0.00 | 17,432.69 | 0.00 | 3,579,849.22 |
| M | 0.00 | 0.00 | 47,567.77 | 0.00 | 10,331,879.43 |
| B-1 | 0.00 | 0.00 | 20,522.86 | 0.00 | 4,457,633.53 |
| B-2 | 0.00 | 0.00 | 13,057.91 | 0.00 | 2,836,221.79 |
| B-3 | 0.00 | 0.00 | 11,195.12 | 0.00 | 2,431,618.11 |
| B-4 | 0.00 | 0.00 | 8,394.04 | 0.00 | 1,823,214.07 |
| B-5 | 0.00 | 0.00 | 6,528.27 | 0.00 | 1,417,961.04 |
| II-P1 | 0.00 | 0.00 | 2,820.00 | 0.00 | 100.00 |
| II-P2 | 0.00 | 0.00 | 0.00 | 0.00 | 100.00 |
| AR | 0.00 | 0.00 | 0.00 | 0.46 | 0.00 |
| Totals | 10,095.86 | 0.00 | 4,783,732.89 | 0.46 | |

<FN>

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

</FN>

</TABLE>

<TABLE>
<CAPTION>

Interest Distribution Factors Statement

| Class | Original | Current | Beginning | Current | Payment of |
|-------|----------|---------|-----------|---------|------------|
|-------|----------|---------|-----------|---------|------------|

| | Face Amount | Certificate Rate | Certificate/ Notional Balance | Accrued Interest | Unpaid Interest Shortfall (1) |
|--------|----------------|------------------|-------------------------------|------------------|-------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| I-A1 | 305,771,000.00 | 5.43250% | 775.91679662 | 3.39555200 | 0.00000000 |
| I-A2 | 74,533,000.00 | 5.53250% | 1000.00000000 | 4.45673608 | 0.00000000 |
| I-A3 | 133,184,000.00 | 5.65250% | 1000.00000000 | 4.55340281 | 0.00000000 |
| I-A4 | 57,054,000.00 | 5.62250% | 866.56329898 | 3.92486977 | 0.00000000 |
| I-M1 | 8,313,000.00 | 5.73250% | 1000.00000000 | 4.61784675 | 0.00000000 |
| I-M2 | 8,005,000.00 | 5.75250% | 1000.00000000 | 4.63395878 | 0.00000000 |
| I-M3 | 4,619,000.00 | 5.77250% | 1000.00000000 | 4.65006928 | 0.00000000 |
| I-M4 | 4,003,000.00 | 5.90250% | 1000.00000000 | 4.75479141 | 0.00000000 |
| I-M5 | 3,079,000.00 | 5.95250% | 1000.00000000 | 4.79506983 | 0.00000000 |
| I-M6 | 3,079,000.00 | 6.04250% | 1000.00000000 | 4.86757064 | 0.00000000 |
| I-M7 | 3,079,000.00 | 6.57250% | 1000.00000000 | 5.29451445 | 0.05545632 |
| I-M8 | 6,774,000.00 | 8.32250% | 1000.00000000 | 6.70423679 | 1.46517715 |
| I-P1 | 100.00 | 0.00000% | 1000.00000000 | 0.00000000 | 0.00000000 |
| I-P2 | 100.00 | 0.00000% | 1000.00000000 | 0.00000000 | 0.00000000 |
| 1-R | 100.00 | 6.20258% | 0.00000000 | 0.00000000 | 0.00000000 |
| CE | 4,310,890.95 | 0.00000% | 125188.22477057 | 0.00000000 | 0.00000000 |
| II-A1 | 59,458,000.00 | 5.50402% | 944.17311649 | 4.33062195 | 0.00000000 |
| II-A2 | 6,606,000.00 | 5.50402% | 944.17311686 | 4.33062216 | 0.00000000 |
| III-A1 | 167,990,000.00 | 5.56631% | 954.90404792 | 4.42940776 | 0.00000000 |
| III-A2 | 18,665,000.00 | 5.56631% | 954.90404768 | 4.42940798 | 0.00000000 |
| IV-A1 | 83,990,000.00 | 5.33106% | 983.44441505 | 4.36899810 | 0.00000000 |
| IV-A2 | 9,332,000.00 | 5.33106% | 983.44441492 | 4.36899807 | 0.00000000 |
| V-A1 | 32,614,000.00 | 5.84173% | 988.13493254 | 4.81034556 | 0.00000000 |
| V-A2 | 3,624,000.00 | 5.84173% | 988.13493377 | 4.81034492 | 0.00000000 |
| M | 10,342,000.00 | 5.52387% | 999.18505705 | 4.59947496 | 0.00000000 |
| B-1 | 4,462,000.00 | 5.52387% | 999.18505827 | 4.59947557 | 0.00000000 |
| B-2 | 2,839,000.00 | 5.52387% | 999.18505812 | 4.59947517 | 0.00000000 |
| B-3 | 2,434,000.00 | 5.52387% | 999.18505752 | 4.59947412 | 0.00000000 |
| B-4 | 1,825,000.00 | 5.52387% | 999.18505753 | 4.59947397 | 0.00000000 |
| B-5 | 1,419,350.00 | 5.52387% | 999.18505654 | 4.59947863 | 0.00000000 |
| II-P1 | 100.00 | 0.00000% | 1000.00000000 | 0.00000000 | 0.00000000 |
| II-P2 | 100.00 | 0.00000% | 1000.00000000 | 0.00000000 | 0.00000000 |
| AR | 100.00 | 5.51313% | 0.00000000 | 0.00000000 | 0.00000000 |

</TABLE>
<TABLE>
<CAPTION>

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> | <c> |
| I-A1 | 0.00000000 | 0.00000000 | 3.39555200 | 0.00000000 | 713.84810806 |
| I-A2 | 0.00000000 | 0.00000000 | 4.45673608 | 0.00000000 | 1000.00000000 |
| I-A3 | 0.00000000 | 0.00000000 | 4.55340281 | 0.00000000 | 1000.00000000 |
| I-A4 | 0.00000000 | 0.00000000 | 3.92486977 | 0.00000000 | 829.60273706 |
| I-M1 | 0.00000000 | 0.00000000 | 4.61784675 | 0.00000000 | 1000.00000000 |
| I-M2 | 0.00000000 | 0.00000000 | 4.63395878 | 0.00000000 | 1000.00000000 |
| I-M3 | 0.00000000 | 0.00000000 | 4.65006928 | 0.00000000 | 1000.00000000 |
| I-M4 | 0.00000000 | 0.00000000 | 4.75479141 | 0.00000000 | 1000.00000000 |
| I-M5 | 0.00000000 | 0.00000000 | 4.79506983 | 0.00000000 | 1000.00000000 |
| I-M6 | 0.00000000 | 0.00000000 | 4.86757064 | 0.00000000 | 1000.00000000 |
| I-M7 | 0.05545632 | 0.00000000 | 5.29451445 | 0.00000000 | 1000.00000000 |
| I-M8 | 1.46517715 | 0.00000000 | 6.70423679 | 0.00000000 | 1000.00000000 |
| I-P1 | 0.00000000 | 0.00000000 | 374904.50000000 | 0.00000000 | 1000.00000000 |
| I-P2 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 |
| 1-R | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| CE | 0.00000000 | 0.00000000 | 123.63531720 | 0.00000000 | 120296.53228644 |
| II-A1 | 0.00000000 | 0.00000000 | 4.33062195 | 0.00000000 | 943.98894598 |
| II-A2 | 0.00000000 | 0.00000000 | 4.33062216 | 0.00000000 | 943.98894641 |
| III-A1 | 0.00000000 | 0.00000000 | 4.42940776 | 0.00000000 | 942.55735490 |
| III-A2 | 0.00000000 | 0.00000000 | 4.42940798 | 0.00000000 | 942.55735494 |
| IV-A1 | 0.00000000 | 0.00000000 | 4.36899810 | 0.00000000 | 972.99773818 |
| IV-A2 | 0.00000000 | 0.00000000 | 4.36899807 | 0.00000000 | 972.99773789 |
| V-A1 | 0.00000000 | 0.00000000 | 4.81034556 | 0.00000000 | 987.81711504 |
| V-A2 | 0.00000000 | 0.00000000 | 4.81034492 | 0.00000000 | 987.81711369 |
| M | 0.00000000 | 0.00000000 | 4.59947496 | 0.00000000 | 999.02141075 |
| B-1 | 0.00000000 | 0.00000000 | 4.59947557 | 0.00000000 | 999.02140968 |
| B-2 | 0.00000000 | 0.00000000 | 4.59947517 | 0.00000000 | 999.02141247 |
| B-3 | 0.00000000 | 0.00000000 | 4.59947412 | 0.00000000 | 999.02140920 |
| B-4 | 0.00000000 | 0.00000000 | 4.59947397 | 0.00000000 | 999.02140822 |
| B-5 | 0.00000000 | 0.00000000 | 4.59947863 | 0.00000000 | 999.02141121 |
| II-P1 | 0.00000000 | 0.00000000 | 28200.00000000 | 0.00000000 | 1000.00000000 |
| II-P2 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 |
| AR | 0.00000000 | 0.00000000 | 0.00000000 | 460.00000000 | 0.00000000 |

<FN>

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

NOTE: Note: All classes per \$1,000 denomination.

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</TABLE>

<TABLE>

<CAPTION>

CERTIFICATEHOLDER ACCOUNT STATEMENT

CERTIFICATE ACCOUNT

| | | |
|---|---------------|---------------|
| <s> | <c> | |
| Beginning Balance | | 0.00 |
| Deposits | | |
| Payments of Interest and Principal | 29,196,580.99 | |
| Reserve Funds and Credit Enhancements | 0.00 | |
| Proceeds from Repurchased Loans | 0.00 | |
| Servicer Advances | 255,178.22 | |
| Gains & Subsequent Recoveries (Realized Losses) | 0.00 | |
| Prepayment Penalties | 40,310.45 | |
| Swap/Cap Payments | 113,861.50 | |
| Total Deposits | | 29,605,931.16 |
| Withdrawals | | |
| Swap Payments | | 0.00 |
| Reserve Funds and Credit Enhancements | | 0.00 |
| Reimbursement for Servicer Advances | 147,139.16 | |
| Total Administration Fees | 280,528.91 | |
| Payment of Interest and Principal | 29,178,263.09 | |
| Total Withdrawals (Pool Distribution Amount) | | 29,605,931.16 |
| Ending Balance | | 0.00 |

<FN>

Servicer Advances are calculated as delinquent scheduled principal and interest.

</FN>

</TABLE>

<TABLE>

<CAPTION>

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

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

</TABLE>

<TABLE>

<CAPTION>

ADMINISTRATION FEES

| | | |
|---|------------|------------|
| <s> | <c> | |
| Gross Servicing Fee* | 263,541.79 | |
| Lender Paid Mortgage Insurance | 16,987.12 | |
| Supported Prepayment/Curtailment Interest Shortfall | | 0.00 |
| Total Administration Fees | | 280,528.91 |

<FN>

*Servicer Payees include: COUNTRYWIDE HOME LOANS INC.; FRANKLIN BANK; GMAC MTG CORP; GREENPOINT MTG FUNDING, INC; INDYMAC; NATIONAL CITY MTG CO; RESIDENTIAL FUNDING CORP; WELLS FARGO BANK, N.A.

</FN>

</TABLE>

<TABLE>

<CAPTION>

Reserve and Guaranty Funds

| Account Name | Beginning Balance | Current Withdrawals | Current Deposits | Ending Balance |
|-------------------------|-------------------|---------------------|------------------|----------------|
| Group 1 Reserve Account | 1,000.00 | 10,095.86 | 10,095.86 | 1,000.00 |

<CAPTION>

Hedge Funds

| Account Name | Funds In (A) | Funds Out (B) | Net Amount (A - B) |
|--|------------------|------------------|--------------------|
| <s> Supplemental Interest Trust (DBAG) | <c> 2,274,319.93 | <c> 2,160,458.43 | <c> 113,861.50 |

</TABLE>
<TABLE>
<CAPTION>

COLLATERAL STATEMENT

| <S> | <C> |
|---|----------------|
| Collateral Description | Mixed ARM |
| Weighted Average Gross Coupon | 6.327614% |
| Weighted Average Net Coupon | 5.966096% |
| Weighted Average Pass-Through Rate | 5.966096% |
| Weighted Average Remaining Term | 351 |
| Beginning Scheduled Collateral Loan Count | 3,032 |
| Number Of Loans Paid In Full | 79 |
| Ending Scheduled Collateral Loan Count | 2,953 |
| Beginning Scheduled Collateral Balance | 931,173,630.91 |
| Ending Scheduled Collateral Balance | 906,779,100.71 |
| Ending Actual Collateral Balance at 30-Jun-2006 | 906,880,097.22 |
| Monthly P&I Constant | 5,044,174.54 |
| Special Servicing Fee | 0.00 |
| Prepayment Penalty Waived Amount | 0.00 |
| Prepayment Penalty Waived Count | 0 |
| Prepayment Penalty Paid Amount | 40,310.45 |
| Prepayment Penalty Paid Count | 10 |
| Realized Loss Amount | 0.00 |
| Cumulative Realized Loss | 0.00 |
| Scheduled Principal | 129,588.53 |
| Unscheduled Principal | 24,264,941.67 |

</TABLE>
<TABLE>
<CAPTION>

Group Level Collateral Statement

| <s> | <c> | <c> | <c> |
|----------------------------------|----------------|---------------|-----|
| Group | Group 1 | Group 2 | |
| Collateral Description | Mixed ARM | Mixed ARM | |
| Weighted Average Coupon Rate | 6.668832 | 5.804570 | |
| Weighted Average Net Rate | 6.334129 | 5.504019 | |
| Pass-Through Rate | 6.296869 | 5.504019 | |
| Weighted Average Remaining Term | 351 | 352 | |
| Record Date | 06/30/2006 | 06/30/2006 | |
| Principal And Interest Constant | 3,064,102.96 | 328,841.66 | |
| Beginning Loan Count | 1,992 | 176 | |
| Loans Paid in Full | 70 | 0 | |
| Ending Loan Count | 1,922 | 176 | |
| Beginning Scheduled Balance | 539,672,785.21 | 66,403,692.46 | |
| Ending Scheduled Balance | 518,585,232.35 | 66,391,062.15 | |
| Scheduled Principal | 64,947.08 | 7,637.61 | |
| Unscheduled Principal | 21,022,605.78 | 4,992.70 | |
| Scheduled Interest | 2,999,155.88 | 321,204.05 | |
| Servicing Fees | 150,525.06 | 16,631.41 | |
| Master Servicing Fees | 0.00 | 0.00 | |
| Trustee Fee | 0.00 | 0.00 | |
| FRY Amount | 0.00 | 0.00 | |
| Special Hazard Fee | 0.00 | 0.00 | |
| Other Fee | 16,756.97 | 0.00 | |
| Pool Insurance Fee | 0.00 | 0.00 | |
| Spread 1 | 0.00 | 0.00 | |
| Spread 2 | 0.00 | 0.00 | |
| Spread 3 | 0.00 | 0.00 | |
| Net Interest | 2,831,873.85 | 304,572.64 | |
| Realized Loss Amount | 0.00 | 0.00 | |
| Cumulative Realized Loss | 0.00 | 0.00 | |
| Percentage of Cumulative Losses | 0.0000 | 0.0000 | |
| Prepayment Penalty Waived Amount | 0.00 | 0.00 | |
| Prepayment Penalty Waived Count | 0 | 0 | |
| Prepayment Penalty Paid Amount | 37,490.45 | 2,820.00 | |
| Prepayment Penalty Paid Count | 9 | 1 | |
| Special Servicing Fee | 0.00 | 0.00 | |

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Group Level Collateral Statement

| <s> | <c> | <c> | Group 3 | Group 4 |
|----------------------------------|-----|-----|----------------|---------------|
| Group | | | Mixed ARM | Mixed ARM |
| Collateral Description | | | | |
| Weighted Average Coupon Rate | | | 5.919091 | 5.688510 |
| Weighted Average Net Rate | | | 5.566307 | 5.333889 |
| Pass-Through Rate | | | 5.566307 | 5.331056 |
| Weighted Average Remaining Term | | | 352 | 351 |
| Record Date | | | 06/30/2006 | 06/30/2006 |
| Principal And Interest Constant | | | 953,328.19 | 491,701.80 |
| Beginning Loan Count | | | 589 | 190 |
| Loans Paid in Full | | | 7 | 2 |
| Ending Loan Count | | | 582 | 188 |
| Beginning Scheduled Balance | | | 189,619,409.79 | 97,461,984.99 |
| Ending Scheduled Balance | | | 187,313,756.40 | 96,485,348.35 |
| Scheduled Principal | | | 18,016.02 | 29,690.61 |
| Unscheduled Principal | | | 2,287,637.37 | 946,946.03 |
| Scheduled Interest | | | 935,312.17 | 462,011.19 |
| Servicing Fees | | | 55,745.66 | 28,801.65 |
| Master Servicing Fees | | | 0.00 | 0.00 |
| Trustee Fee | | | 0.00 | 0.00 |
| FRY Amount | | | 0.00 | 0.00 |
| Special Hazard Fee | | | 0.00 | 0.00 |
| Other Fee | | | 0.00 | 230.15 |
| Pool Insurance Fee | | | 0.00 | 0.00 |
| Spread 1 | | | 0.00 | 0.00 |
| Spread 2 | | | 0.00 | 0.00 |
| Spread 3 | | | 0.00 | 0.00 |
| Net Interest | | | 879,566.51 | 432,979.39 |
| Realized Loss Amount | | | 0.00 | 0.00 |
| Cumulative Realized Loss | | | 0.00 | 0.00 |
| Percentage of Cumulative Losses | | | 0.0000 | 0.0000 |
| Prepayment Penalty Waived Amount | | | 0.00 | 0.00 |
| Prepayment Penalty Waived Count | | | 0 | 0 |
| Prepayment Penalty Paid Amount | | | 0.00 | 0.00 |
| Prepayment Penalty Paid Count | | | 0 | 0 |
| Special Servicing Fee | | | 0.00 | 0.00 |

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Group Level Collateral Statement

| <s> | <c> | <c> | Group 5 | Total |
|----------------------------------|-----|-----|---------------|----------------|
| Group | | | Mixed ARM | Mixed ARM |
| Collateral Description | | | | |
| Weighted Average Coupon Rate | | | 6.215403 | 6.327614 |
| Weighted Average Net Rate | | | 5.841726 | 5.966096 |
| Pass-Through Rate | | | 5.841726 | 5.966096 |
| Weighted Average Remaining Term | | | 354 | 351 |
| Record Date | | | 06/30/2006 | 06/30/2006 |
| Principal And Interest Constant | | | 206,199.93 | 5,044,174.54 |
| Beginning Loan Count | | | 85 | 3,032 |
| Loans Paid in Full | | | 0 | 79 |
| Ending Loan Count | | | 85 | 2,953 |
| Beginning Scheduled Balance | | | 38,015,758.46 | 931,173,630.91 |
| Ending Scheduled Balance | | | 38,003,701.46 | 906,779,100.71 |
| Scheduled Principal | | | 9,297.21 | 129,588.53 |
| Unscheduled Principal | | | 2,759.79 | 24,264,941.67 |
| Scheduled Interest | | | 196,902.72 | 4,914,586.01 |
| Servicing Fees | | | 11,838.01 | 263,541.79 |
| Master Servicing Fees | | | 0.00 | 0.00 |
| Trustee Fee | | | 0.00 | 0.00 |
| FRY Amount | | | 0.00 | 0.00 |
| Special Hazard Fee | | | 0.00 | 0.00 |
| Other Fee | | | 0.00 | 16,987.12 |
| Pool Insurance Fee | | | 0.00 | 0.00 |
| Spread 1 | | | 0.00 | 0.00 |
| Spread 2 | | | 0.00 | 0.00 |
| Spread 3 | | | 0.00 | 0.00 |
| Net Interest | | | 185,064.71 | 4,634,057.10 |
| Realized Loss Amount | | | 0.00 | 0.00 |
| Cumulative Realized Loss | | | 0.00 | 0.00 |
| Percentage of Cumulative Losses | | | 0.0000 | 0.0000 |
| Prepayment Penalty Waived Amount | | | 0.00 | 0.00 |
| Prepayment Penalty Waived Count | | | 0 | 0 |
| Prepayment Penalty Paid Amount | | | 0.00 | 40,310.45 |
| Prepayment Penalty Paid Count | | | 0 | 10 |
| Special Servicing Fee | | | 0.00 | 0.00 |

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Additional Reporting - Deal Level

Cash Reporting

| | | |
|--|-----|------------|
| <s> | <c> | |
| Excess Cash Amount | | 543,067.05 |
| Supplemental Int Trust (Deutsche Bank) | | 0.00 |

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Structural Reporting

| | | |
|---------------------------------------|-----|--------------|
| <s> | <c> | |
| Extra Principal Distribution | | 0.00 |
| Overcollateralization Amount | | 4,310,627.94 |
| Overcollateralization Deficiency | | 0.00 |
| Overcollateralization Increase | | 0.00 |
| Overcollateralization Reduction | | 0.00 |
| Required Overcollateralization Amount | | 4,310,627.94 |

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Additional Reporting - Group Level

Trigger Event Reporting

| | | |
|-----------------------------------|-----|------------|
| <s> | <c> | |
| Group 1 | | |
| Group 1 Cumulative Loss Trigger | | |
| Calculated Value | | 0.000000% |
| Trigger Result | | Pass |
| Threshold Value | | 30.000000% |
| Group 1 Delinquency Trigger | | |
| Trigger Result | | Pass |
| Threshold Value | | 50.000000% |
| Calculated Value | | 1.208524% |
| Group 1 Shifting Interest Trigger | | |
| Trigger Result | | Pass |
| Threshold Value | | 0.000000% |
| Calculated Value | | 0.000000% |
| Group 1 Two Times Delinquency | | |
| Trigger Result | | Pass |
| Threshold Value | | 50.000000% |
| Calculated Value | | 1.208524% |
| Group 1 Two Times Trigger | | |
| Trigger Result | | Pass |
| Threshold Value | | 0.000000% |
| Calculated Value | | 0.000000% |
| Group I Trigger Event | | |
| Trigger Result | | Pass |
| Threshold Value | | 0.000000% |
| Calculated Value | | 0.000000% |
| Group 2 | | |
| Group II-V Cumulative Loss | | |
| Trigger Result | | Pass |
| Threshold Value | | 20.000000% |
| Calculated Value | | 0.000000% |
| Group II-V Delinquency Trigger | | |
| Calculated Value | | 0.998015% |
| Trigger Result | | Pass |
| Threshold Value | | 3.491162% |

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LOAN STATUS STRATIFICATION/CREDIT ENHANCEMENT STATEMENT

| | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|-----------|----------------|----------------|----------------|----------------|----------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| | No. of Loans | No. of Loans | No. of Loans | No. of Loans | No. of Loans |
| | Actual Balance | Actual Balance | Actual Balance | Actual Balance | Actual Balance |
| 0-29 Days | 0 | 0 | 0 | 0 | 0 |

| | | | | | |
|-----------|---------------------|-----------|-----------|-----------|---------------------|
| | | 0.00 | 0.00 | 0.00 | 0.00 |
| 30 Days | 22 5,049,934.96 | 0 0.00 | 0 0.00 | 0 0.00 | 22 5,049,934.96 |
| 60 Days | 11 2,802,829.63 | 0 0.00 | 0 0.00 | 0 0.00 | 11 2,802,829.63 |
| 90 Days | 9 2,195,971.38 | 0 0.00 | 0 0.00 | 0 0.00 | 9 2,195,971.38 |
| 120 Days | 6 2,110,158.62 | 0 0.00 | 0 0.00 | 0 0.00 | 6 2,110,158.62 |
| 150 Days | 1 196,200.00 | 0 0.00 | 0 0.00 | 0 0.00 | 1 196,200.00 |
| 180+ Days | 1 269,327.83 | 0 0.00 | 0 0.00 | 0 0.00 | 1 269,327.83 |
| Totals | 50 12,624,422.42 | 0 0.00 | 0 0.00 | 0 0.00 | 50 12,624,422.42 |

| | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance |
|-----------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| 0-29 Days | | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 30 Days | 0.745005% 0.556847% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.745005% 0.556847% |
| 60 Days | 0.372503% 0.309063% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.372503% 0.309063% |
| 90 Days | 0.304775% 0.242146% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.304775% 0.242146% |
| 120 Days | 0.203183% 0.232683% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.203183% 0.232683% |
| 150 Days | 0.033864% 0.021635% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.033864% 0.021635% |
| 180+ Days | 0.033864% 0.029698% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.033864% 0.029698% |
| Totals | 1.693193% 1.392072% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 1.693193% 1.392072% |

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| | | |
|--|-----|------------|
| <s> | <c> | 0.00 |
| Current Period Class A Insufficient Funds | | 0.00 |
| Principal Balance of Contaminated Properties | | 255,178.22 |
| Periodic Advance | | |

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Delinquency Status By Group

| | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|-----------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| Group 1 | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance |
| 0-29 Days | | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 30 Days | 15 2,727,970.85 | 0 0.00 | 0 0.00 | 0 0.00 | 15 2,727,970.85 |
| 60 Days | 10 2,504,998.63 | 0 0.00 | 0 0.00 | 0 0.00 | 10 2,504,998.63 |
| 90 Days | 7 1,728,043.38 | 0 0.00 | 0 0.00 | 0 0.00 | 7 1,728,043.38 |
| 120 Days | 6 | 0 | 0 | 0 | 6 |

| | | | | | |
|-----------|--------------------|-----------|-----------|-----------|--------------------|
| | 2,110,158.62 | 0.00 | 0.00 | 0.00 | 2,110,158.62 |
| 150 Days | 1 196,200.00 | 0 0.00 | 0 0.00 | 0 0.00 | 1 196,200.00 |
| 180+ Days | 1 269,327.83 | 0 0.00 | 0 0.00 | 0 0.00 | 1 269,327.83 |
| Totals | 40 9,536,699.31 | 0 0.00 | 0 0.00 | 0 0.00 | 40 9,536,699.31 |

| | | | | | |
|-----------|------------------------|------------------------|------------------------|------------------------|------------------------|
| 0-29 Days | | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 30 Days | 0.780437% 0.525989% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.780437% 0.525989% |
| 60 Days | 0.520291% 0.482997% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.520291% 0.482997% |
| 90 Days | 0.364204% 0.333190% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.364204% 0.333190% |
| 120 Days | 0.312175% 0.406867% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.312175% 0.406867% |
| 150 Days | 0.052029% 0.037830% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.052029% 0.037830% |
| 180+ Days | 0.052029% 0.051930% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.052029% 0.051930% |
| Totals | 2.081165% 1.838802% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 2.081165% 1.838802% |

| | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|-----------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| <CAPTION> | <c> | <c> | <c> | <c> | <c> |
| Group 2 | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance |
| 0-29 Days | | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 30 Days | 1 643,899.40 | 0 0.00 | 0 0.00 | 0 0.00 | 1 643,899.40 |
| 60 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 90 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 120 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 150 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 180+ Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| Totals | 1 643,899.40 | 0 0.00 | 0 0.00 | 0 0.00 | 1 643,899.40 |

| | | | | | |
|-----------|------------------------|------------------------|------------------------|------------------------|------------------------|
| 0-29 Days | | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 30 Days | 0.568182% 0.969771% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.568182% 0.969771% |
| 60 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 90 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 120 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 150 Days | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |

| | | | | | |
|-----------|-----------|-----------|-----------|-----------|-----------|
| | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| 180+ Days | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| Totals | 0.568182% | 0.000000% | 0.000000% | 0.000000% | 0.568182% |
| | 0.969771% | 0.000000% | 0.000000% | 0.000000% | 0.969771% |

| <CAPTION> | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|-----------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| Group 3 | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance |
| 0-29 Days | | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 30 Days | 6 1,678,064.71 | 0 0.00 | 0 0.00 | 0 0.00 | 6 1,678,064.71 |
| 60 Days | 1 297,831.00 | 0 0.00 | 0 0.00 | 0 0.00 | 1 297,831.00 |
| 90 Days | 2 467,928.00 | 0 0.00 | 0 0.00 | 0 0.00 | 2 467,928.00 |
| 120 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 150 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 180+ Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| Totals | 9 2,443,823.71 | 0 0.00 | 0 0.00 | 0 0.00 | 9 2,443,823.71 |

| | | | | | |
|-----------|------------------------|------------------------|------------------------|------------------------|------------------------|
| 0-29 Days | | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| | | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| 30 Days | 1.030928% 0.895785% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 1.030928% 0.895785% |
| 60 Days | 0.171821% 0.158988% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.171821% 0.158988% |
| 90 Days | 0.343643% 0.249789% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.343643% 0.249789% |
| 120 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 150 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 180+ Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| Totals | 1.546392% 1.304562% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 1.546392% 1.304562% |

| <CAPTION> | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|-----------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| Group 4 | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance |
| 0-29 Days | | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 30 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 60 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 90 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 120 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |

| | | | | | |
|-----------|-----------|-----------|-----------|-----------|-----------|
| 150 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 180+ Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| Totals | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |

| | | | | | |
|-----------|------------------------|------------------------|------------------------|------------------------|------------------------|
| 0-29 Days | | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 30 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 60 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 90 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 120 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 150 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 180+ Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| Totals | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |

| <CAPTION> <s> Group 5 | DELINQUENT <c> No. of Loans Actual Balance | BANKRUPTCY <c> No. of Loans Actual Balance | FORECLOSURE <c> No. of Loans Actual Balance | REO <c> No. of Loans Actual Balance | Total <c> No. of Loans Actual Balance |
|-----------------------------|---|---|--|--|--|
| 0-29 Days | | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 30 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 60 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 90 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 120 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 150 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 180+ Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| Totals | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |

| | | | | | |
|-----------|------------------------|------------------------|------------------------|------------------------|------------------------|
| 0-29 Days | | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 30 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 60 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 90 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 120 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 150 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |

| | | | | | |
|-----------|-----------|-----------|-----------|-----------|-----------|
| 180+ Days | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| Totals | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |

</TABLE>

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<CAPTION>

CREDIT ENHANCEMENT

| <s> | <c> | Original \$ | Original % | Current \$ | Current % |
|-----|----------------|---------------|-------------|---------------|-------------|
| | | <c> | <c> | <c> | |
| | Bankruptcy | 150,000.00 | 0.01468566% | 150,000.00 | 0.01654207% |
| | Fraud | 12,168,013.50 | 1.19130173% | 12,168,013.50 | 1.34189391% |
| | Special Hazard | 4,056,004.50 | 0.39710058% | 4,056,004.50 | 0.44729797% |

<FN>
Limit of Subordinate's Exposure to Certain Types of Losses

</FN>
</TABLE>

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180+ Delinquency Summary

| Summary | | | | | Group 1 | | |
|-----------------|-----------------|---------------------------------|---------------------------|-----------------|---------------------------------|---------------------------|-------|
| Days Delinquent | Number of Loans | Outstanding Actual Balance (\$) | Percentage of Balance (%) | Number of Loans | Outstanding Actual Balance (\$) | Percentage of Balance (%) | |
| <s> | <c> | <c> | <c> | <c> | <c> | <c> | <c> |
| 180 - | 209 | 1 | 269,327.83 | 0.030 | 1 | 269,327.83 | 0.052 |
| | Total | 1 | 269,327.83 | 0.030 | 1 | 269,327.83 | 0.052 |

</TABLE>
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<CAPTION>

180+ Delinquency Summary (continued)

| Group 2 | | | | | Group 3 | | |
|-----------------|-----------------|---------------------------------|---------------------------|-----------------|---------------------------------|---------------------------|-------|
| Days Delinquent | Number of Loans | Outstanding Actual Balance (\$) | Percentage of Balance (%) | Number of Loans | Outstanding Actual Balance (\$) | Percentage of Balance (%) | |
| <s> | <c> | <c> | <c> | <c> | <c> | <c> | <c> |
| 180 - | 209 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| | Total | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |

</TABLE>
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<CAPTION>

180+ Delinquency Summary (continued)

| Group 4 | | | | | Group 5 | | |
|-----------------|-----------------|---------------------------------|---------------------------|-----------------|---------------------------------|---------------------------|-------|
| Days Delinquent | Number of Loans | Outstanding Actual Balance (\$) | Percentage of Balance (%) | Number of Loans | Outstanding Actual Balance (\$) | Percentage of Balance (%) | |
| <s> | <c> | <c> | <c> | <c> | <c> | <c> | <c> |
| 180 - | 209 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| | Total | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |

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

</FN>
</TABLE>

<TABLE>

REO Detail - All Mortgage Loans in REO during Current Period

<CAPTION>

| Summary | | | 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 Actual Balance | | 0.00 | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| Current REO Total | | | Dec-05 | 0.000% |
| Loans in REO | | 0 | Jan-06 | 0.000% |
| Original Principal Balance | | 0.00 | Feb-06 | 0.000% |
| Current Actual Balance | | 0.00 | Mar-06 | 0.000% |
| | | | 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.

<CAPTION>

| Group 1 | | | 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 Actual Balance | | 0.00 | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| Current REO Total | | | Dec-05 | 0.000% |
| Loans in REO | | 0 | Jan-06 | 0.000% |
| Original Principal Balance | | 0.00 | Feb-06 | 0.000% |
| Current Actual Balance | | 0.00 | Mar-06 | 0.000% |
| | | | 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.

<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 Actual Balance | | 0.00 | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| Current REO Total | | | Dec-05 | 0.000% |
| Loans in REO | | 0 | Jan-06 | 0.000% |
| Original Principal Balance | | 0.00 | Feb-06 | 0.000% |
| Current Actual Balance | | 0.00 | Mar-06 | 0.000% |
| | | | 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.

<CAPTION>

| Group 3 | | | 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 Actual Balance | | 0.00 | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| Current REO Total | | | Dec-05 | 0.000% |
| Loans in REO | | 0 | Jan-06 | 0.000% |
| Original Principal Balance | | 0.00 | Feb-06 | 0.000% |
| Current Actual Balance | | 0.00 | Mar-06 | 0.000% |
| | | | 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.

<CAPTION>

| Group 4 | | | 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 Actual Balance | 0.00 | | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| Current REO Total | | | Dec-05 | 0.000% |
| Loans in REO | 0 | | Jan-06 | 0.000% |
| Original Principal Balance | 0.00 | | Feb-06 | 0.000% |
| Current Actual Balance | 0.00 | | Mar-06 | 0.000% |
| | | | 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.

<CAPTION>

| Group 5 | | | 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 Actual Balance | 0.00 | | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| Current REO Total | | | Dec-05 | 0.000% |
| Loans in REO | 0 | | Jan-06 | 0.000% |
| Original Principal Balance | 0.00 | | Feb-06 | 0.000% |
| Current Actual Balance | 0.00 | | Mar-06 | 0.000% |
| | | | 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.

</TABLE>

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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> |

No REO Loans this Period

</TABLE>
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<CAPTION>

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

| Group | Loan Number | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |

No REO Loans this Period

</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 | 0 | | Aug-05 | 0.000% |
| Original Principal Balance | 0.00 | | Sep-05 | 0.000% |
| Current Actual Balance | 0.00 | | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| Current Foreclosure Total | | | Dec-05 | 0.000% |
| Loans in Foreclosure | 0 | | Jan-06 | 0.000% |
| Original Principal Balance | 0.00 | | Feb-06 | 0.000% |
| Current Actual Balance | 0.00 | | Mar-06 | 0.000% |
| | | | 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.

<CAPTION>

| Group 1 | | | 12 Month Foreclosure History* | |
|----------------------------|------|--|-------------------------------|------------------------|
| New Foreclosure Loans | | | Month | Foreclosure Percentage |
| <s> | <c> | | <s> | <c> |
| Loans in Foreclosure | 0 | | Aug-05 | 0.000% |
| Original Principal Balance | 0.00 | | Sep-05 | 0.000% |
| Current Actual Balance | 0.00 | | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| Current Foreclosure Total | | | Dec-05 | 0.000% |
| Loans in Foreclosure | 0 | | Jan-06 | 0.000% |
| Original Principal Balance | 0.00 | | Feb-06 | 0.000% |
| Current Actual Balance | 0.00 | | Mar-06 | 0.000% |
| | | | 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.

<CAPTION>

| Group 2 | | | 12 Month Foreclosure History* | |
|----------------------------|------|--|-------------------------------|------------------------|
| New Foreclosure Loans | | | Month | Foreclosure Percentage |
| <s> | <c> | | <s> | <c> |
| Loans in Foreclosure | 0 | | Aug-05 | 0.000% |
| Original Principal Balance | 0.00 | | Sep-05 | 0.000% |
| Current Actual Balance | 0.00 | | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| Current Foreclosure Total | | | Dec-05 | 0.000% |
| Loans in Foreclosure | 0 | | Jan-06 | 0.000% |
| Original Principal Balance | 0.00 | | Feb-06 | 0.000% |
| Current Actual Balance | 0.00 | | Mar-06 | 0.000% |
| | | | 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.

<CAPTION>

| Group 3 | | | 12 Month Foreclosure History* | |
|----------------------------|------|--|-------------------------------|------------------------|
| New Foreclosure Loans | | | Month | Foreclosure Percentage |
| <s> | <c> | | <s> | <c> |
| Loans in Foreclosure | 0 | | Aug-05 | 0.000% |
| Original Principal Balance | 0.00 | | Sep-05 | 0.000% |
| Current Actual Balance | 0.00 | | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| Current Foreclosure Total | | | Dec-05 | 0.000% |
| Loans in Foreclosure | 0 | | Jan-06 | 0.000% |
| Original Principal Balance | 0.00 | | Feb-06 | 0.000% |

| | | | |
|------------------------|------|--------|--------|
| Current Actual Balance | 0.00 | Mar-06 | 0.000% |
| | | 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.

<CAPTION>

| Group 4 | | 12 Month Foreclosure History* | |
|----------------------------|------|-------------------------------|------------------------|
| New Foreclosure Loans | | Month | Foreclosure Percentage |
| <s> | <c> | <s> | <c> |
| Loans in Foreclosure | 0 | Aug-05 | 0.000% |
| Original Principal Balance | 0.00 | Sep-05 | 0.000% |
| Current Actual Balance | 0.00 | Oct-05 | 0.000% |
| | | Nov-05 | 0.000% |
| | | Dec-05 | 0.000% |
| Current Foreclosure Total | | Jan-06 | 0.000% |
| Loans in Foreclosure | 0 | Feb-06 | 0.000% |
| Original Principal Balance | 0.00 | Mar-06 | 0.000% |
| Current Actual 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.

<CAPTION>

| Group 5 | | 12 Month Foreclosure History* | |
|----------------------------|------|-------------------------------|------------------------|
| New Foreclosure Loans | | Month | Foreclosure Percentage |
| <s> | <c> | <s> | <c> |
| Loans in Foreclosure | 0 | Aug-05 | 0.000% |
| Original Principal Balance | 0.00 | Sep-05 | 0.000% |
| Current Actual Balance | 0.00 | Oct-05 | 0.000% |
| | | Nov-05 | 0.000% |
| | | Dec-05 | 0.000% |
| Current Foreclosure Total | | Jan-06 | 0.000% |
| Loans in Foreclosure | 0 | Feb-06 | 0.000% |
| Original Principal Balance | 0.00 | Mar-06 | 0.000% |
| Current Actual 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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<CAPTION>

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> |

No Foreclosure Loans this Period

</TABLE>

<TABLE>

<CAPTION>

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

| Group | Loan Number | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |

</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 | 0 | | Aug-05 | 0.000% |
| Original Principal Balance | 0.00 | | Sep-05 | 0.000% |
| Current Actual Balance | 0.00 | | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| Current Bankruptcy Total | | | Dec-05 | 0.000% |
| Loans in Bankruptcy | 0 | | Jan-06 | 0.000% |
| Original Principal Balance | 0.00 | | Feb-06 | 0.000% |
| Current Actual Balance | 0.00 | | Mar-06 | 0.000% |
| | | | 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.

<CAPTION>

| Group 1 | | | 12 Month Bankruptcy History* | |
|----------------------------|------|--|------------------------------|-----------------------|
| New Bankruptcy Loans | | | Month | Bankruptcy Percentage |
| <s> | <c> | | <s> | <c> |
| Loans in Bankruptcy | 0 | | Aug-05 | 0.000% |
| Original Principal Balance | 0.00 | | Sep-05 | 0.000% |
| Current Actual Balance | 0.00 | | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |
| Current Bankruptcy Total | | | Dec-05 | 0.000% |
| Loans in Bankruptcy | 0 | | Jan-06 | 0.000% |
| Original Principal Balance | 0.00 | | Feb-06 | 0.000% |
| Current Actual Balance | 0.00 | | Mar-06 | 0.000% |
| | | | Apr-06 | 0.000% |
| | | | May-06 | 0.000% |
| | | | Jun-06 | 0.000% |
| | | | Jul-06 | 0.000% |

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<CAPTION>

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

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<CAPTION>

| Group 3 | | | 12 Month Bankruptcy History* | |
|----------------------------|------|--|------------------------------|-----------------------|
| New Bankruptcy Loans | | | Month | Bankruptcy Percentage |
| <s> | <c> | | <s> | <c> |
| Loans in Bankruptcy | 0 | | Aug-05 | 0.000% |
| Original Principal Balance | 0.00 | | Sep-05 | 0.000% |
| Current Actual Balance | 0.00 | | Oct-05 | 0.000% |
| | | | Nov-05 | 0.000% |

| | | | |
|----------------------------|------|--------|--------|
| Current Bankruptcy Total | | Dec-05 | 0.000% |
| Loans in Bankruptcy | 0 | Jan-06 | 0.000% |
| Original Principal Balance | 0.00 | Feb-06 | 0.000% |
| Current Actual Balance | 0.00 | Mar-06 | 0.000% |
| | | 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.

<CAPTION>

| Group 4 | | 12 Month Bankruptcy History* | |
|----------------------------|------|------------------------------|-----------------------|
| New Bankruptcy Loans | | Month | Bankruptcy Percentage |
| <s> | <c> | <s> | <c> |
| Loans in Bankruptcy | 0 | Aug-05 | 0.000% |
| Original Principal Balance | 0.00 | Sep-05 | 0.000% |
| Current Actual Balance | 0.00 | Oct-05 | 0.000% |
| | | Nov-05 | 0.000% |
| Current Bankruptcy Total | | Dec-05 | 0.000% |
| Loans in Bankruptcy | 0 | Jan-06 | 0.000% |
| Original Principal Balance | 0.00 | Feb-06 | 0.000% |
| Current Actual Balance | 0.00 | Mar-06 | 0.000% |
| | | 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.

<CAPTION>

| Group 5 | | 12 Month Bankruptcy History* | |
|----------------------------|------|------------------------------|-----------------------|
| New Bankruptcy Loans | | Month | Bankruptcy Percentage |
| <s> | <c> | <s> | <c> |
| Loans in Bankruptcy | 0 | Aug-05 | 0.000% |
| Original Principal Balance | 0.00 | Sep-05 | 0.000% |
| Current Actual Balance | 0.00 | Oct-05 | 0.000% |
| | | Nov-05 | 0.000% |
| Current Bankruptcy Total | | Dec-05 | 0.000% |
| Loans in Bankruptcy | 0 | Jan-06 | 0.000% |
| Original Principal Balance | 0.00 | Feb-06 | 0.000% |
| Current Actual Balance | 0.00 | Mar-06 | 0.000% |
| | | 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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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> | |

No Bankruptcy Loans this Period

</TABLE>

<TABLE>

<CAPTION>

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

| Group | Loan Number | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | |

</TABLE>

<TABLE>
<CAPTION>

Realized Loss Detail Report - Loans with Losses during Current Period

| Group | # Loans with Losses | Prior Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
|---------|---------------------|----------------------|-----------------------------|-------------------------|
| Group 1 | 0 | 0.00 | 0.00 | 0.000% |
| Group 2 | 0 | 0.00 | 0.00 | 0.000% |
| Group 3 | 0 | 0.00 | 0.00 | 0.000% |
| Group 4 | 0 | 0.00 | 0.00 | 0.000% |
| Group 5 | 0 | 0.00 | 0.00 | 0.000% |
| Total | 0 | 0.00 | 0.00 | 0.000% |

</TABLE>

<TABLE>
<CAPTION>

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 |
|-----------------------|-------------|----------------------------|-------------------|-------|--------------------|---------------|
| No Losses this Period | | | | | | |

</TABLE>

<TABLE>
<CAPTION>

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) |
|-----------------------|-------------|----------------------|----------------------|---------------------------------|
| No Losses this Period | | | | |

</TABLE>

<TABLE>
<CAPTION>

Realized Loss Report - Collateral

Summary

| MDR | | SDA | |
|------------------|--------|------------------|--------|
| Current Month | 0.000% | Current Month | 0.000% |
| 3 Month Average | 0.000% | 3 Month Average | 0.000% |
| 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. |
| 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 | 0.000% | N/A | Feb-2006 | 0.000% | 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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<CAPTION>

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

| Loss Severity Approximation | <s> | <c> |
|-----------------------------|-----|--------|
| 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> |
| 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 | 0.000% | 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 |

| 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 | 0.000% | 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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Group 1

<CAPTION>

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

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

| | | |
|-----------------------------|-----|--------|
| Loss Severity Approximation | | |
| <s> | <c> | |
| Current Month | | 0.000% |
| 3 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 | 0.000% | N/A | Feb-2006 | 0.000% | 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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Group 2

<CAPTION>

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

| | | |
|------------------|-----|--------|
| SDA | | |
| <s> | <c> | |
| Current Month | | 0.000% |
| 3 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 | 0.000% | N/A | Feb-2006 | 0.000% | 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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<CAPTION>

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

| | | |
|-----------------------------|-----|--------|
| Loss Severity Approximation | | |
| <s> | <c> | |
| 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>

| | | |
|----------|--------|-----|
| 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 | 0.000% | 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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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 | 0.000% | 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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Group 3

<CAPTION>

MDR

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

SDA

| | | |
|------------------|-----|--------|
| <s> | <c> | |
| 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 | 0.000% | 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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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 | 0.000% | 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

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

Loss Severity Approximation

| | | |
|------------------|-----|--------|
| <s> | <c> | |
| 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>

| | | |
|----------|-----|-----|
| Aug-2005 | N/A | N/A |
| Sep-2005 | N/A | N/A |
| Oct-2005 | N/A | N/A |
| Nov-2005 | N/A | 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 | 0.000% | 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 |

| | | |
|----------|--------|-----|
| Dec-2005 | N/A | N/A |
| Jan-2006 | N/A | N/A |
| Feb-2006 | 0.000% | 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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Group 4

<CAPTION>

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

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

| | | |
|-----------------------------|-----|--------|
| Loss Severity Approximation | | |
| <s> | <c> | |
| 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> |
| 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 | 0.000% | 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 |

| 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 | 0.000% | 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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Group 5

<CAPTION>

| MDR | | | SDA | | |
|------------------|-----|--------|------------------|-----|--------|
| <s> | <c> | | <s> | <c> | |
| Current Month | | 0.000% | Current Month | | 0.000% |
| 3 Month Average | | 0.000% | 3 Month Average | | 0.000% |
| 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 | 0.000% | N/A | Feb-2006 | 0.000% | 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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<CAPTION>

| CDR | | | Loss Severity Approximation | | |
|------------------|-----|--------|-----------------------------|-----|--------|
| <s> | <c> | | <s> | <c> | |
| Current Month | | 0.000% | Current Month | | 0.000% |
| 3 Month Average | | 0.000% | 3 Month Average | | 0.000% |
| 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 | 0.000% | N/A | Feb-2006 | 0.000% | 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 |

*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.

<FN>

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 | | Loans Paid In Full | | | Repurchased Loans | | |
|---------|-------|----------------------------|---------------------------|-------|----------------------------|---------------------------|--|
| Group | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | |
| Group 1 | 70 | 20,883,097.00 | 20,831,099.36 | 0 | 0.00 | 0.00 | |
| Group 2 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | |
| Group 3 | 7 | 2,166,330.00 | 2,165,848.57 | 0 | 0.00 | 0.00 | |
| Group 4 | 2 | 938,000.00 | 932,331.96 | 0 | 0.00 | 0.00 | |
| Group 5 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | |
| Total | 79 | 23,987,427.00 | 23,929,279.89 | 0 | 0.00 | 0.00 | |

</TABLE>

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Prepayment Detail - Prepayments during Current Period (continued)

| Summary | | Substitution Loans | | Liquidated Loans | | Curtailments | |
|---------|-------|----------------------------|---------------------------|------------------|----------------------------|---------------------------|--------------------|
| Group | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | Curtailment Amount |
| Group 1 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 193,776.53 |
| Group 2 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 4,992.70 |
| Group 3 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 121,788.80 |
| Group 4 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 15,191.11 |
| Group 5 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 2,759.79 |
| Total | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 338,508.93 |

</TABLE>

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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 | 0110533437 | MO | 19.61 | 01-Jul-2005 | 50,000.00 | 49,931.58 |
| Group 1 | 0110579672 | MA | 76.47 | 01-Aug-2005 | 650,000.00 | 650,000.00 |
| Group 1 | 0110584155 | GA | 95.00 | 01-Aug-2005 | 80,750.00 | 80,750.00 |
| Group 1 | 0110584858 | CO | 78.10 | 01-Jul-2005 | 98,400.00 | 97,205.17 |
| Group 1 | 0110585004 | CA | 80.00 | 01-Aug-2005 | 260,000.00 | 260,000.00 |
| Group 1 | 0110585013 | OH | 80.00 | 01-Aug-2005 | 259,200.00 | 259,200.00 |
| Group 1 | 0110585019 | IL | 79.99 | 01-Sep-2005 | 127,900.00 | 127,840.04 |
| Group 1 | 0110585047 | CA | 80.00 | 01-Aug-2005 | 276,800.00 | 276,711.83 |
| Group 1 | 0110585066 | CA | 80.00 | 01-Aug-2005 | 252,000.00 | 251,998.75 |
| Group 1 | 0110585070 | OH | 79.99 | 01-Aug-2005 | 119,100.00 | 119,066.75 |
| Group 1 | 0110585095 | CA | 79.53 | 01-Aug-2005 | 237,000.00 | 237,000.00 |
| Group 1 | 0110585130 | CA | 74.55 | 01-Aug-2005 | 287,000.00 | 286,970.97 |
| Group 1 | 0110585131 | MD | 74.55 | 01-Jul-2005 | 246,000.00 | 246,000.00 |
| Group 1 | 0110594217 | MS | 79.99 | 01-Sep-2005 | 111,750.00 | 111,723.56 |
| Group 1 | 0110594221 | IL | 80.00 | 01-Sep-2005 | 336,225.00 | 336,225.00 |
| Group 1 | 0110757461 | TX | 80.00 | 01-Aug-2005 | 126,400.00 | 122,041.57 |
| Group 1 | 0110757531 | CA | 52.50 | 01-Jun-2005 | 315,000.00 | 309,313.96 |
| Group 1 | 0110757547 | CO | 73.49 | 01-May-2005 | 305,000.00 | 304,017.99 |

| | | | | | | |
|---------|------------|----|-------|-------------|--------------|--------------|
| Group 1 | 0110757595 | DC | 65.69 | 01-Jul-2005 | 229,900.00 | 229,900.00 |
| Group 1 | 0110757596 | VA | 80.00 | 01-Jul-2005 | 200,800.00 | 200,800.00 |
| Group 1 | 0110757613 | UT | 80.00 | 01-May-2005 | 219,200.00 | 214,444.31 |
| Group 1 | 0110762469 | NV | 80.00 | 01-Jun-2005 | 192,000.00 | 192,000.00 |
| Group 1 | 0110762635 | AZ | 79.99 | 01-Aug-2005 | 133,750.00 | 133,750.00 |
| Group 1 | 0110762746 | CA | 80.00 | 01-Aug-2005 | 516,000.00 | 516,000.00 |
| Group 1 | 0110762774 | NV | 80.00 | 01-May-2005 | 140,000.00 | 140,000.00 |
| Group 1 | 0110762838 | CA | 80.00 | 01-Jul-2005 | 255,200.00 | 255,200.00 |
| Group 1 | 0110784079 | AZ | 75.00 | 01-Sep-2005 | 255,000.00 | 255,000.00 |
| Group 1 | 0110784266 | AZ | 90.00 | 01-Sep-2005 | 151,200.00 | 151,200.00 |
| Group 1 | 0110815996 | DC | 80.00 | 01-Sep-2005 | 221,600.00 | 221,536.52 |
| Group 1 | 0110825393 | VA | 76.82 | 01-Sep-2005 | 483,950.00 | 483,950.00 |
| Group 1 | 0110825462 | AZ | 80.14 | 01-Sep-2005 | 141,600.00 | 141,600.00 |
| Group 1 | 0110831645 | FL | 70.00 | 01-Jul-2005 | 399,000.00 | 399,000.00 |
| Group 1 | 0110831700 | CA | 75.00 | 01-Aug-2005 | 945,000.00 | 945,000.00 |
| Group 1 | 0110838930 | CA | 80.00 | 01-Oct-2005 | 208,000.00 | 208,000.00 |
| Group 1 | 0110874004 | CA | 80.00 | 01-Oct-2005 | 528,000.00 | 528,000.00 |
| Group 1 | 0110891712 | VA | 75.00 | 01-Sep-2005 | 532,500.00 | 532,500.00 |
| Group 1 | 0110892224 | FL | 80.00 | 01-Sep-2005 | 440,000.00 | 439,880.84 |
| Group 1 | 0110892378 | FL | 95.00 | 01-Sep-2005 | 456,000.00 | 451,663.10 |
| Group 1 | 0110925094 | CA | 80.00 | 01-Jul-2005 | 309,768.00 | 282,557.40 |
| Group 1 | 0110984830 | AZ | 80.00 | 01-Nov-2005 | 244,800.00 | 244,800.00 |
| Group 1 | 0110984848 | MD | 65.00 | 01-Nov-2005 | 61,750.00 | 61,731.99 |
| Group 1 | 0110987366 | NV | 80.00 | 01-Nov-2005 | 284,000.00 | 284,000.00 |
| Group 1 | 0110987866 | VA | 55.52 | 01-Nov-2005 | 400,000.00 | 396,593.92 |
| Group 1 | 0110987877 | CA | 80.00 | 01-Nov-2005 | 552,000.00 | 552,000.00 |
| Group 1 | 0110987907 | CA | 70.69 | 01-Nov-2005 | 732,400.00 | 732,166.55 |
| Group 1 | 0110988759 | CA | 80.00 | 01-Nov-2005 | 229,600.00 | 229,536.63 |
| Group 1 | 0110988800 | CA | 80.00 | 01-Nov-2005 | 392,400.00 | 392,400.00 |
| Group 1 | 0111007548 | IN | 95.00 | 01-Nov-2005 | 71,259.00 | 71,181.80 |
| Group 1 | 0111007680 | FL | 80.00 | 01-Nov-2005 | 475,200.00 | 475,200.00 |
| Group 1 | 0111018197 | NV | 80.00 | 01-Nov-2005 | 259,650.00 | 259,650.00 |
| Group 1 | 0111018204 | CA | 80.00 | 01-Nov-2005 | 306,200.00 | 306,200.00 |
| Group 1 | 0111018351 | IL | 69.00 | 01-Oct-2005 | 238,050.00 | 238,050.00 |
| Group 1 | 0111018521 | IN | 74.62 | 01-Oct-2005 | 48,500.00 | 48,500.00 |
| Group 1 | 0111018534 | IN | 80.00 | 01-Oct-2005 | 24,000.00 | 23,782.87 |
| Group 1 | 0111018554 | GA | 79.98 | 01-Oct-2005 | 143,500.00 | 143,500.00 |
| Group 1 | 0111018573 | FL | 80.00 | 01-Aug-2005 | 115,200.00 | 115,200.00 |
| Group 1 | 0111049902 | NJ | 80.00 | 01-Nov-2005 | 168,000.00 | 168,000.00 |
| Group 1 | 0111049911 | NJ | 64.99 | 01-Nov-2005 | 305,400.00 | 305,400.00 |
| Group 1 | 0111049917 | NJ | 80.00 | 01-Nov-2005 | 204,000.00 | 203,999.82 |
| Group 1 | 0111049921 | DC | 80.00 | 01-Nov-2005 | 296,800.00 | 296,800.00 |
| Group 1 | 0111177469 | AZ | 79.99 | 01-Dec-2005 | 157,750.00 | 157,750.00 |
| Group 1 | 0111256038 | VA | 73.10 | 01-Dec-2005 | 424,000.00 | 424,000.00 |
| Group 1 | 0111256051 | WA | 90.00 | 01-Dec-2005 | 239,400.00 | 239,400.00 |
| Group 1 | 0111397420 | CA | 51.75 | 01-May-2005 | 310,000.00 | 310,000.00 |
| Group 1 | 0111397423 | CA | 63.79 | 01-Apr-2005 | 421,000.00 | 419,761.33 |
| Group 1 | 0111520020 | CA | 80.00 | 01-Oct-2005 | 310,297.00 | 310,297.00 |
| Group 1 | 0111520055 | MD | 85.94 | 01-Sep-2005 | 269,000.00 | 269,000.00 |
| Group 1 | 0111520228 | NJ | 65.00 | 01-Nov-2005 | 1,300,000.00 | 1,300,000.00 |
| Group 1 | 0111520395 | VA | 80.00 | 01-Feb-2006 | 260,000.00 | 260,000.00 |
| Group 1 | 0111520402 | CA | 80.00 | 01-Feb-2006 | 541,948.00 | 541,948.00 |
| Group 3 | 0110579599 | NV | 80.00 | 01-Aug-2005 | 179,200.00 | 179,200.00 |
| Group 3 | 0110838943 | CA | 80.00 | 01-Oct-2005 | 342,950.00 | 342,469.57 |
| Group 3 | 0110839004 | AZ | 70.00 | 01-Oct-2005 | 350,000.00 | 349,999.00 |
| Group 3 | 0110874056 | CA | 80.00 | 01-Oct-2005 | 498,752.00 | 498,752.00 |
| Group 3 | 0110874095 | NV | 80.00 | 01-Oct-2005 | 120,000.00 | 120,000.00 |
| Group 3 | 0110891690 | GA | 74.38 | 01-Oct-2005 | 544,000.00 | 544,000.00 |
| Group 3 | 0111490205 | CO | 80.00 | 01-Jan-2006 | 131,428.00 | 131,428.00 |
| Group 4 | 0110891343 | CA | 70.00 | 01-Sep-2005 | 539,000.00 | 532,804.92 |
| Group 4 | 0110891371 | FL | 68.21 | 01-Sep-2005 | 399,000.00 | 398,950.00 |

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Prepayment Loan Detail - Prepayments during Current Period (continued)

| Group | Loan Number | PIF Type | Months Delinquent | Current Loan Rate | Original Term | Seasoning |
|---------|-------------|-------------------|-------------------|-------------------|---------------|-----------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| Group 1 | 0110533437 | Loan Paid in Full | 0 | 7.375% | 360 | 12 |
| Group 1 | 0110579672 | Loan Paid in Full | 0 | 6.250% | 360 | 11 |
| Group 1 | 0110584155 | Loan Paid in Full | 3 | 7.125% | 360 | 11 |
| Group 1 | 0110584858 | Loan Paid in Full | 0 | 6.500% | 360 | 12 |
| Group 1 | 0110585004 | Loan Paid in Full | 0 | 5.250% | 360 | 11 |
| Group 1 | 0110585013 | Loan Paid in Full | 0 | 5.750% | 360 | 11 |
| Group 1 | 0110585019 | Loan Paid in Full | 0 | 5.625% | 360 | 10 |
| Group 1 | 0110585047 | Loan Paid in Full | 0 | 4.875% | 360 | 11 |
| Group 1 | 0110585066 | Loan Paid in Full | 0 | 5.375% | 360 | 11 |
| Group 1 | 0110585070 | Loan Paid in Full | 0 | 5.000% | 360 | 11 |
| Group 1 | 0110585095 | Loan Paid in Full | 0 | 4.750% | 360 | 11 |

| | | | | | | |
|---------|------------|-------------------|-----|--------|-----|----|
| Group 1 | 0110585130 | Loan Paid in Full | 0 | 5.375% | 360 | 11 |
| Group 1 | 0110585131 | Loan Paid in Full | 0 | 6.875% | 360 | 12 |
| Group 1 | 0110594217 | Loan Paid in Full | (1) | 6.750% | 360 | 10 |
| Group 1 | 0110594221 | Loan Paid in Full | 0 | 6.750% | 360 | 10 |
| Group 1 | 0110757461 | Loan Paid in Full | 0 | 4.250% | 360 | 11 |
| Group 1 | 0110757531 | Loan Paid in Full | 0 | 6.500% | 360 | 13 |
| Group 1 | 0110757547 | Loan Paid in Full | 0 | 6.000% | 360 | 14 |
| Group 1 | 0110757595 | Loan Paid in Full | 0 | 6.500% | 360 | 12 |
| Group 1 | 0110757596 | Loan Paid in Full | 0 | 6.375% | 360 | 12 |
| Group 1 | 0110757613 | Loan Paid in Full | 0 | 5.750% | 360 | 14 |
| Group 1 | 0110762469 | Loan Paid in Full | 0 | 6.500% | 360 | 13 |
| Group 1 | 0110762635 | Loan Paid in Full | 0 | 6.750% | 360 | 11 |
| Group 1 | 0110762746 | Loan Paid in Full | 1 | 6.875% | 360 | 11 |
| Group 1 | 0110762774 | Loan Paid in Full | 0 | 6.500% | 360 | 14 |
| Group 1 | 0110762838 | Loan Paid in Full | 0 | 6.500% | 360 | 12 |
| Group 1 | 0110784079 | Loan Paid in Full | 0 | 7.125% | 360 | 10 |
| Group 1 | 0110784266 | Loan Paid in Full | (1) | 7.625% | 360 | 10 |
| Group 1 | 0110815996 | Loan Paid in Full | 0 | 6.875% | 360 | 10 |
| Group 1 | 0110825393 | Loan Paid in Full | 0 | 6.500% | 360 | 10 |
| Group 1 | 0110825462 | Loan Paid in Full | (1) | 7.375% | 360 | 10 |
| Group 1 | 0110831645 | Loan Paid in Full | 0 | 6.500% | 360 | 12 |
| Group 1 | 0110831700 | Loan Paid in Full | 0 | 6.500% | 360 | 11 |
| Group 1 | 0110838930 | Loan Paid in Full | 0 | 7.000% | 360 | 9 |
| Group 1 | 0110874004 | Loan Paid in Full | 0 | 6.375% | 360 | 9 |
| Group 1 | 0110891712 | Loan Paid in Full | 0 | 6.500% | 360 | 10 |
| Group 1 | 0110892224 | Loan Paid in Full | 0 | 6.500% | 360 | 10 |
| Group 1 | 0110892378 | Loan Paid in Full | 0 | 6.875% | 360 | 10 |
| Group 1 | 0110925094 | Loan Paid in Full | 0 | 6.625% | 360 | 12 |
| Group 1 | 0110984830 | Loan Paid in Full | 0 | 7.250% | 360 | 8 |
| Group 1 | 0110984848 | Loan Paid in Full | 0 | 7.000% | 360 | 8 |
| Group 1 | 0110987366 | Loan Paid in Full | 0 | 6.375% | 360 | 8 |
| Group 1 | 0110987866 | Loan Paid in Full | 0 | 6.375% | 360 | 8 |
| Group 1 | 0110987877 | Loan Paid in Full | 0 | 6.250% | 360 | 8 |
| Group 1 | 0110987907 | Loan Paid in Full | 0 | 6.375% | 360 | 8 |
| Group 1 | 0110988759 | Loan Paid in Full | 0 | 6.625% | 360 | 8 |
| Group 1 | 0110988800 | Loan Paid in Full | (1) | 6.500% | 360 | 8 |
| Group 1 | 0111007548 | Loan Paid in Full | 0 | 8.875% | 360 | 8 |
| Group 1 | 0111007680 | Loan Paid in Full | 2 | 6.500% | 360 | 8 |
| Group 1 | 0111018197 | Loan Paid in Full | 0 | 7.625% | 360 | 8 |
| Group 1 | 0111018204 | Loan Paid in Full | 0 | 7.250% | 360 | 8 |
| Group 1 | 0111018351 | Loan Paid in Full | 0 | 6.625% | 360 | 9 |
| Group 1 | 0111018521 | Loan Paid in Full | 0 | 7.375% | 360 | 9 |
| Group 1 | 0111018534 | Loan Paid in Full | 0 | 6.625% | 360 | 9 |
| Group 1 | 0111018554 | Loan Paid in Full | 0 | 7.500% | 360 | 9 |
| Group 1 | 0111018573 | Loan Paid in Full | 3 | 6.250% | 360 | 11 |
| Group 1 | 0111049902 | Loan Paid in Full | 0 | 8.250% | 360 | 8 |
| Group 1 | 0111049911 | Loan Paid in Full | 0 | 6.250% | 360 | 8 |
| Group 1 | 0111049917 | Loan Paid in Full | 0 | 6.375% | 360 | 8 |
| Group 1 | 0111049921 | Loan Paid in Full | 0 | 6.875% | 360 | 8 |
| Group 1 | 0111177469 | Loan Paid in Full | 0 | 6.875% | 360 | 7 |
| Group 1 | 0111256038 | Loan Paid in Full | 0 | 6.500% | 360 | 7 |
| Group 1 | 0111256051 | Loan Paid in Full | 0 | 6.625% | 360 | 7 |
| Group 1 | 0111397420 | Loan Paid in Full | 0 | 6.250% | 360 | 14 |
| Group 1 | 0111397423 | Loan Paid in Full | 0 | 6.500% | 360 | 15 |
| Group 1 | 0111520020 | Loan Paid in Full | 0 | 6.750% | 360 | 9 |
| Group 1 | 0111520055 | Loan Paid in Full | 0 | 5.875% | 360 | 10 |
| Group 1 | 0111520228 | Loan Paid in Full | 0 | 5.750% | 360 | 8 |
| Group 1 | 0111520395 | Loan Paid in Full | 0 | 7.375% | 360 | 5 |
| Group 1 | 0111520402 | Loan Paid in Full | 0 | 7.375% | 360 | 5 |
| Group 3 | 0110579599 | Loan Paid in Full | 0 | 5.750% | 360 | 11 |
| Group 3 | 0110838943 | Loan Paid in Full | 0 | 6.000% | 360 | 9 |
| Group 3 | 0110839004 | Loan Paid in Full | 0 | 5.875% | 360 | 9 |
| Group 3 | 0110874056 | Loan Paid in Full | 0 | 5.875% | 360 | 9 |
| Group 3 | 0110874095 | Loan Paid in Full | 0 | 5.875% | 360 | 9 |
| Group 3 | 0110891690 | Loan Paid in Full | 0 | 6.125% | 360 | 9 |
| Group 3 | 0111490205 | Loan Paid in Full | 0 | 6.000% | 360 | 6 |
| Group 4 | 0110891343 | Loan Paid in Full | 0 | 5.875% | 360 | 10 |
| Group 4 | 0110891371 | Loan Paid in Full | 0 | 5.750% | 360 | 10 |

</TABLE>

<TABLE>

Prepayment - Voluntary Prepayments

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Summary

| SMM | CPR | PSA |
|------------------|--------|------------------|
| <s> | <s> | <s> |
| Current Month | 2.606% | Current Month |
| 3 Month Average | 2.057% | 3 Month Average |
| 12 Month Average | 0.000% | 12 Month Average |
| | | 1,585.615% |
| | | 27.159% |
| | | 21.998% |
| | | 0.000% |
| | | 1,443.768% |
| | | 0.000% |

<CAPTION>

CPR: 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 | 15.257% | N/A |
| Mar-2006 | 18.881% | N/A |
| Apr-2006 | 25.544% | N/A |
| May-2006 | 19.103% | N/A |
| Jun-2006 | 19.732% | N/A |
| Jul-2006 | 27.159% | 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.

PSA: 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 | 2,091.112% | N/A |
| Mar-2006 | 2,034.265% | N/A |
| Apr-2006 | 2,270.544% | N/A |
| May-2006 | 1,446.583% | N/A |
| Jun-2006 | 1,299.105% | N/A |
| Jul-2006 | 1,585.615% | 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 | 3.896% | Current Month | 37.927% | Current Month | 2,160.954% |
| 3 Month Average | 2.931% | 3 Month Average | 29.800% | 3 Month Average | 1,898.155% |
| 12 Month Average | 0.000% | 12 Month Average | 0.000% | 12 Month Average | 0.000% |

<CAPTION>

CPR: 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 | 19.647% | N/A |
| Mar-2006 | 27.922% | N/A |
| Apr-2006 | 35.276% | N/A |
| May-2006 | 26.054% | N/A |
| Jun-2006 | 25.419% | N/A |
| Jul-2006 | 37.927% | 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.

PSA: 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 | 2,527.573% | N/A |
| Mar-2006 | 2,861.508% | N/A |
| Apr-2006 | 3,007.555% | N/A |
| May-2006 | 1,907.176% | N/A |
| Jun-2006 | 1,626.334% | N/A |
| Jul-2006 | 2,160.954% | 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 2 | | | | | |
| SMM | | CPR | | PSA | |
| <s> | <c> | <s> | <c> | <s> | <c> |
| Current Month | 0.008% | Current Month | 0.090% | Current Month | 5.473% |
| 3 Month Average | 1.022% | 3 Month Average | 11.255% | 3 Month Average | 850.032% |
| 12 Month Average | 0.000% | 12 Month Average | 0.000% | 12 Month Average | 0.000% |

<CAPTION>

CPR: 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 |

PSA: 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 | 15.894% | N/A |
| Mar-2006 | 0.003% | N/A |
| Apr-2006 | 9.433% | N/A |
| May-2006 | 19.609% | N/A |
| Jun-2006 | 14.066% | N/A |
| Jul-2006 | 0.090% | N/A |

| | | |
|----------|------------|-----|
| Feb-2006 | 2,450.394% | N/A |
| Mar-2006 | 0.374% | N/A |
| Apr-2006 | 902.013% | N/A |
| May-2006 | 1,573.255% | N/A |
| Jun-2006 | 971.367% | N/A |
| Jul-2006 | 5.473% | 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 3 | | | SMM | | | CPR | | | PSA | | |
| <s> | <c> | <s> | <c> | <s> | <c> | <s> | <c> | <s> | <c> | <s> | <c> |
| Current Month | 1.207% | Current Month | 13.555% | Current Month | 810.871% | | | | | | |
| 3 Month Average | 1.012% | 3 Month Average | 11.476% | 3 Month Average | 775.798% | | | | | | |
| 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 | 9.837% | N/A | Feb-2006 | 1,459.939% | N/A |
| Mar-2006 | 6.648% | N/A | Mar-2006 | 760.045% | N/A |
| Apr-2006 | 11.580% | N/A | Apr-2006 | 1,078.672% | N/A |
| May-2006 | 9.361% | N/A | May-2006 | 735.236% | N/A |
| Jun-2006 | 11.511% | N/A | Jun-2006 | 781.288% | N/A |
| Jul-2006 | 13.555% | N/A | Jul-2006 | 810.871% | N/A |

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| | | | | | | | | | | | |
|------------------|--------|------------------|---------|------------------|----------|-----|-----|-----|-----|-----|-----|
| Group 4 | | | SMM | | | CPR | | | PSA | | |
| <s> | <c> | <s> | <c> | <s> | <c> | <s> | <c> | <s> | <c> | <s> | <c> |
| Current Month | 0.972% | Current Month | 11.059% | Current Month | 599.843% | | | | | | |
| 3 Month Average | 0.606% | 3 Month Average | 6.921% | 3 Month Average | 396.787% | | | | | | |
| 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 | 0.682% | N/A | Feb-2006 | 80.960% | N/A |
| Mar-2006 | 0.149% | N/A | Mar-2006 | 14.265% | N/A |
| Apr-2006 | 5.963% | N/A | Apr-2006 | 480.451% | N/A |
| May-2006 | 0.087% | N/A | May-2006 | 6.069% | N/A |
| Jun-2006 | 9.616% | N/A | Jun-2006 | 584.448% | N/A |
| Jul-2006 | 11.059% | N/A | Jul-2006 | 599.843% | N/A |

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| <CAPTION> Group 5 | | | CPR | | | PSA | | |
|----------------------|--------|--|------------------|--------|------------------|-----|------------------|----------|
| SMM | | | <s> | <c> | <s> | <c> | <s> | <c> |
| Current Month | 0.007% | | Current Month | 0.087% | Current Month | | Current Month | 7.777% |
| 3 Month Average | 0.219% | | 3 Month Average | 2.539% | 3 Month Average | | 3 Month Average | 275.120% |
| 12 Month Average | 0.000% | | 12 Month Average | 0.000% | 12 Month Average | | 12 Month Average | 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 | 3.336% | N/A | Feb-2006 | 2,800.977% | N/A |
| Mar-2006 | 0.118% | N/A | Mar-2006 | 36.932% | N/A |
| Apr-2006 | 0.680% | N/A | Apr-2006 | 130.939% | N/A |
| May-2006 | (0.023)% | N/A | May-2006 | (3.235)% | N/A |
| Jun-2006 | 7.552% | N/A | Jun-2006 | 820.819% | N/A |
| Jul-2006 | 0.087% | N/A | Jul-2006 | 7.777% | 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.

<FN>

Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

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

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

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

</FN>

</TABLE>

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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> |
| 0110762464 | 196,200.00 | 196,200.00 | 6.625% | 6.625% | 1,083.19 | 1,083.19 |

</TABLE>

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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

</TABLE>

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Repurchases

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

<s> <c> <c> <c>

No Repurchases this Period

</TABLE>

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Breaches

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

No Breaches this Period

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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 (%) |
|---------------------------------|-----------------|------------------------------------|---------------------------|-----------------|------------------------------------|---------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| < 3.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 3.000 3.249 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 3.250 3.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 3.500 3.749 | 1 | 547,349.32 | 0.060 | 1 | 547,349.32 | 0.106 |
| 3.750 3.999 | 4 | 922,530.11 | 0.102 | 4 | 922,530.11 | 0.178 |
| 4.000 4.249 | 3 | 1,070,614.63 | 0.118 | 2 | 843,978.71 | 0.163 |
| 4.250 4.499 | 9 | 2,849,647.43 | 0.314 | 7 | 2,558,542.51 | 0.493 |
| 4.500 4.749 | 10 | 3,219,102.42 | 0.355 | 8 | 2,480,154.98 | 0.478 |
| 4.750 4.999 | 20 | 5,245,721.13 | 0.579 | 19 | 4,893,990.46 | 0.944 |
| 5.000 5.249 | 27 | 8,865,041.57 | 0.978 | 15 | 3,268,166.38 | 0.630 |
| 5.250 5.499 | 82 | 40,039,836.26 | 4.416 | 11 | 2,745,900.45 | 0.529 |
| 5.500 5.749 | 181 | 68,011,282.88 | 7.500 | 26 | 7,364,401.81 | 1.420 |
| 5.750 5.999 | 346 | 126,332,813.93 | 13.932 | 53 | 17,911,720.72 | 3.454 |
| 6.000 6.249 | 309 | 111,126,843.38 | 12.255 | 23 | 9,512,702.31 | 1.834 |
| 6.250 6.499 | 406 | 137,810,313.93 | 15.198 | 211 | 70,424,109.73 | 13.580 |
| 6.500 6.749 | 546 | 155,316,761.67 | 17.128 | 539 | 152,368,688.74 | 29.382 |
| 6.750 6.999 | 435 | 111,521,502.52 | 12.299 | 430 | 109,159,066.59 | 21.049 |
| 7.000 7.249 | 227 | 49,794,368.08 | 5.491 | 227 | 49,794,368.08 | 9.602 |
| 7.250 7.499 | 147 | 37,136,769.56 | 4.095 | 146 | 36,820,959.56 | 7.100 |
| 7.500 7.749 | 88 | 19,590,526.52 | 2.160 | 88 | 19,590,526.52 | 3.778 |
| 7.750 7.999 | 58 | 15,265,267.31 | 1.683 | 58 | 15,265,267.31 | 2.944 |
| 8.000 8.249 | 26 | 6,449,268.72 | 0.711 | 26 | 6,449,268.72 | 1.244 |
| 8.250 8.499 | 17 | 4,248,472.05 | 0.469 | 17 | 4,248,472.05 | 0.819 |
| 8.500 8.749 | 7 | 953,482.48 | 0.105 | 7 | 953,482.48 | 0.184 |
| 8.750 8.999 | 4 | 461,584.81 | 0.051 | 4 | 461,584.81 | 0.089 |
| 9.000 9.249 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 9.250 9.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 9.500 9.749 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 9.750 9.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| >= 10.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| Total | 2,953 | 906,779,100.71 | 100.000 | 1,922 | 518,585,232.35 | 100.000 |

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Interest Rate Stratification (continued)

Group 2

Group 3

| Current Interest Rate Range (%) | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) |
|---------------------------------|-----------------|------------------------------------|---------------------------|-----------------|------------------------------------|---------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| < 3.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 3.000 3.249 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 3.250 3.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 3.500 3.749 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 3.750 3.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 4.000 4.249 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 4.250 4.499 | 0 | 0.00 | 0.000 | 1 | 100,099.99 | 0.053 |
| 4.500 4.749 | 1 | 438,947.44 | 0.661 | 1 | 300,000.00 | 0.160 |
| 4.750 4.999 | 1 | 351,730.67 | 0.530 | 0 | 0.00 | 0.000 |
| 5.000 5.249 | 2 | 581,757.48 | 0.876 | 3 | 1,263,001.71 | 0.674 |

| | | | | | | | |
|-----------|-------|-----|---------------|---------|-----|----------------|---------|
| 5.250 | 5.499 | 10 | 3,674,270.38 | 5.534 | 19 | 7,730,004.60 | 4.127 |
| 5.500 | 5.749 | 30 | 11,153,203.30 | 16.799 | 75 | 22,831,355.34 | 12.189 |
| 5.750 | 5.999 | 76 | 29,329,946.51 | 44.178 | 179 | 60,603,869.31 | 32.354 |
| 6.000 | 6.249 | 56 | 20,861,206.37 | 31.422 | 181 | 58,193,766.25 | 31.068 |
| 6.250 | 6.499 | 0 | 0.00 | 0.000 | 121 | 35,495,891.66 | 18.950 |
| 6.500 | 6.749 | 0 | 0.00 | 0.000 | 2 | 795,767.54 | 0.425 |
| 6.750 | 6.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 7.000 | 7.249 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 7.250 | 7.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 7.500 | 7.749 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 7.750 | 7.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 8.000 | 8.249 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 8.250 | 8.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 8.500 | 8.749 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 8.750 | 8.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 9.000 | 9.249 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 9.250 | 9.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 9.500 | 9.749 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 9.750 | 9.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| >= 10.000 | | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| Total | | 176 | 66,391,062.15 | 100.000 | 582 | 187,313,756.40 | 100.000 |

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Interest Rate Stratification (continued)

Group 4

Group 5

| Current Interest Rate Range (%) | | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) | Number of Loans | | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) |
|---------------------------------|-------|-----------------|------------------------------------|---------------------------|-----------------|---------------|------------------------------------|---------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> | <c> | <c> |
| < 3.000 | | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 3.000 | 3.249 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 3.250 | 3.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 3.500 | 3.749 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 3.750 | 3.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 4.000 | 4.249 | 1 | 226,635.92 | 0.235 | 0 | 0.00 | 0.000 | 0.000 |
| 4.250 | 4.499 | 1 | 191,004.93 | 0.198 | 0 | 0.00 | 0.000 | 0.000 |
| 4.500 | 4.749 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 4.750 | 4.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 5.000 | 5.249 | 7 | 3,752,116.00 | 3.889 | 0 | 0.00 | 0.000 | 0.000 |
| 5.250 | 5.499 | 41 | 25,641,688.53 | 26.576 | 1 | 247,972.30 | 0.652 | 0.652 |
| 5.500 | 5.749 | 50 | 26,662,322.43 | 27.634 | 0 | 0.00 | 0.000 | 0.000 |
| 5.750 | 5.999 | 34 | 17,218,290.00 | 17.845 | 4 | 1,268,987.39 | 3.339 | 3.339 |
| 6.000 | 6.249 | 18 | 9,233,072.58 | 9.569 | 31 | 13,326,095.87 | 35.065 | 35.065 |
| 6.250 | 6.499 | 27 | 10,177,165.61 | 10.548 | 47 | 21,713,146.93 | 57.134 | 57.134 |
| 6.500 | 6.749 | 4 | 1,604,805.39 | 1.663 | 1 | 547,500.00 | 1.441 | 1.441 |
| 6.750 | 6.999 | 4 | 1,462,436.96 | 1.516 | 1 | 899,998.97 | 2.368 | 2.368 |
| 7.000 | 7.249 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 7.250 | 7.499 | 1 | 315,810.00 | 0.327 | 0 | 0.00 | 0.000 | 0.000 |
| 7.500 | 7.749 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 7.750 | 7.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 8.000 | 8.249 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 8.250 | 8.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 8.500 | 8.749 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 8.750 | 8.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 9.000 | 9.249 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 9.250 | 9.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 9.500 | 9.749 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| 9.750 | 9.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| >= 10.000 | | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0.000 |
| Total | | 188 | 96,485,348.35 | 100.000 | 85 | 38,003,701.46 | 100.000 | 100.000 |

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SUPPLEMENTAL REPORTING

<s> <c>

Distribution Date

The 25th day (or, if such 25th day is not a Business Day, the Business Day immediately succeeding such 25th day) of each month, with the first such date being February 27, 2006.

Determination Date

With respect to each Servicer, the day of the month set forth as the Determination Date in the related Servicing Agreement. With respect to Article IX hereto, the 15th day of the month or if such day is not a Business Day, the Business Day immediately following such fifteenth day.

Closing Date

January 31, 2006

LIBOR Determination Date

With respect to each Interest Accrual Period (other than the initial Interest Accrual Period) and the Adjustable Rate Certificates, the second LIBOR Business Day preceding such Interest Accrual Period on which the Securities Administrator will determine One-Month LIBOR for such Interest Accrual Period.

Servicer Remittance Date

With respect to each Distribution Date and each Servicer, the date specified in the related Servicing Agreement. GreenPoint 10th business day or prior, all other Servicers remit on the 18th or prior.

Record Date

With respect to the Group I Certificates (other than the Class I-CE, Class I-P1, Class I-P2 and Class I-R Certificates) and any Distribution Date, the Business Day preceding such Distribution Date. The Record Date for the Class I-CE, Class I-P1, Class I-P2, Class I-R and Group II-V Certificates and any Distribution Date is the last business day of the month immediately preceding the month in which the related Distribution Date occurs.

Business Day

Any day other than a Saturday, a Sunday, or a day on which banking institutions in Maryland, Minnesota or New York or the city in which the Corporate Trust Office of the Trustee is located, are authorized or obligated by law or executive order to be closed.

</TABLE>