



WACHOVIA SECURITIES

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Structured Products Research *Consumer ABS*

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Home Equity ABS Trigger Report



The Roy Rogers-Dale Evans Museum

Trigger¹ Tests, Trigger Events, and Deal Performance

Our source for information on trigger status for deals is Intex Solutions, Inc. Intex has developed into the standard industry tool for ABS cash flow analytics. We believe it is important to note some nuances of interpretation as well as some potential pitfalls in the use of the data. This is not to say that Intex is an unreliable source—to the contrary, the widespread acceptance of Intex is a testament to the

¹ The photo above is of Roy Rogers, “King of the Cowboys,” and his horse, Trigger, “Smartest Horse in the Movies.”

Please see the disclosure appendix of this publication for certification and disclosure information

This report is available on WachoviaResearch.com and on Bloomberg WSPR

overall integrity of its data and cash flow algorithms. However, given the amount of data processed by Intex on a monthly basis, it is likely that some data anomalies will occur. If we discover questionable data, we attempt to resolve the issue from sources such as remittance reports and/or the prospectus.

We screen for unusual data by looking for relatively unseasoned deals that are failing delinquency and loss tests. Exhibit 1 (page 4) displays deals reported by Intex that are failing a trigger test and are seasoned 18 months or less. Delinquency and loss tests are *generally* structured so that deals pass their trigger tests at issuance. If a deal fails trigger tests after only a few months of seasoning, it *could* indicate a significant problem—either with the calculation of the trigger tests or with the deal performance. Any transaction listed in Exhibit 1 should be carefully scrutinized by investors—the deal appears in the exhibit because it requires further attention, not because the deal is failing triggers or potentially underperforming expectations.

We want to emphasize several points:

- Failing a trigger test does NOT mean that a “trigger event”² is in effect. Generally, a trigger event exists only if the trigger tests are not passed on or after the step-down date. For example, BSABS 2005-1 is failing its delinquency test. However, because the step-down date is not until February 2008, a trigger event does not exist.
- A deal may be reported as failing because Intex does not have the detailed information required to correctly calculate the test value. We suspect, but cannot prove, that this is the case for many of the “scratch-and-dent” deals listed in Exhibit 1 (see our discussion below).
- In rare cases, a deal may be incorrectly reported as failing its trigger test. In January, WACLT 2005-SD1 was reported as failing its delinquency trigger. After examining the remittance reports, this did not appear to be the case. The trigger value calculation was amended in Intex and has been reported accurately since February.
- A deal may be performing extremely well and still be failing a trigger test. An example of this is SNMLT 2005-1A. This transaction is currently failing its OC trigger tests. However, OC tests have built from zero to 5.2% and 7.6% in just 16 months. The OC tests should easily pass their limit value well before the step-down date, and we would not anticipate an OC-related trigger event to occur.

² A “trigger event” is an event that causes a change in the cash flow waterfall. Refer to the definition of Step-Down Date under the “Using This Report” section on page 6.

Many of the deals reported in Exhibit 1 are “scratch-and-dent” transactions. The delinquency trigger tests are typically adjusted to account for the fact that the collateral is underperforming on the deal closing date. Computing the trigger test values generally requires more information than just summary delinquency statistics. For example, delinquent loans that are making current payments under a forbearance or payment plan may be excluded from the delinquency calculation (see the prospectus for ACE 2005-SD1). Likewise, loans that were in bankruptcy or foreclosure at the deal closing may be excluded from the calculation, with the correct calculation incorporating only new bankruptcies or foreclosures. If the status of these loans is not clearly separated out in the remittance reports, Intex will not be able to correctly calculate the trigger test value.

Therefore, if a scratch-and-dent deal such as ACE 2005-SD1 is reported by Intex as failing its trigger test, it is likely that Intex does not have sufficient information to correctly compute the tests and that the deal is more likely performing as expected and passing its tests.

In addition to the scratch-and-dent deals, there are other deals in Exhibit 1 that we suspect may be reported incorrectly. However, we cannot reproduce the prospectus calculations and are not changing the reported values. Investors in these transactions should seek to independently verify trigger calculations.

Exhibit 1: Unseasoned Deals Reported by Intex as Failing Trigger Tests

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
ACE HEL Trust 2005-SD1	ACE 2005-SD1	5/06	18	1/08	2	Fail		Pass	
ACE HEL Trust 2005-SD2	ACE 2005-SD2	5/06	12	7/08	2	Fail		Pass	
ACE HEL Trust 2005-SD3	ACE 2005-SD3	4/06	7	12/08	2	Fail		Pass	
ACE HEL Trust 2005-SL1	ACE 2005-SL1	5/06	10	9/08	2	Fail		Pass	
ACE HEL Trust 2005-SN1	ACE 2005-SN1	5/06	15	4/08	2	Fail		Pass	
ACE HEL Trust 2006-SD1	ACE 2006-SD1	5/06	3	4/09	2	Fail		Pass	
ACE HEL Trust 2006-SL1	ACE 2006-SL1	5/06	5	2/09	2	Fail		Pass	
American General Mortgage Loan Trust 2006-1	AGFMT 2006-1	5/06	4	3/09	2	Fail		Pass	
American Home Mortgage Investment Trust 2005-SD1	AHM 2005-SD1	5/06	6	1/09	6	Pass		Fail	
BayView Financial Mortgage 2005-B	BAYV 2005-B	5/06	15	4/08	9	Pass		Pass	Fail
BayView Financial Mortgage PTC 2005-C	BAYV 2005-C	4/06	10	9/08	10	Pass		Pass	Fail
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	5/06	8	11/08	12	Pass		Pass	Fail
BayView Financial Mortgage PTC 2006-A	BAYV 2006-A	5/06	5	2/09	10	Pass		Pass	Fail
Bear Stearns Asset Backed Securities Trust 2005-4	BSABS 2005-4	5/06	6	1/09	2	Fail		Pass	
Bear Stearns Asset-Backed Securities 2005-1	BSABS 2005-1	5/06	17	2/08	2	Fail		Pass	
Bear Stearns Asset-Backed Securities 2005-SD1	BSABS 2005-SD1	4/06	17	2/08	4	Fail		Pass	
Bear Stearns Asset-Backed Securities Trust 2005-2	BSABS 2005-2	5/06	13	6/08	2	Fail		Pass	
Bear Stearns Asset-Backed Securities Trust 2005-3	BSABS 2005-3	5/06	10	9/08	2	Fail		Pass	
Bear Stearns Asset-Backed Securities Trust 2005-SD2	BSABS 2005-SD2	5/06	14	5/08	4	Fail		Pass	
Bear Stearns Asset-Backed Securities Trust 2005-SD3	BSABS 2005-SD3	5/06	11	8/08	4	Fail		Pass	
C-BASS Mortgage Loan Asset-Backed Certificates 2006-RP1	CBASS 2006-RP1	5/06	2	5/09	2	Fail		Pass	
Citigroup Mortgage Trust Series 2005-HE2	CMLTI 2005-HE2	5/06	12	7/08	2	Fail		Pass	
Countrywide Asset-Backed Notes 2005-SD1	CWL 2005-SD1	5/06	13	6/08	2	Fail		Pass	
Countrywide Asset-Backed Notes 2005-SD2	CWL 2005-SD2	5/06	11	8/08	2	Fail		Pass	
Countrywide Asset-Backed Notes Trust 2005-SD3	CWL 2005-SD3	5/06	8	11/08	2	Fail		Pass	
Countrywide Asset-Backed Notes Trust 2006-SD1	CWL 2006-SD1	5/06	4	3/09	2	Fail		Pass	
CSFB Home Equity PTC 2005-AGE1	CSFB 2005-AGE1	5/06	14	5/08	2	Fail		Pass	
EMC Mortgage Loan Trust 2005-A	EMCM 2005-A	4/06	14	5/08	2	Fail		Pass	
EMC Mortgage Loan Trust 2005-B	EMCM 2005-B	4/06	8	11/08	2	Fail		Pass	
GMACM Home Equity Loan Trust 2006-HE1	GMACM 2006-HE1	5/06	3	10/08	4	Pass		Pass	Fail
GSAMP Trust 2005-SD1	GSAMP 2005-SD1	5/06	17	2/08	2	Fail		Pass	
GSAMP Trust 2005-SD2	GSAMP 2005-SD2	5/06	12	7/08	2	Fail		Pass	
GSAMP Trust 2005-SE2	GSAMP 2005-SEA2	5/06	9	10/08	2	Fail		Pass	
GSAMP Trust 2005-SEA1	GSAMP 2005-SEA1	5/06	15	4/08	2	Fail		Pass	
MASTR Second Lien Trust 2006-1	MASL 2006-1	5/06	4	3/09	3	Pass		Pass	Fail
MASTR Specialized Loan Trust 2005-01	MASD 2005-1	5/06	15	4/08	2	Fail		Pass	
MASTR Specialized Loan Trust 2005-02	MASD 2005-2	4/06	12	7/08	2	Fail		Pass	
MASTR Specialized Loan Trust 2005-03	MASD 2005-3	5/06	8	11/08	2	Fail		Pass	
MASTR Specialized Loan Trust 2006-01	MASD 2006-1	5/06	4	3/09	2	Fail		Pass	
Merrill Lynch Mortgage Investors 2005-SL1	MLMI 2005-SL1	5/06	16	3/08	2	Fail		Pass	
Park Place Securities 2005-WCW2	PPSI 2005-WCW2	5/06	12	7/08	2	Fail		Pass	
Quest Trust 2005-X1	QUEST 2005-X1	5/06	15	4/08	2	Fail		Pass	
Quest Trust 2005-X2	QUEST 2005-X2	5/06	9	10/08	2	Fail		Pass	
Quest Trust 2006-X1	QUEST 2006-X1	5/06	4	3/09	2	Fail		Pass	
RAAC 2005-RP1	RAAC 2005-RP1	5/06	17	2/08	2	Fail		Pass	
RAAC 2005-RP2	RAAC 2005-RP2	5/06	11	8/08	2	Fail		Pass	
RAAC Series 2005-RP3 Trust	RAAC 2005-RP3	5/06	7	12/08	2	Fail		Pass	
RAAC Series 2006-RP1 Trust	RAAC 2006-RP1	5/06	4	3/09	3	Fail		Pass	
RAAC Series 2006-RP2 Trust	RAAC 2006-RP2	5/06	2	5/09	3	Fail		Pass	
Renaissance HEL Trust 2004-4	RAMC 2004-4	5/06	18	1/08	4	Fail		Pass	
Residential Funding Mortgage Securities II 2005-HI1	RFMS2 2005-HI1	5/06	17	8/07	3		Fail	Pass	Pass
Security National Mortgage Loan Trust 2005-1	SNMLT 2005-1A	5/06	17	2/08	3			Pass	Fail
Soundview HEL Trust 2005-B	SVHE 2005-B	5/06	8	11/08	2	Fail		Pass	
Structured Asset Securities 2005-GEL1	SASC 2005-GEL1	5/06	17	2/08	2	Fail		Pass	
Structured Asset Securities 2005-GEL2	SASC 2005-GEL2	5/06	14	5/08	2	Fail		Pass	
Structured Asset Securities 2005-GEL3	SASC 2005-GEL3	5/06	12	7/08	2	Fail		Pass	
Terwin Mortgage Trust 2005-1SL	TMTS 2005-1SL	5/06	16	3/08	4	Pass		Fail	
Terwin Mortgage Trust 2005-3SL	TMTS 2005-3SL	5/06	15	4/08	4	Fail		Fail	
Terwin Mortgage Trust 2005-7SL	TMTS 2005-7SL	4/06	11	8/08	3	Fail		Pass	
Truman Capital Mortgage Loan Trust 2005-1	TRUMN 2005-1	5/06	6	1/09	2	Fail		Pass	

Source: Intex Solutions, Inc., and Wachovia Securities.

The Aggregate Trigger Status (Exhibit 2, page 5) shows that the number of triggers on the Watch List has decreased by one in the past month. The detailed Trigger Watch List, which shows triggers within 10% of their limit values, begins on page 15 of this month's report.

Exhibit 2: Aggregate Trigger Status

	This Month			
	Pass		Fail	
Deals That Pass All Triggers	1,621	75.8%	518	24.2%
Cumulative Loss Triggers	2,071	89.2%	250	10.8%
Current Loss Triggers	107	44.2%	135	55.8%
Delinquency Triggers	1,932	78.8%	521	21.2%
Other Triggers	318	80.9%	75	19.1%
Deals with No Triggers	290			
Total Deals Covered	2,429			

	Last Month			
	Pass		Fail	
Deals That Pass All Triggers	1,570	75.7%	505	24.3%
Cumulative Loss Triggers	1,627	90.3%	175	9.7%
Current Loss Triggers	48	38.1%	78	61.9%
Delinquency Triggers	1,585	81.1%	369	18.9%
Other Triggers	151	83.4%	30	16.6%
Deals with No Triggers	296			
Total Deals Covered	2,371			

Number of Triggers on Watch List		
May	166	3.1%
April	167	3.2%
March	166	3.2%

Source: Intex Solutions, Inc. and Wachovia Securities.

A major concern for home equity investors is the potential for triggers to switch or “flip-flop.” This is particularly important around the time of the step-down date. If triggers pass at the step-down date, the release of overcollateralization reduces credit enhancement. If subsequent credit performance deteriorates, the resulting trigger failure causes an extension of mezzanine and subordinate classes at the worst possible time—credit performance has deteriorated and credit enhancement has been reduced.

Exhibit 3 on page 9 of our *Home Equity ABS Trigger Report* highlights all home equity deals where the trigger status of at least one trigger has flip-flopped in the past six months³. We separate this exhibit into sections based on the number of remittance periods in which the trigger status changed. For example, triggers have flip-flopped in four of the past six reporting periods for BAYC 2003-1 and in five of the past six reporting periods for ABSLB 2000-LB1 (Exhibit 3).

For each trigger change in the past six months, Exhibit 3 identifies the reporting date, the deal age and the number of months before or after the step-down date when the trigger change occurred. The most recent trigger change for CFAB 2001-3 occurred in March, when the deal was 54 months seasoned and 17 months past its step-down date. Beginning in August 2005, nine months after its step-down date, and continuing through March 2006, CSFB 2001-HE22 has alternately failed and then passed delinquency tests.

³ Exhibit 3 excludes deals that are older than seven years and have factors less than 7.5%.

Wachovia Securities' monthly *Home Equity ABS Trigger Report* is a reference source for deal status of delinquency, current loss, cumulative loss and other triggers. The remainder of this report contains the following four sections:

Exhibit 3 – Trigger Changes – Home equity deals with changes in trigger status over the past six months are listed in this section (page 9).

Exhibit 4 – Trigger Watch List – Each trigger within 10% of the limit value is listed in this section (page 15).

Exhibit 5 – Trigger Summary Report – A one-line summary for each HEQ transaction is provided (page 18).

Exhibit 6 – Detailed Trigger Report – Deal performance in relation to the trigger limit value for each trigger in a deal is shown (page 59).

Wachovia customers may request Trigger Report data exhibits in Microsoft Excel format through their Wachovia sales coverage.

Using this Report

Home Equity Deals with Changes in Trigger Status over the Past Six Months

Deals reported in this section are segregated by the number of trigger changes within the past six months. For example, a deal that occurs under the heading, "Deals with Changes in Six Remittance Periods," will have changed trigger status six times in the past six months.

Note that changes in multiple trigger types are reported as separate line items in the same month. For example, CFAB 2001-3 has trigger changes in four months (November, January, February and March). However, there are five line items for this deal, as November had two trigger changes.

Deal Name: Each issuance is listed by the full name of the issuing trust (space permitting).

Ticker: The ticker used to call up the deal on Bloomberg.

Trigger Date: The month in which the trigger status changed. All other trigger data on the same line are a snapshot taken on this date.

Step-Down Date: An important structural feature in many HEQ ABS, the step-down date (typically, though not always, 37 months after issue) allows the redirection of a portion of the cash flow away from the senior tranches, assuming the underlying collateral has been performing within acceptable parameters. If the collateral underperforms, cash flows will be directed to the more senior tranches, possibly extending the average life of subordinated bonds and possibly shortening the average lives of senior and mezzanine tranches.

Months Since Step-Down: Measured as of the Trigger Date, a positive number indicates the number of months that had lapsed since the step-down date and, a negative number, the number of months that was remaining until the step-down date.

Trigger Type: We have summarized the myriad of trigger categories on Intex into four general types: Delinquency, Current Loss, Cumulative Loss and Other (e.g., monoline guaranty drawdown). It is important to note that this is a general trigger category and may not be the exact delinquency or loss percentage.

Group Number: Triggers are often fixed during issuance relating to a specific group within the pool; triggers relating to fixed-rate collateral will be different than those relating to floating-rate collateral. In this report, Group 1 is generally fixed-rate collateral and Group 2 is usually floating and/or mixed. Sometimes the triggers relate to the whole underlying pool and are set at the "deal level."

ARM/Fixed: Whether the underlying collateral is fixed rate, floating rate or a mixture of both.

Actual Value: The reported performance of the underlying collateral at the Trigger Date.

Limit Value: The trigger level in effect at the Trigger Date.

Pass/Fail: Whether the trigger was in effect.

Trigger Watch List Report

Deal Name: Each issuance is listed by the full name of the issuing trust (space permitting).

Ticker: The ticker used to call up the deal on Bloomberg.

As of Date: The date of the latest update of the deal on Intex. Because deals are updated throughout the month, the "as of date" will allow investors to quickly ascertain if they are looking at the latest information.

Deal Age: Months since the transaction was priced. This will help investors quickly gauge where the collateral underlying the specific deal is along the seasoning and loss curve.

Step-Down Date: Same as previous.

Trigger Type: Same as previous.

Group Number: Same as previous.

ARM/Fixed: Same as previous.

Actual Value (%): The reported performance of the underlying collateral.

Limit Value (%): The “trigger” level set upon structuring and issuance.

Pass/Fail: Same as previous.

Summary Report

Deal Name: Issuers are listed in bold and followed by a summary listing of the outstanding series.

Ticker: Same as previous.

As of Date: Same as previous.

Deal Age: Same as previous.

Step-Down Date: Same as previous.

Trigger Count: The number of triggers associated with a particular deal and the pass or fail status of these triggers.

Detailed Trigger Report

This section has the same format as the Trigger Watch List Report Section.

Exhibit 3: Home Equity Deals with Changes in Trigger Status over the Past Six Months

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Months Since Step-Down	Trigger Type	Group Number	ARM/Fixed	Trigger Values on As of Date	Limit Value	Pass/Fail	
Deals with Changes in Six Remittance Periods												
Delta Funding HEL Trust 1999-3	DELHE 1999-3	5/06	78	12/02	41	Delinquency	Deal	Mixed	37.281	37.385	Pass	
Delta Funding HEL Trust 1999-3	DELHE 1999-3	4/06	77	12/02	40	Delinquency	Deal	Mixed	37.740	37.614	Fail	
Delta Funding HEL Trust 1999-3	DELHE 1999-3	3/06	76	12/02	39	Delinquency	Deal	Mixed	37.625	37.961	Pass	
Delta Funding HEL Trust 1999-3	DELHE 1999-3	2/06	75	12/02	38	Delinquency	Deal	Mixed	37.212	37.129	Fail	
Delta Funding HEL Trust 1999-3	DELHE 1999-3	1/06	74	12/02	37	Delinquency	Deal	Mixed	36.349	36.355	Pass	
Delta Funding HEL Trust 1999-3	DELHE 1999-3	12/05	73	12/02	36	Delinquency	Deal	Mixed	35.404	35.310	Fail	
Residential Asset Mortgage Products 2002-RS2	RAMP 2002-RS2	5/06	50	4/05	13	Delinquency	Deal	Mixed	10.278	8.495	Fail	
Residential Asset Mortgage Products 2002-RS2	RAMP 2002-RS2	4/06	49	4/05	12	Delinquency	Deal	Mixed	10.594	10.967	Pass	
Residential Asset Mortgage Products 2002-RS2	RAMP 2002-RS2	3/06	48	4/05	11	Delinquency	Deal	Mixed	47.541	41.633	Fail	
Residential Asset Mortgage Products 2002-RS2	RAMP 2002-RS2	2/06	47	4/05	10	Delinquency	Deal	Mixed	10.414	9.916	Fail	
Residential Asset Mortgage Products 2002-RS2	RAMP 2002-RS2	2/06	47	4/05	10	Delinquency	Deal	Mixed	47.673	-\$1,959	Pass	
Residential Asset Mortgage Products 2002-RS2	RAMP 2002-RS2	1/06	46	4/05	9	Delinquency	Deal	Mixed	10.656	10.935	Pass	
Residential Asset Mortgage Products 2002-RS2	RAMP 2002-RS2	1/06	46	4/05	9	Delinquency	Deal	Mixed	45.903	41.928	Fail	
Residential Asset Mortgage Products 2002-RS2	RAMP 2002-RS2	12/05	45	4/05	8	Delinquency	Deal	Mixed	45.046	-\$33,118	Pass	
Deals with Changes in Five Remittance Periods												
Asset-Backed Securities Long Beach HEL 2000-LB1	ABSLB 2000-LB1	3/06	67	9/03	30	Delinquency	Grp 1	Mixed	0.260	0.270	Pass	
Asset-Backed Securities Long Beach HEL 2000-LB1	ABSLB 2000-LB1	2/06	66	9/03	29	Delinquency	Grp 1	Mixed	0.270	0.260	Fail	
Asset-Backed Securities Long Beach HEL 2000-LB1	ABSLB 2000-LB1	1/06	65	9/03	28	Delinquency	Grp 1	Mixed	0.280	0.280	Pass	
Asset-Backed Securities Long Beach HEL 2000-LB1	ABSLB 2000-LB1	12/05	64	9/03	27	Delinquency	Grp 1	Mixed	0.280	0.260	Fail	
Asset-Backed Securities Long Beach HEL 2000-LB1	ABSLB 2000-LB1	11/05	63	9/03	26	Delinquency	Grp 1	Mixed	0.280	0.290	Pass	
CIT HEL Trust 2002-1	CITHE 2002-1	5/06	50	4/05	13	Delinquency	Deal	Mixed	14.506	14.925	Pass	
CIT HEL Trust 2002-1	CITHE 2002-1	4/06	49	4/05	12	Delinquency	Deal	Mixed	15.215	14.752	Fail	
CIT HEL Trust 2002-1	CITHE 2002-1	3/06	48	4/05	11	Delinquency	Deal	Mixed	15.643	15.671	Pass	
CIT HEL Trust 2002-1	CITHE 2002-1	12/05	45	4/05	8	Delinquency	Deal	Mixed	29.471	30.869	Pass	
CIT HEL Trust 2002-1	CITHE 2002-1	11/05	44	4/05	7	Delinquency	Deal	Mixed	15.972	15.218	Fail	
CS First Boston Mortgage Securities Corp. 2001-HE22	CSFB 2001-HE22	3/06	53	11/04	16	Delinquency	Deal	Mixed	40.843	41.275	Pass	
CS First Boston Mortgage Securities Corp. 2001-HE22	CSFB 2001-HE22	2/06	52	11/04	15	Delinquency	Deal	Mixed	40.340	40.015	Fail	
CS First Boston Mortgage Securities Corp. 2001-HE22	CSFB 2001-HE22	1/06	51	11/04	14	Delinquency	Deal	Mixed	40.062	40.671	Pass	
CS First Boston Mortgage Securities Corp. 2001-HE22	CSFB 2001-HE22	12/05	50	11/04	13	Delinquency	Deal	Mixed	40.371	39.757	Fail	
CS First Boston Mortgage Securities Corp. 2001-HE22	CSFB 2001-HE22	11/05	49	11/04	12	Delinquency	Deal	Mixed	40.466	40.562	Pass	
CS First Boston Mortgage Securities Corp. 2001-HE30	CSFB 2001-HE30	3/06	51	1/05	14	Delinquency	Deal	Mixed	39.584	41.093	Pass	
CS First Boston Mortgage Securities Corp. 2001-HE30	CSFB 2001-HE30	2/06	50	1/05	13	Delinquency	Deal	Mixed	39.828	39.475	Fail	
CS First Boston Mortgage Securities Corp. 2001-HE30	CSFB 2001-HE30	1/06	49	1/05	12	Delinquency	Deal	Mixed	39.357	39.948	Pass	
CS First Boston Mortgage Securities Corp. 2001-HE30	CSFB 2001-HE30	12/05	48	1/05	11	Delinquency	Deal	Mixed	38.928	38.603	Fail	
CS First Boston Mortgage Securities Corp. 2001-HE30	CSFB 2001-HE30	11/05	47	1/05	10	Delinquency	Deal	Mixed	38.078	38.570	Pass	
IndyMac HEL Trust 2001-A	INHEL 2001-A	5/06	63	3/04	26	Delinquency	Deal	Mixed	41.950	43.640	Pass	
IndyMac HEL Trust 2001-A	INHEL 2001-A	4/06	62	3/04	25	Delinquency	Deal	Mixed	42.630	42.320	Fail	
IndyMac HEL Trust 2001-A	INHEL 2001-A	3/06	61	3/04	24	Delinquency	Deal	Mixed	45.120	46.530	Pass	
IndyMac HEL Trust 2001-A	INHEL 2001-A	12/05	58	3/04	21	Delinquency	Deal	Mixed	42.980	40.630	Fail	
IndyMac HEL Trust 2001-A	INHEL 2001-A	11/05	57	3/04	20	Delinquency	Deal	Mixed	42.490	43.330	Pass	
Long Beach Mortgage Trust 2001-1	LBMLT 2001-1	3/06	60	4/04	23	Delinquency	Deal	Mixed	32.911	34.362	Pass	
Long Beach Mortgage Trust 2001-1	LBMLT 2001-1	2/06	59	4/04	22	Delinquency	Deal	Mixed	33.562	33.058	Fail	
Long Beach Mortgage Trust 2001-1	LBMLT 2001-1	1/06	58	4/04	21	Delinquency	Deal	Mixed	33.034	34.374	Pass	
Long Beach Mortgage Trust 2001-1	LBMLT 2001-1	12/05	57	4/04	20	Delinquency	Deal	Mixed	33.440	33.278	Fail	
Long Beach Mortgage Trust 2001-1	LBMLT 2001-1	11/05	56	4/04	19	Delinquency	Deal	Mixed	33.045	34.815	Pass	
Residential Asset Mortgage Products 2002-RS3	RAMP 2002-RS3	4/06	46	7/05	9	Delinquency	Deal	Mixed	36.851	37.831	Pass	
Residential Asset Mortgage Products 2002-RS3	RAMP 2002-RS3	2/06	44	7/05	7	Delinquency	Deal	Mixed	39.041	35.125	Fail	
Residential Asset Mortgage Products 2002-RS3	RAMP 2002-RS3	1/06	43	7/05	6	Delinquency	Deal	Mixed	39.303	41.103	Pass	
Residential Asset Mortgage Products 2002-RS3	RAMP 2002-RS3	12/05	42	7/05	5	Delinquency	Deal	Mixed	38.946	35.735	Fail	
Residential Asset Mortgage Products 2002-RS3	RAMP 2002-RS3	11/05	41	7/05	4	Delinquency	Deal	Mixed	36.606	36.940	Pass	
Deals with Changes in Four Remittance Periods												
BayView Commercial Asset Trust 2003-1	BAYC 2003-1	4/06	34	7/06	-3	Other	Deal	Mixed	\$8,193,978	\$8,515,844	Fail	
BayView Commercial Asset Trust 2003-1	BAYC 2003-1	1/06	31	7/06	-6	Other	Deal	Mixed	\$8,520,942	\$8,515,844	Pass	
BayView Commercial Asset Trust 2003-1	BAYC 2003-1	12/05	30	7/06	-7	Other	Deal	Mixed	\$8,515,609	\$8,515,844	Fail	
BayView Commercial Asset Trust 2003-1	BAYC 2003-1	11/05	29	7/06	-8	Other	Deal	Mixed	\$8,530,868	\$8,515,844	Pass	
BayView Commercial Asset Trust 2003-2	BAYC 2003-2	4/06	30	11/06	-7	Other	Deal	Mixed	\$10,521,898	\$10,582,278	Fail	
BayView Commercial Asset Trust 2003-2	BAYC 2003-2	1/06	27	11/06	-10	Other	Deal	Mixed	\$10,582,320	\$10,582,278	Pass	
BayView Commercial Asset Trust 2003-2	BAYC 2003-2	12/05	26	11/06	-11	Other	Deal	Mixed	\$10,554,920	\$10,582,278	Fail	
BayView Commercial Asset Trust 2003-2	BAYC 2003-2	11/05	25	11/06	-12	Other	Deal	Mixed	\$10,582,278	\$10,582,278	Pass	
Chase Funding Loan Acquisition Trust 2001-AD1	CFLAT 2001-AD1	4/06	54	11/04	17	Delinquency	Deal	Mixed	39.031	44.273	Pass	
Chase Funding Loan Acquisition Trust 2001-AD1	CFLAT 2001-AD1	3/06	53	11/04	16	Delinquency	Deal	Mixed	41.239	40.786	Fail	
Chase Funding Loan Acquisition Trust 2001-AD1	CFLAT 2001-AD1	2/06	52	11/04	15	Delinquency	Deal	Mixed	41.794	43.662	Pass	
Chase Funding Loan Acquisition Trust 2001-AD1	CFLAT 2001-AD1	1/06	51	11/04	14	Delinquency	Deal	Mixed	41.199	40.456	Fail	
Chase Funding Mortgage Loan Asset-Backed 2001-3	CFAB 2001-3	3/06	54	10/04	17	Delinquency	Deal	Mixed	42.127	40.289	Fail	
Chase Funding Mortgage Loan Asset-Backed 2001-3	CFAB 2001-3	2/06	53	10/04	16	Delinquency	Deal	Mixed	40.881	41.834	Pass	
Chase Funding Mortgage Loan Asset-Backed 2001-3	CFAB 2001-3	1/06	52	10/04	15	Delinquency	Deal	Mixed	25.544	22.001	Fail	
Chase Funding Mortgage Loan Asset-Backed 2001-3	CFAB 2001-3	11/05	50	10/04	13	Delinquency	Deal	Mixed	21.854	25.654	Pass	
Chase Funding Mortgage Loan Asset-Backed 2001-3	CFAB 2001-3	11/05	50	10/04	13	Delinquency	Deal	Mixed	40.687	36.550	Fail	
DLJ ABS Trust 2000-7	DLJAB 2000-7	5/06	65	1/04	28	Delinquency	Deal	Mixed	0.360	0.350	Fail	
DLJ ABS Trust 2000-7	DLJAB 2000-7	3/06	63	1/04	26	Delinquency	Deal	Mixed	0.360	0.390	Pass	
DLJ ABS Trust 2000-7	DLJAB 2000-7	2/06	62	1/04	25	Delinquency	Deal	Mixed	0.370	0.360	Fail	
DLJ ABS Trust 2000-7	DLJAB 2000-7	1/06	61	1/04	24	Delinquency	Deal	Mixed	0.380	0.390	Pass	
GMAC HEL Trust 2000-HE4	GMACM 2000-HE4	5/06	66	6/03	35	Other	Deal	Mixed	1.568	2.000	Fail	

Exhibit 3: Home Equity Deals with Changes in Trigger Status over the Past Six Months

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Months Since Step-Down	Trigger Type	Group Number	ARM/Fixed	Trigger Values on As of Date	Limit Value	Pass/Fail
Deals with Changes in Four Remittance Periods (continued)											
GMAC HEL Trust 2000-HE4	GMACM 2000-HE4	3/06	64	6/03	33	Other	Deal	Mixed	3.209	2.000	Pass
GMAC HEL Trust 2000-HE4	GMACM 2000-HE4	12/05	61	6/03	30	Other	Deal	Mixed	1.871	2.000	Fail
GMAC HEL Trust 2000-HE4	GMACM 2000-HE4	11/05	60	6/03	29	Other	Deal	Mixed	2.295	2.000	Pass
GMACM HEL Trust 2005-HE3	GMACM 2005-HE3	3/06	6	3/08	-24	Other	Deal	ARM	2.760	2.000	Pass
GMACM HEL Trust 2005-HE3	GMACM 2005-HE3	2/06	5	3/08	-25	Other	Deal	ARM	1.821	2.000	Fail
GMACM HEL Trust 2005-HE3	GMACM 2005-HE3	1/06	4	3/08	-26	Other	Deal	ARM	2.415	2.000	Pass
GMACM HEL Trust 2005-HE3	GMACM 2005-HE3	12/05	3	3/08	-27	Other	Deal	ARM	1.883	2.000	Fail
IndyMac HEL Trust 2000-C	INHEL 2000-C	5/06	66	12/03	29	Delinquency	Deal	Mixed	50.120	51.290	Pass
IndyMac HEL Trust 2000-C	INHEL 2000-C	4/06	65	12/03	28	Delinquency	Deal	Mixed	50.110	49.750	Fail
IndyMac HEL Trust 2000-C	INHEL 2000-C	1/06	62	12/03	25	Delinquency	Deal	Mixed	50.510	51.690	Pass
IndyMac HEL Trust 2000-C	INHEL 2000-C	12/05	61	12/03	24	Delinquency	Deal	Mixed	49.260	47.740	Fail
Long Beach Mortgage Trust 2001-3	LBMLT 2001-3	4/06	55	10/04	18	Delinquency	Deal	Mixed	30.047	30.992	Pass
Long Beach Mortgage Trust 2001-3	LBMLT 2001-3	3/06	54	10/04	17	Delinquency	Deal	Mixed	31.292	30.112	Fail
Long Beach Mortgage Trust 2001-3	LBMLT 2001-3	1/06	52	10/04	15	Delinquency	Deal	Mixed	30.196	31.435	Pass
Long Beach Mortgage Trust 2001-3	LBMLT 2001-3	11/05	50	10/04	13	Delinquency	Deal	Mixed	30.489	29.519	Fail
Long Beach Mortgage Trust 2001-4	LBMLT 2001-4	5/06	53	1/05	16	Delinquency	Deal	Mixed	29.509	28.118	Fail
Long Beach Mortgage Trust 2001-4	LBMLT 2001-4	2/06	50	1/05	13	Delinquency	Deal	Mixed	32.337	33.216	Pass
Long Beach Mortgage Trust 2001-4	LBMLT 2001-4	12/05	48	1/05	11	Delinquency	Deal	Mixed	32.817	31.905	Fail
Long Beach Mortgage Trust 2001-4	LBMLT 2001-4	11/05	47	1/05	10	Delinquency	Deal	Mixed	33.108	33.555	Pass
PaineWebber Mortgage Acceptance Corp. IV 2000-HE-1	PMAC 2000-HE1	5/06	72	6/03	35	Delinquency	Deal	Fixed	16.582	15.897	Fail
PaineWebber Mortgage Acceptance Corp. IV 2000-HE-1	PMAC 2000-HE1	3/06	70	6/03	33	Delinquency	Deal	Fixed	17.165	17.490	Pass
PaineWebber Mortgage Acceptance Corp. IV 2000-HE-1	PMAC 2000-HE1	1/06	68	6/03	31	Delinquency	Deal	Fixed	17.231	16.316	Fail
PaineWebber Mortgage Acceptance Corp. IV 2000-HE-1	PMAC 2000-HE1	12/05	67	6/03	30	Delinquency	Deal	Fixed	16.928	17.086	Pass
Saxon Asset Securities Trust 2001-3	SAST 2001-3	4/06	55	10/04	18	Delinquency	Deal	Mixed	26.080	27.004	Pass
Saxon Asset Securities Trust 2001-3	SAST 2001-3	2/06	53	10/04	16	Delinquency	Deal	Mixed	25.491	25.264	Fail
Saxon Asset Securities Trust 2001-3	SAST 2001-3	12/05	51	10/04	14	Delinquency	Deal	Mixed	26.832	27.106	Pass
Saxon Asset Securities Trust 2001-3	SAST 2001-3	11/05	50	10/04	13	Delinquency	Deal	Mixed	26.201	26.164	Fail
Soundview HEL Trust 2001-2	SVHE 2001-2	4/06	58	7/04	21	Delinquency	Deal	Mixed	14.914	14.387	Fail
Soundview HEL Trust 2001-2	SVHE 2001-2	3/06	57	7/04	20	Delinquency	Deal	Mixed	14.199	14.519	Pass
Soundview HEL Trust 2001-2	SVHE 2001-2	2/06	56	7/04	19	Delinquency	Deal	Mixed	14.968	14.303	Fail
Soundview HEL Trust 2001-2	SVHE 2001-2	12/05	54	7/04	17	Delinquency	Deal	Mixed	14.418	15.638	Pass
Deals with Changes in Three Remittance Periods											
C-BASS Mortgage 2001-CB4	CBASS 2001-CB4	3/06	52	12/04	15	Delinquency	Deal	Mixed	20.458	20.331	Fail
C-BASS Mortgage 2001-CB4	CBASS 2001-CB4	12/05	49	12/04	12	Cumulative Loss	Deal	Mixed	16.850	18.000	Pass
C-BASS Mortgage 2001-CB4	CBASS 2001-CB4	12/05	49	12/04	12	Cumulative Loss	Deal	Mixed	3.380	3.750	Pass
C-BASS Mortgage 2001-CB4	CBASS 2001-CB4	11/05	48	12/04	11	Delinquency	Deal	Mixed	21.259	21.808	Pass
C-BASS Mortgage 2002-CB2	CBASS 2002-CB2	5/06	49	5/05	12	Cumulative Loss	Deal	Mixed	2.849	3.750	Pass
C-BASS Mortgage 2002-CB2	CBASS 2002-CB2	5/06	49	5/05	12	Delinquency	Deal	Mixed	17.945	18.787	Pass
C-BASS Mortgage 2002-CB2	CBASS 2002-CB2	3/06	47	5/05	10	Cumulative Loss	Deal	Mixed	2.755	2.750	Fail
C-BASS Mortgage 2002-CB2	CBASS 2002-CB2	12/05	44	5/05	7	Delinquency	Deal	Mixed	21.723	20.356	Fail
CDC Mortgage Capital Trust 2001-HE1	CDCMC 2001-HE1	5/06	54	12/04	17	Delinquency	Deal	Mixed	42.194	40.000	Fail
CDC Mortgage Capital Trust 2001-HE1	CDCMC 2001-HE1	4/06	53	12/04	16	Delinquency	Deal	Mixed	39.528	40.000	Pass
CDC Mortgage Capital Trust 2001-HE1	CDCMC 2001-HE1	1/06	50	12/04	13	Delinquency	Deal	Mixed	42.322	40.000	Fail
Chase Funding Mortgage Loan Asset-Backed 2001-4	CFAB 2001-4	4/06	52	1/05	15	Delinquency	Deal	Mixed	52.294	53.424	Pass
Chase Funding Mortgage Loan Asset-Backed 2001-4	CFAB 2001-4	12/05	48	1/05	11	Delinquency	Deal	Mixed	47.560	43.208	Fail
Chase Funding Mortgage Loan Asset-Backed 2001-4	CFAB 2001-4	11/05	47	1/05	10	Delinquency	Deal	Mixed	44.607	45.472	Pass
Countrywide Asset-Backed Certificates 2001-BC1	CWL 2001-BC1	5/06	64	NA	NA	Delinquency	Deal	Fixed	22.774	18.054	Fail
Countrywide Asset-Backed Certificates 2001-BC1	CWL 2001-BC1	3/06	62	NA	NA	Delinquency	Deal	Fixed	22.577	24.208	Pass
Countrywide Asset-Backed Certificates 2001-BC1	CWL 2001-BC1	12/05	59	NA	NA	Delinquency	Deal	Fixed	22.750	20.276	Fail
Countrywide Asset-Backed Certificates 2002-1	CWL 2002-1	5/06	50	4/05	13	Delinquency	Deal	Mixed	17.489	14.960	Fail
Countrywide Asset-Backed Certificates 2002-1	CWL 2002-1	4/06	49	4/05	12	Delinquency	Deal	Mixed	18.585	19.971	Pass
Countrywide Asset-Backed Certificates 2002-1	CWL 2002-1	2/06	47	4/05	10	Delinquency	Deal	Mixed	21.529	18.956	Fail
Countrywide Asset-Backed Certificates 2002-BC3	CWL 2002-BC3	5/06	45	9/05	8	Delinquency	Deal	Mixed	65.163	63.921	Fail
Countrywide Asset-Backed Certificates 2002-BC3	CWL 2002-BC3	2/06	42	9/05	5	Delinquency	Deal	Mixed	66.229	67.717	Pass
Countrywide Asset-Backed Certificates 2002-BC3	CWL 2002-BC3	11/05	39	9/05	2	Delinquency	Deal	Mixed	62.074	57.774	Fail
GMAC HEL Trust 2001-HE2	GMACM 2001-HE2	2/06	56	6/04	20	Other	Grp 4	—	2.129	2.000	Pass
GMAC HEL Trust 2001-HE2	GMACM 2001-HE2	1/06	55	6/04	19	Other	Grp 4	—	1.932	1.500	Pass
GMAC HEL Trust 2001-HE2	GMACM 2001-HE2	12/05	54	6/04	18	Other	Grp 4	—	1.156	1.500	Fail
GMAC HEL Trust 2001-HE2	GMACM 2001-HE2	12/05	54	6/04	18	Other	Grp 4	—	1.156	2.000	Fail
GMACM HEL Trust 2004-HE3	GMACM 2004-HE3	5/06	23	1/07	-8	Other	Deal	ARM	1.825	2.000	Fail
GMACM HEL Trust 2004-HE3	GMACM 2004-HE3	3/06	21	1/07	-10	Other	Deal	ARM	2.188	2.000	Pass
GMACM HEL Trust 2004-HE3	GMACM 2004-HE3	11/05	17	1/07	-14	Other	Deal	ARM	1.638	2.000	Fail
GMACM HEL Trust 2004-HE4	GMACM 2004-HE4	4/06	18	4/07	-12	Other	Deal	ARM	1.819	2.000	Fail
GMACM HEL Trust 2004-HE4	GMACM 2004-HE4	3/06	17	4/07	-13	Other	Deal	ARM	2.208	2.000	Pass
GMACM HEL Trust 2004-HE4	GMACM 2004-HE4	11/05	13	4/07	-17	Other	Deal	ARM	1.581	2.000	Fail
HomeEq Residential Trust 2001-1	HOMEQ 2001-1	5/06	62	4/04	25	Delinquency	Grp 1	Fixed	6.240	6.500	Pass
HomeEq Residential Trust 2001-1	HOMEQ 2001-1	1/06	58	4/04	21	Delinquency	Grp 1	Fixed	6.661	6.500	Fail
HomeEq Residential Trust 2001-1	HOMEQ 2001-1	12/05	57	4/04	20	Delinquency	Grp 2	Fixed	6.277	6.000	Fail
MASTR Asset-Backed Securities Trust 2003-OPT1	MABS 2003-OPT1	2/06	36	3/06	-1	Delinquency	Deal	Mixed	16.469	16.000	Fail
MASTR Asset-Backed Securities Trust 2003-OPT1	MABS 2003-OPT1	12/05	34	3/06	-3	Delinquency	Deal	Mixed	15.385	16.000	Pass
MASTR Asset-Backed Securities Trust 2003-OPT1	MABS 2003-OPT1	11/05	33	3/06	-4	Delinquency	Deal	Mixed	17.246	16.000	Fail
Residential Asset Securities Corp. 2001-KS3	RASC 2001-KS3	5/06	56	10/04	19	Delinquency	Deal	Mixed	25.531	24.268	Fail
Residential Asset Securities Corp. 2001-KS3	RASC 2001-KS3	4/06	55	10/04	18	Delinquency	Deal	Mixed	26.261	26.720	Pass

Exhibit 3: Home Equity Deals with Changes in Trigger Status over the Past Six Months

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Months Since Step-Down	Trigger Type	Group Number	ARM/Fixed	Trigger Values on As of Date	Limit Value	Pass/Fail
Deals with Changes in Three Remittance Periods (continued)											
Residential Asset Securities Corp. 2001-KS3	RASC 2001-KS3	4/06	55	10/04	18	Delinquency	Deal	Mixed	44.924	44.712	Fail
Residential Asset Securities Corp. 2001-KS3	RASC 2001-KS3	3/06	54	10/04	17	Delinquency	Deal	Mixed	45.238	46.846	Pass
Residential Funding Mortgage Securities II 2003-HS3	RFMS2 2003-HS3	4/06	31	9/05	7	Other	Deal	Mixed	2.100	2.000	Pass
Residential Funding Mortgage Securities II 2003-HS3	RFMS2 2003-HS3	2/06	29	9/05	5	Other	Deal	Mixed	1.050	2.000	Fail
Residential Funding Mortgage Securities II 2003-HS3	RFMS2 2003-HS3	12/05	27	9/05	3	Other	Deal	Mixed	2.100	2.000	Pass
Salomon Brothers Mortgage Securities VII 2002-CIT1	SBM7 2002-CIT1	4/06	47	6/05	10	Delinquency	Deal	Mixed	14.708	15.000	Pass
Salomon Brothers Mortgage Securities VII 2002-CIT1	SBM7 2002-CIT1	12/05	43	6/05	6	Delinquency	Deal	Mixed	15.629	15.000	Fail
Salomon Brothers Mortgage Securities VII 2002-CIT1	SBM7 2002-CIT1	11/05	42	6/05	5	Delinquency	Deal	Mixed	14.943	15.000	Pass
Saxon Asset Securities Trust 2001-2	SAST 2001-2	3/06	56	8/04	19	Delinquency	Deal	Mixed	19.843	20.432	Pass
Saxon Asset Securities Trust 2001-2	SAST 2001-2	2/06	55	8/04	18	Delinquency	Deal	Mixed	21.202	19.884	Fail
Saxon Asset Securities Trust 2001-2	SAST 2001-2	12/05	53	8/04	16	Delinquency	Deal	Mixed	20.919	21.415	Pass
Soundview HEL Trust 2005-B	SVHE 2005-B	4/06	6	11/08	-31	Delinquency	Deal	Fixed	6.782	6.498	Fail
Soundview HEL Trust 2005-B	SVHE 2005-B	3/06	5	11/08	-32	Delinquency	Deal	Fixed	0.000	6.181	Pass
Soundview HEL Trust 2005-B	SVHE 2005-B	2/06	4	11/08	-33	Delinquency	Deal	Fixed	6.092	5.869	Fail
Deals with Changes in Two Remittance Periods											
ACE HEL Trust 2004-HS1	ACE 2004-HS1	1/06	23	3/07	-14	Delinquency	Deal	Mixed	18.809	19.108	Pass
ACE HEL Trust 2004-HS1	ACE 2004-HS1	12/05	22	3/07	-15	Delinquency	Deal	Mixed	17.643	16.670	Fail
Aegis Asset-Backed Securities Trust 2004-2	AABST 2004-2	5/06	25	5/07	-12	Delinquency	Deal	Mixed	17.793	17.862	Pass
Aegis Asset-Backed Securities Trust 2004-2	AABST 2004-2	3/06	23	5/07	-14	Delinquency	Deal	Mixed	15.482	14.773	Fail
AFC Mortgage Loan Asset-Backed Notes 2000-2	AFC 2000-2	2/06	68	NA	NA	Delinquency	Grp 1	—	0.160	0.140	Fail
AFC Mortgage Loan Asset-Backed Notes 2000-2	AFC 2000-2	1/06	67	NA	NA	Delinquency	Grp 2	ARM	0.160	0.160	Fail
AFC Mortgage Loan Asset-Backed Notes 2000-3	AFC 2000-3	1/06	63	5/03	32	Delinquency	Grp 1	Fixed	0.140	0.140	Fail
AFC Mortgage Loan Asset-Backed Notes 2000-3	AFC 2000-3	12/05	62	5/03	31	Delinquency	Grp 2	ARM	0.180	0.160	Fail
Ameriquest Mortgage Securities Inc. 2003-2	AMSI 2003-2	12/05	34	3/06	-3	Delinquency	Deal	Mixed	19.640	40.646	Pass
Ameriquest Mortgage Securities Inc. 2003-2	AMSI 2003-2	11/05	33	3/06	-4	Delinquency	Deal	Mixed	18.130	14.774	Fail
Ameriquest Mortgage Securities Inc. 2004-R9	AMSI 2004-R9	3/06	18	10/07	-19	Delinquency	Deal	Mixed	10.772	11.195	Pass
Ameriquest Mortgage Securities Inc. 2004-R9	AMSI 2004-R9	1/06	16	10/07	-21	Delinquency	Deal	Mixed	10.748	10.334	Fail
Bear Stearns Asset-Backed Securities 2000-2	BSABS 2000-2	1/06	62	12/03	25	Delinquency	Deal	Mixed	22.049	42.939	Pass
Bear Stearns Asset-Backed Securities 2000-2	BSABS 2000-2	12/05	61	12/03	24	Delinquency	Deal	Mixed	47.763	42.122	Fail
C-BASS Mortgage 2001-CB1	CBASS 2001-CB1	5/06	61	4/04	24	Delinquency	Deal	Mixed	9.675	12.128	Pass
C-BASS Mortgage 2001-CB1	CBASS 2001-CB1	4/06	60	4/04	23	Delinquency	Deal	Mixed	11.534	9.952	Fail
C-BASS Mortgage 2002-CB1	CBASS 2002-CB1	1/06	47	3/05	10	Delinquency	Deal	Mixed	34.056	20.000	Fail
C-BASS Mortgage 2002-CB1	CBASS 2002-CB1	11/05	45	3/05	8	Delinquency	Deal	Mixed	35.475	38.394	Pass
Conseco Finance Certificates for HELs 2002-B	CNFHE 2002-B	5/06	49	5/05	12	Cumulative Loss	Deal	Fixed	4.453	5.750	Pass
Conseco Finance Certificates for HELs 2002-B	CNFHE 2002-B	4/06	48	5/05	11	Cumulative Loss	Deal	Fixed	4.342	4.250	Fail
Countrywide Asset-Backed Certificates 2002-BC1	CWL 2002-BC1	5/06	52	2/05	15	Delinquency	Deal	Mixed	21.142	17.937	Fail
Countrywide Asset-Backed Certificates 2002-BC1	CWL 2002-BC1	4/06	51	2/05	14	Delinquency	Deal	Mixed	20.052	21.176	Pass
Countrywide Asset-Backed Certificates 2002-BC2	CWL 2002-BC2	4/06	48	5/05	11	Delinquency	Deal	Mixed	23.824	19.788	Fail
Countrywide Asset-Backed Certificates 2002-BC2	CWL 2002-BC2	3/06	47	5/05	10	Delinquency	Deal	Mixed	24.126	24.353	Pass
Countrywide HEL Trust 2002-F	CWHEL 2002-F	3/06	41	10/02	40	Other	Deal	ARM	2.254	2.250	Pass
Countrywide HEL Trust 2002-F	CWHEL 2002-F	11/05	37	10/02	36	Other	Deal	ARM	2.233	2.250	Fail
Countrywide HEL Trust 2003-B	CWHEL 2003-B	3/06	36	4/03	35	Other	Deal	ARM	2.280	2.250	Pass
Countrywide HEL Trust 2003-B	CWHEL 2003-B	12/05	33	4/03	32	Other	Deal	ARM	2.242	2.250	Fail
Countrywide HEL Trust 2003-C	CWHEL 2003-C	3/06	35	5/03	34	Other	Deal	ARM	2.292	2.250	Pass
Countrywide HEL Trust 2003-C	CWHEL 2003-C	12/05	32	5/03	31	Other	Deal	ARM	2.249	2.250	Fail
CS First Boston Mortgage Securities Corp. 2001-HE16	CSFB 2001-HE16	12/05	53	8/04	16	Delinquency	Deal	Mixed	40.687	40.997	Pass
CS First Boston Mortgage Securities Corp. 2001-HE16	CSFB 2001-HE16	11/05	52	8/04	15	Delinquency	Deal	Mixed	40.776	40.434	Fail
CS First Boston Mortgage Securities Corp. 2001-HE8	CSFB 2001-HE8	1/06	59	3/04	22	Delinquency	Deal	Mixed	37.752	38.557	Pass
CS First Boston Mortgage Securities Corp. 2001-HE8	CSFB 2001-HE8	12/05	58	3/04	21	Delinquency	Deal	Mixed	37.672	37.151	Fail
CS First Boston Mortgage Securities Corp. 2002-HE1	CSFB 2002-HE1	4/06	51	2/05	14	Delinquency	Deal	Mixed	38.756	39.118	Pass
CS First Boston Mortgage Securities Corp. 2002-HE1	CSFB 2002-HE1	11/05	46	2/05	9	Delinquency	Deal	Mixed	34.054	32.862	Fail
CS First Boston Mortgage Securities Corp. 2005-CF1	CSFB 2005-CF1	5/06	10	8/08	-27	Delinquency	Deal	Mixed	9.953	10.485	Pass
CS First Boston Mortgage Securities Corp. 2005-CF1	CSFB 2005-CF1	3/06	8	8/08	-29	Delinquency	Deal	Mixed	10.713	9.868	Fail
CSMC Trust 2006-CF1	CSMC 2006-CF1	3/06	2	2/09	-35	Delinquency	Deal	Mixed	0.000	7.373	Pass
CSMC Trust 2006-CF1	CSMC 2006-CF1	2/06	1	2/09	-36	Delinquency	Deal	Mixed	10.008	7.255	Fail
Delta Funding HEL Trust 2001-1	DFCHT 2001-1	2/06	57	6/04	20	Delinquency	Deal	Mixed	38.307	38.551	Pass
Delta Funding HEL Trust 2001-1	DFCHT 2001-1	12/05	55	6/04	18	Delinquency	Deal	Mixed	37.505	37.101	Fail
EquiFirst Mortgage Loan Trust 2003-1	EMLT 2003-1	2/06	35	4/06	-2	Delinquency	Deal	Mixed	23.040	24.248	Pass
EquiFirst Mortgage Loan Trust 2003-1	EMLT 2003-1	11/05	32	4/06	-5	Delinquency	Deal	Mixed	18.153	17.420	Fail
Finance America Mortgage Loan Trust 2004-1	FINA 2004-1	1/06	20	6/07	-17	Delinquency	Deal	Mixed	14.755	15.151	Pass
Finance America Mortgage Loan Trust 2004-1	FINA 2004-1	12/05	19	6/07	-18	Delinquency	Deal	Mixed	15.517	15.151	Fail
Fleet HEL Trust 2001-1	FHELT 2001-1	3/06	58	12/03	27	Other	Deal	ARM	2.152	2.000	Pass
Fleet HEL Trust 2001-1	FHELT 2001-1	1/06	56	12/03	25	Other	Deal	ARM	1.938	2.000	Fail
GMAC HEL Trust 2003-HE1	GMACM 2003-HE1	3/06	36	10/05	5	Other	Deal	ARM	2.525	2.000	Pass
GMAC HEL Trust 2003-HE1	GMACM 2003-HE1	2/06	35	10/05	4	Other	Deal	ARM	0.759	2.000	Fail
GMACM Home Loan Trust 2002-HLTV1	GMACM 2002-HLTV1	5/06	44	10/05	7	Current Loss	Deal	Fixed	\$179,561	\$170,173	Fail
GMACM Home Loan Trust 2002-HLTV1	GMACM 2002-HLTV1	3/06	42	10/05	5	Current Loss	Deal	Fixed	\$181,336	\$182,661	Pass
GSAMP Trust 2003-SEA	GSAMP 2003-SEA	3/06	31	9/06	-6	Delinquency	Deal	Mixed	14.904	15.000	Pass
GSAMP Trust 2003-SEA	GSAMP 2003-SEA	11/05	27	9/06	-10	Delinquency	Deal	Mixed	16.637	15.000	Fail
Long Beach Mortgage Trust 2001-2	LBMLT 2001-2	1/06	54	8/04	17	Delinquency	Deal	Mixed	31.844	32.544	Pass
Long Beach Mortgage Trust 2001-2	LBMLT 2001-2	12/05	53	8/04	16	Delinquency	Deal	Mixed	31.616	31.259	Fail
Merrill Lynch Mortgage Investors 2005-SD1	MLMI 2005-SD1	4/06	7	10/08	-30	Delinquency	Deal	Mixed	9.691	10.010	Pass
Merrill Lynch Mortgage Investors 2005-SD1	MLMI 2005-SD1	2/06	5	10/08	-32	Delinquency	Deal	Mixed	9.385	9.305	Fail

Exhibit 3: Home Equity Deals with Changes in Trigger Status over the Past Six Months

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Months Since Step-Down	Trigger Type	Group Number	ARM/Fixed	Trigger Values on As of Date	Limit Value	Pass/Fail
Deals with Changes in Two Remittance Periods (continued)											
Mid-State Trust X	MDST 10	3/06	53	NA	NA	Delinquency	Deal	Fixed	7.952	8.000	Pass
Mid-State Trust X	MDST 10	12/05	50	NA	NA	Delinquency	Deal	Fixed	10.163	8.000	Fail
Morgan Stanley Dean Witter Capital I 2002-AM1	MSDWC 2002-AM1	4/06	51	2/05	14	Delinquency	Deal	ARM	39.390	40.000	Pass
Morgan Stanley Dean Witter Capital I 2002-AM1	MSDWC 2002-AM1	11/05	46	2/05	9	Delinquency	Deal	ARM	40.090	40.000	Fail
MSDWCC HELOC Trust 2002-1	MSHLC 2002-1	2/06	42	3/05	11	Other	Deal	Mixed	1.638	1.500	Pass
MSDWCC HELOC Trust 2002-1	MSHLC 2002-1	11/05	39	3/05	8	Other	Deal	Mixed	1.162	1.500	Fail
Option One Woodbridge Loan Trust 2002-1	OOWLT 2002-1	5/06	49	5/05	12	Cumulative Loss	Deal	Mixed	6.965	8.750	Pass
Option One Woodbridge Loan Trust 2002-1	OOWLT 2002-1	4/06	48	5/05	11	Cumulative Loss	Deal	Mixed	6.904	6.750	Fail
Park Place Securities 2004-WWF1	PPSI 2004-WWF1	4/06	17	12/07	-20	Delinquency	Deal	Mixed	13.709	14.164	Pass
Park Place Securities 2004-WWF1	PPSI 2004-WWF1	3/06	16	12/07	-21	Delinquency	Deal	Mixed	13.785	13.645	Fail
Renaissance HEL Trust 2002-2	RAMC 2002-2	5/06	47	7/05	10	Delinquency	Deal	Mixed	31.409	32.166	Pass
Renaissance HEL Trust 2002-2	RAMC 2002-2	1/06	43	7/05	6	Delinquency	Deal	Mixed	28.609	27.318	Fail
Residential Asset Mortgage Products 2002-RS7	RAMP 2002-RS7	4/06	40	7/05	9	Delinquency	Deal	Fixed	\$3,637,650	\$1,542,012	Fail
Residential Asset Mortgage Products 2002-RS7	RAMP 2002-RS7	3/06	39	7/05	8	Delinquency	Deal	Fixed	\$971,960	\$1,591,728	Pass
Residential Asset Securities Corp. 2001-KS2	RASC 2001-KS2	12/05	54	7/04	17	Delinquency	Deal	Mixed	37.914	34.574	Fail
Residential Asset Securities Corp. 2001-KS2	RASC 2001-KS2	11/05	53	7/04	16	Delinquency	Deal	Mixed	38.514	38.903	Pass
Residential Asset Securities Corp. 2002-KS2	RASC 2002-KS2	5/06	50	4/05	13	Delinquency	Deal	Mixed	39.322	37.455	Fail
Residential Asset Securities Corp. 2002-KS2	RASC 2002-KS2	4/06	49	4/05	12	Delinquency	Deal	Mixed	39.514	41.967	Pass
Residential Asset Securities Corp. 2002-KS8	RASC 2002-KS8	1/06	37	7/05	6	Other	Deal	Fixed	0.000	1.000	Pass
Residential Asset Securities Corp. 2002-KS8	RASC 2002-KS8	12/05	36	7/05	5	Other	Deal	Fixed	1.000	1.000	Fail
Residential Asset Securities HEL 2002-KS1	RASC 2002-KS1	4/06	51	2/04	26	Current Loss	Deal	Mixed	3.293	3.250	Fail
Residential Asset Securities HEL 2002-KS1	RASC 2002-KS1	2/06	49	2/04	24	Delinquency	Deal	Mixed	16.011	16.000	Fail
Residential Funding Mortgage Securities II 2002-HI5	RFMS2 2002-HI5	1/06	37	1/06	0	Other	Deal	Fixed	\$457,547	\$370,106	Fail
Residential Funding Mortgage Securities II 2002-HI5	RFMS2 2002-HI5	11/05	35	1/06	-2	Other	Deal	Fixed	\$363,946	\$365,568	Pass
Residential Funding Mortgage Securities II 2003-HS2	RFMS2 2003-HS2	5/06	35	6/05	11	Other	Deal	Mixed	2.735	2.500	Pass
Residential Funding Mortgage Securities II 2003-HS2	RFMS2 2003-HS2	4/06	34	6/05	10	Other	Deal	Mixed	2.147	2.500	Fail
Residential Funding Mortgage Securities II 2003-HS4	RFMS2 2003-HS4	1/06	25	12/05	1	Current Loss	Deal	ARM	\$96,501	\$81,892	Fail
Residential Funding Mortgage Securities II 2003-HS4	RFMS2 2003-HS4	11/05	23	12/05	-1	Current Loss	Deal	ARM	\$96,025	\$99,905	Pass
SACO I Trust 2004-1	SACO 2004-1	4/06	22	7/07	-15	Cumulative Loss	Deal	Fixed	1.964	1.750	Fail
SACO I Trust 2004-1	SACO 2004-1	11/05	17	7/07	-20	Delinquency	Deal	Fixed	5.229	5.000	Fail
Salomon Brothers Mortgage Securities VII 2001-1	SBM7 2001-1	4/06	54	11/04	17	Delinquency	Deal	Mixed	15.483	15.000	Fail
Salomon Brothers Mortgage Securities VII 2001-1	SBM7 2001-1	3/06	53	11/04	16	Delinquency	Deal	Mixed	11.761	15.000	Pass
Soundview HEL Trust 2000-1	SVHE 2000-1	1/06	68	6/03	31	Delinquency	Deal	Mixed	0.210	0.240	Pass
Soundview HEL Trust 2000-1	SVHE 2000-1	12/05	67	6/03	30	Delinquency	Deal	Mixed	0.240	0.240	Fail
Structured Asset Securities 2005-S1	SASC 2005-S1	5/06	15	3/08	-22	Delinquency	Deal	Fixed	5.821	6.211	Pass
Structured Asset Securities 2005-S1	SASC 2005-S1	2/06	12	3/08	-25	Delinquency	Deal	Fixed	5.617	5.344	Fail
Terwin Mortgage Trust 2004-21HE	TMTS 2004-21HE	2/06	14	1/08	-23	Delinquency	Deal	Mixed	1.355	4.606	Pass
Terwin Mortgage Trust 2004-21HE	TMTS 2004-21HE	12/05	12	1/08	-25	Delinquency	Deal	Mixed	1.851	1.717	Fail
Terwin Mortgage Trust 2005-1SL	TMTS 2005-1SL	4/06	14	3/08	-23	Delinquency	Deal	Fixed	1.323	2.000	Pass
Terwin Mortgage Trust 2005-1SL	TMTS 2005-1SL	3/06	13	3/08	-24	Cumulative Loss	Deal	Fixed	0.956	0.950	Fail
Terwin Mortgage Trust 2005-3SL	TMTS 2005-3SL	5/06	14	4/08	-23	Cumulative Loss	Deal	Mixed	1.178	0.950	Fail
Terwin Mortgage Trust 2005-3SL	TMTS 2005-3SL	12/05	9	4/08	-28	Delinquency	Deal	Mixed	2.139	2.000	Fail
Deals with Changes in One Remittance Period											
Aames Mortgage Trust 2001-2	AMT 2001-2	11/05	53	7/04	16	Delinquency	Deal	Mixed	29.746	29.056	Fail
Aames Mortgage Trust 2002-1	AMT 2002-1	4/06	49	4/05	12	Delinquency	Deal	Mixed	20.879	19.639	Fail
Accredited Mortgage Loan Trust 2002-1	ACCR 2002-1	3/06	44	8/05	7	Current Loss	Grp 1	Fixed	1.313	1.750	Pass
Accredited Mortgage Loan Trust 2002-1	ACCR 2002-1	3/06	44	8/05	7	Delinquency	Grp 2	ARM	13.409	12.500	Fail
Accredited Mortgage Loan Trust 2002-2	ACCR 2002-2	1/06	38	12/05	1	Current Loss	Grp 3	ARM	1.798	1.750	Fail
Accredited Mortgage Loan Trust 2003-1	ACCR 2003-1	4/06	35	6/06	-2	Current Loss	Grp 2	ARM	1.828	1.750	Fail
ACE HEL Trust 2003-TC1	ACE 2003-TC1	2/06	31	8/06	-6	Delinquency	Deal	Mixed	16.648	16.500	Fail
ACE HEL Trust 2005-SD3	ACE 2005-SD3	12/05	1	12/08	-36	Delinquency	Deal	Mixed	15.594	7.513	Fail
ACE HEL Trust 2005-SL1	ACE 2005-SL1	2/06	6	9/08	-31	Delinquency	Deal	Fixed	4.739	3.990	Fail
ACE HEL Trust 2005-SN1	ACE 2005-SN1	12/05	9	4/08	-28	Delinquency	Deal	Fixed	4.112	3.454	Fail
ACE HEL Trust 2006-SD1	ACE 2006-SD1	4/06	1	4/09	-36	Delinquency	Deal	Mixed	10.135	7.880	Fail
ACE HEL Trust 2006-SL1	ACE 2006-SL1	5/06	4	2/09	-33	Delinquency	Deal	Fixed	3.205	2.979	Fail
AFC Mortgage Loan Asset-Backed Notes 2000-4	AFC 2000-4	1/06	61	7/03	30	Delinquency	Grp 1	Fixed	0.150	0.140	Fail
American General Mortgage Loan Trust 2006-1	AGFMT 2006-1	4/06	2	3/09	-35	Delinquency	Deal	Fixed	5.780	3.567	Fail
American Home Mortgage Investment Trust 2005-SD1	AHM 2005-SD1	4/06	4	1/09	-33	Cumulative Loss	Deal	Mixed	0.092	0.000	Fail
Ameriquest Mortgage Securities Inc. 2002-D	AMSI 2002-D	11/05	35	7/05	4	Delinquency	Deal	Mixed	16.314	16.000	Fail
Ameriquest Mortgage Securities Inc. 2003-6	AMSI 2003-6	1/06	32	6/06	-5	Delinquency	Deal	Mixed	16.946	16.500	Fail
Amortizing Residential Collateral Trust 2002-BC1	ARC 2002-BC1	11/05	45	3/05	8	Delinquency	Deal	Mixed	25.963	22.790	Fail
Amortizing Residential Collateral Trust 2002-BC3	ARC 2002-BC3	5/06	48	6/05	11	Delinquency	Deal	Mixed	24.023	23.621	Fail
Argent Securities Inc. 2003-W2	ARSI 2003-W2	11/05	27	9/06	-10	Delinquency	Deal	Mixed	18.181	16.000	Fail
Asset-Backed Funding Certificates 2004-AHL1	ABFC 2004-AHL1	5/06	26	4/07	-11	Cumulative Loss	Deal	Mixed	26.470	2.750	Fail
Asset-Backed Securities HEL Trust 2002-HE3	ABSHE 2002-HE3	1/06	39	11/05	2	Delinquency	Deal	Mixed	29.177	30.461	Pass
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	11/05	1	11/08	-36	Other	Deal	Fixed	0.010	0.040	Fail
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	11/05	1	11/08	-36	Other	Deal	Fixed	0.020	0.060	Fail
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	11/05	1	11/08	-36	Other	Deal	Fixed	0.030	0.080	Fail
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	11/05	1	11/08	-36	Other	Deal	Fixed	0.040	0.100	Fail
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	11/05	1	11/08	-36	Other	Deal	Fixed	0.050	0.120	Fail
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	11/05	1	11/08	-36	Other	Deal	Fixed	0.070	0.150	Fail
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	11/05	1	11/08	-36	Other	Deal	Fixed	0.080	0.180	Fail
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	11/05	1	11/08	-36	Other	Deal	Fixed	0.100	0.210	Fail

Exhibit 3: Home Equity Deals with Changes in Trigger Status over the Past Six Months

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Months Since Step-Down	Trigger Type	Group Number	ARM/Fixed	Trigger Values on As of Date	Limit Value	Pass/Fail
Deals with Changes in One Remittance Period (continued)											
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	11/05	1	11/08	-36	Other	Deal	Fixed	0.120	0.250	Fail
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	11/05	1	11/08	-36	Other	Deal	Fixed	0.150	0.310	Fail
BayView Financial Mortgage PTC 2006-A	BAYV 2006-A	2/06	1	2/09	-36	Other	Deal	Mixed	0.040	0.910	Fail
BayView Financial Mortgage PTC 2006-A	BAYV 2006-A	2/06	1	2/09	-36	Other	Deal	Mixed	0.040	0.930	Fail
BayView Financial Mortgage PTC 2006-A	BAYV 2006-A	2/06	1	2/09	-36	Other	Deal	Mixed	0.040	0.940	Fail
BayView Financial Mortgage PTC 2006-A	BAYV 2006-A	2/06	1	2/09	-36	Other	Deal	Mixed	0.040	0.960	Fail
BayView Financial Mortgage PTC 2006-A	BAYV 2006-A	2/06	1	2/09	-36	Other	Deal	Mixed	0.060	0.880	Fail
BayView Financial Mortgage PTC 2006-A	BAYV 2006-A	2/06	1	2/09	-36	Other	Deal	Mixed	0.080	0.830	Fail
BayView Financial Mortgage PTC 2006-A	BAYV 2006-A	2/06	1	2/09	-36	Other	Deal	Mixed	0.100	0.800	Fail
BayView Financial Mortgage PTC 2006-A	BAYV 2006-A	2/06	1	2/09	-36	Other	Deal	Mixed	0.150	0.700	Fail
BayView Mortgage 2002-8		1/06	41	NA	NA	Cumulative Loss	Deal	Fixed	5.204	5.000	Fail
BayView Mortgage 2003-3		5/06	34	NA	NA	Delinquency	Deal	Mixed	3.698	12.000	Pass
BayView Mortgage Asset-Backed Securities 2004-11		1/06	14	NA	NA	Cumulative Loss	Deal	Mixed	5.070	5.000	Fail
BayView Mortgage PTC 2004-3		5/06	25	NA	NA	Delinquency	Deal	Mixed	22.738	20.000	Fail
Bear Stearns Asset Backed Securities Trust 2005-4	BSABS 2005-4	5/06	5	1/09	-32	Delinquency	Deal	Mixed	9.527	9.228	Fail
Bear Stearns Asset-Backed Securities 2005-1	BSABS 2005-1	11/05	10	2/08	-27	Delinquency	Deal	Mixed	12.457	12.371	Fail
Bear Stearns Asset-Backed Securities Trust 2004-1	BSABS 2004-1	12/05	21	4/07	-16	Delinquency	Deal	Mixed	14.475	14.350	Fail
Bear Stearns Asset-Backed Securities Trust 2004-BO1	BSABS 2004-BO1	11/05	13	11/07	-24	Delinquency	Deal	Mixed	13.694	12.467	Fail
Bear Stearns Asset-Backed Securities Trust 2005-2	BSABS 2005-2	2/06	9	6/08	-28	Delinquency	Deal	Mixed	10.916	10.440	Fail
Bear Stearns Asset-Backed Securities Trust 2005-3	BSABS 2005-3	1/06	5	9/08	-32	Delinquency	Deal	Mixed	8.969	8.590	Fail
Bear Stearns Asset-Backed Securities Trust 2005-SD3	BSABS 2005-SD3	12/05	5	8/08	-32	Delinquency	Deal	Mixed	13.260	8.777	Fail
Bear Stearns Asset-Backed Securities Trust 2005-SD3	BSABS 2005-SD3	12/05	5	8/08	-32	Delinquency	Deal	Mixed	15.700	6.098	Fail
C-BASS Mortgage 2001-CB3	CBASS 2001-CB3	2/06	54	9/04	17	Delinquency	Deal	Mixed	25.774	26.566	Pass
C-BASS Mortgage 2004-RP1	CBASS 2004-RP1	5/06	24	6/07	-13	Delinquency	Deal	Mixed	31.906	32.318	Pass
C-BASS Mortgage 2006-RP1	CBASS 2006-RP1	5/06	1	5/09	-36	Delinquency	Deal	Mixed	18.585	6.891	Fail
CDC Mortgage Capital Trust 2002-HE1	CDCMC 2002-HE1	5/06	49	5/05	12	Delinquency	Deal	Mixed	32.647	34.036	Pass
Chase Funding Mortgage Loan Asset-Backed 2002-1	CFAB 2002-1	3/06	47	5/05	10	Delinquency	Deal	Mixed	0.340	0.330	Fail
CIT HEL Trust 2002-2	CITHE 2002-2	3/06	45	7/05	8	Delinquency	Deal	Mixed	25.785	24.332	Fail
Compass Receivables 2003-HE1	CRAFT 2003-HE1	5/06	36	12/05	5	Delinquency	Deal	Fixed	1.211	0.000	Fail
Conseco Finance Certificates 2001-B	CNFHE 2001-B	5/06	61	6/04	23	Cumulative Loss	Deal	Mixed	5.505	5.500	Fail
Conseco Finance Certificates for HELs 2001-D	CNFHE 2001-D	11/05	49	11/04	12	Cumulative Loss	Deal	Fixed	4.977	5.750	Pass
Countrywide Asset-Backed Certificates 2001-BC3	CWL 2001-BC3	5/06	57	9/04	20	Delinquency	Deal	Mixed	26.594	27.701	Pass
Countrywide Asset-Backed Certificates 2004-SD1	CWL 2004-SD1	5/06	28	2/07	-9	Delinquency	Deal	Mixed	20.778	22.326	Pass
Countrywide Asset-Backed Certificates 2004-SD2	CWL 2004-SD2	4/06	23	6/07	-14	Delinquency	Deal	Mixed	16.946	17.509	Pass
Countrywide Asset-Backed Notes Trust 2005-SD3	CWL 2005-SD3	2/06	4	11/08	-33	Delinquency	Deal	Mixed	11.362	7.832	Fail
Countrywide Asset-Backed Notes Trust 2006-SD1	CWL 2006-SD1	3/06	1	3/09	-36	Delinquency	Deal	Mixed	7.208	6.881	Fail
Countrywide HEL Trust 2003-D	CWHEL 2003-D	5/06	36	6/03	35	Other	Deal	ARM	2.260	2.250	Pass
Countrywide HEL Trust 2004-E	CWHEL 2004-E	2/06	19	2/07	-12	Other	Deal	ARM	2.096	2.250	Fail
CS First Boston Mortgage Securities Corp. 2001-HE17	CSFB 2001-HE17	11/05	51	9/04	14	Delinquency	Deal	Mixed	34.828	36.776	Pass
CS First Boston Mortgage Securities Corp. 2001-HE20	CSFB 2001-HE20	3/06	54	10/04	17	Delinquency	Deal	Mixed	39.758	39.939	Pass
CS First Boston Mortgage Securities Corp. 2002-HE4	CSFB 2002-HE4	3/06	49	3/05	12	Delinquency	Deal	Mixed	26.244	26.287	Pass
Delta Funding HEL Trust 2000-4	DELHE 2000-4	4/06	64	1/04	27	Delinquency	Deal	Fixed	92.546	94.367	Pass
Delta Funding HEL Trust 2001-2	DFCHT 2001-2	5/06	56	10/04	19	Delinquency	Deal	Mixed	38.948	40.000	Pass
EMC Mortgage Loan Trust 2005-B	EMCM 2005-B	11/05	1	11/08	-36	Delinquency	Deal	Mixed	99.030	7.041	Fail
Equity One Mortgage Pass-Through Trust 2001-2	EQABS 2001-2	1/06	53	3/04	22	Cumulative Loss	Grp 2	ARM	2.529	2.500	Fail
Equity One Mortgage Pass-Through Trust 2001-3	EQABS 2001-3	4/06	53	6/04	22	Cumulative Loss	Deal	Mixed	2.518	2.500	Fail
Equity One Mortgage Pass-Through Trust 2001-3	EQABS 2001-3	4/06	53	6/04	22	Cumulative Loss	Deal	Mixed	2.653	2.500	Fail
Equity One Mortgage Pass-Through Trust 2002-2	EQABS 2002-2	5/06	49	11/04	18	Cumulative Loss	Deal	Mixed	2.365	2.500	Pass
Fieldstone Mortgage Investment Trust 2004-5	FMIC 2004-5	11/05	12	12/07	-25	Other	Deal	ARM	-\$7,650,000	0.010	Pass
Fifth Third HEL Trust 2003-1	FTHEL 2003-1	4/06	31	4/06	0	Other	Deal	ARM	1.584	1.750	Fail
GMAC HEL Trust 2002-HE3	GMACM 2002-HE3	4/06	44	3/05	13	Other	Deal	ARM	2.943	2.000	Pass
GMACM HEL Trust 2004-HE1	GMACM 2004-HE1	12/05	21	10/06	-10	Other	Deal	ARM	2.049	2.000	Pass
GMACM Home Equity Loan Trust 2006-HE1	GMACM 2006-HE1	5/06	2	10/08	-29	Other	Deal	Mixed	\$4,700,831	0.010	Fail
GMACM Home Loan Trust 2000-HLTV2	GMACM 2000-HLTV2	5/06	69	9/03	32	Current Loss	Deal	Fixed	\$82,022	\$79,718	Fail
GMACM Home Loan Trust 2001-HLTV1	GMACM 2001-HLTV1	2/06	61	2/04	24	Cumulative Loss	Deal	Fixed	8.635	10.500	Pass
GMACM Home Loan Trust 2001-HLTV1	GMACM 2001-HLTV1	2/06	61	2/04	24	Current Loss	Deal	Fixed	\$115,904	\$128,880	Pass
GMACM Home Loan Trust 2004-HLTV1	GMACM 2004-HLTV1	5/06	20	4/07	-11	Current Loss	Deal	Fixed	\$448,671	\$370,078	Fail
GMACM Mortgage-Backed Term Notes 2003-GH2	GMACM 2003-GH2	3/06	27	1/07	-10	Delinquency	Deal	Mixed	5.524	5.533	Pass
Green Tree HEL Trust 1999-D	GTHEL 1999-D	3/06	80	NA	NA	Delinquency	Deal	Mixed	0.120	0.120	Pass
GSAMP Trust 2002-HE2	GSAMP 2002-HE2	1/06	37	1/06	0	Delinquency	Deal	Mixed	14.554	16.000	Pass
GSAMP Trust 2005-SE2	GSAMP 2005-SEA2	3/06	6	10/08	-31	Delinquency	Deal	Mixed	3.551	3.359	Fail
Impac CMB Trust 2003-1	IMM 2003-1	2/06	37	2/06	0	Delinquency	Grp 1	ARM	5.910	4.000	Fail
Impac CMB Trust 2003-3	IMM 2003-3	4/06	38	3/06	1	Delinquency	Deal	Mixed	4.058	4.000	Fail
Impac CMB Trust 2003-7	IMM 2003-7	2/06	32	7/06	-5	Delinquency	Deal	ARM	4.491	4.000	Fail
IndyMac HEL Trust 2004-1	INHEL 2004-1	5/06	27	9/06	-4	Other	Deal	ARM	1.588	2.000	Fail
IndyMac HEL Trust 2004-1	INHEL 2004-1	5/06	27	9/06	-4	Other	Deal	ARM	1.588	2.250	Fail
Long Beach Mortgage Trust 2002-2	LBMLT 2002-2	12/05	42	7/05	5	Cumulative Loss	Deal	Mixed	3.183	3.229	Pass
MASTR Second Lien Trust 2006-1	MASL 2006-1	3/06	1	3/09	-36	Other	Deal	Fixed	\$100	0.000	Fail
MASTR Specialized Loan Trust 2004-01	MASD 2004-1	5/06	22	8/07	-15	Delinquency	Deal	Mixed	9.698	9.856	Pass
MASTR Specialized Loan Trust 2005-03	MASD 2005-3	11/05	1	11/08	-36	Delinquency	Deal	Mixed	10.565	7.870	Fail
MASTR Specialized Loan Trust 2006-01	MASD 2006-1	3/06	1	3/09	-36	Delinquency	Deal	Mixed	9.146	6.872	Fail
Meritage Mortgage Trust 2003-1	MMLT 2003-1	2/06	26	1/07	-11	Other	Deal	Mixed	\$358	\$359	Fail
Merrill Lynch Mortgage Investors 2004-SL1	MLMI 2004-SL1	2/06	20	7/07	-17	Delinquency	Deal	Fixed	8.753	5.849	Fail

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Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Months Since Step-Down	Trigger Type	Group Number	ARM/Fixed	Trigger Values on As of Date	Limit Value	Pass/Fail
Deals with Changes in One Remittance Period (continued)											
Merrill Lynch Mortgage Investors 2004-SL2	MLMI 2004-SL2	12/05	14	11/07	-23	Delinquency	Deal	Fixed	5.291	5.260	Fail
MESA Trust 2002-2	MESA 2002-2	3/06	42	10/05	5	Cumulative Loss	Deal	Fixed	9.520	9.500	Fail
Morgan Stanley ABS Capital I Trust 2004-SD2	MSAC 2004-SD2	12/05	19	6/07	-18	Delinquency	Deal	Mixed	12.000	12.168	Pass
Morgan Stanley Dean Witter Capital I 2001-NC4	MSDWC 2001-NC4	12/05	48	1/05	11	Delinquency	Deal	Mixed	40.998	40.000	Fail
Option One Mortgage Loan Trust 2002-1	OOMLT 2002-1	11/05	46	2/05	9	Delinquency	Deal	Mixed	22.088	19.074	Fail
Option One Mortgage Loan Trust 2002-3	OOMLT 2002-3	3/06	47	NA	NA	Delinquency	Deal	Mixed	22.891	20.832	Fail
Option One Woodbridge Loan Trust 2004-1	OOWLT 2004-1	11/05	21	3/07	-16	Delinquency	Deal	Mixed	14.829	14.755	Fail
Park Place Securities 2005-WCW2	PPSI 2005-WCW2	5/06	11	7/08	-26	Delinquency	Deal	Mixed	10.954	10.921	Fail
Quest Trust 2003-X2	QUEST 2003-X2	2/06	32	7/06	-5	Cumulative Loss	Deal	Mixed	4.492	4.250	Fail
Quest Trust 2003-X3	QUEST 2003-X3	2/06	29	10/06	-8	Cumulative Loss	Deal	Mixed	4.079	4.000	Fail
Quest Trust 2006-X1	QUEST 2006-X1	3/06	1	3/09	-36	Delinquency	Deal	Mixed	23.659	7.134	Fail
RAAC 2005-RP2	RAAC 2005-RP2	12/05	5	8/08	-32	Delinquency	Deal	Mixed	\$9,219,648	\$7,627,373	Fail
RAAC Series 2005-RP3 Trust	RAAC 2005-RP3	2/06	3	12/08	-34	Delinquency	Deal	Mixed	\$10,889,575	\$9,386,847	Fail
RAAC Series 2006-RP1 Trust	RAAC 2006-RP1	3/06	1	3/09	-36	Delinquency	Deal	Mixed	20.216	8.083	Fail
Renaissance HEL Trust 2002-3	RAMC 2002-3	1/06	40	10/05	3	Delinquency	Deal	Mixed	24.667	24.605	Fail
Renaissance HEL Trust 2004-4	RAMC 2004-4	1/06	16	1/08	-21	Delinquency	Deal	Mixed	13.926	13.410	Fail
Residential Asset Mortgage Products 2002-RS4	RAMP 2002-RS4	11/05	39	3/05	8	Delinquency	Deal	Mixed	\$4,978,639	\$4,258,889	Fail
Residential Asset Mortgage Products 2002-RS6	RAMP 2002-RS6	2/06	39	6/05	8	Delinquency	Deal	Mixed	\$7,676,789	\$4,754,177	Fail
Residential Asset Mortgage Products 2003-RZ1	RAMP 2003-RZ1	1/06	36	8/05	5	Delinquency	Deal	Fixed	5.211	5.000	Fail
Residential Asset Securities Corp. 2003-KS2	RASC 2003-KS2	3/06	36	4/06	-1	Cumulative Loss	Deal	Mixed	1.618	1.600	Fail
Residential Asset Securities Corp. 2003-KS9	RASC 2003-KS9	3/06	29	5/06	-2	Delinquency	Deal	Mixed	12.390	11.000	Fail
Residential Asset Securities HEL 2003-KS4	RASC 2003-KS4	4/06	35	6/06	-2	Cumulative Loss	Deal	Mixed	1.713	1.700	Fail
Residential Funding Mortgage Securities II 1999-HI8	RFMS2 1999-HI8	1/06	74	12/02	37	Current Loss	Deal	Fixed	\$65,056	\$76,964	Pass
Residential Funding Mortgage Securities II 2000-HI5	RFMS2 2000-HI5	1/06	61	1/04	24	Cumulative Loss	Deal	Fixed	9.268	10.500	Pass
Residential Funding Mortgage Securities II 2001-HI1	RFMS2 2001-HI1	3/06	61	3/04	24	Cumulative Loss	Deal	Fixed	9.437	10.500	Pass
Residential Funding Mortgage Securities II 2001-HI3	RFMS2 2001-HI3	4/06	58	7/04	21	Cumulative Loss	Deal	Fixed	8.539	8.500	Fail
Residential Funding Mortgage Securities II 2001-HI4	RFMS2 2001-HI4	4/06	55	10/04	18	Cumulative Loss	Deal	Fixed	8.505	8.500	Fail
Residential Funding Mortgage Securities II 2002-HI4	RFMS2 2002-HI4	4/06	43	10/05	6	Other	Deal	Fixed	\$404,890	\$285,335	Fail
Residential Funding Mortgage Securities II 2004-HI2	RFMS2 2004-HI2	1/06	19	1/07	-12	Other	Deal	Fixed	\$511,437	\$446,792	Fail
Residential Funding Mortgage Securities II 2004-HI3	RFMS2 2004-HI3	3/06	18	4/07	-13	Other	Deal	Fixed	\$478,920	\$430,403	Fail
Residential Funding Mortgage Securities II 2004-HS2	RFMS2 2004-HS2	2/06	20	6/06	-4	Current Loss	Deal	Mixed	1.740	2.000	Fail
Residential Funding Mortgage Securities II 2005-HI1	RFMS2 2005-HI1	3/06	14	8/07	-17	Current Loss	Deal	Fixed	\$384,543	\$314,834	Fail
RFSC Series 2003-RP1 Trust	RFSC 2003-RP1	5/06	37	5/06	0	Cumulative Loss	Deal	Mixed	6.257	6.000	Fail
SACO I Trust 2004-2	SACO 2004-2	4/06	18	11/07	-19	Cumulative Loss	Deal	Fixed	1.977	1.750	Fail
Security National Mortgage Trust 2001-3	SNMLT 2001-3A	2/06	51	12/04	14	Cumulative Loss	Deal	Mixed	6.123	6.000	Fail
Security National Mortgage Trust 2001-3	SNMLT 2001-3A	2/06	51	12/04	14	Cumulative Loss	Deal	Mixed	6.123	6.000	Fail
Structured Asset Securities 2002-BC1	SASC 2002-BC1	2/06	39	12/05	2	Delinquency	Deal	Mixed	34.194	33.000	Fail
Structured Asset Securities 2003-BC2	SASC 2003-BC2	4/06	38	3/06	1	Delinquency	Deal	Mixed	33.542	34.000	Pass
Structured Asset Securities 2003-S1	SASC 2003-S1	12/05	28	9/06	-9	Delinquency	Deal	Fixed	13.541	13.000	Fail
Structured Asset Securities 2004-S1	SASC 2004-S1	1/06	23	3/07	-14	Delinquency	Deal	Fixed	12.236	11.500	Fail
Structured Asset Securities 2005-GEL3	SASC 2005-GEL3	11/05	5	7/08	-32	Delinquency	Deal	Mixed	9.911	8.718	Fail
Terwin Mortgage Trust 2003-3SL	TMTS 2003-3SL	3/06	31	9/06	-6	Delinquency	Deal	Fixed	1.815	2.000	Pass
Terwin Mortgage Trust 2004-4SL	TMTS 2004-4SL	1/06	22	4/07	-15	Delinquency	Deal	Fixed	11.489	10.500	Fail
Terwin Mortgage Trust 2005-7SL	TMTS 2005-7SL	2/06	7	8/08	-30	Delinquency	Deal	Fixed	2.669	2.000	Fail
Truman Capital Mortgage Loan Trust 2005-1	TRUMN 2005-1	1/06	1	1/09	-36	Delinquency	Deal	Mixed	22.328	5.156	Fail
Truman Capital Mortgage Trust 2002-1	TRUMN 2002-1	5/06	51	3/05	14	Delinquency	Deal	Mixed	31.618	32.279	Pass

Source: Intex Solutions, Inc., and Wachovia Securities.

Exhibit 4: Trigger Watchlist Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value
Aames Mortgage Trust 2001-4	AMT 2001-4	5/06	54	1/05	Delinquency	Deal	Mixed	25.561	28.368
ABFS Mortgage Loan Trust 1998-4	ABFS 1998-4	5/06	91	5/01	Cumulative Loss	Deal	Fixed	1.802	2.000
ABFS Mortgage Loan Trust 1999-2	ABFS 1999-2	5/06	84	12/01	Cumulative Loss	Deal	Fixed	0.020	0.030
ABFS Mortgage Loan Trust 1999-4	ABFS 1999-4	5/06	78	6/02	Cumulative Loss	Deal	Fixed	2.401	2.500
ACE HEL Trust 1999-LB2	ACE 1999-LB2	5/06	83	8/02	Cumulative Loss	Deal	Mixed	4.231	4.250
ACE HEL Trust 2005-HE2	ACE 2005-HE2	5/06	15	4/08	Delinquency	Deal	Mixed	11.448	12.438
Aegis Asset-Backed Securities Trust 2004-2	AABST 2004-2	5/06	26	5/07	Delinquency	Deal	Mixed	17.793	17.862
Amortizing Residential Collateral Trust 2001-BC1	ARC 2001-BC1	5/06	63	4/04	Delinquency	Deal	Mixed	28.252	28.926
AMRESCO Residential Securities 1997-2	AMRES 1997-2	5/06	108	7/00	Delinquency	Grp 1	Mixed	20.934	20.991
					Delinquency	Grp 2	ARM	35.692	38.341
AMRESCO Residential Securities 1998-3	AMRES 1998-3	5/06	93	4/01	Delinquency	Grp 2	—	30.610	32.422
AMRESCO Residential Securities 1999-1	AMRES 1999-1	5/06	80	11/02	Delinquency	Deal	Mixed	0.340	0.360
Argent Securities Inc. 2003-W1	ARSI 2003-W1	5/06	34	9/06	Delinquency	Deal	Mixed	15.188	16.000
Asset-Backed Funding Certificates 1999-1	ABFC 1999-1	5/06	79	12/02	Delinquency	Deal	Fixed	0.180	0.200
Asset-Backed Funding Certificates 2002-SB1	ABFC 2002-SB1	5/06	50	5/05	Delinquency	Deal	Mixed	19.825	20.612
Asset-Backed Securities HEL Trust 2001-HE1	ABSHE 2001-HE1	5/06	63	4/04	Delinquency	Deal	Mixed	38.876	40.000
Asset-Backed Securities HEL Trust 2004-HE4	ABSHE 2004-HE4	5/06	24	7/07	Cumulative Loss	Deal	Mixed	2.782	3.000
Asset-Backed Securities Long Beach HEL 2000-LB1	ABSLB 2000-LB1	4/06	70	9/03	Delinquency	Grp 1	Mixed	0.250	0.250
					Delinquency	Grp 2	Mixed	0.360	0.400
BayView Commercial Asset Trust 2004-1	BAYC 2004-1	5/06	28	3/07	Other	Deal	Mixed	\$12,002,288	\$12,002,288
					Other	Deal	Mixed	\$8,001,525	\$8,001,525
BayView Financial Asset Trust 2004-SSR1	BFAT 2004-SSRA	5/06	19	12/07	Other	Deal	—	\$4,349,489	\$4,349,488
BayView Financial Mortgage Loan Trust 2003-SSR1	BFAT 2003-SSRA	5/06	33	10/06	Other	Deal	—	\$623,525,479	\$623,525,379
Bond Securitization Asset-Backed Certificates 2003-1	BHLT 2003-1	5/06	31	12/06	Cumulative Loss	Deal	Fixed	6.437	6.800
C-BASS Mortgage 2001-CB4	CBASS 2001-CB4	5/06	55	12/04	Cumulative Loss	Deal	Mixed	3.562	3.750
					Cumulative Loss	Deal	Mixed	17.001	18.000
C-BASS Mortgage 2002-CB2	CBASS 2002-CB2	5/06	50	5/05	Delinquency	Deal	Mixed	17.945	18.787
C-BASS Mortgage 2002-CB5	CBASS 2002-CB5	5/06	44	11/05	Cumulative Loss	Deal	Mixed	2.636	2.750
C-BASS Mortgage 2002-CB6	CBASS 2002-CB6	5/06	42	1/06	Cumulative Loss	Deal	Mixed	2.700	3.000
					Delinquency	Deal	Mixed	18.588	20.000
C-BASS Mortgage 2004-RP1	CBASS 2004-RP1	5/06	25	6/07	Delinquency	Deal	Mixed	31.906	32.318
CDC Mortgage Capital Trust 2002-HE1	CDCMC 2002-HE1	5/06	50	5/05	Delinquency	Deal	Mixed	32.647	34.036
CDC Mortgage Capital Trust 2002-HE2	CDCMC 2002-HE2	5/06	47	8/05	Delinquency	Deal	Mixed	34.511	38.000
Centex HEL Trust 1998-4	CXHE 1998-4	5/06	91	6/01	Delinquency	Deal	Mixed	10.981	11.000
					Delinquency	Deal	Mixed	10.981	12.000
Centex HEL Trust 2002-A	CXHE 2002-A	5/06	53	2/05	Delinquency	Grp 2	ARM	24.725	25.206
Chase Funding Loan Acquisition Trust 2001-AD1	CFLAT 2001-AD1	5/06	56	11/04	Delinquency	Deal	Mixed	40.950	44.039
Chase Funding Loan Acquisition Trust 2001-C2	CFLAT 2001-C2	5/06	60	7/04	Delinquency	Deal	Mixed	14.431	14.494
Chase Funding Mortgage Loan Asset-Backed 2000-3	CFAB 2000-3	5/06	69	10/03	Delinquency	Grp 1	Fixed	28.688	29.427
Chase Funding Mortgage Loan Asset-Backed 2001-4	CFAB 2001-4	5/06	54	1/05	Delinquency	Deal	Mixed	47.488	52.184
Chase Funding Mortgage Loan Asset-Backed 2002-4	CFAB 2002-4	5/06	43	12/05	Delinquency	Deal	Mixed	12.946	13.575
CIT HEL Trust 2002-1	CITHE 2002-1	5/06	51	4/05	Delinquency	Deal	Mixed	27.932	29.516
					Delinquency	Deal	Mixed	14.506	14.925
					Cumulative Loss	Deal	Mixed	3.171	3.333
CIT HEL Trust 2002-2	CITHE 2002-2	5/06	48	7/05	Delinquency	Deal	Mixed	13.149	14.550
Conseco Finance Certificates for HELs 2001-D	CNFHE 2001-D	5/06	56	11/04	Cumulative Loss	Deal	Fixed	5.537	5.750
Conseco Finance Home Loan Trust 2000-E	CNFHI 2000-E	5/06	70	10/03	Cumulative Loss	Deal	Fixed	7.475	7.500
ContiMortgage Home Equity Trust 1997-1	CONHE 1997-1	5/06	112	2/00	Delinquency	Deal	Fixed	0.180	0.200
ContiMortgage Home Equity Trust 1997-2	CONHE 1997-2	5/06	111	4/00	Delinquency	Grp 1	Mixed	17.528	18.601
Countrywide Asset-Backed Certificates 2001-BC3	CWL 2001-BC3	5/06	58	9/04	Delinquency	Deal	Mixed	26.594	27.701
Countrywide Asset-Backed Certificates 2004-SD1	CWL 2004-SD1	5/06	29	2/07	Delinquency	Deal	Mixed	20.778	22.326
Countrywide Asset-Backed Certificates 2004-SD2	CWL 2004-SD2	5/06	25	6/07	Delinquency	Deal	Mixed	16.698	18.419
Countrywide HEL Trust 2002-B	CWHEL 2002-B	5/06	51	9/04	Cumulative Loss	Deal	ARM	3.250	3.250
Countrywide HEL Trust 2002-F	CWHEL 2002-F	5/06	44	10/02	Other	Deal	ARM	2.310	2.250
Countrywide HEL Trust 2003-B	CWHEL 2003-B	5/06	39	4/03	Other	Deal	ARM	2.326	2.250
Countrywide HEL Trust 2003-C	CWHEL 2003-C	5/06	38	5/03	Other	Deal	ARM	2.345	2.250
Countrywide HEL Trust 2003-D	CWHEL 2003-D	5/06	37	6/03	Other	Deal	ARM	2.260	2.250
Countrywide HEL Trust 2003-E	CWHEL 2003-E	5/06	36	7/03	Other	Deal	ARM	2.408	2.250
Countrywide HEL Trust 2004-J	CWHEL 2004-J	5/06	21	4/07	Delinquency	Deal	ARM	3.180	3.500
CS First Boston Mortgage Securities Corp. 2001-HE20	CSFB 2001-HE20	5/06	57	10/04	Delinquency	Deal	Mixed	38.583	39.594
CS First Boston Mortgage Securities Corp. 2001-HE22	CSFB 2001-HE22	5/06	56	11/04	Delinquency	Deal	Mixed	39.753	40.561
CS First Boston Mortgage Securities Corp. 2001-HE30	CSFB 2001-HE30	4/06	54	1/05	Delinquency	Deal	Mixed	39.386	40.968
CS First Boston Mortgage Securities Corp. 2001-HE8	CSFB 2001-HE8	5/06	64	3/04	Delinquency	Deal	Mixed	35.288	37.427

Exhibit 4: Trigger Watchlist Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value
CS First Boston Mortgage Securities Corp. 2002-HE1	CSFB 2002-HE1	5/06	53	2/05	Delinquency	Deal	Mixed	37.983	38.391
CS First Boston Mortgage Securities Corp. 2002-HE4	CSFB 2002-HE4	4/06	52	3/05	Delinquency	Deal	Mixed	24.729	26.008
CS First Boston Mortgage Securities Corp. 2002-HI23	CSFB 2002-HI23	5/06	47	8/05	Cumulative Loss	Deal	Fixed	8.913	9.000
CS First Boston Mortgage Securities Corp. 2005-CF1	CSFB 2005-CF1	5/06	11	8/08	Delinquency	Deal	Mixed	9.953	10.485
CS First Boston Mortgage Securities Corp.2001-HE25	CSFB 2001-HE25	5/06	55	12/04	Delinquency	Deal	Mixed	37.897	40.245
CSFB Home Equity Asset Trust 2004-5	HEAT 2004-5	5/06	23	8/07	Delinquency	Deal	Mixed	13.754	15.173
Delta Funding HEL Trust 1997-2	DELHE 1997-2	5/06	108	1/00	Delinquency	Deal	Mixed	18.310	18.720
Delta Funding HEL Trust 1999-2	DELHE 1999-2	5/06	84	7/02	Delinquency	Deal	Mixed	35.385	36.222
Delta Funding HEL Trust 1999-3	DELHE 1999-3	5/06	79	12/02	Delinquency	Deal	Mixed	37.281	37.385
Delta Funding HEL Trust 2000-4	DELHE 2000-4	5/06	66	1/04	Delinquency	Deal	Fixed	91.210	96.248
Delta Funding HEL Trust 2001-1	DFCHT 2001-1	5/06	61	6/04	Delinquency	Deal	Mixed	38.110	38.335
Delta Funding HEL Trust 2001-2	DFCHT 2001-2	5/06	57	10/04	Delinquency	Deal	Mixed	38.948	40.000
DLJ ABS Trust 2000-5	DLJAB 2000-5	5/06	67	12/03	Delinquency	Deal	Mixed	0.360	0.390
EQCC Trust 2001-2	EQCCT 2001-2	5/06	54	7/04	Cumulative Loss	Deal	Mixed	3.926	4.000
EquiFirst Mortgage Loan Trust 2003-1	EMLT 2003-1	5/06	39	4/06	Delinquency	Deal	Mixed	23.913	26.137
Equity One Mortgage Pass-Through Trust 2001-2	EQABS 2001-2	4/06	58	3/04	Cumulative Loss	Grp 1	Fixed	2.467	2.500
Equity One Mortgage Pass-Through Trust 2002-2	EQABS 2002-2	5/06	50	11/04	Cumulative Loss	Deal	Mixed	2.365	2.500
GMACM HEL Trust 2004-HE1	GMACM 2004-HE1	12/05	27	10/06	Other	Deal	ARM	2.049	2.000
GMACM Home Loan Trust 2001-HLTV2	GMACM 2001-HLT2	5/06	56	11/04	Cumulative Loss	Deal	Fixed	7.808	8.500
GMACM Home Loan Trust 2002-HLTV1	GMACM 2002-HLT1	5/06	45	10/05	Cumulative Loss	Deal	Fixed	7.497	7.500
GMACM Mortgage-Backed Term Notes 2003-GH2	GMACM 2003-GH2	5/06	30	1/07	Delinquency	Deal	Mixed	5.356	5.806
Golden Mortgage 2000-1	GMLA 2000-1	5/06	67	12/03	Delinquency	Deal	Fixed	21.713	24.000
Green Tree HEL Trust 1999-C	GTHEL 1999-C	5/06	85	NA	Delinquency	Deal	Mixed	0.110	0.120
Green Tree HEL Trust 1999-D	GTHEL 1999-D	5/06	83	NA	Delinquency	Deal	Mixed	0.120	0.130
Green Tree Home Improvement and HELs 1997-C	GTHIL 1997-C	5/06	108	NA	Delinquency	Grp 2	Fixed	0.050	0.060
Green Tree Home Improvement and HELs 1997-D	GTHIL 1997-D	5/06	106	NA	Delinquency	Grp 2	Fixed	0.060	0.060
Green Tree Home Improvement and HELs 1997-E	GTHIL 1997-E	5/06	103	NA	Delinquency	Grp 2	Fixed	0.110	0.120
Green Tree Home Improvement and HELs 1998-B	GTHIL 1998-B	5/06	99	NA	Current Loss	Grp 2	Fixed	0.020	0.020
Green Tree Home Improvement Loans 1995-D	GTHIL 1995-D	5/06	129	NA	Delinquency	Deal	Fixed	0.020	0.030
Green Tree Home Improvement Loans 1995-F	GTHIL 1995-F	5/06	126	NA	Current Loss	Deal	Fixed	0.020	0.030
					Delinquency	Deal	Fixed	0.020	0.030
Green Tree Home Improvement Loans 1996-C	GTHIL 1996-C	5/06	120	NA	Delinquency	Grp 1	Fixed	0.050	0.050
					Current Loss	Grp 2	Fixed	0.070	0.080
HomeEq Residential Trust 2001-1	HOMEQ 2001-1	5/06	63	4/04	Delinquency	Grp 1	Fixed	6.240	6.500
					Cumulative Loss	Grp 2	Fixed	15.813	17.000
IMC HEL Trust 1997-1	IMCHE 1997-1	5/06	113	7/99	Cumulative Loss	Deal	Mixed	0.040	0.040
IMC HEL Trust 1997-3	IMCHE 1997-3	5/06	108	7/00	Delinquency	Deal	Fixed	25.580	27.459
IMC HEL Trust 1997-5	IMCHE 1997-5	5/06	105	10/00	Delinquency	Deal	Fixed	21.850	23.308
IndyMac HEL Trust 2000-A	INHEL 2000-A	5/06	74	5/03	Delinquency	Grp 2	ARM	0.380	0.410
IndyMac HEL Trust 2000-C	INHEL 2000-C	5/06	67	12/03	Delinquency	Deal	Mixed	50.120	51.290
IndyMac HEL Trust 2001-A	INHEL 2001-A	5/06	64	3/04	Delinquency	Deal	Mixed	41.950	43.640
IndyMac HEL Trust 2001-B	INHEL 2001-B	5/06	60	7/04	Delinquency	Deal	Mixed	45.820	47.894
IndyMac HEL Trust 2001-C	INHEL 2001-C	5/06	55	12/04	Delinquency	Deal	Mixed	32.023	33.402
Irwin HEL Trust 2001-1	IRWHE 2001-1	5/06	63	10/03	Cumulative Loss	Grp 1	Fixed	0.030	0.040
					Current Loss	Grp 2	Fixed	0.020	0.020
					Cumulative Loss	Grp 4	ARM	0.090	0.090
Irwin HEL Trust 2002-1	IRWHE 2002-1	5/06	48	7/05	Cumulative Loss	Deal	Mixed	8.703	9.500
Irwin Whole-Loan Home Equity Trust 2002-A	IRWHE 2002-A	5/06	48	7/05	Cumulative Loss	Deal	Mixed	8.991	9.500
JP Morgan Mortgage Acquisition Corp. 2005-FRE1	JPMAC 2005-FRE1	5/06	7	12/08	Delinquency	Deal	Mixed	7.641	7.923
Keystone Owner Trust 1997-P3	KEYOT 1997-P3	5/06	102	1/01	Cumulative Loss	Deal	Fixed	12.536	13.300
Long Beach Mortgage Trust 2001-1	LBMLT 2001-1	5/06	63	4/04	Delinquency	Deal	Mixed	31.468	32.076
Long Beach Mortgage Trust 2001-2	LBMLT 2001-2	5/06	59	8/04	Delinquency	Deal	Mixed	27.766	29.340
Long Beach Mortgage Trust 2001-3	LBMLT 2001-3	5/06	57	10/04	Delinquency	Deal	Mixed	30.078	30.337
Long Beach Mortgage Trust 2002-1	LBMLT 2002-1	5/06	50	5/05	Cumulative Loss	Deal	Mixed	3.949	4.333
Long Beach Mortgage Trust 2002-2	LBMLT 2002-2	5/06	48	7/05	Cumulative Loss	Deal	Mixed	3.700	3.958
Long Beach Mortgage Trust 2002-4	LBMLT 2002-4	5/06	44	11/05	Cumulative Loss	Deal	Mixed	2.979	3.300
MASTR Asset-Backed Securities Trust 2003-OPT2	MABS 2003-OPT2	5/06	37	6/06	Delinquency	Deal	Mixed	14.505	16.000
MASTR Asset-Backed Securities Trust 2003-WMC2	MABS 2003-WMC2	5/06	33	10/06	Delinquency	Deal	Mixed	16.394	16.500
MASTR Specialized Loan Trust 2004-01	MASD 2004-1	5/06	23	8/07	Delinquency	Deal	Mixed	9.698	9.856
Merrill Lynch Mortgage Investors 2005-SD1	MLMI 2005-SD1	5/06	9	10/08	Delinquency	Deal	Mixed	9.908	10.484
Morgan Stanley ABS Capital I Trust 2004-SD2	MSAC 2004-SD2	5/06	25	6/07	Delinquency	Deal	Mixed	13.240	14.193
Morgan Stanley ABS Capital I Trust 2004-SD3	MSAC 2004-SD3	5/06	21	10/07	Delinquency	Deal	Mixed	10.584	11.453
Morgan Stanley Dean Witter Capital I 2002-AM1	MSDWC 2002-AM1	5/06	53	2/05	Delinquency	Deal	ARM	39.940	40.000

Exhibit 4: Trigger Watchlist Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value
Morgan Stanley Dean Witter Capital I 2002-HE1	MSDWC 2002-HE1	5/06	48	7/05	Delinquency	Deal	Mixed	32.240	35.212
New Century HEL Trust 1997-NC5	NCHET 1997-NC5	5/06	105	10/00	Delinquency	Deal	Fixed	11.513	11.750
New Century HEL Trust 1999-NCD	NCHET 1999-NCD	5/06	78	7/02	Cumulative Loss	Deal	Fixed	0.030	0.030
New Century HEL Trust 2000-NCA	NCHET 2000-NCA	5/06	72	12/02	Cumulative Loss	Deal	Mixed	0.030	0.040
Nomura Asset Acceptance Corp. 2005-S2	NAA 2005-S2	5/06	12	7/08	Delinquency	Deal	Fixed	5.117	5.591
Option One Mortgage Loan Trust 1999-A		5/06	89	2/02	Delinquency	Deal	Mixed	16.356	18.000
Option One Mortgage Loan Trust 2000-5	OOMLT 2000-5	5/06	68	5/03	Current Loss	Deal	ARM	6.013	6.250
Park Place Securities 2004-WWF1	PPSI 2004-WWF1	5/06	19	12/07	Delinquency	Deal	Mixed	14.396	14.746
Park Place Securities 2005-WCW3	PPSI 2005-WCW3	5/06	11	8/08	Delinquency	Deal	Mixed	9.028	9.809
PPT Home Loan Trust Series 2002-1	PPT 2002-1	5/06	44	11/05	Cumulative Loss	Deal	Mixed	3.728	3.750
RAAC Series 2005-SP2 Trust	RAAC 2005-SP2	5/06	9	10/08	Delinquency	Deal	Mixed	8.913	9.470
Renaissance HEL Trust 2002-2	RAMC 2002-2	5/06	48	7/05	Delinquency	Deal	Mixed	31.409	32.166
Residential Asset Mortgage Products 2000-HL1	RAMP 2000-HL1	5/06	70	NA	Current Loss	Deal	Fixed	\$16,090	\$16,526
Residential Asset Mortgage Products 2002-RS3	RAMP 2002-RS3	5/06	48	7/05	Delinquency	Deal	Mixed	37.893	39.003
Residential Asset Mortgage Products 2003-RS2	RAMP 2003-RS2	5/06	39	10/05	Delinquency	Deal	Mixed	\$14,402,827	\$15,275,719
Residential Asset Securities Corp. 2002-KS2	RASC 2002-KS2	5/06	51	4/05	Cumulative Loss	Deal	Mixed	3.706	4.000
Residential Funding Mortgage Securities II 1999-HI8	RFMS2 1999-HI8	5/06	79	12/02	Cumulative Loss	Deal	Fixed	9.603	10.500
Residential Funding Mortgage Securities II 2001-HI1	RFMS2 2001-HI1	5/06	64	3/04	Cumulative Loss	Deal	Fixed	9.480	10.500
Residential Funding Mortgage Securities II 2001-HS3	RFMS2 2001-HS3	5/06	57	9/03	Delinquency	Deal	Mixed	1.805	2.000
Residential Funding Mortgage Securities II 2003-HS2	RFMS2 2003-HS2	5/06	36	6/05	Other	Deal	Mixed	2.735	2.500
Salomon Brothers Mortgage Securities VII 2002-CIT1	SBM7 2002-CIT1	5/06	49	6/05	Delinquency	Deal	Mixed	14.628	15.000
Saxon Asset Securities Trust 1999-2	SAST 1999-2	5/06	85	6/02	Cumulative Loss	Grp 2	ARM	0.040	0.050
Saxon Asset Securities Trust 2000-3	SAST 2000-3	5/06	69	10/03	Cumulative Loss	Deal	Mixed	4.282	4.750
					Cumulative Loss	Grp 2	—	4.282	4.510
Saxon Asset Securities Trust 2001-2	SAST 2001-2	4/06	59	8/04	Delinquency	Deal	Mixed	19.066	19.230
Saxon Asset Securities Trust 2001-3	SAST 2001-3	5/06	57	10/04	Delinquency	Deal	Mixed	26.048	26.329
Soundview HEL Trust 2001-1	SVHE 2001-1	5/06	62	5/04	Delinquency	Deal	Mixed	29.298	32.087
Structured Asset Securities 2003-BC2	SASC 2003-BC2	5/06	40	3/06	Delinquency	Deal	Mixed	33.364	34.000
Structured Asset Securities 2003-BC3	SASC 2003-BC3	5/06	33	10/06	Delinquency	Deal	Mixed	28.666	31.195
Structured Asset Securities 2005-S1	SASC 2005-S1	5/06	16	3/08	Delinquency	Deal	Fixed	5.821	6.211
Structured Asset Securities 2006-GEL1	SASC 2006-GEL1	5/06	5	2/09	Delinquency	Deal	Mixed	7.663	8.437
Structured Asset Securities Corp. 1998-8	SASC 1998-8	5/06	95	8/01	Delinquency	Grp 1	Mixed	28.672	31.252
					Delinquency	Grp 4	Mixed	27.062	28.544
Structured Asset Securities Corp. 1999-SP1	SASC 1999-SP1	5/06	86	5/02	Delinquency	Deal	Mixed	31.154	32.718
Structured Asset Securities Corp. 1998-2	SASC 1998-2	5/06	101	2/01	Delinquency	Deal	Mixed	32.704	32.945
Structured Asset Securities Mortgage PTC 2005-S6	SASC 2005-S6	4/06	8	NA	Delinquency	Deal	Fixed	2.604	2.873
Truman Capital Mortgage Trust 2002-1	TRUMN 2002-1	5/06	52	3/05	Delinquency	Deal	Mixed	31.618	32.279
WMC Mortgage Loan Pass-Through Certificates 1997-1	WMCM 1997-1	5/06	106	9/00	Cumulative Loss	Deal	ARM	7.875	7.900
WMC Mortgage Loan Pass-Through Certificates 1998-A	WMCM 1998-A	5/06	96	12/00	Delinquency	Deal	ARM	0.370	0.410
WMC Mortgage Loan Pass-Through Certificates 1999-A	WMCM 1999-A	5/06	80	10/02	Other	Deal	Mixed	0.180	0.180

Source: Intex Solutions, Inc., and Wachovia Securities.

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
125 Home Loan Owner Trust									
No deals with triggers.									
AAA Trust									
No deals with triggers.									
Aames Mortgage Investment Trust									
Aames Mortgage Investment Trust 2004-1	AMIT 2004-1	5/06	19	12/07	4	Pass		Pass	Pass
Aames Mortgage Investment Trust 2005-1	AMIT 2005-1	4/06	16	3/08	4	Pass		Pass	Pass
Aames Mortgage Investment Trust 2005-2	AMIT 2005-2	5/06	13	6/08	3	Pass		Pass	Pass
Aames Mortgage Investment Trust 2005-3	AMIT 2005-3	5/06	10	9/08	3	Pass		Pass	Pass
Aames Mortgage Investment Trust 2005-4	AMIT 2005-4	5/06	9	10/08	4	Pass		Pass	Pass
Aames Mortgage Investment Trust 2006-1	AMIT 2006-1	5/06	2	5/09	2	Pass		Pass	
Aames Mortgage Trust									
Aames Mortgage Trust 2000-1	AMT 2000-1	5/06	69	4/03	8	Fail	Fail	Fail	Pass
Aames Mortgage Trust 2000-2	AMT 2000-2	5/06	66	7/03	6	Fail	Fail	Fail	
Aames Mortgage Trust 2001-1	AMT 2001-1	5/06	63	4/04	2	Fail		Fail	
Aames Mortgage Trust 2001-2	AMT 2001-2	4/06	60	7/04	2	Fail		Fail	
Aames Mortgage Trust 2001-3	AMT 2001-3	5/06	57	10/04	2	Pass		Fail	
Aames Mortgage Trust 2001-4	AMT 2001-4	5/06	54	1/05	2	Pass		Pass	
Aames Mortgage Trust 2002-1	AMT 2002-1	5/06	51	4/05	2	Fail		Pass	
Aames Mortgage Trust 2002-2	AMT 2002-2	5/06	42	1/06	2	Pass		Pass	
Aames Mortgage Trust 2003-1	AMT 2003-1	5/06	32	11/06	2	Pass		Pass	
ABFC Asset-Backed Funding Corp.									
ABFC Asset-Backed Certificates 2005-HE1	ABFC 2005-HE1	5/06	15	4/08	3	Pass		Pass	
ABFC Asset-Backed Certificates 2005-WF1	ABFC 2005-WF1	5/06	14	5/08	2	Pass		Pass	
ABFC Asset-Backed Certificates 2005-AQ1	ABFC 2005-AQ1	5/06	12	7/08	3	Pass		Pass	
ABFC 2005-HE2 Trust	ABFC 2005-HE2	5/06	10	9/08	2	Pass		Pass	
ABFC 2005-WMC1 Trust	ABFC 2005-WMC1	5/06	9	10/08	2	Pass		Pass	
ABFC Asset-Backed Certificates 2005-OPT1	ABFC 2005-OPT1	5/06	8	11/08	3	Pass		Pass	
ABFS Mortgage Loan Trust									
ABFS Mortgage Loan Trust 1998-3	ABFS 1998-3	5/06	93	3/01	6	Fail	Fail	Fail	
ABFS Mortgage Loan Trust 1998-4	ABFS 1998-4	5/06	91	5/01	6	Fail	Fail	Pass	
ABFS Mortgage Loan Trust 1999-1	ABFS 1999-1	5/06	87	9/01	6	Fail	Fail	Fail	
ABFS Mortgage Loan Trust 1999-2	ABFS 1999-2	5/06	84	12/01	6	Fail	Fail	Fail	
ABFS Mortgage Loan Trust 1999-3	ABFS 1999-3	5/06	81	3/02	6	Fail	Fail	Fail	
ABFS Mortgage Loan Trust 1999-4	ABFS 1999-4	5/06	78	6/02	6	Fail	Fail	Fail	
ABFS Mortgage Loan Trust 2000-1	ABFS 2000-1	5/06	75	4/03	1			Pass	
ABFS Mortgage Loan Trust 2000-2	ABFS 2000-2	5/06	72	7/03	1			Pass	
ABFS Mortgage Loan Trust 2000-3	ABFS 2000-3	5/06	69	10/03	1			Pass	
ABFS Mortgage Loan Trust 2000-4	ABFS 2000-4	5/06	66	1/04	1			Pass	
ABFS Mortgage Loan Trust 2001-1	ABFS 2001-1	5/06	63	10/03	1	Fail			
ABFS Mortgage Loan Trust 2001-2	ABFS 2001-2	5/06	60	1/04	1	Fail			
ABFS Mortgage Loan Trust 2001-3	ABFS 2001-3	5/06	57	4/04	1	Fail			
ABFS Mortgage Loan Trust 2001-4	ABFS 2001-4	5/06	54	7/04	1	Fail			
ABFS Mortgage Loan Trust 2002-1	ABFS 2002-1	5/06	51	10/04	1			Pass	
ABFS Mortgage Loan Trust 2002-2	ABFS 2002-2	5/06	48	7/05	2	Fail		Pass	
ABFS Mortgage Loan Trust 2002-3	ABFS 2002-3	5/06	45	10/05	2	Fail		Pass	
ABFS Mortgage Loan Trust 2002-4	ABFS 2002-4	5/06	42	1/06	2	Fail		Pass	
ABFS Mortgage Loan Trust 2003-1	ABFS 2003-1	5/06	39	4/06	2	Pass		Pass	
ABFS Mortgage Loan Trust 2003-2	ABFS 2003-2	5/06	32	11/06	2	Fail		Pass	
Accredited Mortgage Loan Trust									
Accredited Mortgage Loan Trust 2002-1	ACCR 2002-1	5/06	47	8/05	4	Fail	Fail		
Accredited Mortgage Loan Trust 2002-2	ACCR 2002-2	5/06	43	12/05	6	Pass	Fail		
Accredited Mortgage Loan Trust 2003-1	ACCR 2003-1	5/06	37	6/06	6	Pass	Fail		
Accredited Mortgage Loan Trust 2003-2	ACCR 2003-2	5/06	33	10/06	6	Pass	Pass		
Accredited Mortgage Loan Trust 2003-3	ACCR 2003-3	5/06	31	12/06	2	Pass	Pass		
Accredited Mortgage Loan Trust 2004-1	ACCR 2004-1	5/06	28	3/07	2	Pass	Pass		
Accredited Mortgage Loan Trust 2004-2	ACCR 2004-2	5/06	25	6/07	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Accredited Mortgage Loan Trust (continued)									
Accredited Mortgage Loan Trust 2004-3	ACCR 2004-3	5/06	22	9/07	4	Pass		Pass	
Accredited Mortgage Loan Trust 2004-4	ACCR 2004-4	5/06	19	12/07	3	Pass		Pass	
Accredited Mortgage Loan Trust 2005-1	ACCR 2005-1	5/06	16	3/08	3	Pass		Pass	
Accredited Mortgage Loan Trust 2005-2	ACCR 2005-2	5/06	13	6/08	2	Pass		Pass	
Accredited Mortgage Loan Trust 2005-3	ACCR 2005-3	5/06	10	9/08	2	Pass		Pass	
Accredited Mortgage Loan Trust 2005-4	ACCR 2005-4	5/06	7	12/08	2	Pass		Pass	
Accredited Mortgage Loan Trust 2006-1	ACCR 2006-1	5/06	3	4/09	2	Pass		Pass	
ACE Securities Corp. HEL Trust									
ACE HEL Trust 1999-LB2	ACE 1999-LB2	5/06	83	8/02	2	Pass		Pass	
ACE HEL Trust 2001-AQ1	ACE 2001-AQ1	5/06	62	5/04	1	Fail			
ACE HEL Trust 2001-HE1	ACE 2001-HE1	5/06	55	12/04	1	Fail			
ACE HEL Trust 2002-HE1	ACE 2002-HE1	5/06	47	8/05	2	Pass		Pass	
ACE HEL Trust 2002-HE2	ACE 2002-HE2	5/06	44	11/05	2	Pass		Pass	
ACE HEL Trust 2002-HE3	ACE 2002-HE3	5/06	42	1/06	2	Pass		Pass	
ACE HEL Trust 2003-FM1	ACE 2003-FM1	5/06	37	6/06	2	Pass		Pass	
ACE HEL Trust 2003-TC1	ACE 2003-TC1	5/06	35	8/06	2	Fail		Pass	
ACE HEL Trust 2003-HS1	ACE 2003-HS1	5/06	34	9/06	2	Fail		Pass	
ACE HEL Trust 2003-NC1	ACE 2003-NC1	5/06	32	11/06	2	Pass		Pass	
ACE HEL Trust 2003-HE1	ACE 2003-HE1	5/06	32	11/06	2	Pass		Pass	
ACE HEL Trust 2003-OP1	ACE 2003-OP1	5/06	30	1/07	2	Pass		Pass	
ACE HEL Trust 2004-FM1	ACE 2004-FM1	5/06	29	2/07	2	Pass		Pass	
ACE HEL Trust 2004-HS1	ACE 2004-HS1	5/06	28	3/07	2	Pass		Pass	
ACE HEL Trust 2004-HE1	ACE 2004-HE1	5/06	27	4/07	2	Pass		Pass	
ACE HEL Trust 2004-OP1	ACE 2004-OP1	5/06	26	5/07	2	Pass		Pass	
ACE HEL Trust 2004-IN1	ACE 2004-IN1	5/06	25	6/07	2	Pass		Pass	
ACE HEL Trust 2004-RM1	ACE 2004-RM1	5/06	23	8/07	2	Pass		Pass	
ACE HEL Trust 2004-FM2	ACE 2004-FM2	5/06	22	9/07	2	Pass		Pass	
ACE HEL Trust 2004-HE2	ACE 2004-HE2	5/06	21	10/07	2	Pass		Pass	
ACE HEL Trust 2004-SD1	ACE 2004-SD1	5/06	21	10/07	2	Fail		Pass	
ACE HEL Trust 2004-HE3	ACE 2004-HE3	5/06	20	11/07	2	Pass		Pass	
ACE HEL Trust 2004-HE4	ACE 2004-HE4	5/06	19	12/07	2	Pass		Pass	
ACE HEL Trust 2005-SD1	ACE 2005-SD1	5/06	18	1/08	2	Fail		Pass	
ACE HEL Trust 2004-RM2	ACE 2004-RM2	5/06	18	1/08	2	Pass		Pass	
ACE HEL Trust 2005-HE1	ACE 2005-HE1	5/06	17	2/08	3	Pass		Pass	
ACE HEL Trust 2005-RM1	ACE 2005-RM1	5/06	16	3/08	3	Pass		Pass	
ACE HEL Trust 2005-HE2	ACE 2005-HE2	5/06	15	4/08	3	Pass		Pass	Pass
ACE HEL Trust 2005-SN1	ACE 2005-SN1	5/06	15	4/08	2	Fail		Pass	
ACE HEL Trust 2005-HE3	ACE 2005-HE3	5/06	14	5/08	4	Pass		Pass	Pass
ACE HEL Trust 2005-RM2	ACE 2005-RM2	5/06	13	6/08	3	Pass		Pass	
ACE HEL Trust 2005-HE4	ACE 2005-HE4	5/06	12	7/08	3	Pass		Pass	
ACE HEL Trust 2005-SD2	ACE 2005-SD2	5/06	12	7/08	2	Fail		Pass	
ACE HEL Trust 2005-WF1	ACE 2005-WF1	5/06	11	8/08	2	Pass		Pass	
ACE HEL Trust 2005-HE5	ACE 2005-HE5	5/06	10	9/08	2	Pass		Pass	
ACE HEL Trust 2005-SL1	ACE 2005-SL1	5/06	10	9/08	2	Fail		Pass	
ACE HEL Trust 2005-HE6	ACE 2005-HE6	5/06	9	10/08	2	Pass		Pass	
ACE HEL Trust 2005-ASAP1	ACE 2005-ASP1	5/06	8	11/08	2	Pass		Pass	
ACE HEL Trust 2005-AG1	ACE 2005-AG1	5/06	8	11/08	3	Pass		Pass	
ACE HEL Trust 2005-HE7	ACE 2005-HE7	5/06	7	12/08	3	Pass		Pass	
ACE HEL Trust 2005-SD3	ACE 2005-SD3	4/06	7	12/08	2	Fail		Pass	
ACE HEL Trust 2006-NC1	ACE 2006-NC1	5/06	5	2/09	2	Pass		Pass	
ACE HEL Trust 2006-SL1	ACE 2006-SL1	5/06	5	2/09	2	Fail		Pass	
ACE HEL Trust 2006-ASAP1	ACE 2006-ASP1	5/06	5	2/09	2	Pass		Pass	
ACE HEL Trust 2006-HE1	ACE 2006-HE1	5/06	4	3/09	3	Pass		Pass	
ACE HEL Trust 2006-SL2	ACE 2006-SL2	5/06	3	4/09	2	Pass		Pass	
ACE HEL Trust 2006-SD1	ACE 2006-SD1	5/06	3	4/09	2	Fail		Pass	
ACE HEL Trust 2006-ASAP2	ACE 2006-ASP2	5/06	3	4/09	2	Pass		Pass	
ACE HEL Trust 2006-HE2	ACE 2006-HE2	5/06	2	5/09	2	Pass		Pass	
ACE HEL Trust 2006-ASAP3	ACE 2006-ASP3	5/06	1	6/09	2	Pass		Pass	
ACE HEL Trust 2006-OPT1	ACE 2006-OP1	5/06	1	6/09	2	Pass		Pass	
ACE HEL Trust 2006-ASL1	ACE 2006-ASL1	5/06	1	6/09	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Advanta Mortgage Trust									
No deals with triggers.									
Aegis Asset-Backed Securities Trust									
Aegis Asset-Backed Securities Trust 2003-1	AABST 2003-1	4/06	38	5/06	2	Pass		Pass	
Aegis Asset-Backed Securities Trust 2003-2	AABST 2003-2	5/06	33	10/06	2	Pass		Pass	
Aegis Asset-Backed Securities Trust 2003-3	AABST 2003-3	5/06	31	12/06	2	Pass		Pass	
Aegis Asset-Backed Securities Trust 2004-1	AABST 2004-1	5/06	29	2/07	2	Pass		Pass	
Aegis Asset-Backed Securities Trust 2004-2	AABST 2004-2	5/06	26	5/07	2	Pass		Pass	
Aegis Asset-Backed Securities Trust 2004-3	AABST 2004-3	5/06	24	7/07	2	Pass		Pass	
Aegis Asset-Backed Securities Trust 2004-4	AABST 2004-4	5/06	22	9/07	2	Pass		Pass	
Aegis Asset-Backed Securities Trust 2004-5	AABST 2004-5	4/06	20	11/07	2	Pass		Pass	
Aegis Asset Backed Securities Trust 2004-6	AABST 2004-6	5/06	18	1/08	4	Pass		Pass	Pass
Aegis Asset Backed Securities Trust 2005-1	AABST 2005-1	5/06	16	3/08	4	Pass		Pass	Pass
Aegis Asset Backed Securities Trust 2005-2	AABST 2005-2	5/06	14	5/08	4	Pass		Pass	Pass
Aegis Asset Backed Securities Trust 2005-3	AABST 2005-3	5/06	12	7/08	2	Pass		Pass	
Aegis Asset Backed Securities Trust 2005-4	AABST 2005-4	5/06	10	9/08	2	Pass		Pass	
Aegis Asset-Backed Securities Trust 2005-5	AABST 2005-5	5/06	8	11/08	2	Pass		Pass	
Alliance Funding (AFC) Mortgage Certificates									
AFC Mortgage Loan Asset-Backed Notes 1997-3	AFC 1997-3	5/06	105	4/00	2	Fail		Pass	
AFC Mortgage Loan Asset-Backed Notes 1997-4	AFC 1997-4	5/06	101	NA	2	Fail		Pass	
AFC Mortgage Loan Asset-Backed Notes 1998-1	AFC 1998-1	5/06	99	NA	2	Fail		Pass	
AFC Mortgage Loan Asset-Backed Notes 1998-2	AFC 1998-2	4/06	96	12/00	2	Fail		Fail	
AFC Mortgage Loan Asset-Backed Notes 1998-3	AFC 1998-3	5/06	93	3/01	2	Fail		Fail	
AFC Mortgage Loan Asset-Backed Notes 1998-4	AFC 1998-4	5/06	91	NA	2	Fail		Fail	
AFC Mortgage Loan Asset-Backed Notes 1999-1	AFC 1999-1	5/06	88	NA	2	Fail		Fail	
AFC Mortgage Loan Asset-Backed Notes 1999-2	AFC 1999-2	5/06	84	12/01	2	Fail		Fail	
AFC Mortgage Loan Asset-Backed Notes 1999-3	AFC 1999-3	5/06	81	3/02	2	Fail		Fail	
AFC Mortgage Loan Asset-Backed Notes 1999-4	AFC 1999-4	5/06	78	7/02	2	Fail		Fail	
AFC Mortgage Loan Asset-Backed Notes 2000-1	AFC 2000-1	5/06	75	9/02	2	Fail		Fail	
AFC Mortgage Loan Asset-Backed Notes 2000-2	AFC 2000-2	5/06	72	NA	2	Fail		Fail	
AFC Mortgage Loan Asset-Backed Notes 2000-3	AFC 2000-3	5/06	68	5/03	2	Fail		Fail	
AFC Mortgage Loan Asset-Backed Notes 2000-4	AFC 2000-4	5/06	66	7/03	2	Fail		Fail	
American General Mortgage Loan Trust									
American General Mortgage Loan Trust 2003-1	AGFMT 2003-1	5/06	37	6/06	2	Pass		Pass	
American General Mortgage Loan Trust 2006-1	AGFMT 2006-1	5/06	4	3/09	2	Fail		Pass	
American Home Mortgage Investment Trust									
American Home Mortgage Investment Trust 2005-SD1	AHM 2005-SD1	5/06	6	1/09	6	Pass		Fail	
American Residential Eagle Certificate Trust									
American Residential Eagle Certificate Trust 1998-1	EAGLE 1998-1	5/06	97	5/01	1	Pass			
American Residential HEL Trust									
No deals with triggers.									
Ameriquest Mortgage Securities									
Ameriquest Mortgage Securities 2001-A		5/06	55	6/04	2	Fail		Pass	
Ameriquest Mortgage Securities 2002-A		5/06	51	10/04	2	Fail		Pass	
Ameriquest Mortgage Securities 2002-B		5/06	48	1/05	2	Fail		Pass	
Ameriquest Mortgage Securities Asset-Backed PTC									
Ameriquest Mortgage Sec. Asset-Backed PTC 2004-R12	AMSI 2004-R12	5/06	18	1/08	2	Pass		Pass	
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R1	AMSI 2005-R1	5/06	16	3/08	3	Pass		Pass	
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R2	AMSI 2005-R2	5/06	15	4/08	3	Pass		Pass	
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R3	AMSI 2005-R3	5/06	14	5/08	3	Pass		Pass	
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R4	AMSI 2005-R4	5/06	13	6/08	3	Pass		Pass	
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R5	AMSI 2005-R5	5/06	12	7/08	3	Pass		Pass	
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R6	AMSI 2005-R6	5/06	11	8/08	3	Pass		Pass	
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R7	AMSI 2005-R7	5/06	10	9/08	2	Pass		Pass	
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R8	AMSI 2005-R8	5/06	9	10/08	2	Pass		Pass	
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R9	AMSI 2005-R9	5/06	8	11/08	2	Pass		Pass	
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R10	AMSI 2005-R10	5/06	7	12/08	2	Pass		Pass	
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R11	AMSI 2005-R11	5/06	6	1/09	2	Pass		Pass	
Ameriquest Mortgage Sec. Asset-Backed PTC 2006-R1	AMSI 2006-R1	5/06	4	3/09	2	Pass		Pass	
Ameriquest Mortgage Sec. Trust Series 2006-R2	AMSI 2006-R2	5/06	3	4/09	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Ameriquest Mortgage Securities Inc.									
Ameriquest Mortgage Securities Inc. 2001-2	AMSI 2001-2	5/06	57	10/04	1	Fail			
Ameriquest Mortgage Securities Inc. 2002-1	AMSI 2002-1	5/06	51	4/05	2	Fail		Pass	
Ameriquest Mortgage Securities Inc. 2002-2	AMSI 2002-2	5/06	48	7/05	2	Fail		Pass	
Ameriquest Mortgage Securities Inc. 2002-AR1	AMSI 2002-AR1	5/06	46	9/05	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2002-3	AMSI 2002-3	5/06	45	10/05	2	Fail		Pass	
Ameriquest Mortgage Securities Inc. 2002-C	AMSI 2002-C	5/06	44	5/05	4	Fail		Pass	
Ameriquest Mortgage Securities Inc. 2002-4	AMSI 2002-4	5/06	43	12/05	2	Fail		Pass	
Ameriquest Mortgage Securities Inc. 2002-D	AMSI 2002-D	5/06	42	7/05	3	Fail		Pass	
Ameriquest Mortgage Securities Inc. 2003-AR1	AMSI 2003-AR1	5/06	41	2/06	2	Fail		Pass	
Ameriquest Mortgage Securities Inc. 2003-2	AMSI 2003-2	5/06	40	3/06	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2003-1	AMSI 2003-1	5/06	40	3/06	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2003-3	AMSI 2003-3	5/06	39	4/06	2	Fail		Pass	
Ameriquest Mortgage Securities Inc. 2003-4	AMSI 2003-4	5/06	38	5/06	2	Fail		Pass	
Ameriquest Mortgage Securities Inc. 2003-5	AMSI 2003-5	5/06	38	5/06	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2003-AR2	AMSI 2003-AR2	5/06	37	6/06	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2003-6	AMSI 2003-6	5/06	37	6/06	2	Fail		Pass	
Ameriquest Mortgage Securities Inc. 2003-AR3	AMSI 2003-AR3	5/06	36	7/06	2	Fail		Pass	
Ameriquest Mortgage Securities Inc. 2003-7	AMSI 2003-7	5/06	35	8/06	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2003-8	AMSI 2003-8	5/06	34	9/06	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2003-9	AMSI 2003-9	5/06	33	10/06	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2003-10	AMSI 2003-10	5/06	32	11/06	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2003-11	AMSI 2003-11	5/06	31	12/06	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2003-12	AMSI 2003-12	5/06	30	1/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2003-13	AMSI 2003-13	5/06	30	1/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-R1	AMSI 2004-R1	5/06	28	3/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-R2	AMSI 2004-R2	5/06	26	5/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-R3	AMSI 2004-R3	5/06	26	5/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-FR1	AMSI 2004-FR1	5/06	26	5/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-R4	AMSI 2004-R4	5/06	25	6/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-R5	AMSI 2004-R5	5/06	24	7/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-R6	AMSI 2004-R6	5/06	24	7/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-R7	AMSI 2004-R7	5/06	23	8/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-R8	AMSI 2004-R8	5/06	22	9/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-IA1	AMSI 2004-IA1	5/06	21	10/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-R9	AMSI 2004-R9	5/06	21	10/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-R10	AMSI 2004-R10	5/06	20	11/07	2	Pass		Pass	
Ameriquest Mortgage Securities Inc. 2004-R11	AMSI 2004-R11	5/06	19	12/07	2	Pass		Pass	
Amortizing Residential Collateral Trust									
Amortizing Residential Collateral Trust 2001-BC1	ARC 2001-BC1	5/06	63	4/04	1	Pass			
Amortizing Residential Collateral Trust 2001-BC5	ARC 2001-BC5	5/06	59	8/04	1	Fail			
Amortizing Residential Collateral Trust 2001-BC6	ARC 2001-BC6	5/06	56	11/04	1	Pass			
Amortizing Residential Collateral Trust 2002-BC1	ARC 2002-BC1	5/06	52	3/05	1	Fail			
Amortizing Residential Collateral Trust 2002-BC2	ARC 2002-BC2	5/06	50	5/05	1	Fail			
Amortizing Residential Collateral Trust 2002-BC3	ARC 2002-BC3	5/06	49	6/05	1	Fail			
Amortizing Residential Collateral Trust 2002-BC4	ARC 2002-BC4	5/06	48	7/05	1	Pass			
Amortizing Residential Collateral Trust 2002-BC5	ARC 2002-BC5	5/06	47	8/05	1	Pass			
Amortizing Residential Collateral Trust 2002-BC6	ARC 2002-BC6	5/06	46	9/05	1	Pass			
Amortizing Residential Collateral Trust 2002-BC7	ARC 2002-BC7	5/06	45	10/05	1	Pass			
Amortizing Residential Collateral Trust 2002-BC8	ARC 2002-BC8	5/06	44	11/05	3	Pass		Pass	
Amortizing Residential Collateral Trust 2002-BC9	ARC 2002-BC9	5/06	43	12/05	3	Pass		Pass	
Amortizing Residential Collateral Trust 2002-BC10	ARC 2002-BC10	5/06	42	1/06	2	Pass		Pass	
Amortizing Residential Collateral Trust 2004-1	ARC 2004-1	5/06	21	10/07	2	Pass		Pass	
AMRESO Residential Securities Corp.									
AMRESO Residential Securities 1997-1	AMRES 1997-1	5/06	111	4/00	2	Fail			
AMRESO Residential Securities 1997-2	AMRES 1997-2	5/06	108	7/00	2	Pass			
AMRESO Residential Securities 1997-3	AMRES 1997-3	5/06	105	10/00	2	Fail			
AMRESO Residential Securities 1998-1	AMRES 1998-1	5/06	100	3/01	6	Fail		Fail	
AMRESO Residential Securities 1998-2	AMRES 1998-2	5/06	96	7/01	2	Pass			
AMRESO Residential Securities 1998-3	AMRES 1998-3	5/06	93	4/01	2	Fail			
AMRESO Residential Securities 1999-1	AMRES 1999-1	5/06	80	11/02	1	Pass			

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Argent Mortgage Loan Trust									
Argent Mortgage Loan Trust 2005-W1	ARSI 2005-W1	5/06	14	5/08	2	Pass		Pass	
Argent Securities Inc., Asset-Backed PTC 2005-W4	ARSI 2005-W4	5/06	7	12/08	2	Pass		Pass	
Argent Securities Inc., Asset-Backed PTC 2005-W5	ARSI 2005-W5	5/06	6	1/09	2	Pass		Pass	
Argent Securities Trust 2006-W1	ARSI 2006-W1	5/06	5	2/09	2	Pass		Pass	
Argent Securities Trust 2006-W2	ARSI 2006-W2	5/06	4	3/09	2	Pass		Pass	
Argent Securities Trust 2006-W3	ARSI 2006-W3	5/06	3	4/09	2	Pass		Pass	
Argent Securities Trust 2006-W4	ARSI 2006-W4	5/06	2	5/09	2	Pass		Pass	
Argent Securities Inc.									
Argent Securities Inc. 2003-W1	ARSI 2003-W1	5/06	34	9/06	2	Pass		Pass	
Argent Securities Inc. 2003-W2	ARSI 2003-W2	5/06	34	9/06	2	Fail		Pass	
Argent Securities Inc. 2003-W3	ARSI 2003-W3	5/06	33	10/06	2	Pass		Pass	
Argent Securities Inc. 2003-W5	ARSI 2003-W5	5/06	32	11/06	2	Pass		Pass	
Argent Securities Inc. 2003-W4	ARSI 2003-W4	5/06	32	11/06	2	Pass		Pass	
Argent Securities Inc. 2003-W6	ARSI 2003-W6	5/06	31	12/06	2	Pass		Pass	
Argent Securities Inc. 2003-W7	ARSI 2003-W7	5/06	31	12/06	2	Pass		Pass	
Argent Securities Inc. 2003-W8	ARSI 2003-W8	5/06	30	1/07	2	Pass		Pass	
Argent Securities Inc. 2003-W9	ARSI 2003-W9	5/06	30	1/07	2	Pass		Pass	
Argent Securities Inc. 2003-W10	ARSI 2003-W10	5/06	29	2/07	2	Pass		Pass	
Argent Securities Inc. 2004-W1	ARSI 2004-W1	5/06	28	3/07	2	Pass		Pass	
Argent Securities Inc. 2004-W2	ARSI 2004-W2	5/06	27	4/07	2	Pass		Pass	
Argent Securities Inc. 2004-W3	ARSI 2004-W3	5/06	27	4/07	2	Pass		Pass	
Argent Securities Inc. 2004-W4	ARSI 2004-W4	5/06	27	4/07	2	Pass		Pass	
Argent Securities Inc. 2004-W6	ARSI 2004-W6	5/06	26	5/07	2	Pass		Pass	
Argent Securities Inc. 2004-W5	ARSI 2004-W5	5/06	26	5/07	2	Pass		Pass	
Argent Securities Inc. 2004-W7	ARSI 2004-W7	5/06	25	6/07	2	Pass		Pass	
Argent Securities Inc. 2004-W8	ARSI 2004-W8	5/06	25	6/07	2	Pass		Pass	
Argent Securities Inc. 2004-W9	ARSI 2004-W9	5/06	24	7/07	2	Pass		Pass	
Argent Securities Inc. 2004-PW1	ARSI 2004-PW1	5/06	24	7/07	2	Pass		Pass	
Argent Securities Inc. 2004-W10	ARSI 2004-W10	5/06	21	10/07	2	Pass		Pass	
Argent Securities Inc. 2004-W11	ARSI 2004-W11	5/06	20	11/07	2	Pass		Pass	
Argent Securities Inc., Asset-Backed PTC 2005-W2	ARSI 2005-W2	5/06	9	10/08	2	Pass		Pass	
Argent Securities Inc., Asset-Backed PTC 2005-W3	ARSI 2005-W3	5/06	8	11/08	2	Pass		Pass	
Asset-Backed Funding Corp.									
Asset-Backed Funding Certificates 1999-1	ABFC 1999-1	5/06	79	12/02	2	Pass		Fail	
Asset-Backed Funding Certificates 2001-AQ1	ABFC 2001-AQ1	5/06	63	4/04	1	Pass			
Asset-Backed Funding Sand Trust 2001-1	SAND 2001-1	5/06	58	9/04	2	Fail		Fail	
Asset-Backed Funding Certificates 2002-WF1	ABFC 2002-WF1	5/06	51	4/05	1	Pass			
Asset-Backed Funding Certificates 2002-SB1	ABFC 2002-SB1	5/06	50	5/05	1	Pass			
Asset-Backed Funding Certificates 2002-NC1	ABFC 2002-NC1	5/06	47	8/05	2	Pass		Pass	
Asset-Backed Funding Certificates 2002-OPT1	ABFC 2002-OPT1	5/06	45	10/05	2	Pass		Pass	
Asset-Backed Funding Certificates 2002-WF2	ABFC 2002-WF2	5/06	45	10/05	2	Pass		Pass	
Asset-Backed Funding Certificates 2003-WF1	ABFC 2003-WF1	5/06	39	4/06	2	Pass		Pass	
Asset-Backed Funding Certificates 2003-AHL1	ABFC 2003-AHL1	5/06	38	5/06	2	Pass		Pass	
Asset-Backed Funding Certificates 2003-OPT1	ABFC 2003-OPT1	5/06	35	8/06	2	Pass		Pass	
Asset-Backed Funding Certificates 2003-WMC1	ABFC 2003-WMC1	5/06	31	12/06	2	Pass		Pass	
Asset-Backed Funding Certificates 2004-OPT1	ABFC 2004-OPT1	5/06	29	2/07	2	Pass		Pass	
Asset-Backed Funding Certificates 2004-AHL1	ABFC 2004-AHL1	5/06	27	4/07	2	Pass		Fail	
Asset-Backed Funding Certificates 2004-OPT2	ABFC 2004-OPT2	5/06	27	4/07	2	Pass		Pass	
Asset-Backed Funding Certificates 2004-OPT3	ABFC 2004-OPT3	5/06	26	5/07	2	Pass		Pass	
Asset-Backed Funding Certificates 2004-OPT4	ABFC 2004-OPT4	5/06	24	7/07	2	Pass		Pass	
Asset-Backed Funding Certificates 2004-FF1	ABFC 2004-FF1	5/06	23	8/07	2	Pass		Pass	
Asset-Backed Funding Certificates 2004-HE1	ABFC 2004-HE1	5/06	22	9/07	2	Pass		Pass	
Asset-Backed Funding Certificates 2004-OPT5	ABFC 2004-OPT5	5/06	20	11/07	2	Pass		Pass	

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Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Asset-Backed Securities Corp. HEL Trust									
Asset-Backed Securities HEL Trust 1999-LB1	ABSHE 1999-LB1	5/06	84	1/02	2	Fail			
Asset-Backed Securities Long Beach HEL 2000-LB1	ABSLB 2000-LB1	4/06	70	9/03	2	Pass			
Asset-Backed Securities HEL Trust 2001-HE1	ABSHE 2001-HE1	5/06	63	4/04	1	Pass			
Asset-Backed Securities HEL Trust 2001-HE2	ABSHE 2001-HE2	5/06	60	7/04	1	Pass			
Asset-Backed Securities HEL Trust 2001-HE3	ABSHE 2001-HE3	5/06	57	10/04	1	Pass			
Asset-Backed Securities HEL Trust 2002-HE1	ABSHE 2002-HE1	5/06	53	2/05	1	Pass			
Asset-Backed Securities HEL Trust 2002-HE2	ABSHE 2002-HE2	5/06	49	6/05	2	Pass		Fail	
Asset-Backed Securities HEL Trust 2002-HE3	ABSHE 2002-HE3	5/06	44	11/05	4	Pass		Fail	
Asset-Backed Securities HEL Trust 2003-HE1	ABSHE 2003-HE1	5/06	41	2/06	2	Pass		Fail	
Asset-Backed Securities HEL Trust 2003-HE2	ABSHE 2003-HE2	5/06	38	5/06	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2003-HE3	ABSHE 2003-HE3	5/06	36	7/06	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2003-HE4	ABSHE 2003-HE4	5/06	34	9/06	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2003-HE5	ABSHE 2003-HE5	5/06	34	9/06	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2003-HE6	ABSHE 2003-HE6	5/06	31	12/06	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2003-HE7	ABSHE 2003-HE7	5/06	30	1/07	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2004-HE1	ABSHE 2004-HE1	5/06	29	2/07	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2004-HE2	ABSHE 2004-HE2	5/06	26	5/07	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2004-HE3	ABSHE 2004-HE3	5/06	24	7/07	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2004-HE4	ABSHE 2004-HE4	5/06	24	7/07	2	Fail		Pass	
Asset-Backed Securities HEL Trust 2004-HE5	ABSHE 2004-HE5	5/06	23	8/07	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2004-HE6	ABSHE 2004-HE6	5/06	21	10/07	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2004-HE7	ABSHE 2004-HE7	5/06	20	11/07	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2004-HE8	ABSHE 2004-HE8	5/06	18	1/08	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2004-HE9	ABSHE 2004-HE9	5/06	18	1/08	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2004-HE10	ABSHE 2004-HE10	5/06	18	1/08	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2005-HE1	ABSHE 2005-HE1	5/06	16	3/08	2	Pass		Pass	
Asset-Backed Securities HEL Trust 2005-HE2	ABSHE 2005-HE2	5/06	15	4/08	2	Pass		Pass	
Asset Backed Securities HEL Trust 2005-HE3	ABSHE 2005-HE3	5/06	14	5/08	2	Pass		Pass	
Asset Backed Securities HEL Trust 2005-HE4	ABSHE 2005-HE4	5/06	13	6/08	2	Pass		Pass	
Asset Backed Securities HEL Trust 2005-HE5	ABSHE 2005-HE5	5/06	12	7/08	3	Pass		Pass	
Asset Backed Securities HEL Trust 2005-HE7	ABSHE 2005-HE7	5/06	11	8/08	2	Pass		Pass	
Asset Backed Securities HEL Trust 2005-HE6	ABSHE 2005-HE6	5/06	10	9/08	3	Pass		Pass	
Asset Backed Securities Corp. HEL NC 2005-HE8	ABSHE 2005-HE8	5/06	8	11/08	3	Pass		Pass	
Asset Backed Securities HEL Trust AEG 2006-HE1	ABSHE 2006-HE1	5/06	5	2/09	2	Pass		Pass	
Asset Backed Securities HEL Trust NC 2006-HE2	ABSHE 2006-HE2	5/06	3	4/09	3	Pass		Pass	
Asset Backed Securities HEL Trust OOMC 2006-HE3	ABSHE 2006-HE3	5/06	2	5/09	2	Pass		Pass	
Asset Backed Securities HEL Trust NC 2006-HE4	ABSHE 2006-HE4	5/06	2	5/09	3	Pass		Pass	
Banc One Financial Services HEL Trust									
Banc One Financial Services HEL Trust 1999-1	BOHE 1999-1	5/06	87	10/01	2		Fail	Fail	
Banc One Financial Services HEL Trust 1999-2	BOHE 1999-2	5/06	84	11/01	2		Fail	Fail	
Banc One HELOC Trust									
No deals with triggers.									
BankBoston HEL Trust									
BankBoston HEL Trust 1998-1	BBHE 1998-1	5/06	95	1/01	1	Fail			
BankBoston HEL Trust 1998-2	BBHE 1998-2	5/06	90	6/01	1	Fail			
BankBoston HEL Trust 1999-1		5/06	84	12/01	1	Fail			
Basic Asset-Backed Securities Trust									
Basic Asset-Backed Securities Trust 2006-1	BASIC 2006-1	3/06	3	4/09	2	Pass		Pass	
BayView Asset-Backed Securities									
BayView Mortgage Asset-Backed Securities 2004-1		5/06	27	NA	3	Fail		Pass	Pass
BayView Mortgage Asset-Backed Securities 2004-11		5/06	19	NA	3	Pass		Fail	
BayView Commercial Asset Trust									
BayView Commercial Asset Trust 2003-1	BAYC 2003-1	5/06	36	7/06	3	Pass		Pass	Fail
BayView Commercial Asset Trust 2003-2	BAYC 2003-2	5/06	32	11/06	3	Pass		Pass	Fail
BayView Commercial Asset Trust 2004-1	BAYC 2004-1	5/06	28	3/07	4	Pass		Pass	Pass
BayView Commercial Asset Trust 2004-2	BAYC 2004-2	5/06	24	7/07	4	Pass		Pass	Pass
BayView Commercial Asset Trust 2004-3	BAYC 2004-3	5/06	19	12/07	4	Pass		Pass	Pass
BayView Commercial Asset Trust 2005-1	BAYC 2005-1A	5/06	16	3/08	4	Pass		Pass	Pass

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
BayView Commercial Mortgage Pass-Through Trust									
Bayview Commercial Mortgage Pass-Through 2006-SP1	BAYC 2006-SP1	3/06	3	4/09	11	Pass		Pass	Pass
BayView Financial Asset Trust									
BayView Financial Mortgage Loan Trust 2003-D	BAYV 2003-D	5/06	35	8/06	2	Pass		Pass	
BayView Financial Mortgage Loan Trust 2003-SSR1	BFAT 2003-SSRA	5/06	33	10/06	3			Pass	Fail
BayView Financial Mortgage Loan Trust 2003-E	BAYV 2003-E	5/06	33	10/06	8	Pass		Pass	Pass
BayView Financial Mortgage Loan Trust 2003-F	BAYV 2003-F	5/06	31	12/06	8	Pass		Pass	Pass
BayView Financial Mortgage Loan Trust 2004-A	BAYV 2004-A	5/06	27	4/07	2	Pass		Pass	
BayView Financial Mortgage Loan Trust 2004-C	BAYV 2004-C	5/06	22	9/07	8	Pass		Pass	Fail
BayView Financial Asset Trust 2004-SSR1	BFAT 2004-SSRA	5/06	19	12/07	3			Pass	Fail
BayView Financial Mortgage Loan Trust 2004-D	BAYV 2004-D	5/06	19	12/07	9	Pass		Pass	Fail
BayView Financial Mortgage 2005-B	BAYV 2005-B	5/06	15	4/08	9	Pass		Pass	Fail
BayView Financial Mortgage PTC 2005-C	BAYV 2005-C	4/06	10	9/08	10	Pass		Pass	Fail
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	5/06	8	11/08	12	Pass		Pass	Fail
BayView Financial Mortgage PTC 2006-A	BAYV 2006-A	5/06	5	2/09	10	Pass		Pass	Fail
BayView Financial Mortgage PTC 2006-B	BAYV 2006-B	3/06	3	4/09	10	Pass		Pass	Pass
BayView Mortgage Securities									
BayView Mortgage 2000-1	BAYV 2000-1	5/06	75	NA	2	Pass		Fail	
BayView Mortgage 2000-2		5/06	75	NA	2	Pass		Fail	
BayView Mortgage 2002-8		5/06	46	NA	3	Pass		Fail	Pass
BayView Mortgage 2002-12	BAYV 2002-12	5/06	42	NA	3	Pass		Pass	Pass
BayView Mortgage PTC 2002-3		5/06	35	NA	2	Pass		Pass	
BayView Mortgage 2003-3		5/06	35	NA	3	Pass		Pass	Pass
BayView Mortgage PTC 2004-3		5/06	26	NA	3	Fail		Pass	
Bear Stearns Asset-Backed Securities Trust									
Bear Stearns Asset-Backed Securities 1999-1	BSABS 1999-1	5/06	83	8/02	2	Fail			
Bear Stearns Asset-Backed Securities 1999-2	BSABS 1999-2	5/06	81	10/02	2	Pass			
Bear Stearns Asset-Backed Securities 2000-1	BSABS 2000-1	5/06	77	8/02	12	Fail	Fail	Fail	
Bear Stearns Asset-Backed Securities 2000-2	BSABS 2000-2	5/06	67	12/03	2	Pass		Fail	
Bear Stearns Home Loan Owner Trust 2001-A	BSABS 2001-A	5/06	64	3/04	2	Pass		Fail	
Bear Stearns Asset-Backed Securities Trust 2001-2	BSABS 2001-2	5/06	60	7/04	1	Fail			
Bear Stearns Asset-Backed Securities Trust 2001-3	BSABS 2001-3	5/06	55	12/04	1	Fail			
Bear Stearns Asset-Backed Securities Trust 2002-1	BSABS 2002-1	5/06	51	4/05	1	Pass			
Bear Stearns Asset-Backed Securities Trust 2002-2	BSABS 2002-2	5/06	47	8/05	1	Pass			
Bear Stearns Asset-Backed Securities Trust 2003-1	BSABS 2003-1	5/06	40	3/06	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2003-2	BSABS 2003-2	5/06	36	7/06	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2003-ABF1	BSABS 2003-ABF1	5/06	33	10/06	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2003-3	BSABS 2003-3	5/06	33	10/06	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2003-HE1	BSABS 2003-HE1	5/06	30	1/07	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-HE1	BSABS 2004-HE1	5/06	29	2/07	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-HE2	BSABS 2004-HE2	5/06	28	3/07	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-HE3	BSABS 2004-HE3	4/06	27	4/07	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-1	BSABS 2004-1	5/06	27	4/07	2	Fail		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-HE4	BSABS 2004-HE4	5/06	25	6/07	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-HE5	BSABS 2004-HE5	4/06	24	7/07	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-HE6	BSABS 2004-HE6	5/06	23	8/07	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-FR1	BSABS 2004-FR1	5/06	23	8/07	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-FR2	BSABS 2004-FR2	5/06	22	9/07	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-HE7	BSABS 2004-HE7	5/06	22	9/07	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-2	BSABS 2004-2	5/06	21	10/07	2	Fail		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-HE8	BSABS 2004-HE8	4/06	21	10/07	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-BO1	BSABS 2004-BO1	5/06	20	11/07	2	Fail		Pass	
Bear Stearns Asset Backed Securities I Trust 2004-HE9	BSABS 2004-HE9	5/06	20	11/07	3	Pass		Pass	Pass
Bear Stearns Asset Backed Securities I Trust 2004-FR3	BSABS 2004-FR3	5/06	20	11/07	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-HE10	BSABS 2004-HE10	5/06	19	12/07	3	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2004-HE11	BSABS 2004-HE11	4/06	18	1/08	3	Pass		Pass	
Bear Stearns Asset-Backed Securities 2005-SD1	BSABS 2005-SD1	4/06	17	2/08	4	Fail		Pass	
Bear Stearns Asset-Backed Securities 2005-1	BSABS 2005-1	5/06	17	2/08	2	Fail		Pass	
Bear Stearns Asset Backed Securities Trust 2005-HE1	BSABS 2005-HE1	5/06	17	2/08	3	Pass		Pass	
Bear Stearns Asset-Backed Securities 2005-HE2	BSABS 2005-HE2	5/06	16	3/08	4	Pass		Pass	
Bear Stearns Asset-Backed Securities I Trust 2005-HE3	BSABS 2005-HE3	5/06	15	4/08	3	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Bear Stearns Asset-Backed Securities Trust (continued)									
Bear Stearns Asset-Backed Securities I Trust 2005-AQ1	BSABS 2005-AQ1	5/06	14	5/08	3	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2005-SD2	BSABS 2005-SD2	5/06	14	5/08	4	Fail		Pass	
Bear Stearns Asset-Backed Securities I Trust 2005-HE4	BSABS 2005-HE4	5/06	14	5/08	3	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2005-2	BSABS 2005-2	5/06	13	6/08	2	Fail		Pass	
Bear Stearns Asset-Backed Securities I Trust 2005-HE5	BSABS 2005-HE5	5/06	13	6/08	3	Pass		Pass	
Bear Stearns Asset-Backed Securities I Trust 2005-TC1	BSABS 2005-TC1	5/06	13	6/08	2	Pass		Pass	
Bear Stearns Asset-Backed Securities I Trust 2005-HE6	BSABS 2005-HE6	5/06	12	7/08	2	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2005-SD3	BSABS 2005-SD3	5/06	11	8/08	4	Fail		Pass	
Bear Stearns Asset-Backed Securities I Trust 2005-HE7	BSABS 2005-HE7	5/06	11	8/08	3	Pass		Pass	
Bear Stearns Asset-Backed Securities I Trust 2005-FR1	BSABS 2005-FR1	5/06	10	9/08	3	Pass		Pass	
Bear Stearns Asset-Backed Securities Trust 2005-3	BSABS 2005-3	5/06	10	9/08	2	Fail		Pass	
Bear Stearns Asset-Backed Securities I Trust 2005-HE8	BSABS 2005-HE8	5/06	10	9/08	2	Pass		Pass	
Bear Stearns Asset-Backed Securities I Trust 2005-TC2	BSABS 2005-TC2	5/06	10	9/08	2	Pass		Pass	
Bear Stearns Asset-Backed Securities I Trust 2005-HE9	BSABS 2005-HE9	5/06	9	10/08	3	Pass		Pass	
Bear Stearns Asset-Backed Securities I Trust 2005-CL1	BSABS 2005-CL1	5/06	8	11/08	2	Pass		Pass	
Bear Stearns Asset-Backed Securities I Trust 2005-HE10	BSABS 2005-HE10	5/06	8	11/08	2	Pass		Pass	
Bear Stearns Asset Backed Securities I Trust 2005-AQ2	BSABS 2005-AQ2	5/06	7	12/08	2	Pass		Pass	
Bear Stearns Asset Backed Securities I Trust 2005-HE11	BSABS 2005-HE11	5/06	7	12/08	2	Pass		Pass	
Bear Stearns Asset Backed Securities I Trust 2005-EC1	BSABS 2005-EC1	5/06	6	1/09	2	Pass		Pass	
Bear Stearns Asset Backed Securities Trust 2005-4	BSABS 2005-4	5/06	6	1/09	2	Fail		Pass	
Bear Stearns Asset Backed Securities I Trust 2005-HE12	BSABS 2005-HE12	5/06	6	1/09	2	Pass		Pass	
Bear Stearns Asset Backed Securities I Trust 2006-HE1	BSABS 2006-HE1	5/06	5	2/09	4	Pass		Pass	
Bear Stearns Asset Backed Securities I Trust 2006-EC1	BSABS 2006-EC1	5/06	5	2/09	2	Pass		Pass	
Bear Stearns Asset Backed Securities I Trust 2006-PC1	BSABS 2006-PC1	5/06	5	2/09	2	Pass		Pass	
Bear Stearns Asset Backed Securities I Trust 2006-HE2	BSABS 2006-HE2	5/06	4	3/09	2	Pass		Pass	
Bear Stearns Asset Backed Securities I Trust 2006-EC2	BSABS 2006-EC2	5/06	4	3/09	2	Pass		Pass	
Bear Stearns Asset Backed Securities Trust 2006-1	BSABS 2006-1	5/06	4	3/09	2	Pass		Pass	
Bear Stearns Asset Backed Securities I Trust 2006-HE3	BSABS 2006-HE3	5/06	3	4/09	2	Pass		Pass	
Bear Stearns Asset Backed Securities I Trust 2006-IM1	BSABS 2006-IM1	4/06	2	5/09	2	Pass		Pass	
Bear Stearns Asset Backed Securities I Trust 2006-HE4	BSABS 2006-HE4	4/06	2	5/09	2	Pass		Pass	
Bond Securitization Asset-Backed Certificates									
Bond Securitization Asset-Backed Certificates 2003-1	BHLT 2003-1	5/06	31	12/06	2	Fail		Pass	
Bravo Mortgage Asset Trust									
Bravo Mortgage Asset Trust 2006-1	BMAT 2006-1A	4/06	2	5/09	2	Pass		Pass	
C-BASS ABS, LLC									
C-BASS Mortgage 1999-CB2	CBASS 1999-CB2	5/06	85	6/02	1	Pass			
C-BASS Mortgage 2000-CB2	CBASS 2000-CB2	5/06	73	6/03	2	Fail		Fail	
C-BASS Mortgage 2001-CB1	CBASS 2001-CB1	5/06	62	4/04	2	Pass		Pass	
C-BASS Mortgage 2001-CB2	CBASS 2001-CB2	5/06	61	6/04	3	Pass		Fail	
C-BASS Mortgage 2001-CB3	CBASS 2001-CB3	5/06	58	9/04	2	Pass		Fail	
C-BASS Mortgage 2001-CB4	CBASS 2001-CB4	5/06	55	12/04	4	Fail		Pass	
C-BASS Mortgage 2002-CB1	CBASS 2002-CB1	5/06	52	3/05	2	Fail		Fail	
C-BASS Mortgage 2002-CB2	CBASS 2002-CB2	5/06	50	5/05	2	Pass		Pass	
C-BASS Mortgage 2002-CB3	CBASS 2002-CB3	5/06	48	7/05	2	Pass		Fail	
C-BASS Mortgage 2002-CB4	CBASS 2002-CB4	5/06	46	9/05	2	Pass		Pass	
C-BASS Mortgage 2002-CB5	CBASS 2002-CB5	5/06	44	11/05	2	Pass		Pass	
C-BASS Mortgage 2002-CB6	CBASS 2002-CB6	5/06	42	1/06	2	Pass		Pass	
C-BASS Mortgage 2003-CB1	CBASS 2003-CB1	5/06	40	3/06	2	Pass		Pass	
C-BASS Mortgage 2003-CB2	CBASS 2003-CB2	5/06	38	5/06	2	Pass		Pass	
C-BASS Mortgage 2003-RP1	CBASS 2003-RP1	5/06	37	7/06	2	Fail		Pass	
C-BASS Mortgage 2003-CB3	CBASS 2003-CB3	5/06	36	7/06	2	Pass		Pass	
C-BASS Mortgage 2003-CB4	CBASS 2003-CB4	5/06	34	9/06	2	Pass		Pass	
Citigroup Mortgage 2003-CB5	CBASS 2003-CB5	5/06	32	11/06	2	Pass		Pass	
C-BASS Mortgage 2003-CB6	CBASS 2003-CB6	5/06	31	12/06	2	Pass		Pass	
C-BASS Mortgage 2004-CB1	CBASS 2004-CB1	5/06	29	2/07	2	Pass		Pass	
C-BASS Mortgage 2004-CB2	CBASS 2004-CB2	5/06	28	3/07	2	Pass		Pass	
C-BASS Mortgage 2004-RP1	CBASS 2004-RP1	5/06	25	6/07	2	Pass		Pass	
C-BASS Mortgage 2004-CB4	CBASS 2004-CB4	5/06	24	7/07	2	Pass		Pass	
C-BASS Mortgage 2004-CB5	CBASS 2004-CB5	5/06	22	9/07	2	Pass		Pass	
C-BASS Mortgage 2004-CB6	CBASS 2004-CB6	4/06	22	9/07	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
C-BASS ABS, LLC (continued)									
C-BASS Mortgage 2004-CB8	CBASS 2004-CB8	5/06	18	1/08	2	Pass		Pass	
C-BASS Mortgage 2005-CB1	CBASS 2005-CB1	5/06	17	2/08	2	Pass		Pass	
C-BASS Mortgage 2005-CB2	CBASS 2005-CB2	5/06	15	4/08	2	Pass		Pass	
C-BASS Mortgage 2005-RP1	CBASS 2005-RP1	5/06	14	5/08	2	Pass		Pass	
C-BASS Mortgage 2005-CB3	CBASS 2005-CB3	5/06	13	6/08	2	Pass		Pass	
C-BASS Mortgage 2005-CB4	CBASS 2005-CB4	5/06	11	8/08	2	Pass		Pass	
C-BASS Mortgage 2005-CB5	CBASS 2005-CB5	5/06	10	9/08	2	Pass		Pass	
C-BASS Mortgage 2005-CB6	CBASS 2005-CB6	5/06	9	10/08	2	Pass		Pass	
C-BASS Mortgage 2005-CB7	CBASS 2005-CB7	5/06	8	11/08	2	Pass		Pass	
C-BASS Mortgage 2005-RP2	CBASS 2005-RP2	5/06	8	11/08	2	Pass		Pass	
C-BASS Mortgage 2005-CB8	CBASS 2005-CB8	5/06	7	12/08	2	Pass		Pass	
C-BASS Mortgage 2006-CB1	CBASS 2006-CB1	5/06	5	2/09	2	Pass		Pass	
C-BASS Mortgage 2006-CB2	CBASS 2006-CB2	5/06	4	3/09	2	Pass		Pass	
C-BASS 2006-CB3	CBASS 2006-CB3	5/06	3	4/09	2	Pass		Pass	
C-BASS Mortgage 2006-RP1	CBASS 2006-RP1	5/06	2	5/09	2	Fail		Pass	
Carrington Mortgage Loan Trust									
Carrington Mortgage Loan Trust 2004-NC1	CARR 2004-NC1	5/06	25	6/07	2	Pass		Pass	
Carrington Mortgage Loan Trust 2004-NC2	CARR 2004-NC2	5/06	21	10/07	2	Pass		Pass	
Carrington Mortgage Loan Trust 2005-NC1	CARR 2005-NC1	5/06	16	3/08	3	Pass		Pass	
Carrington Mortgage Loan Trust 2005-NC2	CARR 2005-NC2	5/06	13	6/08	2	Pass		Pass	
Carrington Mortgage Loan Trust 2005-OPT2	CARR 2005-OPT2	5/06	13	6/08	2	Pass		Pass	
Carrington Mortgage Loan Trust 2005-NC3	CARR 2005-NC3	5/06	12	7/08	3	Pass		Pass	
Carrington HEL Trust 2005-NC4	CARR 2005-NC4	5/06	10	9/08	2	Pass		Pass	
Carrington Mortgage Loan Trust 2005-NC5	CARR 2005-NC5	5/06	8	11/08	2	Pass		Pass	
Carrington Mortgage Loan Trust FRE1	CARR 2005-FRE1	5/06	7	12/08	2	Pass		Pass	
Carrington Mortgage Loan Trust, 2006-NC1	CARR 2006-NC1	5/06	4	3/09	2	Pass		Pass	
Carrington Mortgage Loan Trust 2006-OPT1	CARR 2006-OPT1	5/06	3	4/09	2	Pass		Pass	
Carrington Mortgage Loan Trust 2006-RFC1	CARR 2006-RFC1	5/06	1	6/09	2	Pass		Pass	
CDC Mortgage Capital Trust									
CDC Mortgage Capital Trust 2001-HE1	CDCMC 2001-HE1	5/06	55	12/04	1	Fail			
CDC Mortgage Capital Trust 2002-HE1	CDCMC 2002-HE1	5/06	50	5/05	2	Pass		Pass	
CDC Mortgage Capital Trust 2002-HE2	CDCMC 2002-HE2	5/06	47	8/05	2	Pass		Pass	
CDC Mortgage Capital Trust 2002-HE3	CDCMC 2002-HE3	5/06	43	12/05	2	Pass		Pass	
CDC Mortgage Capital Trust 2003-HE1	CDCMC 2003-HE1	5/06	39	4/06	2	Pass		Pass	
CDC Mortgage Capital Trust 2003-HE2	CDCMC 2003-HE2	5/06	37	6/06	2	Pass		Pass	
CDC Mortgage Capital Trust 2003-HE3	CDCMC 2003-HE3	5/06	34	9/06	2	Pass		Pass	
CDC Mortgage Capital Trust 2003-HE4	CDCMC 2003-HE4	5/06	31	12/06	2	Pass		Pass	
CDC Mortgage Capital Trust 2004-HE1	CDCMC 2004-HE1	5/06	28	3/07	2	Pass		Pass	
CDC Mortgage Capital Trust 2004-HE2	CDCMC 2004-HE2	5/06	25	6/07	2	Pass		Pass	
CDC Mortgage Capital Trust 2004-HE3	CDCMC 2004-HE3	5/06	22	9/07	2	Pass		Pass	
Centex HEL Trust									
Centex HEL Trust 1998-4	CXHE 1998-4	5/06	91	6/01	6	Pass	Fail	Fail	
Centex HEL Trust 1999-1	CXHE 1999-1	5/06	88	9/01	2	Fail			
Centex HEL Trust 1999-2	CXHE 1999-2	5/06	85	12/01	3	Fail	Fail	Fail	
Centex HEL Trust 1999-3	CXHE 1999-3	5/06	82	3/02	2	Fail			
Centex HEL Trust 1999-4	CXHE 1999-4	5/06	78	7/02	2	Fail			
Centex HEL Trust 2000-A	CXHE 2000-A	5/06	75	10/02	6	Fail	Fail	Fail	
Centex HEL Trust 2001-B	CXHE 2001-B	5/06	60	7/04	1	Pass			
Centex HEL Trust 2001-C	CXHE 2001-C	5/06	56	11/04	1	Pass			
Centex HEL Trust 2002-A	CXHE 2002-A	5/06	53	2/05	2	Pass			
Centex HEL Trust 2002-C	CXHE 2002-C	5/06	46	9/05	2	Pass		Pass	
Centex HEL Trust 2002-D	CXHE 2002-D	5/06	42	1/06	2	Pass		Pass	
Centex HEL Trust 2003-A	CXHE 2003-A	5/06	39	4/06	2	Pass		Pass	
Centex HEL Trust 2003-B	CXHE 2003-B	5/06	36	7/06	2	Pass		Pass	
Centex HEL Trust 2003-C	CXHE 2003-C	5/06	33	10/06	2	Pass		Pass	
Centex HEL Trust 2004-A	CXHE 2004-A	5/06	29	2/07	2	Pass		Pass	
Centex HEL Trust 2004-B	CXHE 2004-B	5/06	27	4/07	2	Pass		Pass	
Centex HEL Trust 2004-C	CXHE 2004-C	5/06	24	7/07	2	Pass		Pass	
Centex Loan Trust 2004-1	CHEC 2004-1	5/06	23	8/07	2	Pass		Pass	
Centex HEL Trust 2004-D	CXHE 2004-D	5/06	21	10/07	4	Pass		Pass	

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Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Centex HEL Trust (continued)									
Centex Loan Trust 2004-2	CHEC 2004-2	5/06	20	11/07	2	Pass		Pass	
Centex HEL Trust 2005-A	CXHE 2005-A	5/06	17	2/08	2	Pass		Pass	
Centex HEL Trust 2005-B	CXHE 2005-B	5/06	15	4/08	2	Pass		Pass	
Centex HEL Trust 2005-C	CXHE 2005-C	5/06	12	7/08	2	Pass		Pass	
Centex HEL Trust 2005-D	CXHE 2005-D	5/06	9	10/08	2	Pass		Pass	
Centex HEL Trust 2006-A	CXHE 2006-A	5/06	1	6/09	2	Pass		Pass	
Chase Funding Loan Acquisition Trust									
Chase Funding Mortgage Loan Asset-Backed 1998-2	CFAB 1998-2	5/06	90	7/01	4	Fail	Pass	Pass	
Chase Funding Mortgage Loan Asset-Backed 1999-1	CFAB 1999-1	5/06	87	4/02	4	Fail		Pass	
Chase Funding Mortgage Loan Asset-Backed 1999-2	CFAB 1999-2	5/06	84	7/02	6	Pass		Fail	
Chase Funding Mortgage Loan Asset-Backed 1999-3	CFAB 1999-3	5/06	81	10/02	6	Fail	Fail		
Chase Funding Mortgage Loan Asset-Backed 1999-4	CFAB 1999-4	5/06	78	1/03	2	Fail			
Chase Funding Mortgage Loan Asset-Backed 2000-1	CFAB 2000-1	5/06	75	4/03	4	Fail		Pass	
Chase Funding Mortgage Loan Asset-Backed 2000-3	CFAB 2000-3	5/06	69	10/03	2	Pass			
Chase Funding Mortgage Loan Asset-Backed 2001-1	CFAB 2001-1	5/06	64	3/04	2	Fail			
Chase Funding Mortgage Loan Asset-Backed 2001-2	CFAB 2001-2	5/06	61	6/04	2	Fail			
Chase Funding Loan Acquisition Trust 2001-C2	CFLAT 2001-C2	5/06	60	7/04	2	Pass			
Chase Funding Mortgage Loan Asset-Backed 2001-3	CFAB 2001-3	5/06	57	10/04	2	Fail			
Chase Funding Loan Acquisition Trust 2001-AD1	CFLAT 2001-AD1	5/06	56	11/04	2	Pass			
Chase Funding Mortgage Loan Asset-Backed 2001-4	CFAB 2001-4	5/06	54	1/05	2	Pass			
Chase Funding Loan Acquisition Trust 2002-C1	CFLAT 2002-C1	5/06	51	4/05	2	Pass			
Chase Funding Mortgage Loan Asset-Backed 2002-1	CFAB 2002-1	5/06	50	5/05	2	Fail			
Chase Funding Mortgage Loan Asset-Backed 2002-2	CFAB 2002-2	5/06	47	8/05	2	Pass			
Chase Funding Mortgage Loan Asset-Backed 2002-3	CFAB 2002-3	5/06	45	10/05	4	Pass		Pass	
Chase Funding Mortgage Loan Asset-Backed 2002-4	CFAB 2002-4	5/06	43	12/05	4	Pass		Pass	
Chase Funding Mortgage Loan Asset-Backed 2003-1	CFAB 2003-1	5/06	41	2/06	4	Pass		Pass	
Chase Funding Mortgage Loan Asset-Backed 2003-2	CFAB 2003-2	5/06	38	5/06	4	Pass		Pass	
Chase Funding Mortgage Loan Asset-Backed 2003-3	CFAB 2003-3	5/06	37	6/06	4	Pass		Pass	
Chase Funding Loan Acquisition Trust 2003-C1	CFLAT 2003-C1	5/06	36	7/06	4	Pass		Pass	
Chase Funding Mortgage Loan Asset-Backed 2003-4	CFAB 2003-4	5/06	35	8/06	4	Pass		Pass	
Chase Funding Mortgage Loan Asset-Backed 2003-5	CFAB 2003-5	5/06	33	10/06	4	Pass		Pass	
Chase Funding Mortgage Loan Asset-Backed 2003-6	CFAB 2003-6	5/06	30	1/07	4	Pass		Pass	
Chase Funding Loan Acquisition Trust 2003-C2	CFLAT 2003-C2	5/06	30	NA	4	Pass		Pass	
Chase Funding Mortgage Loan Asset-Backed 2004-1	CFAB 2004-1	5/06	28	3/07	4	Pass		Pass	
Chase Funding Mortgage Loan Asset-Backed 2004-2	CFAB 2004-2	4/06	24	7/07	4	Pass		Pass	
Chase Funding Loan Acquisition Trust 2004-AQ1	CFLAT 2004-AQ1	5/06	21	10/07	2	Pass		Pass	
Chase Funding Loan Acquisition Trust 2004-OPT1	CFLAT 2004-OPT1	5/06	19	12/07	2	Pass		Pass	
CIT HEL Trust									
CIT HEL Trust 2002-1	CITHE 2002-1	5/06	51	4/05	4	Pass		Pass	
CIT HEL Trust 2002-2	CITHE 2002-2	5/06	48	7/05	4	Fail		Pass	
CIT HEL Trust 2003-1	CITHE 2003-1	5/06	39	4/06	2	Pass		Pass	
CitiFinancial Mortgage Securities									
CitiFinancial Mortgage Securities 2002-1	CFMSI 2002-1	5/06	44	11/05	2	Pass		Pass	
CitiFinancial Mortgage Securities 2003-1	CFMSI 2003-1	5/06	40	3/06	4	Pass		Pass	
CitiFinancial Mortgage Securities 2003-2	CFMSI 2003-2	5/06	36	7/06	4	Pass		Pass	
CitiFinancial Mortgage Securities 2003-3	CFMSI 2003-3	5/06	33	10/06	4	Pass		Pass	
CitiFinancial Mortgage Securities 2003-4	CFMSI 2003-4	5/06	31	12/06	4	Pass		Pass	
CitiFinancial Mortgage Securities 2004-1	CFMSI 2004-1	5/06	27	4/07	4	Pass		Pass	
Citigroup Mortgage Trust									
Citigroup Mortgage Trust Series 2003-HE2	CMLTI 2003-HE2	5/06	32	11/06	2	Pass		Pass	
Citigroup Mortgage Trust Series 2003-HE3	CMLTI 2003-HE3	5/06	30	1/07	2	Fail		Pass	
Citigroup Mortgage Trust Series 2003-HE4	CMLTI 2003-HE4	5/06	30	1/07	2	Pass		Pass	
C-BASS Mortgage 2004-CB3	CBASS 2004-CB3	5/06	27	4/07	2	Pass		Pass	
Citigroup Mortgage Trust Series 2004-HE1	CMLTI 2004-HE1	5/06	24	7/07	2	Fail		Pass	
Citigroup Mortgage Trust Series 2004-RP1	CMLTI 2004-RP1	5/06	22	9/07	2	Fail		Pass	
Citigroup Mortgage Trust Series 2004-OPT1	CMLTI 2004-OPT1	5/06	21	10/07	2	Pass		Pass	
Citigroup Mortgage Trust Series 2004-CB7	CBASS 2004-CB7	5/06	20	11/07	2	Pass		Pass	
Citigroup Mortgage Trust Series 2004-RES1	CMLTI 2004-RES1	5/06	20	11/07	2	Pass		Pass	
Citigroup Mortgage Trust Series 2005-OPT1	CMLTI 2005-OPT1	5/06	16	3/08	2	Pass		Pass	
Citigroup Mortgage Trust Series 2005-HE1	CMLTI 2005-HE1	5/06	13	6/08	2	Pass		Pass	

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Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Citigroup Mortgage Trust (continued)									
Citigroup Mortgage Trust Series 2005-HE2	CMLTI 2005-HE2	5/06	12	7/08	2	Fail		Pass	
Citigroup Mortgage Trust Series 2005-OPT3	CMLTI 2005-OPT3	5/06	11	8/08	2	Pass		Pass	
Citigroup Mortgage Loan Trust 2005-OPT4	CMLTI 2005-OPT4	5/06	9	10/08	2	Pass		Pass	
Citigroup Mortgage Loan Trust 2005-HE3	CMLTI 2005-HE3	5/06	9	10/08	2	Pass		Pass	
Citigroup Mortgage Loan Trust 2005-HE4	CMLTI 2005-HE4	5/06	7	12/08	2	Pass		Pass	
Citigroup Mortgage Loan Trust 2005-SHL1	CMLTI 2005-SHL1	11/05	7	12/08	2	Pass		Pass	
Citigroup Mortgage Loan Trust 2006-WMC1	CMLTI 2006-WMC1	4/06	5	2/09	2	Pass		Pass	
Citigroup Mortgage Loan Trust 2006-WFH1	CMLTI 2006-WFH1	5/06	4	3/09	2	Pass		Pass	
Citigroup Mortgage Loan Trust 2006-HE1	CMLTI 2006-HE1	5/06	3	4/09	2	Pass		Pass	
Cityscape HEL Trust									
Cityscape HEL Trust 1996-2	CITYH 1996-2	5/06	120	7/98	6	Fail	Fail	Fail	
Cityscape HEL Trust 1996-3	CITYH 1996-3	5/06	118	10/98	6	Fail	Fail	Fail	
Cityscape Home Equity Loan Trust									
Cityscape HEL Trust 1995-2		5/06	130	8/97	6	Fail	Fail	Fail	
ComFin Securitization Corp.									
ComFin Mortgage Loan 1999-A		4/06	85	NA	2	Fail		Pass	
ComFin Mortgage Loan 2000-A		5/06	74	NA	2	Fail		Pass	
Compass Receivables Asset Funding Trust									
Compass Receivables 2003-HE1	CRAFT 2003-HE1	5/06	37	12/05	2	Fail		Pass	
Conseco Finance HELs									
Conseco Finance Certificates for HELs 2000-C	CNFHE 2000-C	5/06	72	NA	2	Pass		Pass	
Conseco Finance Certificates for HELs 2001-C	CNFHE 2001-C	5/06	58	9/04	3	Pass		Pass	
Conseco Finance Certificates for HELs 2001-D	CNFHE 2001-D	5/06	56	11/04	2	Pass		Pass	
Conseco Finance Certificates for HELs 2002-A	CNFHE 2002-A	5/06	52	3/05	2	Pass		Pass	
Conseco Finance Certificates for HELs 2002-B	CNFHE 2002-B	5/06	50	5/05	2	Pass		Pass	
Conseco Finance Certificates for HELs 2002-C	CNFHE 2002-C	5/06	48	8/05	4	Pass		Fail	
Conseco Finance Home Loan Trust									
Conseco Finance Home Loan Trust 1999-G	CNFHI 1999-G	5/06	79	NA	2	Pass		Fail	
Conseco Finance Home Loan Trust 2000-E	CNFHI 2000-E	5/06	70	10/03	2	Pass		Pass	
Conseco Finance Certificates 2001-B	CNFHE 2001-B	5/06	62	6/04	4	Pass		Fail	
ContiMortgage HEL Trust									
ContiMortgage Home Equity Trust 1995-4	CONHE 1995-4	5/06	127	5/98	1		Fail		
ContiMortgage Home Equity Trust 1997-1	CONHE 1997-1	5/06	112	2/00	1	Pass			
ContiMortgage Home Equity Trust 1997-2	CONHE 1997-2	5/06	111	4/00	2	Pass			
ContiMortgage Home Equity Trust 1997-4	CONHE 1997-4	5/06	104	10/00	2	Fail		Fail	
ContiMortgage Home Equity Trust 1997-5	CONHE 1997-5	5/06	101	1/01	2	Fail		Fail	
ContiMortgage Home Equity Trust 1998-1	CONHE 1998-1	5/06	98	4/01	2	Fail		Fail	
ContiMortgage Home Equity Trust 1998-4	CONHE 1998-4	5/06	90	1/02	2	Pass		Fail	
ContiMortgage Home Equity Trust 1999-1	CONHE 1999-1	5/06	87	4/02	1			Fail	
ContiMortgage Home Equity Trust 1999-2	CONHE 1999-2	2/06	86	4/02	1			Fail	
ContiMortgage Home Equity Trust 1999-3	CONHE 1999-3	5/06	84	7/02	1			Fail	
Countrywide HEL Trust									
Countrywide Asset-Backed Certificates 2001-BC1	CWL 2001-BC1	5/06	65	NA	1	Fail			
Countrywide Asset-Backed Certificates 2001-BC3	CWL 2001-BC3	5/06	58	9/04	1	Pass			
Countrywide Asset-Backed Certificates 2002-BC1	CWL 2002-BC1	5/06	53	2/05	1	Fail			
Countrywide HEL Trust 2002-B	CWHEL 2002-B	5/06	51	9/04	5	Pass		Pass	Pass
Countrywide HEL Trust 2002-A	CWHEL 2002-A	5/06	51	4/02	1		Pass		
Countrywide Asset-Backed Certificates 2002-1	CWL 2002-1	5/06	51	4/05	1	Fail			
Countrywide Asset-Backed Certificates 2002-S1	CWL 2002-S1	5/06	50	NA	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2002-BC2	CWL 2002-BC2	5/06	50	5/05	1	Fail			
Countrywide Asset-Backed Certificates 2002-2	CWL 2002-2	5/06	48	7/05	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2002-S2	CWL 2002-S2	5/06	48	7/05	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2002-BC3	CWL 2002-BC3	5/06	46	9/05	2	Fail		Pass	
Countrywide Asset-Backed Certificates 2002-SC1	CWL 2002-SC1	5/06	45	10/05	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2002-S3	CWL 2002-S3	5/06	45	10/05	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2002-4	CWL 2002-4	5/06	45	10/05	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2002-3	CWL 2002-3	5/06	45	10/05	2	Pass		Pass	
Countrywide HEL Trust 2002-F	CWHEL 2002-F	5/06	44	10/02	3				Pass
Countrywide HEL Trust 2002-H	CWHEL 2002-H	5/06	43	12/02	3				Pass
Countrywide Asset-Backed Certificates 2002-6	CWL 2002-6	5/06	42	1/06	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Countrywide HEL Trust (continued)									
Countrywide Asset-Backed Certificates 2002-5	CWL 2002-5	5/06	42	1/06	4	Pass		Pass	
Countrywide Asset-Backed Certificates 2002-S4	CWL 2002-S4	5/06	42	1/06	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2003-SD1	CWL 2003-SD1	5/06	42	1/06	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2003-BC1	CWL 2003-BC1	5/06	41	2/06	2	Pass		Pass	
Countrywide HEL Trust 2003-A	CWHEL 2003-A	5/06	40	3/03	3				Fail
Countrywide Asset-Backed Certificates 2003-1	CWL 2003-1	5/06	40	3/06	2	Pass		Pass	
Countrywide HEL Trust 2003-B	CWHEL 2003-B	5/06	39	4/03	3				Pass
Countrywide Asset-Backed Certificates 2003-BC2	CWL 2003-BC2	5/06	38	5/06	2	Pass		Pass	
Countrywide HEL Trust 2003-C	CWHEL 2003-C	5/06	38	5/03	3				Pass
Countrywide Asset-Backed Certificates 2003-SD2	CWL 2003-SD2	5/06	38	5/06	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2003-2	CWL 2003-2	5/06	38	5/06	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2003-S1	CWL 2003-S1	5/06	38	5/06	2	Pass		Pass	
Countrywide HEL Trust 2003-D	CWHEL 2003-D	5/06	37	6/03	3				Pass
Countrywide HEL Trust 2003-E	CWHEL 2003-E	5/06	36	7/03	3				Pass
Countrywide Asset-Backed Certificates 2003-BC3	CWL 2003-BC3	5/06	36	7/06	1	Pass			
Countrywide Asset-Backed Certificates 2003-3	CWL 2003-3	5/06	36	7/06	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2003-4	CWL 2003-4	5/06	35	8/06	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2003-BC4	CWL 2003-BC4	5/06	34	9/06	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2003-SD3	CWL 2003-SD3	5/06	33	10/06	3	Fail		Pass	
Countrywide Asset-Backed Certificates 2003-BC5	CWL 2003-BC5	5/06	33	10/06	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2003-S2	CWL 2003-S2	5/06	32	11/06	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2003-SC1	CWL 2003-SC1	5/06	31	12/06	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2003-5	CWL 2003-5	5/06	31	12/06	4	Pass		Pass	
Countrywide Asset-Backed Certificates 2003-BC6	CWL 2003-BC6	5/06	30	1/07	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-SD1	CWL 2004-SD1	5/06	29	2/07	2	Pass		Pass	
Countrywide HEL Trust 2004-A	CWHEL 2004-A	5/06	28	3/07	3				Pass
Countrywide Asset-Backed Certificates 2004-1	CWL 2004-1	5/06	28	3/07	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-BC1	CWL 2004-BC1	5/06	27	4/07	2	Pass		Pass	
Countrywide HEL Trust 2004-B	CWHEL 2004-B	5/06	27	10/06	5				Pass
Countrywide Asset-Backed Certificates 2004-4	CWL 2004-4	5/06	27	4/07	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-3	CWL 2004-3	5/06	27	4/07	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-2	CWL 2004-2	5/06	27	4/07	2	Pass		Pass	
Countrywide HEL Trust 2004-C	CWHEL 2004-C	5/06	26	11/06	3				Pass
Countrywide Asset-Backed Certificates 2004-BC2	CWL 2004-BC2	5/06	26	5/07	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-SD2	CWL 2004-SD2	5/06	25	6/07	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-5	CWL 2004-5	5/06	25	6/07	2	Pass		Pass	
Countrywide HEL Trust 2004-F	CWHEL 2004-F	5/06	24	1/07	5				Pass
Countrywide Asset-Backed Certificates 2004-ECC1	CWL 2004-ECC1	5/06	24	7/07	2	Pass		Pass	
Countrywide HEL Trust 2004-D	CWHEL 2004-D	5/06	24	1/07	3	Pass			Pass
Countrywide Asset-Backed Certificates 2004-6	CWL 2004-6	5/06	24	7/07	2	Pass		Pass	
Countrywide HEL Trust 2004-G	CWHEL 2004-G	5/06	23	1/07	3	Pass			Pass
Countrywide Asset-Backed Certificates 2004-BC3	CWL 2004-BC3	5/06	23	8/07	2	Pass		Pass	
Countrywide HEL Trust 2004-E	CWHEL 2004-E	5/06	23	2/07	5				Fail
Countrywide Asset-Backed Certificates 2004-ECC2	CWL 2004-ECC2	5/06	23	8/07	2	Pass		Pass	
Countrywide HEL Trust 2004-O	CWHEL 2004-O	5/06	21	4/07	3	Pass			Pass
Countrywide Asset-Backed Certificates 2004-SD3	CWL 2004-SD3	3/06	21	10/07	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-7	CWL 2004-7	5/06	21	10/07	4	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-8	CWL 2004-8	5/06	21	10/07	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-9	CWL 2004-9	5/06	21	10/07	4	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-10	CWL 2004-10	5/06	21	10/07	4	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-AB1	CWL 2004-AB1	5/06	21	10/07	2	Pass		Pass	
Countrywide HEL Trust 2004-I	CWHEL 2004-I	5/06	21	3/07	3			Pass	Pass
Countrywide HEL Trust 2004-J	CWHEL 2004-J	5/06	21	4/07	3	Pass			Pass
Countrywide HEL Trust 2004-K	CWHEL 2004-K	5/06	21	4/07	3	Pass			Pass
Countrywide HEL Trust 2004-L	CWHEL 2004-L	5/06	21	4/07	3	Pass			Pass
Countrywide HEL Trust 2004-M	CWHEL 2004-M	5/06	21	4/07	3	Pass			Pass
Countrywide HEL Trust 2004-N	CWHEL 2004-N	5/06	21	4/07	3	Pass			Pass
Countrywide Asset-Backed Certificates 2004-BC4	CWL 2004-BC4	5/06	20	11/07	2	Pass		Pass	
Countrywide HEL Trust 2004-P	CWHEL 2004-P	5/06	20	5/07	5			Pass	Pass
Countrywide Asset-Backed Certificates 2004-11	CWL 2004-11	5/06	20	11/07	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Countrywide HEL Trust (continued)									
Countrywide Asset-Backed Certificates 2004-12	CWL 2004-12	5/06	19	12/07	4	Pass		Pass	
Countrywide HEL Trust 2004-Q	CWHEL 2004-Q	5/06	19	6/07	7	Pass			Pass
Countrywide HEL Trust 2004-R	CWHEL 2004-R	5/06	18	7/07	7	Pass			Pass
Countrywide HEL Trust 2004-S	CWHEL 2004-S	5/06	18	7/07	2	Pass			Pass
Countrywide Asset-Backed Certificates 2004-BC5	CWL 2004-BC5	5/06	18	1/08	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-SD4	CWL 2004-SD4	5/06	18	1/08	2	Pass		Pass	
Countrywide HEL Trust 2004-U	CWHEL 2004-T	5/06	18	7/07	3	Pass			Pass
Countrywide HEL Trust 2004-T	CWHEL 2004-U	5/06	18	7/07	5				Pass
Countrywide Asset-Backed Certificates 2004-S1	CWL 2004-S1	5/06	18	1/08	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-13	CWL 2004-13	5/06	18	1/08	4	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-14	CWL 2004-14	5/06	18	1/08	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-15	CWL 2004-15	5/06	18	1/08	4	Pass		Pass	
Countrywide Asset-Backed Certificates 2004-AB2	CWL 2004-AB2	5/06	18	1/08	2	Pass		Pass	
Countrywide HEL Trust 2005-A	CWHEL 2005-A	5/06	16	9/07	5			Pass	Pass
Countrywide Asset-Backed Certificates 2005-3	CWL 2005-3	5/06	15	4/08	5	Pass		Pass	
Countrywide Asset-Backed Certificates 2005-2	CWL 2005-2	5/06	15	4/08	3	Pass		Pass	
Countrywide Asset-Backed Certificates 2005-1	CWL 2005-1	5/06	15	4/08	6	Pass		Pass	
Countrywide Asset-Backed Certificates 2005-BC1	CWL 2005-BC1	5/06	15	4/08	3	Pass		Pass	
Countrywide HEL Trust 2005-B	CWHEL 2005-B	5/06	15	10/07	5				Pass
Countrywide Asset-Backed Certificates 2005-AB1	CWL 2005-AB1	5/06	15	4/08	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2005-BC2	CWL 2005-BC2	5/06	14	5/08	3	Pass		Pass	
Countrywide Asset-Backed Notes 2005-SD1	CWL 2005-SD1	5/06	13	6/08	2	Fail		Pass	
Countrywide Asset-Backed Certificates 2005-4	CWL 2005-4	5/06	12	7/08	4	Pass		Pass	
Countrywide Asset-Backed Certificates 2005-5	CWL 2005-5	5/06	12	7/08	2	Pass		Pass	
Countrywide Asset-Backed Certificates 2005-6	CWL 2005-6	5/06	12	7/08	3	Pass		Pass	
Countrywide Asset-Backed Certificates 2005-7	CWL 2005-7	5/06	12	7/08	5	Pass		Pass	
Countrywide Revolving HEL 2005-C	CWHEL 2005-C	5/06	12	1/08	5	Pass		Pass	Pass
Countrywide Asset-Backed Certificates 2005-BC3	CWL 2005-BC3	5/06	12	7/08	3	Pass		Pass	
Countrywide Asset-Backed Certificates 2005-AB2	CWL 2005-AB2	5/06	12	7/08	2	Pass		Pass	
Countrywide Asset-Backed Notes 2005-SD2	CWL 2005-SD2	5/06	11	8/08	2	Fail		Pass	
Countrywide Asset-Backed Certificates Trust 2005-8	CWL 2005-8	5/06	10	9/08	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-IM1	CWL 2005-IM1	5/06	10	9/08	3	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-BC4	CWL 2005-BC4	5/06	9	10/08	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-AB3	CWL 2005-AB3	5/06	9	10/08	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-12	CWL 2005-12	5/06	9	10/08	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-11	CWL 2005-11	5/06	9	10/08	4	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-9	CWL 2005-9	5/06	9	10/08	3	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-10	CWL 2005-10	5/06	9	10/08	4	Pass		Pass	
Countrywide Asset-Backed Notes Trust 2005-SD3	CWL 2005-SD3	5/06	8	11/08	2	Fail		Pass	
Countrywide Asset-Backed Certificates Trust 2005-IM2	CWL 2005-IM2	5/06	8	11/08	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-AB4	CWL 2005-AB4	5/06	7	12/08	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-13	CWL 2005-13	5/06	7	12/08	4	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-17	CWL 2005-17	5/06	6	1/09	4	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-AB5	CWL 2005-AB5	4/06	6	1/09	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-IM3	CWL 2005-IM3	5/06	6	1/09	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-BC5	CWL 2005-BC5	5/06	6	1/09	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-16	CWL 2005-16	5/06	6	1/09	4	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-15	CWL 2005-15	5/06	6	1/09	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2005-14	CWL 2005-14	5/06	6	1/09	2	Pass		Pass	
Countrywide Asset Backed Certificates Trust 2006-IM1	CWL 2006-IM1	5/06	5	2/09	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2006-1	CWL 2006-1	5/06	5	2/09	4	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2006-3	CWL 2006-3	5/06	4	3/09	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2006-2	CWL 2006-2	5/06	4	3/09	2	Pass		Pass	
Countrywide Asset-Backed Notes Trust 2006-SD1	CWL 2006-SD1	5/06	4	3/09	2	Fail		Pass	
Countrywide Revolving HEL Trust 2005-H	CWHEL 2005-H	5/06	9	4/08	3				Pass
Countrywide Revolving HEL Trust 2005-F	CWHEL 2005-F	5/06	9	3/08	3	Pass			Pass
Countrywide Revolving HEL Trust 2005-E	CWHEL 2005-E	5/06	9	3/08	5			Pass	Pass
Countrywide Revolving HEL Trust 2005-D	CWHEL 2005-D	5/06	9	4/08	3	Pass		Pass	Pass
Countrywide Revolving HEL Trust 2005-G	CWHEL 2005-G	5/06	8	5/08	3				Pass
Countrywide Revolving HEL Trust 2005-M	CWHEL 2005-M	5/06	6	6/08	3			Pass	Pass

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Countrywide HEL Trust (continued)									
Countrywide Revolving HEL Trust 2005-I	CWHEL 2005-I	5/06	6	6/08	5	Pass		Pass	Pass
Countrywide Revolving HEL Trust 2005-L	CWHEL 2005-L	5/06	5	7/08	2	Pass			Pass
Countrywide Revolving HEL Trust 2005-K	CWHEL 2005-K	5/06	5	7/08	9	Pass			Pass
Countrywide Asset-Backed Certificates Trust 2006-4	CWL 2006-4	5/06	4	3/09	2	Pass		Pass	
Countrywide Revolving HEL Trust 2006-A	CWHEL 2006-A	3/06	3	4/09	7	Pass		Pass	
Countrywide HEL Trust 2006-S2	CWL 2006-S2	5/06	3	NA	1	Pass			
Countrywide Asset-Backed Certificates Trust 2006-BC1	CWL 2006-BC1	5/06	3	4/09	2	Pass		Pass	
Countrywide HEL Trust 2006-S1	CWL 2006-S1	5/06	3	10/08	1	Pass			
Countrywide Asset-Backed Certificates Trust 2006-6	CWL 2006-6	5/06	3	4/09	2	Pass		Pass	
Countrywide Asset-Backed Certificates Trust 2006-5	CWL 2006-5	5/06	3	4/09	2	Pass		Pass	
Countrywide Revolving HEL Trust 2006-C	CWHEL 2006-C	4/06	2	NA	3	Pass			Pass
CPT Asset-Backed Certificates Trust									
CPT Asset-Backed Certificates Trust 2004-EC1	CPT 2004-EC1	5/06	19	12/07	3	Pass		Pass	
Credit Suisse First Boston Mortgage Securities Corp.									
No deals with triggers.									
CSFB Home Equity Pass-Through Certificates									
CSFB Home Equity PTC 2005-FIX1	CSFB 2005-FIX1	5/06	17	2/08	3	Pass		Pass	
CSFB Home Equity PTC 2005-AGE1	CSFB 2005-AGE1	5/06	14	5/08	2	Fail		Pass	
CSFB Mortgage Securities Corp.									
CS First Boston Mortgage Securities Corp. 2001-HE8	CSFB 2001-HE8	5/06	64	3/04	1	Pass			
CS First Boston Mortgage Securities Corp. 2001-HE16	CSFB 2001-HE16	5/06	59	8/04	1	Pass			
CS First Boston Mortgage Securities Corp. 2001-HE17	CSFB 2001-HE17	5/06	58	9/04	1	Pass			
CS First Boston Mortgage Securities Corp. 2001-HE20	CSFB 2001-HE20	5/06	57	10/04	1	Pass			
CS First Boston Mortgage Securities Corp. 2001-HE22	CSFB 2001-HE22	5/06	56	11/04	1	Pass			
CS First Boston Mortgage Securities Corp. 2001-HS27	CSFB 2001-HS27	5/06	56	11/04	2	Pass		Fail	
CS First Boston Mortgage Securities Corp. 2001-HE25	CSFB 2001-HE25	5/06	55	12/04	1	Pass			
CS First Boston Mortgage Securities Corp. 2001-HE30	CSFB 2001-HE30	4/06	54	1/05	2	Fail			
CS First Boston Mortgage Securities Corp. 2002-HE1	CSFB 2002-HE1	5/06	53	2/05	1	Pass			
CS First Boston Mortgage Securities Corp. 2002-HE4	CSFB 2002-HE4	4/06	52	3/05	2	Pass			
CS First Boston Mortgage Securities Corp. 2002-HE11	CSFB 2002-HE11	5/06	50	5/05	1	Pass			
CS First Boston Mortgage Securities Corp. 2002-HE16	CSFB 2002-HE16	5/06	49	6/05	1	Pass			
CS First Boston Mortgage Securities Corp. 2002-HI23	CSFB 2002-HI23	5/06	47	8/05	1			Pass	
CS First Boston Mortgage Securities Corp. 2004-CF1	CSFB 2004-CF1	5/06	28	3/07	2	Fail		Pass	
CS First Boston Mortgage Securities Corp. 2004-FRE1	CSFB 2004-FRE1	5/06	22	9/07	2	Pass		Pass	
CS First Boston Mortgage Securities Corp. 2004-CF2	CSFB 2004-CF2	5/06	21	10/07	4	Fail		Pass	
CS First Boston Mortgage Securities Corp. 2004-AA1	CSFB 2004-AA1	5/06	20	11/07	2	Pass		Pass	
CS First Boston Mortgage Securities Corp. 2005-CF1	CSFB 2005-CF1	5/06	11	8/08	2	Pass		Pass	
CSMC Mortgage-Backed Trust									
CSMC Trust 2006-CF1	CSMC 2006-CF1	5/06	5	2/09	2	Pass		Pass	
CTS HEL Trust									
No deals with triggers.									
Delta Funding Home Equity Loan Trust									
Delta Funding HEL Trust 1995-1		5/06	133	12/97	4	Pass	Pass	Fail	
Delta Funding HEL Trust 1995-2	DELHE 1995-2	5/06	127	5/98	1			Pass	
Delta Funding HEL Trust 1996-1	DELHE 1996-1	5/06	121	12/98	1				Pass
Delta Funding HEL Trust 1996-2	DELHE 1996-2	5/06	117	4/99	2				Pass
Delta Funding HEL Trust 1996-3	DELHE 1996-3	5/06	114	7/99	3		Fail		Pass
Delta Funding HEL Trust 1997-1	DELHE 1997-1	5/06	111	4/00	1				Pass
Delta Funding HEL Trust 1997-2	DELHE 1997-2	5/06	108	1/00	2	Pass		Fail	
Delta Funding HEL Trust 1997-3	DELHE 1997-3	5/06	105	10/00	4	Pass	Fail		
Delta Funding HEL Trust 1998-1	DELHE 1998-1	5/06	99	4/01	4	Pass		Fail	
Delta Funding HEL Trust 1998-2	DELHE 1998-2	5/06	96	7/01	4	Fail		Fail	
Delta Funding HEL Trust 1998-4	DELHE 1998-4	5/06	90	1/02	2	Fail		Fail	
Delta Funding HEL Trust 1999-1	DELHE 1999-1	5/06	87	4/02	2	Fail		Fail	
Delta Funding HEL Trust 1999-2	DELHE 1999-2	5/06	84	7/02	2	Pass		Fail	
Delta Funding HEL Trust 1999-3	DELHE 1999-3	5/06	79	12/02	2	Pass		Fail	
Delta Funding HEL Trust 2000-1	DELHE 2000-1	5/06	75	4/03	2	Pass		Fail	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Delta Funding Home Equity Loan Trust (continued)									
Delta Funding HEL Trust 2000-2	DELHE 2000-2	5/06	72	7/03	2	Pass		Fail	
Delta Funding HEL Trust 2000-3	DELHE 2000-3	5/06	69	10/03	2	Pass		Fail	
Delta Funding HEL Trust 2000-4	DELHE 2000-4	5/06	66	1/04	2	Pass		Fail	
Delta Funding HEL Trust 2001-1	DFCHT 2001-1	5/06	61	6/04	2	Pass		Fail	
Delta Funding HEL Trust 2001-2	DFCHT 2001-2	5/06	57	10/04	2	Pass		Fail	
DLJ Mortgage Acceptance Corp.									
DLJ ABS Trust 2000-5	DLJAB 2000-5	5/06	67	12/03	1	Pass			
DLJ ABS Trust 2000-7	DLJAB 2000-7	5/06	66	1/04	1	Fail			
EMC Mortgage Common Reserve Fund Trust (AFC-Backed)									
No deals with triggers.									
EMC Mortgage Common Reserve Fund Trust (UCFC-Backed)									
UCFC EMC Mortgage Common Reserve Fund Trust		5/06	67	NA	1				Pass
EMC Mortgage Loan Trust									
EMC Mortgage Loan Trust 2001-A	EMCM 2001-A	4/06	59	8/04	1	Fail			
EMC Mortgage Loan Trust 2002-A	EMCM 2002-AA	4/06	51	4/05	1	Fail			
EMC Mortgage Loan Trust 2003-A	EMCM 2003-A	4/06	39	4/06	2	Fail		Pass	
EMC Mortgage Loan Trust 2003-B	EMCM 2003-B	4/06	34	9/06	2	Fail		Pass	
EMC Mortgage Loan Trust 2004-A	EMCM 2004-AA	4/06	28	3/07	2	Fail		Pass	
EMC Mortgage Loan Trust 2004-B	EMCM 2004-B	4/06	24	7/07	2	Fail		Pass	
EMC Mortgage Loan Trust 2004-C	EMCM 2004-C	4/06	20	11/07	2	Fail		Pass	
EMC Mortgage Loan Trust 2005-A	EMCM 2005-A	4/06	14	5/08	2	Fail		Pass	
EMC Mortgage Loan Trust 2005-B	EMCM 2005-B	4/06	8	11/08	2	Fail		Pass	
EMC Mortgage Loan Trust 2006-A	EMCM 2006-A	2/06	4	3/09	2	Pass		Pass	
Empire Funding Home Loan Owner Trust									
No deals with triggers.									
Encore Credit Corp.									
Encore Credit Mortgage 2003-1	ENCOR 2003-1	5/06	38	5/06	1	Pass			
Encore Credit Receivables Trust									
Encore Credit Receivables Trust 2005-1	ECR 2005-1	5/06	16	3/08	3	Pass		Pass	
Encore Credit Receivables Trust 2005-2	ECR 2005-2	5/06	13	6/08	2	Pass		Pass	
Encore Credit Receivables Trust 2005-3	ECR 2005-3	5/06	10	9/08	2	Pass		Pass	
Encore Credit Receivables Trust 2005-4	ECR 2005-4	5/06	8	11/08	2	Pass		Pass	
EQCC HEL Trust									
EQCC Trust 2001-2	EQCCT 2001-2	5/06	54	7/04	42	Fail	Fail	Fail	
EquiCon Loan Trust									
No deals with triggers.									
EquiFirst Mortgage Trust									
EquiFirst Mortgage Loan Trust 2003-1	EMLT 2003-1	5/06	39	4/06	2	Pass		Pass	
EquiFirst Mortgage Loan Trust 2003-2	EMLT 2003-2	5/06	33	10/06	2	Pass		Pass	
EquiFirst Mortgage Loan Trust 2004-1	EMLT 2004-1	5/06	27	3/07	2	Pass		Pass	
EquiFirst Mortgage Loan Trust 2004-2	EMLT 2004-2	5/06	24	7/07	2	Pass		Pass	
EquiFirst Mortgage Loan Trust 2004-3	EMLT 2004-3	5/06	19	12/07	2	Pass		Pass	
EquiFirst Mortgage Loan Trust 2005-1	EMLT 2005-1	5/06	14	4/08	2	Pass		Pass	
Equity One Mortgage Pass-Through Certificates									
Equity One Mortgage Pass-Through Trust 2000-1	EQABS 2000-1	5/06	67	6/03	1			Fail	
Equity One Mortgage Pass-Through Trust 2001-1	EQABS 2001-1	5/06	62	11/03	1			Fail	
Equity One Mortgage Pass-Through Trust 2001-2	EQABS 2001-2	4/06	58	3/04	2			Fail	
Equity One Mortgage Pass-Through Trust 2001-3	EQABS 2001-3	5/06	55	6/04	2			Fail	
Equity One Mortgage Pass-Through Trust 2002-1	EQABS 2002-1	5/06	52	9/04	2	Fail		Pass	
Equity One Mortgage Pass-Through Trust 2002-2	EQABS 2002-2	5/06	50	11/04	2			Pass	
Equity One Mortgage Pass-Through Trust 2002-3	EQABS 2002-3	5/06	48	7/05	2	Pass		Pass	
Equity One Mortgage Pass-Through Trust 2002-4	EQABS 2002-4	5/06	46	9/05	2	Pass		Pass	
Equity One Mortgage Pass-Through Trust 2002-5	EQABS 2002-5	5/06	44	11/05	2	Pass		Pass	
Equity One Mortgage Pass-Through Trust 2003-1	EQABS 2003-1	5/06	40	3/06	2	Pass		Pass	
Equity One Mortgage Pass-Through Trust 2003-2	EQABS 2003-2	5/06	38	5/06	2	Pass		Pass	
Equity One Mortgage Pass-Through Trust 2003-3	EQABS 2003-3	5/06	35	8/06	2	Pass		Pass	
Equity One Mortgage Pass-Through Trust 2003-4	EQABS 2003-4	5/06	32	11/06	2	Pass		Pass	
Equity One Mortgage Pass-Through Trust 2004-1	EQABS 2004-1	4/06	29	2/07	2	Pass		Pass	
Equity One Mortgage Pass-Through Trust 2004-2	EQABS 2004-2	5/06	26	5/07	2	Pass		Pass	
Equity One Mortgage Pass-Through Trust 2004-3	EQABS 2004-3	5/06	23	8/07	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
EquiVantage HEL Trust									
No deals with triggers.									
Fairbanks Capital Mortgage Trust									
Fairbanks Capital Mortgage Trust 1999-1	FCMLT 1999-1	5/06	84	7/02	2	Pass		Pass	
Fannie Mae Grantor Trust									
No deals with triggers.									
Fannie Mae Guaranteed Grantor Trust									
No deals with triggers.									
Fannie Mae Guaranteed Pass-Through Trust									
No deals with triggers.									
FBR Securitization Trust									
FBR Securitization Trust 2005-1	FBRSI 2005-1	4/06	11	8/08	2	Pass		Pass	
FBR Securitization Trust 2005-2	FBRSI 2005-2	5/06	9	10/08	2	Pass		Pass	
FBR Securitization Trust 2005-3	FBRSI 2005-3	5/06	8	11/08	2	Pass		Pass	
FBR Securitization Trust 2005-4	FBRSI 2005-4	5/06	7	12/08	2	Pass		Pass	
FBR Securitization Trust 2005-5	FBRSI 2005-5	5/06	7	12/08	2	Pass		Pass	
Fidelity Funding HEL Trust									
No deals with triggers.									
Fieldstone Mortgage Investment Corp.									
Fieldstone Mortgage Investment Trust 2003-1	FMIC 2003-1	5/06	33	10/06	2	Pass		Pass	
Fieldstone Mortgage Investment Trust 2004-2	FMIC 2004-2	5/06	26	5/07	3	Pass		Pass	Pass
Fieldstone Mortgage Investment Trust 2004-3	FMIC 2004-3	4/06	24	7/07	2	Pass		Pass	
Fieldstone Mortgage Investment Trust 2004-4	FMIC 2004-4	4/06	21	10/07	3	Pass		Pass	
Fieldstone Mortgage Investment Trust 2004-5	FMIC 2004-5	5/06	19	12/07	4	Pass		Pass	Pass
Fieldstone Mortgage Investment Trust 2005-1	FMIC 2005-1	4/06	16	3/08	4	Pass		Pass	Pass
Fieldstone Mortgage Investment Trust 2005-2	FMIC 2005-2	5/06	11	8/08	4	Pass		Pass	Pass
Fieldstone Mortgage Investment Trust 2005-3	FMIC 2005-3	5/06	7	12/08	3	Pass		Pass	Pass
Fieldstone Mortgage Investment Trust 2006-1	FMIC 2006-1	4/06	3	4/09	3	Pass		Pass	Pass
Fifth Third HEL Trust									
Fifth Third HEL Trust 2003-1	FTHEL 2003-1	5/06	33	4/06	5	Pass		Pass	Fail
Finance America Mortgage Loan Trust									
Finance America Mortgage Loan Trust 2003-1	FINA 2003-1	5/06	31	12/06	2	Pass		Pass	
Finance America Mortgage Loan Trust 2004-1	FINA 2004-1	5/06	25	6/07	2	Pass		Pass	
Finance America Mortgage Loan Trust 2004-2	FINA 2004-2	5/06	22	9/07	2	Pass		Pass	
Finance America Mortgage Loan Trust 2004-3	FINA 2004-3	5/06	19	12/07	3	Pass		Pass	
Financial Asset Securities Corp., Re-REMIC Trust									
No deals with triggers.									
First Alliance Mortgage Loan Trust									
First Alliance Mortgage Loan Trust 1999-3	FAMLT 1999-3	5/06	81	4/02	2	Pass			
First Alliance Mortgage Loan Trust 1999-4	FAMLT 1999-4	5/06	78	7/02	2	Fail			
First City Capital									
No deals with triggers.									
First Franklin Financial Corp.									
No deals with triggers.									
First Franklin Mortgage Trust ABS Certificates									
First Franklin Mortgage Loan Asset-Backed 2000-FF1	FFML 2000-FF1	5/06	68	11/03	1	Pass			
First Franklin Mortgage Loan Asset-Backed 2001-FF1	FFML 2001-FF1	5/06	64	3/04	1	Pass			
First Franklin Mortgage Loan Asset-Backed 2001-FF2	FFML 2001-FF2	5/06	55	12/04	1	Fail			
First Franklin Mortgage Loan Asset-Backed 2002-FF1	FFML 2002-FF1	5/06	49	6/05	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2002-FF2	FFML 2002-FF2	5/06	45	10/05	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2002-FFA	FFML 2002-FFA	5/06	45	10/05	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2002-FF3	FFML 2002-FF3	5/06	43	12/05	1				Pass
First Franklin Mortgage Loan Asset-Backed 2002-FF4	FFML 2002-FF4	5/06	42	1/06	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2003-FFA	FFML 2003-FFA	5/06	40	3/06	4	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2003-FF1	FFML 2003-FF1	5/06	38	5/06	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2003-FFB	FFML 2003-FFB	5/06	37	6/06	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2003-FF2	FFML 2003-FF2	5/06	36	7/06	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2003-FFC	FFML 2003-FFC	5/06	36	7/06	3	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2003-FF3	FFML 2003-FF3	5/06	35	8/06	1	Pass			
First Franklin Mortgage Loan Asset-Backed 2003-FF4	FFML 2003-FF4	5/06	33	10/06	3	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2003-FFH1	FFML 2003-FFH1	5/06	33	10/06	3	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
First Franklin Mortgage Trust ABS Certificates (continued)									
First Franklin Mortgage Loan Asset-Backed 2003-FF5	FFML 2003-FF5	5/06	30	1/07	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2003-FFH2	FFML 2003-FFH2	5/06	30	1/07	3	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2004-FF	FFML 2004-FF1	5/06	28	3/07	3	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2004-FFA	FFML 2004-FFA	5/06	28	3/07	3	Pass		Pass	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FFH1	FFML 2004-FFH1	5/06	27	4/07	3	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2004-FF2	FFML 2004-FF2	5/06	26	5/07	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2004-FF3	FFML 2004-FF3	5/06	25	6/07	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2004-FF4	FFML 2004-FF4	5/06	24	7/07	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2004-FFH2	FFML 2004-FFH2	5/06	24	7/07	3	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2004-FFB	FFML 2004-FFB	5/06	23	8/07	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2004-FF6	FFML 2004-FF6	5/06	23	8/07	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2004-FF5	FFML 2004-FF5	5/06	23	8/07	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2004-FF7	FFML 2004-FF7	5/06	22	9/07	2	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2004-FFH3	FFML 2004-FFH3	5/06	21	10/07	3	Pass		Pass	
First Franklin Mortgage Loan Asset-Backed 2004-FF10	FFML 2004-FF10	5/06	20	11/07	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2004-FFC	FFML 2004-FFC	5/06	18	1/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2004-FF8	FFML 2004-FF8	5/06	18	1/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2004-FFH4	FFML 2004-FFH4	5/06	18	1/08	3	Pass		Pass	
First Franklin Mortgage Loan Trust 2004-FF11	FFML 2004-FF11	5/06	18	1/08	4	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FF1	FFML 2005-FF1	5/06	16	3/08	3	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FF5	FFML 2005-FF5	5/06	14	5/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FF4	FFML 2005-FF4	5/06	14	5/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FF2	FFML 2005-FF2	5/06	14	5/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FF3	FFML 2005-FF3	5/06	14	5/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FFH1	FFML 2005-FFH1	5/06	13	6/08	3	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FF6	FFML 2005-FF6	5/06	13	6/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FFH2	FFML 2005-FFH2	5/06	12	7/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FFA	FFML 2005-FFA	5/06	11	8/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FFH3	FFML 2005-FFH3	5/06	10	9/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FF7	FFML 2005-FF7	5/06	10	9/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FF9	FFML 2005-FF9	5/06	9	10/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FF8	FFML 2005-FF8	5/06	9	10/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FF10	FFML 2005-FF10	5/06	8	11/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FF11	FFML 2005-FF11	5/06	7	12/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FFH4	FFML 2005-FFH4	5/06	7	12/08	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2005-FF12	FFML 2005-FF12	5/06	6	1/09	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2006-FF1	FFML 2006-FF1	5/06	5	2/09	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2006-FF2	FFML 2006-FF2	5/06	4	3/09	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2006-FF3	FFML 2006-FF3	5/06	4	3/09	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2006-FFH1	FFML 2006-FFH1	5/06	4	3/09	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2006-FF4	FFML 2006-FF4	5/06	3	4/09	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2006-FF5	FFML 2006-FF5	5/06	2	5/09	2	Pass		Pass	
First Franklin Mortgage Loan Trust 2006-FF6	FFML 2006-FF6	5/06	2	5/09	2	Pass		Pass	
First Greensboro Home Equity Loan Trust									
First Greensboro Mortgage Trust 2000-1	FGHET 2000-1A	5/06	66	7/03	6	Fail	Fail	Fail	
First Horizon ABS Trust									
First Horizon ABS Trust 2004-HE1	FHABS 2004-HE1	5/06	27	10/06	5	Pass		Pass	Pass
First Horizon ABS Trust 2004-HE2	FHABS 2004-HE2	5/06	24	1/07	4			Pass	Pass
First Horizon ABS Trust 2004-HE4	FHABS 2004-HE4	5/06	18	7/07	2			Pass	Pass
First Horizon ABS Trust 2004-HE3	FHABS 2004-HE3	5/06	16	8/07	5	Pass		Pass	Pass
First NLC Trust									
First NLC Trust 2005-1	FNLC 2005-1	5/06	14	5/08	2	Pass		Pass	
First NLC Trust 2005-2	FNLC 2005-2	5/06	12	7/08	2	Pass		Pass	
First NLC Trust 2005-3	FNLC 2005-3	5/06	8	11/08	2	Pass		Pass	
First NLC Trust 2005-4	FNLC 2005-4	5/06	6	1/09	2	Pass		Pass	
First Union Residential Securitization Transactions									
No deals with triggers.									
First-Citizens HELOC Trust									
First-Citizens HELOC Trust 2005-1	FCHT 2005-1A	5/06	14	12/07	6	Pass		Pass	Pass

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
FirstPlus Home Loan Trust									
No deals with triggers.									
Fleet HEL Trust									
Fleet HEL Trust 2001-1	FHELT 2001-1	5/06	61	12/03	4	Pass		Pass	Fail
Fleet HEL Trust 2003-1	FHELT 2003-1	5/06	37	11/05	5	Pass		Pass	Pass
Freddie Mac Structured Pass-Through Certificates									
No deals with triggers.									
Fremont Home Loan Owner Trust									
Fremont Home Loan Owner Trust 1999-2	FREHE 1999-2	5/06	84	6/01	6	Fail	Fail	Fail	
Fremont Home Loan Trust 2002-1	FHLT 2002-1	5/06	45	10/05	2	Pass		Pass	
Fremont Home Loan Trust 2002-2	FHLT 2002-2	5/06	42	1/06	2	Pass		Pass	
Fremont Home Loan Trust 2003-1	FHLT 2003-1	5/06	38	5/06	2	Pass		Pass	
Fremont Home Loan Trust 2003-2	FHLT 2003-2	5/06	36	7/06	2	Pass		Pass	
Fremont Home Loan Trust 2003-A	FHLT 2003-A	5/06	34	9/06	2	Pass		Pass	
Fremont Home Loan Trust 2003-3	FHLT 2003-3	5/06	33	10/06	2	Pass		Pass	
Fremont Home Loan Trust 2003-B	FHLT 2003-B	5/06	31	12/06	2	Pass		Pass	
Fremont Home Loan Trust 2004-A	FHLT 2004-A	5/06	28	3/07	2	Pass		Pass	
Fremont Home Loan Trust 2004-1	FHLT 2004-1	5/06	26	5/07	2	Pass		Pass	
Fremont Home Loan Trust 2004-B	FHLT 2004-B	5/06	25	6/07	2	Pass		Pass	
Fremont Home Loan Trust 2004-C	FHLT 2004-C	4/06	22	9/07	2	Pass		Pass	
Fremont Home Loan Trust 2004-2	FHLT 2004-2	5/06	21	10/07	2	Pass		Pass	
Fremont Home Loan Trust 2004-3	FHLT 2004-3	5/06	20	11/07	2	Pass		Pass	
Fremont Mortgage-Backed Certificates 2004-D	FHLT 2004-D	5/06	19	12/07	3	Pass		Pass	
Fremont Home Loan Trust 2004-4	FHLT 2004-4	5/06	18	1/08	3	Pass		Pass	
Fremont Home Loan Trust 2005-A	FHLT 2005-A	5/06	16	3/08	3	Pass		Pass	
Fremont Home Loan Trust 2005-1	FHLT 2005-1	5/06	15	4/08	3	Pass		Pass	
Fremont Home Loan Trust 2005-B	FHLT 2005-B	5/06	13	6/08	2	Pass		Pass	
Fremont Home Loan Trust 2005-C	FHLT 2005-C	5/06	11	8/08	3	Pass		Pass	
Fremont Home Loan Trust 2005-2	FHLT 2005-2	5/06	11	8/08	3	Pass		Pass	
Fremont Home Loan Owner Trust 2005-D	FHLT 2005-D	5/06	7	12/08	2	Pass		Pass	
Fremont Home Loan Trust 2005-E	FHLT 2005-E	5/06	6	1/09	2	Pass		Pass	
Fremont Home Loan Trust 2006-2	FHLT 2006-2	4/06	2	5/09	2	Pass		Pass	
Fremont Home Loan Trust 2006-1	FHLT 2006-1	5/06	2	5/09	2	Pass		Pass	
Fremont Home Loan Trust 2006-A	FHLT 2006-A	5/06	1	6/09	2	Pass		Pass	
GE Capital Mortgage Services, Inc.									
GE Capital Mortgage Services 1999-HE1	GECMS 1999-HE1	5/06	87	NA	2	Pass		Pass	
GE-WMC Mortgage Securities									
GE-WMC Asset-Backed PTC 2005-1	GEWMC 2005-1	5/06	9	10/08	2	Pass		Pass	
GE-WMC Asset-Backed PTC 2005-2	GEWMC 2005-2	5/06	6	1/09	2	Pass		Pass	
General Motors Acceptance Corp. (GMAC)									
GMACM Home Loan Trust 2000-HLTV2	GMACM 2000-HLT2	5/06	70	9/03	3		Fail	Pass	Pass
GMAC HEL Trust 2000-HE4	GMACM 2000-HE4	5/06	67	6/03	1				Fail
GMACM Home Loan Trust 2001-HLTV1	GMACM 2001-HLT1	5/06	65	2/04	2		Pass	Pass	
GMAC HEL Trust 2001-HE2	GMACM 2001-HE2	5/06	60	6/04	3				Pass
GMAC HEL Trust 2001-HE3	GMACM 2001-HE3	5/06	56	5/04	1				Pass
GMACM Home Loan Trust 2001-HLTV2	GMACM 2001-HLT2	5/06	56	11/04	2		Fail	Pass	
GMACM Home Loan-Backed Term Notes 2001-CL1	GMACM 2001-CL1	5/06	55	12/04	5	Pass		Fail	Pass
GMAC HEL Trust 2002-HE3	GMACM 2002-HE3	5/06	46	3/05	3				Pass
GMACM Home Loan Trust 2002-HLTV1	GMACM 2002-HLT1	5/06	45	10/05	2		Fail	Pass	
GMACM Mortgage-Backed Term Notes 2003-GH1	GMACM 2003-GH1	5/06	39	4/06	2	Pass		Pass	
GMAC HEL Trust 2003-HE1	GMACM 2003-HE1	5/06	39	10/05	3				Pass
GMACM Mortgage-Backed Term Notes 2003-GH2	GMACM 2003-GH2	5/06	30	1/07	2	Pass		Pass	
GMACM HEL Trust 2004-HE1	GMACM 2004-HE1	12/05	27	10/06	2				Pass
GMAC HEL Trust 2004-HE2	GMACM 2004-HE2	4/06	27	4/07	2	Pass		Pass	
GMACM HEL Trust 2004-HE3	GMACM 2004-HE3	5/06	24	1/07	2				Fail
GMACM Home Loan Trust 2004-HLTV1	GMACM 2004-HLT1	5/06	21	4/07	2		Fail	Pass	
GMACM HEL Trust 2004-HE4	GMACM 2004-HE4	5/06	20	4/07	2				Fail
GMACM HEL Trust 2005-HE1	GMACM 2005-HE1	5/06	15	9/07	2				Pass
GMACM HEL Trust 2005-HE3	GMACM 2005-HE3	5/06	9	3/08	2				Pass
GMACM HEL Trust 2006-HE1	GMACM 2006-HE1	5/06	3	10/08	4	Pass		Pass	Fail

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Golden Mortgage Loan Asset-Backed REMIC Certificates									
Golden Mortgage 2000-1	GMLA 2000-1	5/06	67	12/03	2	Pass			
Golden National Mortgage Loan									
Golden National Mortgage 1998-GN1	GNABS 1998-GN1	5/06	100	3/01	1	Pass			
Golden National Mortgage 1998-GN3	GNABS 1998-GN3	5/06	92	11/01	1	Pass			
Green Tree Financial Corp. (Home Equity)									
Green Tree HEL Trust 1997-B	GTHEL 1997-B	5/06	109	NA	4	Pass	Fail	Pass	
Green Tree HEL Trust 1998-C	GTHEL 1998-C	5/06	97	NA	4	Fail	Fail	Pass	
Green Tree HEL Trust 1999-C	GTHEL 1999-C	5/06	85	NA	4	Pass	Fail	Pass	
Green Tree HEL Trust 1999-D	GTHEL 1999-D	5/06	83	NA	4	Pass	Fail	Pass	
Green Tree Financial Corp. (Home Improvement)									
Green Tree Home Improvement Loans 1994-D	GTHIL 1994-D	5/06	138	NA	4	Fail	Fail		
Green Tree Home Improvement Loans 1995-A	GTHIL 1995-A	5/06	135	NA	4	Pass	Pass		
Green Tree Home Improvement Loans 1995-C	GTHIL 1995-C	5/06	132	NA	4	Pass	Pass		
Green Tree Home Improvement Loans 1995-D	GTHIL 1995-D	5/06	129	NA	4	Pass	Fail		
Green Tree Home Improvement Loans 1995-F	GTHIL 1995-F	5/06	126	NA	4	Fail	Pass		
Green Tree Home Improvement Loans 1996-A	GTHIL 1996-A	5/06	123	NA	4	Fail	Pass		
Green Tree Home Improvement Loans 1996-C	GTHIL 1996-C	5/06	120	NA	8	Fail	Pass		
Green Tree Home Improvement and HELs 1996-D	GTHIL 1996-D	5/06	117	NA	8	Fail	Fail		
Green Tree Home Improvement Loans 1996-F	GTHIL 1996-F	5/06	114	NA	8	Fail	Fail		
Green Tree Home Improvement and HELs 1997-C	GTHIL 1997-C	5/06	108	NA	8	Fail	Fail		
Green Tree Home Improvement and HELs 1997-D	GTHIL 1997-D	5/06	106	NA	8	Pass	Fail		
Green Tree Home Improvement and HELs 1997-E	GTHIL 1997-E	5/06	103	NA	8	Fail	Fail		
Green Tree Home Improvement and HELs 1998-B	GTHIL 1998-B	5/06	99	NA	8	Fail	Fail		
Green Tree Mortgage Loan Trust									
Green Tree Mortgage Loan Trust 2005-HE1	GTSHE 2005-HE1	5/06	15	4/08	2	Pass		Pass	
GreenPoint HEL Trust									
GreenPoint HEL Trust 2003-1	GPHE 2003-1	5/06	37	12/05	4	Pass		Pass	Pass
GreenPoint HEL Trust 2004-1	GPHE 2004-1	5/06	29	8/06	4	Pass		Pass	Pass
GreenPoint HEL Trust 2004-2	GPHE 2004-2	5/06	26	11/06	4	Pass		Pass	Pass
GreenPoint HEL Trust 2004-3	GPHE 2004-3	5/06	24	1/07	4	Pass		Pass	Pass
GreenPoint HEL Trust 2004-4	GPHE 2004-4	5/06	22	3/07	4	Pass		Pass	Pass
GreenPoint Mortgage Funding Trust 2005-HE1	GPMF 2005-HE1	5/06	15	4/08	2	Pass		Pass	
GreenPoint Mortgage Funding Trust 2005-HE2	GPMF 2005-HE2	5/06	14	5/08	5	Pass		Pass	
GreenPoint Mortgage Funding Trust 2005-HE3	GPMF 2005-HE3	5/06	10	3/08	5	Pass		Pass	Pass
GreenPoint Mortgage Funding Trust 2005-HE4	GPMF 2005-HE4	5/06	8	10/08	2	Pass		Pass	
GRMT II Ltd.									
GRMT Mortgage Trust 2001-1	GRMT 2001-1A	5/06	61	5/04	2		Pass	Pass	
GS Mortgage Securities Corp. (GSAMP)									
GSAMP Trust 2002-NC1	GSAMP 2002-NC1	5/06	47	8/05	2	Pass		Pass	
GSAMP Trust 2002-WF	GSAMP 2002-WF	5/06	44	11/05	2	Pass		Pass	
GSAMP Trust 2002-HE	GSAMP 2002-HE	5/06	43	12/05	2	Pass		Pass	
GSAMP Trust 2002-HE2	GSAMP 2002-HE2	5/06	42	1/06	4	Pass		Pass	
GSAMP Trust 2003-NC1	GSAMP 2003-NC1	5/06	40	3/06	2	Pass		Pass	
GSAMP Trust 2003-FM1	GSAMP 2003-FM1	5/06	39	4/06	2	Pass		Pass	
GSAMP Trust 2003-HE1	GSAMP 2003-HE1	5/06	37	6/06	2	Pass		Pass	
GSAMP Trust 2003-HE2	GSAMP 2003-HE2	4/06	34	9/06	2	Pass		Pass	
GSAMP Trust 2003-SEA	GSAMP 2003-SEA	5/06	34	9/06	2	Pass		Pass	
GSAMP Trust 2003-AHL	GSAMP 2003-AHL	5/06	32	11/06	2	Pass		Pass	
GSAMP Trust 2003-SEA2	GSAMP 2003-SEA2	5/06	32	11/06	2	Pass		Pass	
GSAMP Trust 2004-FM1	GSAMP 2004-FM1	5/06	29	2/07	2	Pass		Pass	
GSAMP Trust 2004-FM2	GSAMP 2004-FM2	5/06	27	4/07	2	Pass		Pass	
GSAMP Trust 2004-SEA1	GSAMP 2004-SEA1	5/06	27	4/07	1			Pass	
GSAMP Trust 2004-HE1	GSAMP 2004-HE1	5/06	26	5/07	2	Pass		Pass	
GSAMP Trust 2004-NC1	GSAMP 2004-NC1	5/06	26	5/07	2	Pass		Pass	
GSAMP Trust 2004-SEA2	GSAMP 2004-SEA2	5/06	24	7/07	2	Fail		Pass	
GSAMP Trust 2004-AR1	GSAMP 2004-AR1	5/06	24	7/07	2	Pass		Pass	
GSAMP Trust 2004-SD1	GSAMP 2004-SD1	5/06	23	8/07	2	Fail		Pass	
GSAMP Trust 2004-HE2	GSAMP 2004-HE2	5/06	23	8/07	2	Pass		Pass	
GSAMP Trust 2004-AR2	GSAMP 2004-AR2	5/06	22	9/07	2	Pass		Pass	
GSAMP Trust 2004-AHL	GSAMP 2004-AHL	5/06	20	11/07	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
GS Mortgage Securities Corp. (GSAMP) (continued)									
GSAMP Trust 2004-NC2	GSAMP 2004-NC2	5/06	20	11/07	2	Pass		Pass	
GSAMP Trust 2004-WF	GSAMP 2004-WF	5/06	19	12/07	3	Pass		Pass	
GSAMP Trust 2004-OPT	GSAMP 2004-OPT	5/06	18	1/08	2	Pass		Pass	
GSAMP Trust 2005-SD1	GSAMP 2005-SD1	5/06	17	2/08	2	Fail		Pass	
GSAMP Trust 2005-HE1	GSAMP 2005-HE1	5/06	17	2/08	3	Pass		Pass	
GSAMP Trust 2005-NC1	GSAMP 2005-NC1	5/06	16	3/08	2	Pass		Pass	
GSAMP Trust 2005-S1	GSAMP 2005-S1	5/06	15	4/08	2	Pass		Pass	
GSAMP Trust 2005-SEA1	GSAMP 2005-SEA1	5/06	15	4/08	2	Fail		Pass	
GSAMP Trust 2005-HE2	GSAMP 2005-HE2	5/06	15	4/08	2	Pass		Pass	
GSAMP Trust 2005-S2	GSAMP 2005-S2	5/06	13	6/08	2	Pass		Pass	
GSAMP Trust 2005-AHL	GSAMP 2005-AHL	5/06	13	6/08	2	Pass		Pass	
GSAMP Trust 2005-SD2	GSAMP 2005-SD2	5/06	12	7/08	2	Fail		Pass	
GSAMP Trust 2005-HE3	GSAMP 2005-HE3	5/06	12	7/08	3	Pass		Pass	
GSAMP Trust 2005-HE4	GSAMP 2005-HE4	5/06	10	9/08	2	Pass		Pass	
GSAMP Trust 2005-WMC1	GSAMP 2005-WMC1	5/06	9	10/08	2	Pass		Pass	
GSAMP Trust 2005-SE2	GSAMP 2005-SEA2	5/06	9	10/08	2	Fail		Pass	
GSAMP Trust 2005-WMC2	GSAMP 2005-WMC2	5/06	7	12/08	3	Pass		Pass	
GSAMP Trust 2005-HE5	GSAMP 2005-HE5	5/06	7	12/08	2	Pass		Pass	
GSAMP Trust 2006-SD1	GSAMP 2006-SD1	5/06	6	1/09	2	Pass		Pass	
GSAMP Trust 2005-WMC3	GSAMP 2005-WMC3	5/06	6	1/09	3	Pass		Pass	
GSAMP Trust 2005-AHL2	GSAMP 2005-AHL2	5/06	6	1/09	3	Pass		Pass	
GSAMP Trust 2005-HE6	GSAMP 2005-HE6	5/06	6	1/09	2	Pass		Pass	
GSAMP Trust 2006-HE1	GSAMP 2006-HE1	5/06	5	2/09	2	Pass		Pass	
GSAMP Trust 2006-S1	GSAMP 2006-S1	5/06	5	2/09	2	Pass		Pass	
GSAMP Trust 2006-NC1	GSAMP 2006-NC1	5/06	4	3/09	2	Pass		Pass	
GSAMP Trust 2006-S2	GSAMP 2006-S2	5/06	3	4/09	2	Pass		Pass	
GSAMP Trust 2006-HE2	GSAMP 2006-HE2	5/06	3	4/09	2	Pass		Pass	
GSAMP Trust 2006-S3	GSAMP 2006-S3	4/06	2	5/09	2	Pass		Pass	
GSAMP Trust 2006-FM1	GSAMP 2006-FM1	4/06	2	5/09	2	Pass		Pass	
GSC Capital Corp. Mortgage Trust									
GSC Capital Corp. Mortgage Trust 2006-1	GSCC 2006-1	3/06	3	4/09	2	Pass		Pass	
GSR Trust									
GSR Trust 2005-HEL1	GSR 2005-HEL1	5/06	6	1/09	4	Pass		Pass	Pass
GSRPM Mortgage Trust									
GSRPM Mortgage Trust 2003-2	GSRPM 2003-2	5/06	34	9/06	2	Pass		Pass	
GSRPM Mortgage Trust 2004-1	GSRPM 2004-1	5/06	22	9/07	2	Fail		Pass	
GSRPM Mortgage Trust 2006-1	GSRPM 2006-1	3/06	2	5/09	3	Pass		Pass	Pass
HLTV Mortgage Trust									
HLTV Mortgage Trust 2004-1	HLTV 2004-1	5/06	27	4/07	2	Fail		Pass	
Home Equity Asset Trust									
CSFB Home Equity Asset Trust 2002-1	HEAT 2002-1	5/06	48	NA	1	Pass			
CSFB Home Equity Asset Trust 2002-2	HEAT 2002-2	5/06	47	8/05	1	Pass			
CSFB Home Equity Asset Trust 2002-3	HEAT 2002-3	5/06	45	10/05	1				Pass
CSFB Home Equity Asset Trust 2002-4	HEAT 2002-4	5/06	44	11/05	2	Pass		Pass	
CSFB Home Equity Asset Trust 2002-5	HEAT 2002-5	5/06	42	1/06	2	Pass		Pass	
CSFB Home Equity Asset Trust 2003-1	HEAT 2003-1	5/06	41	2/06	2	Pass		Pass	
CSFB Home Equity Asset Trust 2003-2	HEAT 2003-2	5/06	39	4/06	2	Pass		Pass	
CSFB Home Equity Asset Trust 2003-3	HEAT 2003-3	5/06	38	5/06	2	Pass		Pass	
CSFB Home Equity Asset Trust 2003-4	HEAT 2003-4	5/06	36	7/06	2	Pass		Pass	
CSFB Home Equity Asset Trust 2003-5	HEAT 2003-5	5/06	34	9/06	2	Pass		Pass	
CSFB Home Equity Asset Trust 2003-6	HEAT 2003-6	5/06	32	11/06	2	Pass		Pass	
CSFB Home Equity Asset Trust 2003-7	HEAT 2003-7	5/06	31	12/06	2	Pass		Pass	
CSFB Home Equity Asset Trust 2003-8	HEAT 2003-8	5/06	30	1/07	2	Pass		Pass	
CSFB Home Equity Asset Trust 2004-1	HEAT 2004-1	5/06	28	3/07	2	Pass		Pass	
CSFB Home Equity Asset Trust 2004-2	HEAT 2004-2	5/06	27	4/07	2	Pass		Pass	
CSFB Home Equity Asset Trust 2004-3	HEAT 2004-3	5/06	26	5/07	2	Pass		Pass	
CSFB Home Equity Asset Trust 2004-4	HEAT 2004-4	5/06	24	7/07	2	Pass		Pass	
CSFB Home Equity Asset Trust 2004-5	HEAT 2004-5	5/06	23	8/07	2	Pass		Pass	
CSFB Home Equity Asset Trust 2004-6	HEAT 2004-6	5/06	22	9/07	2	Pass		Pass	
CSFB Home Equity Asset Trust 2004-7	HEAT 2004-7	5/06	21	10/07	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Home Equity Asset Trust (continued)									
CSFB Home Equity Asset Trust 2004-8	HEAT 2004-8	5/06	19	12/07	2	Pass		Pass	
CSFB Home Equity Asset Trust 2005-1	HEAT 2005-1	5/06	17	2/08	3	Pass		Pass	
CSFB Home Equity Asset Trust 2005-2	HEAT 2005-2	5/06	15	4/08	3	Pass		Pass	
CSFB Home Equity Asset Trust 2005-3	HEAT 2005-3	5/06	14	5/08	3	Pass		Pass	
CSFB Home Equity Asset Trust 2005-4	HEAT 2005-4	5/06	12	7/08	3	Pass		Pass	
CSFB Home Equity Asset Trust 2005-5	HEAT 2005-5	5/06	11	8/08	3	Pass		Pass	
CSFB Home Equity Asset Trust 2005-6	HEAT 2005-6	5/06	10	9/08	3	Pass		Pass	
CSFB Home Equity Asset Trust 2005-7	HEAT 2005-7	5/06	9	10/08	2	Pass		Pass	
CSFB Home Equity Asset Trust 2005-8	HEAT 2005-8	5/06	8	11/08	2	Pass		Pass	
CSFB Home Equity Asset Trust 2005-9	HEAT 2005-9	4/06	7	12/08	2	Pass		Pass	
Home Equity Asset Trust 2006-1	HEAT 2006-1	5/06	6	1/09	2	Pass		Pass	
Home Equity Asset Trust 2006-2	HEAT 2006-2	5/06	5	2/09	2	Pass		Pass	
Home Equity Asset Trust 2006-3	HEAT 2006-3	3/06	3	4/09	2	Pass		Pass	
Home Equity Asset Trust 2006-4	HEAT 2006-4	4/06	2	5/09	2	Pass		Pass	
Home Equity Mortgage Loan Asset-Backed Trust									
Home Equity Mortgage Loan Asset-Backed INDS 2006-1	INDS 2006-1	5/06	2	5/09	2	Pass		Pass	
Home Equity Mortgage Trust									
CSFB Home Equity Mortgage Trust 2003-3	HEMT 2003-3	5/06	37	6/06	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2003-4	HEMT 2003-4	5/06	35	8/06	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2003-5	HEMT 2003-5	5/06	33	10/06	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2003-6	HEMT 2003-6	5/06	31	12/06	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2003-7	HEMT 2003-7	5/06	30	1/07	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2004-1	HEMT 2004-1	5/06	28	3/07	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2004-2	HEMT 2004-2	5/06	26	5/07	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2004-3	HEMT 2004-3	4/06	24	7/07	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2004-4	HEMT 2004-4	5/06	22	9/07	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2004-5	HEMT 2004-5	5/06	20	11/07	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2004-6	HEMT 2004-6	5/06	18	1/08	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2005-1	HEMT 2005-1	5/06	16	3/08	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2005-2	HEMT 2005-2	5/06	15	4/08	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2005-3	HEMT 2005-3	4/06	11	8/08	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2005-4	HEMT 2005-4	3/06	9	10/08	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2005-HF1	HEMT 2005-HF1	5/06	8	11/08	4	Pass		Pass	Pass
CSFB Home Equity Mortgage Trust 2005-5	HEMT 2005-5	5/06	6	1/09	2	Pass		Pass	
CSFB Home Equity Mortgage Trust 2006-1	HEMT 2006-1	5/06	4	3/09	2	Pass		Pass	
Home Equity Mortgage Trust 2006-2	HEMT 2006-2	4/06	2	5/09	7	Pass		Pass	Pass
Home Loan Investment Bank HEL Trust (HLIB)									
Home Loan Trust 2000-1	HLT 2000-1	5/06	75	NA	3	Pass	Fail	Pass	
Home Loan Mortgage Trust									
Home Loan Mortgage Trust 1999-A		5/06	82	9/02	10	Fail	Fail	Fail	
HomeGold HEL Trust									
HomeGold HEL Trust 1999-1	HGELT 1999-1	5/06	85	12/01	6	Fail	Fail	Fail	
HomeGold Mortgage PTC 2000-5		5/06	69	NA	3	Pass		Fail	Fail
HomeEq Asset-Backed Certificates									
HomeEq Trust 2001-A	HOMEQ 2001-A	5/06	63	4/04	4	Pass		Fail	
HomeEq Resecuritization Trust I									
No deals with triggers.									
HomeEq Residential Trust									
HomeEq Residential Trust 2001-1	HOMEQ 2001-I	5/06	63	4/04	4	Fail		Pass	
Household Finance Corp. (HFC) HEL Trust									
Household HEL Trust 2003-2	HFCHC 2003-2	5/06	30	1/07	2	Pass		Pass	
Household HEL Trust 2004-1	HFCHC 2004-1	5/06	23	8/07	2	Pass		Pass	
HSBC Home Equity Loan Trust 2005-1	HFCHC 2005-1	5/06	12	7/08	2	Pass		Pass	
HSBC Home Equity Loan Trust 2005-2	HFCHC 2005-2	5/06	11	9/08	2	Pass		Pass	
HSBC Home Equity Loan Trust 2005-3	HFCHC 2005-3	5/06	8	11/08	2	Pass		Pass	
Household Mortgage Trust									
Household Mortgage Trust 2004-HC1	HMLHC 2004-HC1	5/06	22	9/07	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
HSI Asset Securitization Corp. Trust									
HSI Asset Securitization Corp. Trust 2005-NC1	HASC 2005-NC1	5/06	10	9/08	2	Pass		Pass	
HSI Asset Securitization Corp. Trust 2005-NC2	HASC 2005-NC2	5/06	9	10/08	2	Pass		Pass	
HSI Asset Securitization Corp. Trust 2005-I1	HASC 2005-I1	5/06	7	12/08	2	Pass		Pass	
HSI Asset Securitization Corp. Trust 2005-OPT1	HASC 2005-OPT1	5/06	7	12/08	2	Pass		Pass	
HSI Asset Securitization Corp. Trust 2006-OPT1	HASC 2006-OPT1	5/06	5	2/09	2	Pass		Pass	
HSI Asset Securitization Corp. Trust 2006-OPT2	HASC 2006-OPT2	5/06	4	3/09	2	Pass		Pass	
HSI Asset Securitization Corp. Trust 2006-NC1	HASC 2006-NC1	5/06	4	3/09	2	Pass		Pass	
HSI Asset Securitization Corp. Trust 2006-OPT3	HASC 2006-OPT3	5/06	3	4/09	2	Pass		Pass	
HSI Asset Securitization Corp. Trust 2006-OPT4	HASC 2006-OPT4	5/06	2	5/09	2	Pass		Pass	
IMC Home Equity Loan Trust									
IMC HEL Trust 1994-1		5/06	139	12/96	6	Fail	Pass	Fail	
IMC HEL Trust 1995-1		5/06	135	4/97	6	Fail	Pass	Fail	
IMC HEL Trust 1995-3	IMCHE 1995-3	5/06	127	12/96	6	Fail	Pass	Fail	
IMC HEL Trust 1996-1	IMCHE 1996-1	5/06	124	4/98	6	Fail	Pass	Fail	
IMC HEL Trust 1996-2	IMCHE 1996-2	5/06	122	6/98	14	Fail	Fail	Fail	
IMC HEL Trust 1996-3	IMCHE 1996-3	5/06	119	8/98	8	Fail	Fail	Fail	
IMC HEL Trust 1996-4	IMCHE 1996-4	5/06	116	11/98	8	Fail	Fail	Fail	
IMC HEL Trust 1997-1	IMCHE 1997-1	5/06	113	7/99	4		Pass	Fail	
IMC HEL Trust 1997-2	IMCHE 1997-2	5/06	111	9/99	4		Pass	Fail	
IMC HEL Trust 1997-3	IMCHE 1997-3	5/06	108	7/00	1	Pass			
IMC HEL Trust 1997-5	IMCHE 1997-5	5/06	105	10/00	2	Pass		Fail	
IMC HEL Trust 1998-1	IMCHE 1998-1	5/06	99	3/01	2	Fail		Fail	
IMC HEL Trust 1998-3	IMCHE 1998-3	5/06	96	7/00	6	Fail	Pass	Fail	
IMC HEL Trust 1998-5	IMCHE 1998-5	5/06	93	10/01	2	Pass		Fail	
IMC HEL Trust 1998-7	IMCHE 1998-7A	5/06	90	1/01	12	Fail	Fail	Fail	
Impac CMB Trust									
Impac CMB Trust 2003-1	IMM 2003-1	5/06	41	2/06	3	Fail		Pass	
Impac CMB Trust 2003-3	IMM 2003-3	5/06	40	3/06	2	Fail		Pass	
Impac CMB Trust 2003-4	IMM 2003-4	4/06	39	4/06	3	Pass		Pass	
Impac CMB Trust 2003-6	IMM 2003-6	5/06	37	6/06	2	Pass		Pass	
Impac CMB Trust 2003-7	IMM 2003-7	5/06	36	7/06	2	Fail		Pass	
Impac CMB Trust 2003-8	IMM 2003-8	5/06	35	8/06	2	Pass		Pass	
IndyMac HEL Asset-Backed Trust									
IndyMac HEL Trust 2000-A	INHEL 2000-A	5/06	74	5/03	3	Pass		Pass	
IndyMac HEL Trust 2000-B	INHEL 2000-B	5/06	71	8/03	2	Fail			
IndyMac HEL Trust 2000-C	INHEL 2000-C	5/06	67	12/03	2	Fail			
IndyMac HEL Trust 2001-A	INHEL 2001-A	5/06	64	3/04	2	Fail			
IndyMac HEL Trust 2001-B	INHEL 2001-B	5/06	60	7/04	1	Pass			
IndyMac HEL Trust 2001-C	INHEL 2001-C	5/06	55	12/04	1	Pass			
IndyMac HEL Trust 2002-A	INHEL 2002-A	5/06	50	5/05	2	Pass		Pass	
IndyMac HEL Trust 2002-B	INHEL 2002-B	5/06	45	10/05	2	Pass		Pass	
IndyMac HEL Trust 2003-A	INHEL 2003-A	5/06	34	9/06	4	Pass		Pass	
IndyMac HEL Trust 2004-1	INHEL 2004-1	5/06	28	9/06	9	Pass		Pass	Fail
IndyMac HEL Trust 2004-A	INHEL 2004-A	5/06	24	7/07	2	Pass		Pass	
IndyMac HEL Trust SPMD 2004-B	INHEL 2004-B	5/06	21	10/07	2	Pass		Pass	
IndyMac HEL Trust SPMD 2004-C	INHEL 2004-C	5/06	18	1/08	3	Pass		Pass	
IndyMac Bank Trust INABS 2005-A	INABS 2005-A	5/06	15	4/08	3	Pass		Pass	
IndyMac HEL Trust INABS 2005-B	INABS 2005-B	5/06	12	7/08	2	Pass		Pass	
IndyMac HEL Trust INABS 2005-C	INABS 2005-C	5/06	9	10/08	2	Pass		Pass	
Home Equity Mortgage Loan Trust INABS 2005-D	INABS 2005-D	5/06	6	1/09	3	Pass		Pass	
Home Equity Mortgage Loan Trust INABS 2006-A	INABS 2006-A	5/06	5	2/09	2	Pass		Pass	
Home Equity Mortgage Loan Trust INABS 2006-B	INABS 2006-B	5/06	3	4/09	2	Pass		Pass	
IndyMac Home Equity Mortgage Loan Trust 2006-H1	INABS 2006-H1	5/06	3	10/08	3	Pass		Pass	Pass
Irwin Home Equity Corp. Trust									
Irwin HEL Trust 2001-1	IRWHE 2001-1	5/06	63	10/03	9		Fail	Fail	Pass
Irwin HEL Trust 2001-2	IRWHE 2001-2	5/06	57	10/04	2	Pass		Pass	
Irwin Whole-Loan Home Equity Trust 2002-A	IRWHE 2002-A	5/06	48	7/05	4	Pass		Pass	Pass
Irwin HEL Trust 2002-1	IRWHE 2002-1	5/06	48	7/05	4	Pass		Pass	Pass
Irwin Whole-Loan Home Equity Trust 2003-A	IRWHE 2003-A	5/06	40	3/06	2	Pass		Pass	
Irwin Whole-Loan Home Equity Trust 2003-B	IRWHE 2003-B	5/06	39	4/06	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Irwin Home Equity Corp. Trust (continued)									
Irwin HEL Trust 2003-1	IRWHE 2003-1	5/06	39	4/06	2	Pass		Pass	
Irwin Whole-Loan Home Equity Trust 2003-C	IRWHE 2003-C	5/06	34	9/06	2	Pass		Pass	
Irwin Whole-Loan Home Equity Trust 2003-D	IRWHE 2003-D	5/06	31	12/06	2	Pass		Pass	
Irwin Whole-Loan Home Equity Trust 2004-A	IRWHE 2004-A	3/06	27	4/07	2	Pass		Pass	
Irwin HEL Trust 2004-1	IRWHE 2004-1	5/06	22	9/07	2	Pass		Pass	
Irwin Whole-Loan Home Equity Trust 2005-A	IRWHE 2005-A	5/06	17	2/08	2	Pass		Pass	
Irwin Whole Loan Home Equity Trust 2005-B	IRWHE 2005-B	5/06	13	6/08	8	Pass		Pass	Pass
Irwin Home Equity Loan Trust 2005-1	IRWHE 2005-1	5/06	12	7/08	2	Pass		Pass	
Irwin Whole Loan Home Equity Trust 2005-C	IRWHE 2005-C	5/06	11	8/08	8	Pass		Pass	Pass
Irwin Home Equity Loan Trust 2006-1	IRWHE 2006-1	5/06	5	8/08	1				Pass
ITLA Mortgage Loan Securitization Corp.									
ITLA Mortgage Loan Securitization Trust 2002-1	ITLA 2002-1	5/06	51	9/04	7	Fail	Fail	Pass	Pass
IXIS Real Estate Capital Trust									
IXIS Real Estate Capital Trust 2004-HE4	IXIS 2004-HE4	5/06	19	12/07	2	Pass		Pass	
IXIS Real Estate Capital Trust 2005-HE1	IXIS 2005-HE1	5/06	16	3/08	2	Pass		Pass	
IXIS Real Estate Capital Trust 2005-HE2	IXIS 2005-HE2	5/06	13	6/08	3	Pass		Pass	
IXIS Real Estate Capital Trust 2005-HE3	IXIS 2005-HE3	4/06	10	9/08	2	Pass		Pass	
IXIS Real Estate Capital Trust 2005-HE4	IXIS 2005-HE4	5/06	7	12/08	2	Pass		Pass	
IXIS Real Estate Capital Trust 2006-HE1	IXIS 2006-HE1	4/06	4	3/09	2	Pass		Pass	
IXIS Real Estate Capital Trust 2006-HE2		5/06	1	6/09	2	Pass		Pass	
JP Morgan Mortgage Acquisition Corp.									
JP Morgan Mortgage Acquisition Corp. 2005-FLD1	JPMAC 2005-FLD1	5/06	11	8/08	2	Pass		Pass	
JP Morgan Mortgage Acquisition Corp. 2005-OPT1	JPMAC 2005-OPT1	5/06	11	8/08	2	Pass		Pass	
JP Morgan Mortgage Acquisition Corp. 2005-WMC1	JPMAC 2005-WMC1	5/06	8	11/08	2	Pass		Pass	
JP Morgan Mortgage Acquisition Corp. 2005-FRE1	JPMAC 2005-FRE1	5/06	7	12/08	2	Pass		Pass	
JP Morgan Mortgage Acquisition Corp. 2005-OPT2	JPMAC 2005-OPT2	5/06	6	1/09	3	Pass		Pass	
JP Morgan Mortgage Acquisition Corp. 2006-FRE1	JPMAC 2006-FRE1	5/06	5	2/09	2	Pass		Pass	
JP Morgan Mortgage Acquisition Corp. 2006-HE1	JPMAC 2006-HE1	5/06	4	3/09	2	Pass		Pass	
JP Morgan Mortgage Acquisition Corp. 2006-WMC1	JPMAC 2006-WMC1	3/06	3	4/09	2	Pass		Pass	
JP Morgan Mortgage Acquisition Corp. 2006-FRE2	JPMAC 2006-FRE2	3/06	3	4/09	2	Pass		Pass	
JP Morgan Mortgage Acquisition Trust 2006-NC1	JPMAC 2006-NC1	4/06	2	5/09	2	Pass		Pass	
Keystone Owner Trust									
Keystone Owner Trust 1997-P3	KEYOT 1997-P3	5/06	102	1/01	2	Pass		Pass	
Keystone Owner Trust 1998-P1	KEYOT 1998-P1	5/06	97	6/01	1	Pass			
Lake Country Mortgage Loan Trust									
Lake Country Mortgage Loan Trust 2005-HE1	LCMLT 2005-HE1	5/06	12	7/08	2	Pass		Pass	
Lehman ABS Corp. HEL Asset-Backed Notes									
Lehman ABS HEL Trust 2004-2	LABS 2004-2	5/06	25	12/06	5	Pass		Pass	Pass
Lehman ABS HEL Trust 2005-1	LABS 2005-1	5/06	16	9/07	5	Pass		Pass	Pass
Lehman HEL Trust									
Lehman HEL Trust 1998-2	LHELT 1998-2	5/06	96	7/01	3	Fail		Pass	
Lehman Structured Securitization Corp.									
No deals with triggers.									
Long Beach Mortgage Trust									
Long Beach Mortgage Trust 2000-1	LBMLT 2000-1	5/06	66	1/04	1	Fail			
Long Beach Mortgage Trust 2001-1	LBMLT 2001-1	5/06	63	4/04	1	Pass			
Long Beach Mortgage Trust 2001-2	LBMLT 2001-2	5/06	59	8/04	1	Pass			
Long Beach Mortgage Trust 2001-3	LBMLT 2001-3	5/06	57	10/04	1	Pass			
Long Beach Mortgage Trust 2001-4	LBMLT 2001-4	5/06	54	1/05	2	Fail			
Long Beach Mortgage Trust 2002-1	LBMLT 2002-1	5/06	50	5/05	4	Pass		Pass	
Long Beach Mortgage Trust 2002-2	LBMLT 2002-2	5/06	48	7/05	4	Pass		Fail	
Long Beach Mortgage Trust 2002-3	LBMLT 2002-3	5/06	46	9/05	4	Fail		Pass	
Long Beach Mortgage Trust 2002-4	LBMLT 2002-4	5/06	44	11/05	4	Fail		Pass	
Long Beach Mortgage Trust 2002-5	LBMLT 2002-5	5/06	43	12/05	2	Pass		Pass	
Long Beach Mortgage Trust 2003-1	LBMLT 2003-1	5/06	40	3/06	2	Pass		Pass	
Long Beach Mortgage Trust 2003-2	LBMLT 2003-2	5/06	38	5/06	2	Pass		Pass	
Long Beach Mortgage Trust 2003-3	LBMLT 2003-3	5/06	36	7/06	2	Pass		Pass	
Long Beach Mortgage Trust 2003-4	LBMLT 2003-4	5/06	35	8/06	2	Pass		Pass	
Long Beach Mortgage Trust 2004-1	LBMLT 2004-1	5/06	28	3/07	2	Pass		Pass	
Long Beach Mortgage Trust 2004-A	LBMLT 2004-A	2/06	27	4/07	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Long Beach Mortgage Trust (continued)									
Long Beach Mortgage Trust 2004-2	LBMLT 2004-2	5/06	25	6/07	2	Pass		Pass	
Long Beach Mortgage Trust 2004-3	LBMLT 2004-3	4/06	24	7/07	2	Pass		Pass	
Long Beach Mortgage Trust 2004-5	LBMLT 2004-5	5/06	22	9/07	2	Pass		Pass	
Long Beach Mortgage Trust 2004-4	LBMLT 2004-4	5/06	21	10/07	2	Pass		Pass	
Long Beach Mortgage Trust 2004-6	LBMLT 2004-6	5/06	20	11/07	2	Pass		Pass	
Long Beach Mortgage Trust 2005-1	LBMLT 2005-1	5/06	17	2/08	2	Pass		Pass	
Long Beach Mortgage Trust 2005-2	LBMLT 2005-2	5/06	14	5/08	3	Pass		Pass	
Long Beach Mortgage Trust 2005-WL1	LBMLT 2005-WL1	5/06	11	8/08	4	Pass		Pass	
Long Beach Mortgage Loan Trust 2005-3	LBMLT 2005-3	5/06	10	9/08	2	Pass		Pass	
Long Beach Mortgage Trust 2005-WL2	LBMLT 2005-WL2	5/06	10	9/08	3	Pass		Pass	
Long Beach Mortgage Loan Trust 2005-WL3	LBMLT 2005-WL3	5/06	7	12/08	6	Pass		Pass	Pass
Long Beach Mortgage Loan Trust 2006-WL3	LBMLT 2006-WL3	5/06	5	2/09	2	Pass		Pass	
Long Beach Mortgage Loan Trust 2006-WL2	LBMLT 2006-WL2	5/06	5	2/09	2	Pass		Pass	
Long Beach Mortgage Loan Trust 2006-WL1	LBMLT 2006-WL1	5/06	5	2/09	3	Pass		Pass	
Long Beach Mortgage Loan Trust 2006-1	LBMLT 2006-1	5/06	4	3/09	2	Pass		Pass	
Long Beach Mortgage Loan Trust 2006-2	LBMLT 2006-2	5/06	3	4/09	2	Pass		Pass	
Long Beach Mortgage Loan Trust 2006-3	LBMLT 2006-3	5/06	2	5/09	2	Pass		Pass	
Long Beach Mortgage Loan Trust 2006-4	LBMLT 2006-4	5/06	1	6/09	2	Pass		Pass	
Long Beach Mortgage Loan Trust 2006-A	LBMLT 2006-A	5/06	1	6/09	2	Pass		Pass	
MASTR Asset-Backed Securitization Trust									
MASTR Asset Securitization Trust 2002-NC1	MABS 2002-NC1	5/06	44	11/05	2	Fail		Pass	
MASTR Asset-Backed Securities Trust 2002-OPT1	MABS 2002-OPT1	5/06	43	12/05	2	Fail		Pass	
MASTR Asset-Backed Securities Trust 2003-OPT1	MABS 2003-OPT1	5/06	40	3/06	2	Fail		Pass	
MASTR Asset-Backed Securities Trust 2003-OPT2	MABS 2003-OPT2	5/06	37	6/06	2	Pass		Pass	
MASTR Asset-Backed Securities Trust 2003-WMC1	MABS 2003-WMC1	5/06	37	6/06	2	Pass		Pass	
MASTR Asset-Backed Securities Trust 2003-NC1	MABS 2003-NC1	5/06	35	8/06	2	Fail		Pass	
MASTR Asset-Backed Securities Trust 2003-WMC2	MABS 2003-WMC2	5/06	33	10/06	2	Pass		Pass	
MASTR Asset-Backed Securities Trust 2004-OPT1	MABS 2004-OPT1	5/06	27	4/07	2	Pass		Pass	
MASTR Asset-Backed Securities Trust 2004-WMC1	MABS 2004-WMC1	5/06	27	4/07	2	Pass		Pass	
MASTR Asset-Backed Securities Trust 2004-WMC2	MABS 2004-WMC2	5/06	23	8/07	2	Pass		Pass	
MASTR Asset-Backed Securities Trust 2004-FRE1	MABS 2004-FRE1	5/06	23	8/07	2	Pass		Pass	
MASTR Asset-Backed Securities Trust 2004-HE1	MABS 2004-HE1	5/06	21	10/07	2	Fail		Pass	
MASTR Asset Backed Securities Trust 2004-OPT2	MABS 2004-OPT2	5/06	20	11/07	2	Pass		Pass	
MASTR Asset-Backed Securities Trust 2004-WMC3	MABS 2004-WMC3	5/06	18	1/08	3	Pass		Pass	
MASTR Asset-Backed Securities Trust 2005-NC1	MABS 2005-NC1	5/06	17	2/08	2	Pass		Pass	
MASTR Asset-Backed Securities Trust 2005-HE1	MABS 2005-HE1	5/06	14	5/08	2	Pass		Pass	
MASTR Asset-Backed Securities Trust 2005-WMC1	MABS 2005-WMC1	5/06	14	5/08	3	Pass		Pass	
MASTR Asset-Backed Securities Trust 2005-OPT1	MABS 2005-OPT1	5/06	13	6/08	3	Pass		Pass	
MASTR Asset-Backed Securities Trust 2005-HE2	MABS 2005-HE2	5/06	9	10/08	2	Pass		Pass	
MASTR Asset-Backed Securities Trust 2005-WF1	MABS 2005-WF1	5/06	9	10/08	2	Pass		Pass	
MASTR Asset-Backed Securities Trust 2005-AB1	MABS 2005-AB1	5/06	8	11/08	2	Pass		Pass	
MASTR Asset Backed Securities Trust 2005-NC2	MABS 2005-NC2	5/06	7	12/08	2	Pass		Pass	
MASTR Asset Backed Securities Trust 2005-FRE1	MABS 2005-FRE1	5/06	7	12/08	2	Pass		Pass	
MASTR Asset Backed Securities Trust 2006-AB1	MABS 2006-AB1	5/06	4	3/09	2	Pass		Pass	
MASTR Asset Backed Securities Trust 2006-AM1	MABS 2006-AM1	5/06	4	3/09	2	Pass		Pass	
MASTR Asset Backed Securities Trust 2006-FRE1	MABS 2006-FRE1	5/06	4	3/09	2	Pass		Pass	
MASTR Asset Backed Securities Trust 2006-HE1	MABS 2006-HE1	5/06	4	3/09	2	Pass		Pass	
MASTR Asset Backed Securities Trust 2006-NC1	MABS 2006-NC1	5/06	4	3/09	2	Pass		Pass	
MASTR Asset Backed Securities Trust 2006-WMC1	MABS 2006-WMC1	5/06	3	4/09	2	Pass		Pass	
MASTR Asset Backed Securities Trust 2006-FRE2	MABS 2006-FRE2	5/06	1	6/09	2	Pass		Pass	
MASTR Second Lien Trust									
MASTR Second Lien Trust 2005-1	MASL 2005-1	5/06	9	10/08	2	Pass		Pass	
MASTR Second Lien Trust 2006-1	MASL 2006-1	5/06	4	3/09	3	Pass		Pass	Fail
MASTR Specialized Loan Trust									
MASTR Specialized Loan Trust 2004-01	MASD 2004-1	5/06	23	8/07	2	Pass		Pass	
MASTR Specialized Loan Trust 2004-02	MASD 2004-2	5/06	19	12/07	2	Fail		Pass	
MASTR Specialized Loan Trust 2005-01	MASD 2005-1	5/06	15	4/08	2	Fail		Pass	
MASTR Specialized Loan Trust 2005-02	MASD 2005-2	4/06	12	7/08	2	Fail		Pass	
MASTR Specialized Loan Trust 2005-03	MASD 2005-3	5/06	8	11/08	2	Fail		Pass	
MASTR Specialized Loan Trust 2006-01	MASD 2006-1	5/06	4	3/09	2	Fail		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
MEGO Mortgage FHA Title I Loan Trust									
MEGO Mortgage Home Loan Owner Trust 1996-1	MEGO 1996-1	5/06	123	4/99	10	Fail		Pass	Pass
MEGO Mortgage Home Loan Owner Trust 1997-1	MEGO 1997-1	5/06	112	3/00	10	Fail		Pass	Pass
MEGO Mortgage Home Loan Owner Trust 1997-2	MEGO 1997-2	5/06	109	7/00	10	Fail		Pass	Pass
Mellon Bank HEL Trust									
Mellon Bank Home Equity Installment Loan Trust 1998-1	MELIT 1998-1	5/06	95	8/01	1	Fail			
Mellon Bank Home Equity Installment Loan Trust 1999-1	MELIT 1999-1	5/06	86	5/02	1	Fail			
Mellon Residential Funding Mortgage Securities									
Mellon Residential Funding Corp. Trust 2001-HEIL1	MRFC 2001-HEIL	5/06	60	6/03	3	Pass		Pass	
Meritage Mortgage Trust									
Meritage Mortgage Trust 2003-1	MMLT 2003-1	5/06	30	1/07	4	Fail		Pass	Fail
Meritage Mortgage Trust 2004-1	MMLT 2004-1	5/06	27	4/07	2	Pass		Pass	
Meritage Mortgage Trust 2004-2	MMLT 2004-2	5/06	22	9/07	2	Pass		Pass	
Meritage Mortgage Trust 2005-1	MMLT 2005-1	5/06	17	2/08	3	Pass		Pass	
Meritage Mortgage Loan Trust 2005-2	MMLT 2005-2	5/06	12	7/08	2	Pass		Pass	
Meritage Mortgage Loan Trust 2005-3	MMLT 2005-3	5/06	7	12/08	2	Pass		Pass	
Merrill Lynch HEL Trust									
Merrill Lynch Mortgage Investors 2002-AFC1	MLMI 2002-AFC1	5/06	53	2/05	4	Fail		Fail	
Merrill Lynch Mortgage Investors 2002-NC1	MLMI 2002-NC1	5/06	49	6/05	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2002-HE1	MLMI 2002-HE1	5/06	43	12/05	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2003-WMC1	MLMI 2003-WMC1	5/06	40	3/06	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2003-WMC2	MLMI 2003-WMC2	4/06	39	4/06	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2003-WMC3	MLMI 2003-WMC3	4/06	34	9/06	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2003-HE1	MLMI 2003-HE1	5/06	32	11/06	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2003-OPT1	MLMI 2003-OPT1	5/06	31	12/06	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2004-WMC1	MLMI 2004-WMC1	5/06	29	2/07	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2004-WMC2	MLMI 2004-WMC2	5/06	27	4/07	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2004-WMC3	MLMI 2004-WMC3	5/06	26	5/07	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2004-SL1	MLMI 2004-SL1	4/06	24	7/07	2	Fail		Pass	
Merrill Lynch Mortgage Investors 2004-WMC4	MLMI 2004-WMC4	5/06	24	7/07	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2004-HE1	MLMI 2004-HE1	5/06	23	8/07	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2004-FM1	MLMI 2004-FM1	5/06	22	9/07	3	Pass		Pass	
Merrill Lynch Mortgage Investors 2004-SL2	MLMI 2004-SL2	5/06	20	11/07	2	Fail		Pass	
Merrill Lynch Mortgage Investors 2004-WMC5	MLMI 2004-WMC5	5/06	20	11/07	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2004-OPT1	MLMI 2004-OPT1	5/06	20	11/07	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2004-HE2	MLMI 2004-HE2	5/06	20	11/07	3	Pass		Pass	
Merrill Lynch Mortgage Investors 2005-NC1	MLMI 2005-NC1	5/06	17	2/08	3	Pass		Pass	
Merrill Lynch Mortgage Investors 2005-WMC1	MLMI 2005-WMC1	5/06	17	2/08	3	Pass		Pass	
Merrill Lynch Mortgage Investors 2005-SL1	MLMI 2005-SL1	5/06	16	3/08	2	Fail		Pass	
Merrill Lynch Mortgage Investors 2005-HE1	MLMI 2005-HE1	5/06	15	4/08	4	Pass		Pass	
Merrill Lynch Mortgage Investors 2005-WMC2	MLMI 2005-WMC2	5/06	13	6/08	3	Pass		Pass	
Merrill Lynch Mortgage Investors 2005-SL2	MLMI 2005-SL2	5/06	12	7/08	2	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2005-FM1	MLMI 2005-FM1	5/06	10	9/08	3	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2005-NCA	MLMI 2005-NCA	5/06	10	9/08	2	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2005-AR1	MLMI 2005-AR1	5/06	9	10/08	4	Pass		Pass	
Merrill Lynch Mortgage Investors 2005-SD1	MLMI 2005-SD1	5/06	9	10/08	2	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2005-SL3	MLMI 2005-SL3	5/06	8	11/08	2	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2005-HE2	MLMI 2005-HE2	5/06	7	12/08	3	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2005-NCB	MLMI 2005-NCB	5/06	7	12/08	2	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2005-HE3	MLMI 2005-HE3	5/06	6	1/09	3	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2006-WMC1	MLMI 2006-WMC1	5/06	5	2/09	3	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2006-SL1	MLMI 2006-SL1	5/06	5	2/09	2	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2006-HE1	MLMI 2006-HE1	5/06	5	2/09	2	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2006-WMC2	MLMI 2006-WMC2	5/06	3	4/09	3	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2006-HE2	MLMI 2006-HE2	4/06	3	4/09	2	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2006-RM1	MLMI 2006-RM1	5/06	3	4/09	2	Pass		Pass	
Merrill Lynch Mortgage Investors Trust 2006-AR1	MLMI 2006-AR1	4/06	2	5/09	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Merrill Lynch Mortgage Investors Trust, Series MLCC									
Merrill Lynch Mortgage Investors 2003-A	MLCC 2003-A	4/06	40	NA	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2003-B	MLCC 2003-B	5/06	39	NA	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2003-C	MLCC 2003-C	4/06	36	NA	2	Pass		Pass	
Merrill Lynch Mortgage Investors 2003-D	MLCC 2003-D	5/06	35	NA	2	Pass		Pass	
MESA Trust									
MESA Trust 2001-4	MESA 2001-4	5/06	60	6/04	1			Fail	
MESA Trust 2002-1	MESA 2002-1	5/06	52	3/05	2	Fail		Fail	
MESA Trust 2002-2	MESA 2002-2	5/06	45	10/05	2	Pass		Fail	
MESA Trust 2002-3	MESA 2002-3	5/06	44	11/05	2	Fail		Fail	
MESA Trust 2003-1	MESA 2003-1	5/06	36	7/06	2	Fail		Pass	
Metropolitan Asset Funding II									
Metropolitan Asset Funding II 1998-A	METRO 1998-A	5/06	98	5/01	2	Pass		Fail	
Metropolitan Asset Funding II 1998-B	METRO 1998-B	5/06	91	NA	2	Pass		Fail	
Metropolitan Asset Funding II 1999-A	METRO 1999-A	5/06	87	4/02	2	Pass		Fail	
Metropolitan Asset Funding II 1999-B	METRO 1999-B	5/06	82	9/02	2	Pass		Fail	
Metropolitan Asset Funding II 1999-C	METRO 1999-C	5/06	80	11/02	2	Pass		Fail	
Metropolitan Asset Funding II 1999-D	METRO 1999-D	5/06	79	12/02	2	Pass		Fail	
Metropolitan Mortgage Funding Inc.									
Metropolitan Mortgage Funding 2000-A	METRO 2000-A	5/06	75	4/03	2	Pass		Fail	
Metropolitan Mortgage Funding 2000-B	METRO 2000-B	5/06	69	10/03	2	Pass		Fail	
Mid-State Trust									
Mid-State Trust VI	MDST 6	3/06	110	5/00	2	Pass		Pass	
Mid-State Trust VII	MDST 7	3/06	91	12/02	2	Pass	Pass		
Mid-State Trust VIII	MDST 8	5/06	75	3/04	2	Pass		Pass	
Mid-State Trust X	MDST 10	5/06	56	NA	2	Pass		Pass	
Mid-State Trust XI	MDST 11	5/06	36	NA	2	Pass		Pass	
MLMS									
No deals with triggers.									
Morgan Stanley ABS									
Morgan Stanley ABS Capital I Trust 2000-1	MSAC 2000-1	5/06	71	8/03	1	Fail			
Morgan Stanley ABS Capital I Trust 2001-1	MSAC 2001-WF1	5/06	62	5/04	1	Fail			
Morgan Stanley ABS Capital I Trust 2002-NC6	MSAC 2002-NC6	5/06	43	12/05	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2002-HE3	MSAC 2002-HE3	5/06	43	12/05	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2003-NC5	MSAC 2003-NC5	5/06	37	6/06	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2003-NC6	MSAC 2003-NC6	5/06	36	7/06	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2003-SD1	MSAC 2003-SD1	5/06	36	7/06	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2003-HE1	MSAC 2003-HE1	5/06	36	7/06	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2003-NC7	MSAC 2003-NC7	5/06	35	8/06	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2003-NC9	MSAC 2003-NC9	5/06	34	9/06	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2003-HE2	MSAC 2003-HE2	5/06	34	9/06	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2003-NC8	MSAC 2003-NC8	5/06	33	10/06	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2003-HE3	MSAC 2003-HE3	5/06	32	11/06	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2003-NC10	MSAC 2003-NC10	5/06	32	11/06	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-NC1	MSAC 2004-NC1	5/06	29	2/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-SD1	MSAC 2004-SD1	5/06	29	2/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-NC2	MSAC 2004-NC2	5/06	28	3/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-HE1	MSAC 2004-HE1	5/06	28	3/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-HE2	MSAC 2004-HE2	5/06	26	5/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-NC3	MSAC 2004-NC3	5/06	26	5/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-SD2	MSAC 2004-SD2	5/06	25	6/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-HE3	MSAC 2004-HE3	5/06	25	6/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-NC4	MSAC 2004-NC4	5/06	25	6/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-HE4	MSAC 2004-HE4	5/06	24	7/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-NC5	MSAC 2004-NC5	5/06	24	7/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-WMC1	MSAC 2004-WMC1	5/06	23	8/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-HE5	MSAC 2004-HE5	5/06	23	8/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-NC6	MSAC 2004-NC6	5/06	23	8/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-NC7	MSAC 2004-NC7	5/06	22	9/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-HE7	MSAC 2004-HE7	5/06	22	9/07	3	Pass		Pass	Pass
Morgan Stanley ABS Capital I Trust 2004-HE6	MSAC 2004-HE6	5/06	22	9/07	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Morgan Stanley ABS (continued)									
Morgan Stanley ABS Capital I Trust 2004-WMC2	MSAC 2004-WMC2	5/06	22	9/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-SD3	MSAC 2004-SD3	5/06	21	10/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-HE8	MSAC 2004-HE8	5/06	20	11/07	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-OP1	MSAC 2004-OP1	5/06	19	12/07	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-NC8	MSAC 2004-NC8	5/06	19	12/07	2	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-HE9	MSAC 2004-HE9	5/06	19	12/07	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2004-WMC3	MSAC 2004-WMC3	5/06	18	1/08	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2005-HE1	MSAC 2005-HE1	5/06	17	2/08	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2005-NC1	MSAC 2005-NC1	5/06	16	3/08	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2005-WMC1	MSAC 2005-WMC1	5/06	16	3/08	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2005-WMC2	MSAC 2005-WMC2	5/06	15	4/08	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2005-HE2	MSAC 2005-HE2	5/06	15	4/08	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2005-NC2	MSAC 2005-NC2	4/06	14	5/08	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2005-WMC3	MSAC 2005-WMC3	5/06	14	5/08	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2005-WMC4	MSAC 2005-WMC4	5/06	13	6/08	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2005-WMC5	MSAC 2005-WMC5	5/06	12	7/08	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2005-HE3	MSAC 2005-HE3	5/06	11	8/08	3	Pass		Pass	
Morgan Stanley ABS Capital I Trust 2005-WMC6	MSAC 2005-WMC6	5/06	11	8/08	3	Pass		Pass	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE4	MSAC 2005-HE4	5/06	10	9/08	2	Pass		Pass	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE5	MSAC 2005-HE5	5/06	8	11/08	2	Pass		Pass	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE6	MSAC 2005-HE6	5/06	7	12/08	2	Pass		Pass	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE7	MSAC 2005-HE7	4/06	6	1/09	2	Pass		Pass	
Morgan Stanley ABS Capital I Inc. Trust 2006-NC1	MSAC 2006-NC1	5/06	5	2/09	2	Pass		Pass	
Morgan Stanley ABS Capital I Inc. Trust 2006-WMC1	MSAC 2006-WMC1	5/06	5	2/09	2	Pass		Pass	
Morgan Stanley Capital I Inc. Trust 2006-HE1	MSC 2006-HE1	4/06	4	3/09	2	Pass		Pass	
Morgan Stanley Capital I Inc. Trust 2006-NC2	MSC 2006-NC2	5/06	3	4/09	2	Pass		Pass	
Morgan Stanley Capital I Inc. Trust 2006-HE2	MSC 2006-HE2	4/06	2	5/09	2	Pass		Pass	
Morgan Stanley ABS Capital I Inc. Trust 2006-NC3	MSAC 2006-NC3	5/06	2	5/09	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I Trust									
Morgan Stanley Dean Witter Capital I 2001-NC1	MSDWC 2001-NC1	5/06	61	6/04	1	Pass			
Morgan Stanley Dean Witter Capital I 2001-NC2	MSDWC 2001-NC2	5/06	58	9/04	1	Pass			
Morgan Stanley Dean Witter Capital I 2001-AM1	MSDWC 2001-AM1	5/06	56	11/04	2	Fail		Pass	
Morgan Stanley Dean Witter Capital I 2001-NC3	MSDWC 2001-NC3	5/06	55	12/04	2	Fail		Pass	
Morgan Stanley Dean Witter Capital I 2001-NC4	MSDWC 2001-NC4	5/06	54	1/05	2	Fail	Pass		
Morgan Stanley Dean Witter Capital I 2002-AM1	MSDWC 2002-AM1	5/06	53	2/05	2	Pass	Pass		
Morgan Stanley Dean Witter Capital I 2002-NC1	MSDWC 2002-NC1	5/06	51	4/05	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2002-NC2	MSDWC 2002-NC2	5/06	50	5/05	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2002-AM2	MSDWC 2002-AM2	5/06	50	5/05	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2002-HE1	MSDWC 2002-HE1	5/06	48	7/05	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2002-HE2	MSDWC 2002-HE2	5/06	47	8/05	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2002-NC3	MSDWC 2002-NC3	5/06	46	9/05	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2002-OP1	MSDWC 2002-OP1	5/06	46	9/05	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2002-NC4	MSDWC 2002-NC4	5/06	45	10/05	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2002-AM3	MSDWC 2002-AM3	5/06	44	11/05	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2002-NC5	MSDWC 2002-NC5	5/06	44	11/05	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2003-NC1	MSDWC 2003-NC1	5/06	41	2/06	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2003-NC2	MSDWC 2003-NC2	5/06	40	3/06	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2003-NC3	MSDWC 2003-NC3	5/06	39	4/06	2	Pass		Pass	
Morgan Stanley Dean Witter Capital I 2003-NC4	MSDWC 2003-NC4	5/06	38	5/06	2	Pass		Pass	
Morgan Stanley Dean Witter Credit Corp. (MSDWCC)									
MSDWCC HELOC Trust 2002-1	MSHLC 2002-1	5/06	46	3/05	4	Pass		Pass	Pass
MSDWCC HELOC Trust 2003-1	MSHLC 2003-1	5/06	37	12/05	3	Pass		Pass	Pass
MSDWCC HELOC Trust 2003-2	MSHLC 2003-2	5/06	32	5/06	3	Pass		Pass	Pass
MSDWCC HELOC Trust 2005-1	MSHLC 2005-1	5/06	17	8/07	3	Pass		Pass	Pass

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Morgan Stanley HEL Trust									
Morgan Stanley HEL Trust 2005-1	MSHEL 2005-1	5/06	17	2/08	3	Pass		Pass	
Morgan Stanley HEL Trust 2005-2	MSHEL 2005-2	5/06	13	6/08	3	Pass		Pass	
Morgan Stanley HEL Trust 2005-3	MSHEL 2005-3	5/06	10	9/08	2	Pass		Pass	
Morgan Stanley HEL Trust 2005-4	MSHEL 2005-4	4/06	7	12/08	2	Pass		Pass	
Morgan Stanley HEL Trust 2006-1	MSHEL 2006-1	5/06	5	2/09	2	Pass		Pass	
Morgan Stanley HEL Trust 2006-2	MSHEL 2006-2	5/06	3	4/09	2	Pass		Pass	
Morgan Stanley Mortgage Loan Trust									
Morgan Stanley Mortgage Loan Trust 2005-8SL	MSM 2005-8SL	5/06	7	12/08	2	Pass		Pass	
Morgan Stanley Mortgage Loan Trust 2006-4SL	MSM 2006-4SL	5/06	3	4/09	2	Pass		Pass	
Mortgage Lenders Network HEL Trust									
Mortgage Lenders Network HEL Trust 1999-1	MLNHE 1999-1	5/06	84	12/01	2	Fail			
Mortgage Lenders Network HEL Trust 1999-2	MLNHE 1999-2	5/06	79	6/02	3	Fail	Fail	Fail	
Mortgage Lenders Network HEL Trust 2000-1	MLNHE 2000-1	5/06	74	11/02	6	Fail	Fail	Fail	
National City Mortgage Loan Trust									
National City Mortgage Loan Trust 2005-1	NCMLT 2005-1	5/06	13	6/08	2	Pass		Pass	
New Century Mortgage Corp. HEL Trust									
New Century HEL Trust 1997-NC5	NCHET 1997-NC5	5/06	105	10/00	2	Pass		Pass	
New Century HEL Trust 1999-NCB	NCHET 1999-NCB	5/06	81	4/02	2		Fail	Fail	
New Century HEL Trust 1999-NCD	NCHET 1999-NCD	5/06	78	7/02	2		Fail	Pass	
New Century HEL Trust 2000-NC1	NCHET 2000-NC1	5/06	75	4/03	1	Fail			
New Century HEL Trust 2000-NCA	NCHET 2000-NCA	5/06	72	12/02	6	Fail	Fail	Fail	
New Century HEL Trust 2000-NCB	NCHET 2000-NCB	5/06	71	1/03	6	Fail	Fail	Pass	
New Century HEL Trust 2001-NC1	NCHET 2001-NC1	5/06	61	6/04	1	Fail			
New Century HEL Trust 2001-NC2	NCHET 2001-NC2	5/06	57	10/04	1	Fail			
New Century HEL Trust 2002-1	NCHET 2002-1	5/06	52	3/05	2	Pass		Pass	
New Century HEL Trust 2002-A	NCHET 2002-A	5/06	52	9/04	2	Fail		Pass	
New Century HEL Trust 2003-1	NCHET 2003-1	5/06	41	2/06	2	Pass		Pass	
New Century HEL Trust 2003-2	NCHET 2003-2	5/06	39	4/06	2	Pass		Pass	
New Century HEL Trust 2003-3	NCHET 2003-3	5/06	36	7/06	3	Pass		Pass	
New Century HEL Trust 2003-4	NCHET 2003-4	5/06	33	10/06	2	Pass		Pass	
New Century HEL Trust 2003-A	NCHET 2003-A	5/06	33	10/06	2	Pass		Pass	
New Century HEL Trust 2003-5	NCHET 2003-5	5/06	32	11/06	2	Pass		Pass	
New Century HEL Trust 2003-B	NCHET 2003-B	5/06	31	12/06	2	Pass		Pass	
New Century HEL Trust 2003-6	NCHET 2003-6	5/06	30	1/07	2	Pass		Pass	
New Century HEL Trust 2004-1	NCHET 2004-1	5/06	26	5/07	2	Pass		Pass	
New Century HEL Trust 2004-2	NCHET 2004-2	5/06	24	7/07	2	Pass		Pass	
New Century HEL Trust 2004-A	NCHET 2004-A	5/06	23	8/07	6	Fail		Pass	
New Century HEL Trust 2004-3	NCHET 2004-3	5/06	21	10/07	3	Pass		Pass	
New Century HEL Trust 2004-4	NCHET 2004-4	5/06	18	1/08	2	Pass		Pass	
New Century HEL Trust 2005-1	NCHET 2005-1	5/06	16	3/08	3	Pass		Pass	
New Century HEL Trust 2005-2	NCHET 2005-2	5/06	14	5/08	3	Pass		Pass	
New Century HEL Trust 2005-A	NCHET 2005-A	5/06	12	7/08	2	Pass		Pass	
New Century HEL Trust 2005-3	NCHET 2005-3	5/06	12	7/08	3	Pass		Pass	
New Century HEL Trust 2005-4	NCHET 2005-4	5/06	10	9/08	2	Pass		Pass	
New Century HEL Trust 2005-B	NCHET 2005-B	5/06	9	10/08	2	Pass		Pass	
New Century HEL Trust 2005-C	NCHET 2005-C	5/06	7	12/08	2	Pass		Pass	
New Century HEL Trust 2005-D	NCHET 2005-D	5/06	6	1/09	2	Pass		Pass	
New Century HEL Trust 2006-S1	NCHET 2006-S1	5/06	4	3/09	2	Pass		Pass	
New Century HEL Trust 2006-1	NCHET 2006-1	5/06	3	4/09	2	Pass		Pass	
New Century Mortgage Security MESA Trust									
New Century Mortgage Securities, MESA Trust 2001-1	MESA 2001-1	5/06	65	NA	1			Fail	
New Century Mortgage Securities, MESA Trust 2001-3	MESA 2001-3	5/06	60	NA	1			Fail	
New South HEL Trust									
New South Home Equity Trust 1999-2	NSHET 1999-2	5/06	79	12/02	1	Pass			
New South Home Equity Trust 2001-1	NSHET 2001-1	5/06	63	3/04	2			Pass	
Newcastle Mortgage Securities Trust									
Newcastle Mortgage Securities Trust 2006-1	NCMT 2006-1	5/06	3	4/09	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Nomura Asset Acceptance Corp. Alternative Loan Trust									
Nomura Asset Acceptance Corp. 2005-S2	NAA 2005-S2	5/06	12	7/08	2	Pass		Pass	
Nomura Asset Acceptance Corp. 2005-S3	NAA 2005-S3	5/06	9	10/08	2	Pass		Pass	
Nomura Asset Acceptance Corp. 2005-S4	NAA 2005-S4	5/06	6	1/09	2	Pass		Pass	
Nomura Asset Acceptance Corp. 2006-S1	NAA 2006-S1	5/06	4	3/09	2	Pass		Pass	
Nomura HEL Trust									
Nomura HEL Trust 2005-FM1	NHELI 2005-FM1	5/06	10	9/08	2	Pass		Pass	
Nomura HEL Trust 2005-HE1	NHELI 2005-HE1	5/06	8	11/08	2	Pass		Pass	
Nomura HEL Trust 2006-FM1	NHELI 2006-FM1	5/06	5	2/09	2	Pass		Pass	
Nomura HEL Trust 2006-HE1	NHELI 2006-HE1	5/06	4	3/09	2	Pass		Pass	
Nomura HEL Trust 2006-HE2	NHELI 2006-HE2	4/06	2	5/09	2	Pass		Pass	
Norwest Asset Acceptance Corp.									
No deals with triggers.									
Novastar Financial HEL Asset-Backed Bonds									
Novastar Mortgage Funding Trust 2000-1	NHEL 2000-1	5/06	75	NA	1	Fail			
Novastar Mortgage Funding Trust 2000-2	NHEL 2000-2	5/06	69	NA	1	Fail			
Novastar Mortgage Funding Trust 2001-1	NHEL 2001-1	5/06	62	NA	1	Fail			
Novastar Mortgage Funding Trust 2001-2	NHEL 2001-2	5/06	57	NA	1	Fail			
Novastar Mortgage Funding Trust 2002-1	NHEL 2002-1	5/06	51	4/05	1	Pass			
Novastar Mortgage Funding Trust 2002-2	NHEL 2002-2	5/06	48	7/05	2	Pass		Pass	
Novastar Mortgage Funding Trust 2002-3	NHEL 2002-3	5/06	45	10/05	2	Pass		Pass	
Novastar Mortgage Funding Trust 2003-1	NHEL 2003-1	5/06	40	3/06	2	Pass		Pass	
Novastar Mortgage Funding Trust 2003-2	NHEL 2003-2	5/06	36	7/06	2	Pass		Pass	
Novastar Mortgage Funding Trust 2003-3	NHEL 2003-3	5/06	33	10/06	2	Pass		Pass	
Novastar Mortgage Funding Trust 2003-4	NHEL 2003-4	5/06	31	12/06	2	Pass		Pass	
Novastar Mortgage Funding Trust 2004-1	NHEL 2004-1	5/06	27	4/07	2	Pass		Pass	
Novastar Mortgage Funding Trust 2004-2	NHEL 2004-2	5/06	24	7/07	2	Pass		Pass	
Novastar Mortgage Funding Trust 2004-3	NHEL 2004-3	5/06	21	10/07	2	Pass		Pass	
Novastar Mortgage Funding Trust 2004-4	NHEL 2004-4	5/06	19	12/07	3	Pass		Pass	
Novastar Mortgage Funding Trust 2005-1	NHEL 2005-1	5/06	16	3/08	3	Pass		Pass	
Novastar HEL Asset-Backed Certificates 2005-2	NHEL 2005-2	5/06	13	6/08	3	Pass		Pass	
NovaStar HEL Asset Backed Certificates 2005-3	NHEL 2005-3	5/06	9	10/08	2	Pass		Pass	
NovaStar HEL Asset Backed Certificates 2005-4	NHEL 2005-4	5/06	6	1/09	2	Pass		Pass	
NovaStar Mortgage Funding Trust 2006-1		4/06	2	5/09	2	Pass		Pass	
Novus HELOC Trust									
Novus HELOC Trust 1999-1	NHEL 1999-1	5/06	85	NA	4	Fail		Pass	Pass
Ocwen Mortgage Loan Asset-Backed Certificates									
Ocwen Mortgage 1998-OFS3	OCWEN 1998-OFS3	5/06	93	10/01	3	Pass		Fail	
Option One Mortgage Acceptance Corp. MESA Trust									
Mesa Trust Asset-Backed Certificates 2001-2	MESA 2001-2	5/06	65	NA	1			Fail	
Mesa Trust Asset-Backed Certificates 2001-5	MESA 2001-5	5/06	55	12/04	1		Fail		
Option One Mortgage Loan									
Option One Mortgage Loan Trust 1999-A		5/06	89	2/02	12	Fail	Fail	Fail	
Option One Mortgage Loan Trust 1999-B		5/06	86	5/02	2	Fail		Fail	
Option One Mortgage Loan Trust 1999-2	OOMLT 1999-2	5/06	86	11/01	3				Fail
Option One Mortgage Loan Trust 1999-C		5/06	80	5/02	4	Fail		Fail	
Option One Mortgage Loan Trust 2000-1	OOMLT 2000-1	5/06	77	2/03	1	Fail			
Option One Mortgage Loan Trust 2000-A		5/06	77	2/03	2	Fail	Fail		
Option One Mortgage Loan Trust 2000-B		5/06	74	11/02	2	Fail		Fail	
Option One Mortgage Loan Trust 2000-C		5/06	71	2/03	2	Fail		Fail	
Option One Mortgage Loan Trust 2000-5	OOMLT 2000-5	5/06	68	5/03	2		Pass	Pass	
Option One Mortgage Loan Trust 2000-D		5/06	68	5/03	4	Fail		Fail	
Option One Mortgage Loan Trust 2001-A	OOMLT 2001-A	5/06	65	8/03	4	Fail		Pass	
Option One Mortgage Loan Trust 2001-B		5/06	62	11/03	2	Fail		Pass	
Option One Mortgage Loan Trust 2001-C	OOMLT 2001-C	5/06	59	2/04	2	Fail		Pass	
Option One Mortgage Loan Trust 2001-4	OOMLT 2001-4	5/06	56	11/04	1	Fail			
Option One Mortgage Loan Trust 2002-1	OOMLT 2002-1	5/06	53	2/05	1	Fail			
Option One Mortgage Loan Trust 2002-2	OOMLT 2002-2	5/06	51	4/05	2	Pass		Pass	
Option One Mortgage Loan Trust 2002-3	OOMLT 2002-3	4/06	50	NA	2	Fail		Pass	
Option One Mortgage Loan Trust 2002-4	OOMLT 2002-4	5/06	48	7/05	2	Pass		Pass	
Option One Mortgage Loan Trust 2002-5	OOMLT 2002-5	5/06	47	8/05	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Option One Mortgage Loan (continued)									
Option One Mortgage Loan Trust 2002-6	OOMLT 2002-6	5/06	44	11/05	2	Pass		Pass	
Option One Mortgage Loan Trust 2003-1	OOMLT 2003-1	5/06	41	2/06	2	Pass		Pass	
Option One Mortgage Loan Trust 2003-2	OOMLT 2003-2	5/06	39	4/06	2	Pass		Pass	
Option One Mortgage Loan Trust 2003-3	OOMLT 2003-3	5/06	38	5/06	2	Pass		Pass	
Option One Mortgage Loan Trust 2003-4	OOMLT 2003-4	5/06	36	7/06	2	Pass		Pass	
Option One Mortgage Loan Trust 2003-5	OOMLT 2003-5	5/06	35	8/06	2	Pass		Pass	
Option One Mortgage Loan Trust 2003-6	OOMLT 2003-6	5/06	32	11/06	2	Pass		Pass	
Option One Mortgage Loan Trust 2004-1	OOMLT 2004-1	5/06	29	2/07	2	Pass		Pass	
Option One Mortgage Loan Trust 2004-2	OOMLT 2004-2	5/06	26	5/07	2	Pass		Pass	
Option One Mortgage Loan Trust 2004-3	OOMLT 2004-3	5/06	20	11/07	2	Pass		Pass	
Option One Mortgage Loan Trust 2005-1	OOMLT 2005-1	5/06	17	2/08	3	Pass		Pass	Pass
Option One Mortgage Loan Trust 2005-2	OOMLT 2005-2	5/06	13	6/08	3	Pass		Pass	
Option One Mortgage Loan Trust 2005-3	OOMLT 2005-3	5/06	11	8/08	3	Pass		Pass	
Option One Mortgage Loan Trust 2005-4	OOMLT 2005-4	5/06	8	11/08	2	Pass		Pass	
Option One Mortgage Loan Trust 2005-5	OOMLT 2005-5	5/06	7	12/08	2	Pass		Pass	
Option One Mortgage Loan Trust 2006-1	OOMLT 2006-1	5/06	5	2/09	2	Pass		Pass	
Option One Woodbridge Loan Trust									
Option One Woodbridge Loan Trust 2002-1	OOWLT 2002-1	5/06	50	5/05	2	Pass		Pass	
Option One Woodbridge Loan Trust 2002-2	OOWLT 2002-2	5/06	46	9/05	2	Pass		Fail	
Option One Woodbridge Loan Trust 2003-1	OOWLT 2003-1	5/06	40	3/06	2	Fail		Pass	
Option One Woodbridge Loan Trust 2003-2	OOWLT 2003-2	5/06	35	8/06	2	Pass		Pass	
Option One Woodbridge Loan Trust 2004-1	OOWLT 2004-1	5/06	28	3/07	2	Fail		Pass	
Option One/CTS ARM Trust									
No deals with triggers.									
OWNIT Mortgage Loan Trust									
OWNIT Mortgage Loan Trust 2004-1	OWNIT 2004-1	5/06	20	11/07	2	Pass		Pass	
OWNIT Mortgage Loan Trust 2005-1	OWNIT 2005-1	5/06	17	2/08	2	Pass		Pass	
OWNIT Mortgage Loan Trust 2005-2	OWNIT 2005-2	5/06	15	4/08	4	Pass		Pass	
OWNIT Mortgage Loan Trust 2005-3	OWNIT 2005-3	5/06	12	7/08	3	Pass		Pass	
OWNIT Mortgage Loan Trust 2005-4	OWNIT 2005-4	5/06	8	11/08	2	Pass		Pass	
OWNIT Mortgage Loan Trust 2005-5	OWNIT 2005-5	5/06	6	1/09	2	Pass		Pass	
OWNIT Mortgage Loan Trust 2006-1	OWNIT 2006-1	1/06	5	2/09	2	Pass		Pass	
OWNIT Mortgage Loan Trust 2006-2	OWNIT 2006-2	5/06	4	3/09	2	Pass		Pass	
OWNIT Mortgage Loan Trust 2006-3	OWNIT 2006-3	5/06	3	4/09	2	Pass		Pass	
PaineWebber Mortgage Acceptance Corp. IV									
PaineWebber Mortgage Acceptance Corp. IV 2000-HE-1	PMAC 2000-HE1	5/06	73	6/03	1	Fail			
PAMEX Mortgage Trust									
No deals with triggers.									
Park Place Securities, Inc.									
Park Place Securities 2004-WCW1	PPSI 2004-WCW1	5/06	22	9/07	2	Pass		Pass	
Park Place Securities 2004-WHQ1	PPSI 2004-WHQ1	5/06	21	10/07	2	Pass		Pass	
Park Place Securities 2004-MCW1	PPSI 2004-MCW1	5/06	21	10/07	2	Pass		Pass	
Park Place Securities 2004-WCW2	PPSI 2004-WCW2	5/06	21	10/07	2	Pass		Pass	
Park Place Securities 2004-MHQ1	PPSI 2004-MHQ1	5/06	20	11/07	2	Pass		Pass	
Park Place Securities 2004-WHQ2	PPSI 2004-WHQ2	5/06	19	12/07	3	Pass		Pass	
Park Place Securities 2004-WWF1	PPSI 2004-WWF1	5/06	19	12/07	3	Pass		Pass	
Park Place Securities 2005-WCH1	PPSI 2005-WCH1	5/06	17	2/08	3	Pass		Pass	
Park Place Securities 2005-WHQ1	PPSI 2005-WHQ1	5/06	16	3/08	3	Pass		Pass	
Park Place Securities 2005-WLL1	PPSI 2005-WLL1	4/06	15	4/08	3	Pass		Pass	
Park Place Securities 2005-WHQ2	PPSI 2005-WHQ2	5/06	14	5/08	3	Pass		Pass	
Park Place Securities 2005-WCW1	PPSI 2005-WCW1	5/06	13	6/08	3	Pass		Pass	
Park Place Securities 2005-WHQ3	PPSI 2005-WHQ3	5/06	13	6/08	3	Pass		Pass	
Park Place Securities 2005-WCW2	PPSI 2005-WCW2	5/06	12	7/08	2	Fail		Pass	
Park Place Securities 2005-WCW3	PPSI 2005-WCW3	5/06	11	8/08	3	Pass		Pass	
Park Place Securities 2005-WHQ4	PPSI 2005-WHQ4	5/06	10	9/08	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Peoples Choice Home Loan Securities Trust									
Peoples Choice Home Loan Securities Trust 2004-1	PCHLT 2004-1	5/06	26	5/07	2	Pass		Pass	
Peoples Choice Home Loan Securities Trust 2004-2	PCHLT 2004-2	5/06	22	9/07	2	Pass		Pass	
Peoples Choice Home Loan Securities Trust 2005-1	PCHLT 2005-1	5/06	17	2/08	3	Pass		Pass	
Peoples Choice Home Loan Securities Trust 2005-2	PCHLT 2005-2	5/06	14	5/08	3	Pass		Pass	
Peoples Choice Home Loan Securities Trust 2005-3	PCHLT 2005-3	5/06	12	7/08	3	Pass		Pass	
Peoples Choice Home Loan Securities Trust 2005-4	PCHLT 2005-4	4/06	8	11/08	2	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust									
Popular ABS Mortgage Pass-Through Trust 2004-4	POPLR 2004-4	5/06	21	10/07	2	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2004-5	POPLR 2004-5	5/06	19	12/07	2	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2005-1	POPLR 2005-1	5/06	17	2/08	3	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2005-2	POPLR 2005-2	5/06	15	4/08	3	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2005-A	POPLR 2005-A	5/06	13	6/08	2	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2005-3	POPLR 2005-3	5/06	12	7/08	3	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2005-B	POPLR 2005-B	5/06	11	8/08	2	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2005-4	POPLR 2005-4	4/06	10	9/08	2	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2005-C	POPLR 2005-C	5/06	9	10/08	2	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2005-5	POPLR 2005-5	5/06	8	11/08	4	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2005-D	POPLR 2005-D	5/06	7	12/08	2	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2005-6	POPLR 2005-6	5/06	6	1/09	2	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2006-A	POPLR 2006-A	5/06	5	2/09	2	Pass		Pass	
Popular ABS Mortgage Pass-Through Trust 2006-B	POPLR 2006-B	5/06	3	4/09	2	Pass		Pass	
PPT Asset-Backed Certificates									
PPT Asset-Backed Certificates 2004-1	PPT 2004-1	5/06	21	10/07	2	Pass		Pass	
PPT Home Loan Trust									
PPT Home Loan Trust Series 2001-HLV1	PPT 2001-HLV1	5/06	63	4/04	1			Pass	
PPT Home Loan Trust Series 2002-1	PPT 2002-1	5/06	44	11/05	2	Pass		Pass	
Preferred Credit Asset-Backed Certificates									
No deals with triggers.									
Provident Bank HEL Trust									
Provident Bank HEL Trust 1998-2	PBHET 1998-2	5/06	96	NA	4	Fail		Fail	
Provident Bank HEL Trust 1998-3	PBHET 1998-3	5/06	93	NA	4	Fail		Fail	
Provident Bank HEL Trust 1998-4	PBHET 1998-4	5/06	90	NA	4	Fail		Fail	
Provident Bank HEL Trust 1999-2	PBHET 1999-2	5/06	84	NA	4	Fail		Fail	
Provident Bank HEL Trust 1999-3	PBHET 1999-3	5/06	81	NA	4	Fail		Fail	
Provident Bank HEL Trust 2000-1	PBHET 2000-1	5/06	75	NA	4	Fail		Fail	
Provident Bank HEL Trust 2000-2	PBHET 2000-2	5/06	72	NA	4	Fail		Fail	
PSB Financial Corp.									
No deals with triggers.									
Quest Trust									
Quest Trust 2002-X1	QUEST 2002-X1	5/06	49	6/05	2	Pass		Fail	
Quest Trust 2003-X1	QUEST 2003-X1	5/06	41	2/06	2	Pass		Pass	
Quest Trust 2003-X2	QUEST 2003-X2	5/06	36	7/06	2	Pass		Fail	
Quest Trust 2003-x3	QUEST 2003-X3	5/06	33	10/06	2	Fail		Fail	
Quest Trust 2003-X4	QUEST 2003-X4A	5/06	31	12/06	2	Fail		Pass	
Quest Trust 2004-X1	QUEST 2004-X1	5/06	27	4/07	2	Fail		Pass	
Quest Trust 2004-X2	QUEST 2004-X2	5/06	24	7/07	2	Fail		Pass	
Quest Trust 2004-X3	QUEST 2004-X3	5/06	21	10/07	2	Fail		Pass	
Quest Trust 2005-X1	QUEST 2005-X1	5/06	15	4/08	2	Fail		Pass	
Quest Trust 2005-X2	QUEST 2005-X2	5/06	9	10/08	2	Fail		Pass	
Quest Trust 2006-X1	QUEST 2006-X1	5/06	4	3/09	2	Fail		Pass	
Remodelers Home Improvement Loan Asset-Backed Certificates									
No deals with triggers.									
Renaissance HEL Trust									
Renaissance HEL Trust 2002-1	RAMC 2002-1	5/06	51	4/05	2	Fail		Pass	
Renaissance HEL Trust 2002-2	RAMC 2002-2	5/06	48	7/05	2	Pass		Pass	
Renaissance HEL Trust 2002-3	RAMC 2002-3	5/06	45	10/05	2	Fail		Pass	
Renaissance HEL Trust 2002-4	RAMC 2002-4	5/06	42	1/06	2	Pass		Pass	
Renaissance HEL Trust 2003-1	RAMC 2003-1	5/06	39	4/06	2	Pass		Pass	
Renaissance HEL Trust 2003-2	RAMC 2003-2	5/06	36	7/06	2	Pass		Pass	
Renaissance HEL Trust 2003-3	RAMC 2003-3	5/06	33	10/06	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Renaissance HEL Trust (continued)									
Renaissance HEL Trust 2003-4	RAMC 2003-4	5/06	30	1/07	2	Pass		Pass	
Renaissance HEL Trust 2004-1	RAMC 2004-1	5/06	27	4/07	2	Pass		Pass	
Renaissance HEL Trust 2004-2	RAMC 2004-2	5/06	24	7/07	2	Pass		Pass	
Renaissance HEL Trust 2004-3	RAMC 2004-3	5/06	21	10/07	2	Pass		Pass	
Renaissance HEL Trust 2004-4	RAMC 2004-4	5/06	18	1/08	4	Fail		Pass	
Renaissance HEL Trust 2005-1	RAMC 2005-1	5/06	15	4/08	2	Pass		Pass	
Renaissance HEL Trust 2005-2	RAMC 2005-2	5/06	12	7/08	2	Pass		Pass	
Renaissance HEL Trust 2005-3	RAMC 2005-3	5/06	9	10/08	2	Pass		Pass	
Renaissance HEL Trust 2005-4	RAMC 2005-4	5/06	6	1/09	2	Pass		Pass	
Renaissance HEL Trust 2006-1	RAMC 2006-1	5/06	3	4/09	2	Pass		Pass	
Republic Bank Home Loan Owner Trust									
Republic Bank Home Loan Owner Trust 1998-1	REPB 1998-1	5/06	96	6/01	3	Fail	Fail	Fail	
Residential Asset Funding Corp.									
Residential Asset Funding Corp. 2001-1	RAFCO 2001-1	5/06	54	1/05	2	Pass		Fail	
Residential Asset Mortgage Products									
Residential Asset Mortgage Products 2000-HL1	RAMP 2000-HL1	5/06	70	NA	2		Pass	Pass	
Residential Asset Mortgage Products 2001-RS2	RAMP 2001-RS2	5/06	60	7/04	2	Pass			
Residential Asset Mortgage Products 2002-RS1	RAMP 2002-RS1	4/06	53	2/05	2	Fail			
Residential Asset Mortgage Products 2002-RZ1	RAMP 2002-RZ1	4/06	52	3/05	2	Fail		Pass	
Residential Asset Mortgage Products 2002-RS2	RAMP 2002-RS2	5/06	51	4/05	2	Fail			
Residential Asset Mortgage Products 2002-RZ2	RAMP 2002-RZ2	5/06	49	6/05	2	Fail		Pass	
Residential Asset Mortgage Products 2002-RS3	RAMP 2002-RS3	5/06	48	7/05	2	Pass			
Residential Asset Mortgage Products 2002-RZ3	RAMP 2002-RZ3	5/06	46	9/05	2	Fail		Pass	
Residential Asset Mortgage Products 2002-RS4	RAMP 2002-RS4	3/06	46	3/05	1	Fail			
Residential Asset Mortgage Products 2002-RS5	RAMP 2002-RS5	4/06	45	4/05	1	Fail			
Residential Asset Mortgage Products 2002-RZ4	RAMP 2002-RZ4	5/06	44	5/05	2	Fail		Pass	
Residential Asset Mortgage Products 2002-RS6	RAMP 2002-RS6	5/06	43	6/05	1	Fail			
Residential Asset Mortgage Products 2002-RS7	RAMP 2002-RS7	4/06	42	7/05	1	Fail			
Residential Asset Mortgage Products 2003-RZ1	RAMP 2003-RZ1	2/06	41	8/05	2	Fail		Pass	
Residential Asset Mortgage Products 2003-RS1	RAMP 2003-RS1	5/06	40	9/05	2	Fail			
Residential Asset Mortgage Products 2003-RZ2	RAMP 2003-RZ2	5/06	39	4/06	2	Pass		Pass	
Residential Asset Mortgage Products 2003-RS2	RAMP 2003-RS2	5/06	39	10/05	2	Pass			
Residential Asset Mortgage Products 2003-RS3	RAMP 2003-RS3	5/06	38	11/05	2	Pass			
Residential Asset Mortgage Products 2003-RS4	RAMP 2003-RS4	5/06	37	12/05	2	Pass			
Residential Asset Mortgage Products 2003-RS5	RAMP 2003-RS5	5/06	36	1/06	2	Pass			
Residential Asset Mortgage Products 2003-RZ3	RAMP 2003-RZ3	5/06	36	7/06	2	Pass		Pass	
Residential Asset Mortgage Products 2003-RS7	RAMP 2003-RS7	4/06	34	9/06	4	Pass		Pass	
Residential Asset Mortgage Products 2003-RS8	RAMP 2003-RS8	4/06	33	10/06	4	Pass		Pass	
Residential Asset Mortgage Products 2003-RZ4	RAMP 2003-RZ4	5/06	33	10/06	2	Pass		Pass	
Residential Asset Mortgage Products 2003-RS9	RAMP 2003-RS9	4/06	32	11/06	4	Pass		Pass	
Residential Asset Mortgage Products 2003-RS10	RAMP 2003-RS10	4/06	31	12/06	4	Pass		Pass	
Residential Asset Mortgage Products 2003-RS11	RAMP 2003-RS11	5/06	30	1/07	4	Pass		Pass	
Residential Asset Mortgage Products 2004-RS1	RAMP 2004-RS1	5/06	29	2/07	4	Pass		Pass	
Residential Asset Mortgage Products 2004-RS2	RAMP 2004-RS2	5/06	28	3/07	4	Pass		Pass	
Residential Asset Mortgage Products 2004-RS3	RAMP 2004-RS3	5/06	27	4/07	2	Pass		Pass	
Residential Asset Mortgage Products 2004-RZ1	RAMP 2004-RZ1	5/06	27	4/07	2	Pass		Pass	
Residential Asset Mortgage Products 2004-RS4	RAMP 2004-RS4	4/06	26	5/07	4	Pass		Pass	
Residential Asset Mortgage Products 2004-RS5	RAMP 2004-RS5	5/06	25	6/07	3	Pass		Pass	
Residential Asset Mortgage Products 2004-SP1	RAAC 2004-SP1	5/06	24	7/07	2	Pass		Pass	
Residential Asset Mortgage Products 2004-RZ2	RAMP 2004-RZ2	5/06	24	1/07	4	Pass		Fail	
Residential Asset Mortgage Products 2004-RS6	RAMP 2004-RS6	5/06	24	7/07	4	Pass		Pass	
Residential Asset Mortgage Products 2004-RS7	RAMP 2004-RS7	5/06	23	2/07	8	Pass	Pass		
Residential Asset Mortgage Products 2004-RS8	RAMP 2004-RS8	5/06	22	9/07	4	Pass		Pass	
Residential Asset Mortgage Products 2004-RS9	RAMP 2004-RS9	5/06	21	10/07	3	Pass		Pass	
Residential Asset Mortgage Products 2004-RZ3	RAMP 2004-RZ3	5/06	21	10/07	4	Pass		Pass	
Residential Asset Mortgage Products 2004-RS10	RAMP 2004-RS10	5/06	20	11/07	4	Pass		Pass	
Residential Asset Mortgage Products 2004-RS11	RAMP 2004-RS11	5/06	19	12/07	2	Pass		Pass	
Residential Asset Mortgage Products 2004-RS12	RAMP 2004-RS12	5/06	18	1/08	4	Pass		Pass	
Residential Asset Mortgage Products 2005-RS1	RAMP 2005-RS1	4/06	17	2/08	4	Pass		Pass	
Residential Asset Mortgage Products 2004-RZ4	RAMP 2004-RZ4	5/06	17	2/08	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Residential Asset Mortgage Products (continued)									
Residential Asset Mortgage Products 2005-RS2	RAMP 2005-RS2	4/06	16	3/08	3	Pass		Pass	
Residential Asset Mortgage Products 2005-RS3	RAMP 2005-RS3	5/06	15	4/08	3	Pass		Pass	
Residential Asset Mortgage Products 2005-RZ1	RAMP 2005-RZ1	5/06	15	4/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-RS4	RAMP 2005-RS4	5/06	14	5/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-RS5	RAMP 2005-RS5	5/06	13	6/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-EFC1	RAMP 2005-EFC1	5/06	13	6/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-RS6	RAMP 2005-RS6	5/06	12	7/08	3	Pass		Pass	
Residential Asset Mortgage Products 2005-RZ2	RAMP 2005-RZ2	5/06	11	8/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-EFC2	RAMP 2005-EFC2	4/06	11	8/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-RS7	RAMP 2005-RS7	4/06	11	8/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-EFC3	RAMP 2005-EFC3	4/06	10	9/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-EFC4	RAMP 2005-EFC4	5/06	9	10/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-RS8	RAMP 2005-RS8	5/06	9	10/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-RZ3	RAMP 2005-RZ3	5/06	9	10/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-EFC5	RAMP 2005-EFC5	5/06	8	11/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-EFC6	RAMP 2005-EFC6	4/06	7	12/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-RS9	RAMP 2005-RS9	5/06	7	6/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-RZ4	RAMP 2005-RZ4	5/06	7	12/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-EFC7	RAMP 2005-EFC7	5/06	6	7/08	2	Pass		Pass	
Residential Asset Mortgage Products 2005-NC1	RAMP 2005-NC1	5/06	6	7/08	2	Pass		Pass	
Residential Asset Mortgage Products 2006-NC1	RAMP 2006-NC1	5/06	5	2/09	2	Pass		Pass	
Residential Asset Mortgage Products 2006-RS1	RAMP 2006-RS1	5/06	5	2/09	2	Pass		Pass	
Residential Asset Mortgage Products 2006-EFC1	RAMP 2006-EFC1	5/06	5	2/09	2	Pass		Pass	
Residential Asset Mortgage Products 2006-RZ1	RAMP 2006-RZ1	5/06	4	3/09	2	Pass		Pass	
Residential Asset Mortgage Products 2006-NC2	RAMP 2006-NC2	5/06	4	3/09	2	Pass		Pass	
Residential Asset Mortgage Products 2006-RS2	RAMP 2006-RS2	5/06	4	3/09	2	Pass		Pass	
Residential Asset Mortgage Products 2006-NC3	RAMP 2006-NC3	5/06	3	4/09	2	Pass		Pass	
RAAC Series 2006-SP2	RAAC 2006-SP2	5/06	2	5/09	2	Pass		Pass	
Residential Asset Mortgage Products 2006-RZ2	RAMP 2006-RZ2	4/06	2	5/09	2	Pass		Pass	
Residential Asset Mortgage Products 2006-RS3	RAMP 2006-RS3	5/06	2	5/09	2	Pass		Pass	
RAAC Series 2006-RP2		5/06	2	5/09	3	Fail		Pass	
Residential Asset Securities Corp.									
Residential Funding Home Equity Mortgage 2000-KS3	RASC 2000-KS3	5/06	72	7/02	4			Fail	
Residential Asset Securities Corp. 2000-KS4	RASC 2000-KS4	5/06	69	10/02	8	Fail		Fail	
Residential Asset Securities Corp. 2000-KS5	RASC 2000-KS5	5/06	66	1/03	8	Fail		Fail	
Residential Asset Securities Corp. 2001-KS1	RASC 2001-KS1	5/06	63	4/03	8	Fail		Fail	
Residential Asset Securities Corp. 2001-KS2	RASC 2001-KS2	4/06	60	7/04	2	Fail			
Residential Asset Securities Corp. 2001-KS3	RASC 2001-KS3	5/06	57	10/04	2	Fail			
Residential Asset Securities Corp. 2001-KS4	RASC 2001-KS4	5/06	54	1/04	4	Fail		Fail	
Residential Asset Securities HEL 2002-KS1	RASC 2002-KS1	5/06	53	2/04	10	Fail	Fail	Fail	
Residential Asset Securities Corp. 2002-KS2	RASC 2002-KS2	5/06	51	4/05	4	Fail		Pass	
Residential Asset Securities Corp. 2002-KS4	RASC 2002-KS4	5/06	48	7/05	5	Pass	Pass	Pass	
Residential Asset Securities Corp. 2002-KS8	RASC 2002-KS8	5/06	42	7/05	5	Fail		Fail	Pass
Residential Asset Securities Corp. 2003-KS1	RASC 2003-KS1	4/06	41	2/06	2	Pass		Pass	
Residential Asset Securities Corp. 2003-KS2	RASC 2003-KS2	5/06	39	4/06	4	Pass		Fail	
Residential Asset Securities Corp. 2003-KS3	RASC 2003-KS3	5/06	38	5/06	2	Pass		Pass	
Residential Asset Securities HEL 2003-KS4	RASC 2003-KS4	5/06	37	6/06	2	Pass		Fail	
Residential Asset Securities HEL 2003-KS5	RASC 2003-KS5	5/06	36	1/06	5	Pass	Pass	Pass	
Residential Asset Securities HEL 2003-KS6	RASC 2003-KS6	5/06	35	8/06	2	Pass		Pass	
Residential Asset Securities Corp. 2003-KS7	RASC 2003-KS7	5/06	34	9/06	4	Pass		Pass	
Residential Asset Securities Corp. 2003-KS8	RASC 2003-KS8	5/06	33	10/06	4	Pass		Pass	
Residential Asset Securities Corp. 2003-KS9	RASC 2003-KS9	5/06	32	5/06	10	Fail	Pass	Pass	
Residential Asset Securities Corp. 2003-KS10	RASC 2003-KS10	5/06	31	12/06	4	Pass		Pass	
Residential Asset Securities Corp. 2003-KS11	RASC 2003-KS11	5/06	30	1/07	4	Pass		Pass	
Residential Asset Securities Corp. 2004-KS1	RASC 2004-KS1	5/06	29	2/07	4	Pass		Pass	
Residential Asset Securities Corp. 2004-KS2	RASC 2004-KS2	4/06	28	3/07	4	Pass		Pass	
Residential Asset Securities Corp. 2004-RP1	RFSC 2004-RP1A	5/06	27	4/07	2			Pass	Fail
Residential Asset Securities Corp. 2004-KS3	RASC 2004-KS3	5/06	27	4/07	4	Pass		Pass	
Residential Asset Securities Corp. 2004-KS4	RASC 2004-KS4	4/06	26	11/06	10	Pass	Pass	Pass	
Residential Asset Securities Corp. 2004-KS5	RASC 2004-KS5	5/06	25	6/07	4	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Residential Asset Securities Corp. (continued)									
Residential Asset Securities Corp. 2004-KS6	RASC 2004-KS6	3/06	24	7/07	4	Pass		Pass	
Residential Asset Securities Corp. 2004-KS7	RASC 2004-KS7	5/06	23	2/07	2	Pass		Pass	
Residential Asset Securities Corp. 2004-KS8	RASC 2004-KS8	5/06	22	9/07	4	Pass		Pass	
Residential Asset Securities Corp. 2004-KS9	RASC 2004-KS9	5/06	21	4/07	2	Pass		Pass	
Residential Asset Securities Corp. 2004-KS10	RASC 2004-KS10	5/06	20	11/07	3	Pass		Pass	
Residential Asset Securities Corp. 2004-KS11	RASC 2004-KS11	5/06	19	12/07	3	Pass		Pass	
Residential Asset Securities Corp. 2004-KS12	RASC 2004-KS12	5/06	18	1/08	2	Pass		Pass	
RAAC 2005-RP1	RAAC 2005-RP1	5/06	17	2/08	2	Fail		Pass	
Residential Asset Securities Corp. 2005-KS1	RASC 2005-KS1	5/06	17	2/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-KS2	RASC 2005-KS2	5/06	16	3/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-EMX1	RASC 2005-EMX1	4/06	16	3/08	3	Pass		Pass	
Residential Asset Securities Corp. 2005-KS3	RASC 2005-KS3	5/06	15	4/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-KS4	RASC 2005-KS4	5/06	14	5/08	3	Pass		Pass	
Residential Asset Securities Corp. 2005-KS5	RASC 2005-KS5	5/06	13	6/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-KS6	RASC 2005-KS6	5/06	12	7/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-EMX2	RASC 2005-EMX2	5/06	12	7/08	2	Pass		Pass	
RAAC 2005-RP2	RAAC 2005-RP2	5/06	11	8/08	2	Fail		Pass	
Residential Asset Securities Corp. 2005-KS7	RASC 2005-KS7	5/06	11	8/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-KS8	RASC 2005-KS8	5/06	10	9/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-AHL1	RASC 2005-AHL1	5/06	9	10/08	2	Pass		Pass	
RAAC Series 2005-SP2 Trust	RAAC 2005-SP2	5/06	9	10/08	7	Pass		Pass	
Residential Asset Securities Corp. 2005-EMX3	RASC 2005-EMX3	4/06	9	10/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-KS9	RASC 2005-KS9	5/06	9	10/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-KS10	RASC 2005-KS10	2/06	8	11/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-AHL2	RASC 2005-AHL2	5/06	8	11/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-AHL3	RASC 2005-AHL3	5/06	7	12/08	2	Pass		Pass	
RAAC Series 2005-RP3 Trust	RAAC 2005-RP3	5/06	7	12/08	2	Fail		Pass	
Residential Asset Securities Corp. 2005-KS11	RASC 2005-KS11	5/06	7	12/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-EMX4	RASC 2005-EMX4	5/06	7	12/08	2	Pass		Pass	
Residential Asset Securities Corp. 2005-KS12	RASC 2005-KS12	5/06	6	1/09	2	Pass		Pass	
Residential Asset Securities Corp. 2005-EMX5	RASC 2005-EMX5	5/06	6	7/08	3	Pass		Pass	Pass
RAAC Series 2005-SP3 Trust	RAAC 2005-SP3	5/06	6	1/09	2	Pass		Pass	
Residential Asset Securities Corp. 2006-KS1	RASC 2006-KS1	5/06	5	2/09	2	Pass		Pass	
Residential Asset Securities Corp. 2006-EMX1	RASC 2006-EMX1	5/06	5	2/09	2	Pass		Pass	
Residential Asset Securities Corp. 2006-KS2	RASC 2006-KS2	5/06	4	3/09	2	Pass		Pass	
RAAC Series 2006-SP1 Trust	RAAC 2006-SP1	5/06	4	3/09	2	Pass		Pass	
RAAC Series 2006-RP1 Trust	RAAC 2006-RP1	5/06	4	3/09	3	Fail		Pass	
Residential Asset Securities Corp. 2006-EMX2	RASC 2006-EMX2	3/06	4	3/09	2	Pass		Pass	
Residential Asset Securities Corp. 2006-KS3	RASC 2006-KS3	5/06	3	4/09	2	Pass		Pass	
Residential Asset Securities Corp. 2006-EMX3	RASC 2006-EMX3	4/06	2	5/09	2	Pass		Pass	
Residential Asset Securities Corp. 2006-EMX4	RASC 2006-EMX4	5/06	1	6/09	2	Pass		Pass	
Residential Asset Securities Corp. 2006-KS4	RASC 2006-KS4	5/06	1	6/09	2	Pass		Pass	
Residential Funding Corp.									
RFSC Series 2003-RP1 Trust	RFSC 2003-RP1	5/06	38	5/06	2	Fail		Fail	
RFSC Series 2003-RP2 Trust	RFSC 2003-RP2	5/06	34	9/06	2	Pass		Pass	
Residential Funding Mortgage Securities									
Residential Funding Mortgage Securities II 1998-HI4	RFMS2 1998-HI4	5/06	91	11/01	2		Pass	Fail	
Residential Funding Mortgage Securities II 1999-HI1	RFMS2 1999-HI1	5/06	87	3/02	2		Pass	Pass	
Residential Funding Mortgage Securities II 1999-HI4	RFMS2 1999-HI4	5/06	84	7/02	2		Pass	Pass	
Residential Funding Mortgage Securities II 1999-HI6	RFMS2 1999-HI6	5/06	81	10/02	2		Pass	Pass	
Residential Funding Mortgage Securities II 1999-HI8	RFMS2 1999-HI8	5/06	79	12/02	2		Pass	Pass	
Residential Funding Mortgage Securities II 2000-HI1	RFMS2 2000-HI1	5/06	76	3/03	2		Fail	Pass	
Residential Funding Mortgage Securities II 2000-HI2	RFMS2 2000-HI2	5/06	75	4/03	2		Fail	Pass	
Residential Funding Mortgage Securities II 2000-HI3	RFMS2 2000-HI3	5/06	72	7/03	2		Fail	Pass	
Residential Funding Mortgage Securities II 2000-HI4	RFMS2 2000-HI4	5/06	69	10/03	2		Fail	Pass	
Residential Funding Mortgage Securities II 2000-HI5	RFMS2 2000-HI5	5/06	66	1/04	2		Fail	Pass	
Residential Funding Mortgage Securities II 2001-HI1	RFMS2 2001-HI1	5/06	64	3/04	2		Fail	Pass	
Residential Funding Mortgage Securities II 2001-HI2	RFMS2 2001-HI2	5/06	63	4/04	2		Fail	Pass	
Residential Funding Mortgage Securities II 2001-HI3	RFMS2 2001-HI3	5/06	60	7/04	2		Fail	Fail	
Residential Funding Mortgage Securities II 2001-HS2	RFMS2 2001-HS2	5/06	60	1/04	1			Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Residential Funding Mortgage Securities (continued)									
Residential Funding Mortgage Securities II 2001-HI4	RFMS2 2001-HI4	4/06	57	10/04	2		Fail	Fail	
Residential Funding Mortgage Securities II 2001-HS3	RFMS2 2001-HS3	5/06	57	9/03	3	Pass		Pass	Pass
Residential Funding Mortgage Securities II 2002-HS1	RFMS2 2002-HS1	5/06	53	2/05	2	Fail		Pass	
Residential Funding Mortgage Securities II 2002-HI1	RFMS2 2002-HI1	5/06	53	2/05	2		Fail	Pass	
Residential Funding Mortgage Securities II 2002-HI2	RFMS2 2002-HI2	5/06	51	4/05	2		Fail	Pass	
Residential Funding Mortgage Securities II 2002-HS2	RFMS2 2002-HS2	5/06	48	7/05	2	Pass		Pass	
Residential Funding Mortgage Securities II 2002-HI4	RFMS2 2002-HI4	5/06	45	10/05	3	Pass		Pass	Fail
Residential Funding Mortgage Securities II 2002-HS3	RFMS2 2002-HS3	5/06	45	9/04	1				Pass
Residential Funding Mortgage Securities II 2002-HI5	RFMS2 2002-HI5	5/06	42	1/06	3	Pass		Pass	Fail
Residential Funding Mortgage Securities II 2003-HS1	RFMS2 2003-HS1	5/06	39	3/05	3				Pass
Residential Funding Mortgage Securities II 2003-HI1	RFMS2 2003-HI1	5/06	39	4/06	3	Pass		Pass	Fail
Residential Funding Mortgage Securities II 2003-HS2	RFMS2 2003-HS2	5/06	36	6/05	4	Pass		Pass	Pass
Residential Funding Mortgage Securities II 2003-HI2	RFMS2 2003-HI2	5/06	36	7/06	3	Pass		Pass	Fail
Residential Funding Mortgage Securities II 2003-HS3	RFMS2 2003-HS3	5/06	33	9/05	4			Pass	Pass
Residential Funding Mortgage Securities II 2003-HI3	RFMS2 2003-HI3	5/06	33	4/06	3	Pass		Pass	Fail
Residential Funding Mortgage Securities II 2003-HI4	RFMS2 2003-HI4	4/06	30	1/07	3	Pass		Pass	Fail
Residential Funding Mortgage Securities II 2003-HS4	RFMS2 2003-HS4	5/06	30	12/05	4		Fail	Pass	Pass
Residential Funding Mortgage Securities II 2004-HS1	RFMS2 2004-HS1	5/06	27	4/06	4		Fail	Pass	Pass
Residential Funding Mortgage Securities II 2004-HI1	RFMS2 2004-HI1	5/06	27	4/07	3	Pass		Pass	Fail
Residential Funding Mortgage Securities II 2004-HI2	RFMS2 2004-HI2	5/06	24	1/07	3			Pass	Fail
Residential Funding Mortgage Securities II 2004-HS2	RFMS2 2004-HS2	5/06	24	6/06	5	Pass	Fail	Pass	Pass
Residential Funding Mortgage Securities II 2004-HS3	RFMS2 2004-HS3	5/06	21	9/06	4		Pass	Pass	Pass
Residential Funding Mortgage Securities II 2004-HI3	RFMS2 2004-HI3	5/06	21	4/07	3			Pass	Fail
Residential Funding Mortgage Securities II 2005-HI1	RFMS2 2005-HI1	5/06	17	8/07	3		Fail	Pass	Pass
Residential Funding Mortgage Securities II 2005-HI2	RFMS2 2005-HI2	5/06	12	7/08	3	Pass	Pass	Pass	
Home Equity Loan Trust 2005-HS1	RFMS2 2005-HS1	5/06	9	4/08	5	Pass	Pass	Pass	Pass
Residential Funding Mortgage Securities II 2005-HI3	RFMS2 2005-HI3	5/06	8	11/08	2	Pass		Pass	
Home Equity Loan Trust 2005-HS2	RFMS2 2005-HS2	5/06	7	12/07	6	Pass	Pass	Pass	Pass
Home Equity Loan Trust 2005-HSA1	RFMS2 2005-HSA1	5/06	6	7/08	5	Pass	Pass	Pass	
RFMSII Series 2006-HSA1 Trust	RFMS2 2006-HSA1	5/06	5	8/08	2	Pass		Pass	
Home Equity Loan Trust 2006-HSA2	RFMS2 2006-HSA2	5/06	4	9/08	6	Pass	Pass	Pass	Pass
Home Loan Trust 2006-HI1	RFMS2 2006-HI1	3/06	3	4/09	2	Pass		Pass	
Home Loan Trust 2006-HI2	RFMS2 2006-HI2	5/06	1	12/08	3		Pass	Pass	Pass
Residential Mortgage Loan Trust									
Residential Mortgage Loan Trust 1998-1	RMLT 1998-1	5/06	92	11/01	2	Fail		Fail	
ResMAE Mortgage Loan Trust									
ResMAE Mortgage Loan Trust 2006-1	RSMLT 2006-1	5/06	3	4/09	2	Pass		Pass	
SACO I Inc. Mortgage Pass-Through Certificates									
SACO I Trust 2004-1	SACO 2004-1	5/06	24	7/07	2	Fail		Fail	
SACO I Trust 2004-2	SACO 2004-2	5/06	20	11/07	2	Pass		Fail	
SACO I Trust 2005-4	SACO 2005-4	5/06	12	7/08	2			Pass	Pass
SACO I Trust									
SACO I Trust 2005-5	SACO 2005-5	5/06	11	8/08	5	Pass		Pass	Pass
SACO I Trust 2005-6	SACO 2005-6	5/06	10	9/08	2			Pass	Pass
SACO I Trust 2005-GP1	SACO 2005-GP1	5/06	10	9/08	4	Pass		Pass	Pass
SACO I Trust 2005-WM1	SACO 2005-WM1	5/06	10	9/08	2	Pass		Pass	
SACO I Trust 2005-7	SACO 2005-7	5/06	9	10/08	3	Pass		Pass	Pass
SACO I Trust 2005-WM2	SACO 2005-WM2	5/06	9	10/08	2	Pass		Pass	
SACO I Trust 2005-8	SACO 2005-8	5/06	8	11/08	2	Pass		Pass	
SACO I Trust, 2005-WM3	SACO 2005-WM3	5/06	8	11/08	2	Pass		Pass	
SACO I Trust 2005-9	SACO 2005-9	5/06	7	12/08	2	Pass		Pass	
SACO I Trust 2005-10	SACO 2005-10	5/06	6	1/09	4	Pass		Pass	
SACO I Trust 2006-2	SACO 2006-2	5/06	5	2/09	4	Pass		Pass	
SACO I Trust 2006-3	SACO 2006-3	5/06	4	3/09	2	Pass		Pass	
SACO I Trust 2006-4	SACO 2006-4	5/06	3	4/09	2	Pass		Pass	
SACO I Trust 2006-5	SACO 2006-5	5/06	2	5/09	4	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Salomon Brothers Mortgage Securities VII (SBM 7)									
Salomon Brothers Mortgage Securities VII 1997-NC5	SBM7 1997-NC5	4/06	103	12/00	1	Pass			
Salomon Brothers Mortgage Securities VII 1998-NC1	SBM7 1998-NC1	5/06	99	4/01	1	Pass			
Salomon Brothers Mortgage Securities VII 1998-AQ1	SBM7 1998-AQ1	5/06	97	NA	2	Pass		Pass	
Salomon Brothers Mortgage Securities VII 1998-NC2	SBM7 1998-NC2	5/06	97	6/01	1	Pass			
Salomon Brothers Mortgage Securities VII 1998-NC3	SBM7 1998-NC3	5/06	95	7/01	1	Fail			
Salomon Brothers Mortgage Securities VII 1998-OPT1	SBM7 1998-OPT1	5/06	95	8/01	3	Fail		Pass	
Salomon Brothers Mortgage Securities VII 1998-OPT2	SBM7 1998-OPT2	5/06	93	10/01	3	Fail		Pass	
Salomon Brothers Mortgage Securities VII 1998-NC4	SBM7 1998-NC4	5/06	93	10/01	1	Fail			
Salomon Brothers Mortgage Securities VII 1998-NC6	SBM7 1998-NC6	5/06	93	10/01	1	Pass			
Salomon Brothers Mortgage Securities VII 1999-NC1	SBM7 1999-NC1	5/06	87	4/02	1	Fail			
Salomon Brothers Mortgage Securities VII 1999-NC2	SBM7 1999-NC2	5/06	87	4/02	1	Fail			
Salomon Brothers Mortgage Securities VII 1999-NC3	SBM7 1999-NC3	5/06	84	7/02	1	Fail			
Salomon Brothers Mortgage Securities VII 1999-NC4	SBM7 1999-NC4	5/06	82	9/02	1	Fail			
Salomon Brothers Mortgage Securities VII 1999-NC5	SBM7 1999-NC5	5/06	78	1/03	1	Fail			
Salomon Brothers Mortgage Securities VII 2001-1	SBM7 2001-1	5/06	56	11/04	2	Fail			
Salomon Brothers Mortgage Securities VII 2001-2	SBM7 2001-2	5/06	55	NA	2	Fail		Pass	
Salomon Brothers Mortgage Securities VII 2002-WMC1	SBM7 2002-WMC1	5/06	53	2/05	2	Pass		Pass	
Salomon Brothers Mortgage Securities VII 2002-CIT1	SBM7 2002-CIT1	5/06	49	6/05	1	Pass			
Salomon Brothers Mortgage Securities VII 2002-WMC2	SBM7 2002-WMC2	5/06	45	10/05	2	Pass		Pass	
Salomon Brothers Mortgage Securities VII 2003-UP1	SBM7 2003-UP1	5/06	39	4/06	2	Pass		Pass	
Salomon Brothers Mortgage Securities VII 2003-HE1	SBM7 2003-HE1	5/06	38	5/06	2	Pass		Pass	
SASCO Mortgage Loan Trust									
Structured Asset Securities 2002-HF1	SASC 2002-HF1	5/06	49	6/05	3	Pass		Pass	
Structured Asset Securities 2002-HF2	SASC 2002-HF2	5/06	44	11/05	1	Fail			
Structured Asset Securities 2002-BC1	SASC 2002-BC1	5/06	43	12/05	1	Fail			
Structured Asset Securities 2003-BC1	SASC 2003-BC1	5/06	41	2/06	2	Fail		Pass	
Structured Asset Securities 2003-BC2	SASC 2003-BC2	5/06	40	3/06	2	Pass		Pass	
Structured Asset Securities 2003-AM1	SASC 2003-AM1	5/06	38	5/06	1	Pass			
Structured Asset Securities 2003-S1	SASC 2003-S1	5/06	34	9/06	2	Fail		Pass	
Structured Asset Securities 2003-BC3	SASC 2003-BC3	5/06	33	10/06	2	Pass		Pass	
Structured Asset Securities 2003-GEL1	SASC 2003-GEL1	5/06	32	11/06	2	Fail		Pass	
Structured Asset Securities 2003-S2	SASC 2003-S2	5/06	31	12/06	2	Pass		Pass	
Structured Asset Securities 2003-39EX	SASC 2003-39EX	5/06	31	12/06	2	Fail		Pass	
Structured Asset Securities 2004-GEL1	SASC 2004-GEL1	5/06	28	3/07	2	Pass		Pass	
Structured Asset Securities 2004-S1	SASC 2004-S1	5/06	28	3/07	2	Fail		Pass	
Structured Asset Securities 2004-S2	SASC 2004-S2	5/06	25	6/07	2	Pass		Pass	
Structured Asset Securities 2004-GEL2	SASC 2004-GEL2	5/06	24	7/07	2	Fail		Pass	
Structured Asset Securities 2004-SC1	SASC 2004-SC1	5/06	22	NA	2	Fail		Pass	
Structured Asset Securities 2004-GEL3	SASC 2004-GEL3	5/06	21	10/07	2	Fail		Pass	
Structured Asset Securities 2004-S4	SASC 2004-S4	5/06	19	12/07	2	Pass		Pass	
Structured Asset Securities 2005-WF1	SASC 2005-WF1	5/06	17	2/08	2	Pass		Pass	
Structured Asset Securities 2005-NC1	SASC 2005-NC1	5/06	17	2/08	2	Pass		Pass	
Structured Asset Securities 2005-GEL1	SASC 2005-GEL1	5/06	17	2/08	2	Fail		Pass	
Structured Asset Securities 2005-S1	SASC 2005-S1	5/06	16	3/08	2	Pass		Pass	
Structured Asset Securities 2005-WMC1	SASC 2005-WMC1	5/06	16	3/08	2	Pass		Pass	
Structured Asset Securities 2005-RMS1	SASC 2005-RMS1	5/06	15	4/08	2	Pass		Pass	
Structured Asset Securities 2005-S2	SASC 2005-S2	5/06	14	5/08	2	Pass		Pass	
Structured Asset Securities 2005-GEL2	SASC 2005-GEL2	5/06	14	5/08	2	Fail		Pass	
Structured Asset Securities 2005-WF2	SASC 2005-WF2	5/06	13	6/08	2	Pass		Pass	
Structured Asset Securities 2005-NC2	SASC 2005-NC2	5/06	13	6/08	3	Pass		Pass	
Structured Asset Securities 2005-GEL3	SASC 2005-GEL3	5/06	12	7/08	2	Fail		Pass	
Structured Asset Securities 2005-S3	SASC 2005-S3	5/06	12	7/08	2	Pass		Pass	
Structured Asset Securities 2005-WF3	SASC 2005-WF3	5/06	11	8/08	2	Pass		Pass	
Structured Asset Securities 2005-S5	SASC 2005-S5	5/06	10	NA	2	Pass		Pass	
Structured Asset Securities Mortgage PTC 2005-SC1	SASC 2005-SC1	5/06	9	NA	2	Pass		Pass	
Structured Asset Securities Mortgage PTC 2005-S6	SASC 2005-S6	4/06	8	NA	2	Pass		Pass	
Structured Asset Securities 2005-OPT1	SASC 2005-OPT1	5/06	7	12/08	2	Pass		Pass	
Structured Asset Securities Mortgage PTC 2005-AR1	SASC 2005-AR1	5/06	7	12/08	3	Pass		Pass	
Structured Asset Securities 2005-S7	SASC 2005-S7	5/06	7	12/08	2	Pass		Pass	
Structured Asset Securities 2005-WF4	SASC 2005-WF4	5/06	7	12/08	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
SASCO Mortgage Loan Trust (continued)									
Structured Asset Securities 2006-GEL1	SASC 2006-GEL1	5/06	5	2/09	2	Pass		Pass	
Structured Asset Securities 2006-S1	SASC 2006-S1	5/06	4	3/09	2	Pass		Pass	
Structured Asset Securities 2006-OW1	SASC 2006-OW1	5/06	4	3/09	2	Pass		Pass	
Structured Asset Securities 2006-WF1	SASC 2006-WF1	5/06	3	4/09	2	Pass		Pass	
Structured Asset Securities 2006-BC1	SASC 2006-BC1	4/06	2	5/09	2	Pass		Pass	
Structured Asset Securities 2006-AM1	SASC 2006-AM1	5/06	2	5/09	2	Pass		Pass	
Structured Asset Securities Mortgage PTC 2006-OPT1	SASC 2006-OPT1	5/06	2	5/09	2	Pass		Pass	
Structured Asset Securities 2006-GEL2	SASC 2006-GEL2	4/06	2	5/09	2	Pass		Pass	
Saxon Asset Securities Trust									
Saxon Asset Securities Trust 1999-2	SAST 1999-2	5/06	85	6/02	6	Fail		Fail	
Saxon Asset Securities Trust 1999-3	SAST 1999-3	5/06	82	9/02	6	Fail		Fail	
Saxon Asset Securities Trust 1999-5	SAST 1999-5	5/06	79	12/02	3	Fail		Fail	
Saxon Asset Securities Trust 2000-1	SAST 2000-1	5/06	76	3/03	6	Fail		Fail	
Saxon Asset Securities Trust 2000-2	SAST 2000-2	4/06	72	7/03	6	Fail		Fail	
Saxon Asset Securities Trust 2000-3	SAST 2000-3	5/06	69	10/03	7	Fail		Fail	
Saxon Asset Securities Trust 2000-4	SAST 2000-4	5/06	66	1/04	6	Fail		Fail	
Saxon Asset Securities Trust 2001-1	SAST 2001-1	5/06	63	4/04	2	Fail			
Saxon Asset Securities Trust 2001-2	SAST 2001-2	4/06	59	8/04	1	Pass			
Saxon Asset Securities Trust 2001-3	SAST 2001-3	5/06	57	10/04	1	Pass			
Saxon Asset Securities Trust 2002-1	SAST 2002-1	5/06	51	4/05	2	Pass		Pass	
Saxon Asset Securities Trust 2002-2	SAST 2002-2	5/06	47	8/05	2	Pass		Pass	
Saxon Asset Securities Trust 2002-3	SAST 2002-3	5/06	43	12/05	2	Pass		Pass	
Saxon Asset Securities Trust 2003-1	SAST 2003-1	5/06	39	4/06	2	Pass		Pass	
Saxon Asset Securities Trust 2003-2	SAST 2003-2	5/06	37	6/06	2	Pass		Pass	
Saxon Asset Securities Trust 2003-3	SAST 2003-3	5/06	33	10/06	2	Pass		Pass	
Saxon Asset Securities Trust 2004-1	SAST 2004-1	5/06	28	3/07	2	Pass		Pass	
Saxon Asset Securities Trust 2004-2	SAST 2004-2	5/06	23	8/07	4	Pass		Pass	
Saxon Asset Securities Trust 2004-3	SAST 2004-3	5/06	20	11/07	2	Pass		Pass	
Saxon Asset Securities Trust 2005-1	SAST 2005-1	5/06	17	2/08	2	Pass		Pass	
Saxon Asset Securities Trust 2005-2	SAST 2005-2	5/06	13	6/08	3	Pass		Pass	
Saxon Asset Securities Trust 2005-3	SAST 2005-3	5/06	9	10/08	2	Pass		Pass	
Saxon Asset Securities Trust 2005-4	SAST 2005-4	5/06	6	1/09	3	Pass		Pass	
Saxon Asset Securities Trust 2006-1	SAST 2006-1	5/06	2	5/09	2	Pass		Pass	
Securitized Asset-Backed Receivables Trust									
Securitized Asset-Backed Receivables 2004-OP1	SABR 2004-OP1	5/06	27	4/07	2	Pass		Pass	
Securitized Asset-Backed Receivables 2004-NC1	SABR 2004-NC1	5/06	26	5/07	2	Pass		Pass	
Securitized Asset-Backed Receivables 2004-DO1	SABR 2004-DO1	5/06	23	8/07	2	Pass		Pass	
Securitized Asset-Backed Receivables 2004-NC2	SABR 2004-NC2	5/06	22	9/07	2	Pass		Pass	
Securitized Asset-Backed Receivables 2004-DO2	SABR 2004-DO2	5/06	21	10/07	2	Pass		Pass	
Securitized Asset-Backed Receivables 2004-OP2	SABR 2004-OP2	5/06	21	10/07	2	Pass		Pass	
Securitized Asset-Backed Receivables 2004-NC3	SABR 2004-NC3	5/06	19	12/07	2	Pass		Pass	
Securitized Asset-Backed Receivables 2005-OP1	SABR 2005-OP1	5/06	15	4/08	3	Pass		Pass	
Securitized Asset-Backed Receivables 2005-EC1	SABR 2005-EC1	5/06	15	4/08	3	Pass		Pass	
Securitized Asset-Backed Receivables 2005-FR1	SABR 2005-FR1	5/06	14	5/08	3	Pass		Pass	
Securitized Asset-Backed Receivables 2005-FR2	SABR 2005-FR2	5/06	13	6/08	3	Pass		Pass	
Securitized Asset-Backed Receivables 2005-FR3	SABR 2005-FR3	5/06	11	8/08	3	Pass		Pass	
Securitized Asset-Backed Receivables 2005-FR4	SABR 2005-FR4	5/06	9	10/08	3	Pass		Pass	
Securitized Asset-Backed Receivables 2005-FR5	SABR 2005-FR5	5/06	8	11/08	3	Pass		Pass	
Securitized Asset-Backed Receivables 2005-HE1	SABR 2005-HE1	5/06	7	12/08	3	Pass		Pass	
Securitized Asset-Backed Receivables 2005-OP2	SABR 2005-OP2	5/06	6	1/09	2	Pass		Pass	
Securitized Asset-Backed Receivables 2006-OP1	SABR 2006-OP1	5/06	5	2/09	2	Pass		Pass	
Securitized Asset-Backed Receivables 2006-FR1	SABR 2006-FR1	5/06	4	3/09	2	Pass		Pass	
Securitized Asset-Backed Receivables 2006-WM1	SABR 2006-WM1	5/06	4	3/09	3	Pass		Pass	
Securitized Asset-Backed Receivables 2006-NC1	SABR 2006-NC1	5/06	2	5/09	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Security National Mortgage Trust									
Security National Mortgage Trust 2001-3	SNMLT 2001-3A	5/06	55	12/04	2			Fail	
Security National Mortgage Trust 2002-2	SNMLT 2002-2A	5/06	46	8/05	1			Pass	
Security National Mortgage Trust 2004-1	SNMLT 2004-1A	5/06	25	6/07	1			Pass	
Security National Mortgage Trust 2004-2	SNMLT 2004-2A	5/06	20	11/07	1			Pass	
Security National Mortgage Loan Trust 2005-1	SNMLT 2005-1A	5/06	17	2/08	3			Pass	Fail
Security National Mortgage Loan Trust 2005-2	SNMLT 2005-2A	10/05	8	11/08	1			Pass	
Sequoia HELOC Trust									
Sequoia HELOC Trust 2004-1	SEQHE 2004-1	5/06	24	1/07	3	Pass		Pass	Pass
SG Mortgage Securities Trust									
SG Mortgage Securities Trust 2005-OPT1	SGMS 2005-OPT1	5/06	7	12/08	2	Pass		Pass	
SG Mortgage Securities Trust 2006-FRE1	SGMS 2006-FRE1	5/06	1	6/09	2	Pass		Pass	
SN Asset Securitization Trust									
No deals with triggers.									
Soundview HEL Trust									
Soundview HEL Trust 2000-1	SVHE 2000-1	5/06	73	6/03	2	Pass		Fail	
Soundview HEL Trust 2001-1	SVHE 2001-1	5/06	62	5/04	2	Pass		Fail	
Soundview HEL Trust 2001-2	SVHE 2001-2	5/06	60	7/04	1	Fail			
Soundview HEL Trust 2003-1	SVHE 2003-1	5/06	34	9/06	2	Pass		Pass	
Soundview HEL Trust 2003-2	SVHE 2003-2	5/06	30	1/07	2	Pass		Pass	
Soundview HEL Trust 2004-1	SVHE 2004-1	5/06	22	9/07	2	Pass		Pass	
Soundview HEL Trust 2004-WMC1	SVHE 2004-WMC1	5/06	18	1/08	3	Pass		Pass	
Soundview HEL Trust 2005-1	SVHE 2005-1	5/06	16	3/08	3	Pass		Pass	
Soundview HEL Trust 2005-2	SVHE 2005-2	5/06	13	6/08	2	Pass		Pass	
Soundview HEL Trust 2005-OPT1	SVHE 2005-OPT1	5/06	13	6/08	2	Pass		Pass	
Soundview HEL Trust 2005-DO1	SVHE 2005-DO1	5/06	12	6/08	2	Pass		Pass	
Soundview HEL Trust 2005-A	SVHE 2005-A	5/06	12	7/08	2	Pass		Pass	
Soundview HEL Trust 2005-3	SVHE 2005-3	5/06	11	8/08	3	Pass		Pass	
Soundview HEL Trust 2005-OPT2	SVHE 2005-OPT2	5/06	10	9/08	2	Pass		Pass	
Soundview HEL Trust 2005-OPT3	SVHE 2005-OPT3	5/06	9	10/08	2	Pass		Pass	
Soundview HEL Trust 2005-B	SVHE 2005-B	5/06	8	11/08	2	Fail		Pass	
Soundview HEL Trust 2005-OPT4	SVHE 2005-OPT4	5/06	7	12/08	3	Pass		Pass	
Soundview HEL Trust 2005-CTX1	SVHE 2005-CTX1	5/06	7	12/08	2	Pass		Pass	
Soundview HEL Trust 2005-4	SVHE 2005-4	5/06	7	12/08	2	Pass		Pass	
Soundview HEL Trust 2006-1	SVHE 2006-1	5/06	5	2/09	2	Pass		Pass	
Soundview HEL 2006-2	SVHE 2006-2	5/06	3	4/09	2	Pass		Pass	
Soundview HEL 2006-OPT1	SVHE 2006-OPT1	5/06	3	4/09	2	Pass		Pass	
Soundview HEL 2006-OPT2	SVHE 2006-OPT2	5/06	2	5/09	2	Pass		Pass	
Soundview HEL 2006-OPT3		5/06	1	6/09	2	Pass		Pass	
Soundview HEL 2006-OPT4		5/06	1	6/09	2	Pass		Pass	
Southern Pacific Secured Assets Corp.									
Southern Pacific Secured Assets 1997-2	SPSAC 1997-2	5/06	108	NA	2	Pass			
Southern Pacific Secured Assets 1998-1	SPSAC 1998-1	5/06	99	9/00	2	Fail			
Southern Pacific Secured Assets 1998-2	SPSAC 1998-2	5/06	96	12/00	2	Fail			
Sovereign Bank HEL Trust									
Sovereign Bank HEL Trust 2000-1	SBHEL 2000-1	5/06	66	7/03	3	Fail	Pass	Pass	
Specialty Underwriting and Residential Finance Trust									
Specialty Underwriting and Residential Fin. 2003-BC1	SURF 2003-BC1	5/06	39	4/06	2	Pass		Pass	
Specialty Underwriting and Residential Fin. 2003-BC2	SURF 2003-BC2	5/06	36	7/06	3	Pass		Pass	
Specialty Underwriting and Residential Fin. 2003-BC3	SURF 2003-BC3	5/06	33	10/06	2	Pass		Pass	
Specialty Underwriting and Residential Fin. 2003-BC4	SURF 2003-BC4	5/06	30	1/07	2	Pass		Pass	
Specialty Underwriting and Residential Fin. 2004-BC1	SURF 2004-BC1	5/06	27	4/07	2	Pass		Pass	
Specialty Underwriting and Residential Fin. 2004-BC2	SURF 2004-BC2	5/06	24	7/07	3	Pass		Pass	
Specialty Underwriting and Residential Fin. 2004-BC3	SURF 2004-BC3	5/06	20	11/07	4	Pass		Pass	
Specialty Underwriting and Residential Fin. 2004-BC4	SURF 2004-BC4	5/06	18	1/08	4	Pass		Pass	
Specialty Underwriting and Residential Fin. 2005-BC1	SURF 2005-BC1	5/06	15	4/08	2	Pass		Pass	
Specialty Underwriting and Residential Fin. 2005-AB1	SURF 2005-AB1	5/06	13	6/08	2	Pass		Pass	
Specialty Underwriting and Residential Fin. 2005-BC2	SURF 2005-BC2	5/06	13	6/08	2	Pass		Pass	

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Specialty Underwriting and Residential Finance Trust (continued)									
Specialty Underwriting and Residential Fin. 2005-AB2	SURF 2005-AB2	5/06	9	10/08	2	Pass		Pass	
Specialty Underwriting and Residential Fin. 2005-BC3	SURF 2005-BC3	5/06	9	10/08	2	Pass		Pass	
Specialty Underwriting and Residential Fin. 2005-BC4	SURF 2005-BC4	5/06	6	1/09	2	Pass		Pass	
Specialty Underwriting and Residential Fin. 2005-AB3	SURF 2005-AB3	5/06	6	1/09	2	Pass		Pass	
Specialty Underwriting and Residential Fin. 2006-BC1	SURF 2006-BC1	5/06	4	3/09	2	Pass		Pass	
Specialty Underwriting and Residential Fin. 2006-AB1	SURF 2006-AB1	5/06	4	3/09	2	Pass		Pass	
Specialty Underwriting and Residential Fin. 2006-BC2	SURF 2006-BC2	5/06	3	4/09	2	Pass		Pass	
Structured Asset Investment Loan Trust									
Structured Asset Investment Loan Trust 2003-BC1	SAIL 2003-BC1	5/06	40	3/06	2	Pass		Pass	
Structured Asset Investment Loan Trust 2003-BC2	SAIL 2003-BC2	5/06	39	4/06	1	Pass			
Structured Asset Investment Loan Trust 2003-BC3	SAIL 2003-BC3	5/06	38	5/06	1	Pass			
Structured Asset Investment Loan Trust 2003-BC4	SAIL 2003-BC4	5/06	37	6/06	1	Pass			
Structured Asset Investment Loan Trust 2003-BC5	SAIL 2003-BC5	5/06	37	6/06	1	Pass			
Structured Asset Investment Loan Trust 2003-BC6	SAIL 2003-BC6	5/06	35	8/06	1	Pass			
Structured Asset Investment Loan Trust 2003-BC7	SAIL 2003-BC7	5/06	35	8/06	1	Pass			
Structured Asset Investment Loan Trust 2003-BC9	SAIL 2003-BC9	5/06	34	9/06	1	Pass			
Structured Asset Investment Loan Trust 2003-BC8	SAIL 2003-BC8	5/06	34	9/06	1	Pass			
Structured Asset Investment Loan Trust 2003-BC10	SAIL 2003-BC10	5/06	33	10/06	1	Pass			
Structured Asset Investment Loan Trust 2003-BC11	SAIL 2003-BC11	5/06	32	11/06	2	Pass		Pass	
Structured Asset Investment Loan Trust 2003-BC12	SAIL 2003-BC12	5/06	31	12/06	1	Pass			
Structured Asset Investment Loan Trust 2003-BC13	SAIL 2003-BC13	5/06	31	12/06	1	Pass			
Structured Asset Investment Loan Trust 2004-1	SAIL 2004-1	5/06	29	2/07	2	Pass		Pass	
Structured Asset Investment Loan Trust 2004-2	SAIL 2004-2	5/06	28	3/07	2	Pass		Pass	
Structured Asset Investment Loan Trust 2004-3	SAIL 2004-3	5/06	27	4/07	2	Pass		Pass	
Structured Asset Investment Loan Trust 2004-4	SAIL 2004-4	5/06	26	5/07	2	Pass		Pass	
Structured Asset Investment Loan Trust 2004-5	SAIL 2004-5	5/06	25	6/07	2	Pass		Pass	
Structured Asset Investment Loan Trust 2004-6	SAIL 2004-6	5/06	24	7/07	2	Pass		Pass	
Structured Asset Investment Loan Trust 2004-7	SAIL 2004-7	4/06	23	8/07	3	Pass		Pass	
Structured Asset Investment Loan Trust 2004-BNC1	SAIL 2004-BNC1	5/06	23	8/07	2	Pass		Pass	
Structured Asset Investment Loan Trust 2004-8	SAIL 2004-8	5/06	22	9/07	2	Pass		Pass	
Structured Asset Investment Loan Trust 2004-9	SAIL 2004-9	5/06	21	10/07	2	Pass		Pass	
Structured Asset Investment Loan Trust 2004-10	SAIL 2004-10	5/06	20	11/07	2	Pass		Pass	
Structured Asset Investment Loan Trust 2004-BNC2	SAIL 2004-BNC2	5/06	20	11/07	2	Pass		Pass	
Structured Asset Investment Loan Trust 2004-11	SAIL 2004-11	4/06	18	1/08	2	Pass		Pass	
Structured Asset Investment Loan Trust 2005-1	SAIL 2005-1	5/06	17	2/08	2	Pass		Pass	
Structured Asset Investment Loan Trust 2005-2	SAIL 2005-2	5/06	16	3/08	3	Pass		Pass	
Structured Asset Investment Loan Trust 2005-3	SAIL 2005-3	5/06	15	4/08	3	Pass		Pass	
Structured Asset Investment Loan Trust 2005-4	SAIL 2005-4	5/06	14	5/08	3	Pass		Pass	
Structured Asset Investment Loan Trust 2005-5	SAIL 2005-5	5/06	13	6/08	3	Pass		Pass	
Structured Asset Investment Loan Trust 2005-6	SAIL 2005-6	5/06	12	7/08	3	Pass		Pass	
Structured Asset Investment Loan Trust 2005-HE2	SAIL 2005-HE2	5/06	11	8/08	2	Pass		Pass	
Structured Asset Investment Loan Trust 2005-HE1	SAIL 2005-HE1	5/06	11	8/08	4	Pass		Pass	
Structured Asset Investment Loan Trust 2005-7	SAIL 2005-7	5/06	11	8/08	3	Pass		Pass	
Structured Asset Investment Loan Trust PTC 2005-HE3	SAIL 2005-HE3	5/06	10	9/08	2	Pass		Pass	
Structured Asset Investment Loan Trust 2005-8	SAIL 2005-8	5/06	9	10/08	2	Pass		Pass	
Structured Asset Investment Loan Trust 2005-9	SAIL 2005-9	5/06	8	11/08	2	Pass		Pass	
Structured Asset Investment Loan Trust 2005-10	SAIL 2005-10	5/06	7	12/08	2	Pass		Pass	
Structured Asset Investment Loan Trust 2005-11	SAIL 2005-11	5/06	6	1/09	3	Pass		Pass	
Structured Asset Investment Loan Trust 2006-1	SAIL 2006-1	5/06	5	2/09	2	Pass		Pass	
Structured Asset Investment Loan Trust 2006-BNC1	SAIL 2006-BNC1	5/06	4	3/09	2	Pass		Pass	
Structured Asset Investment Loan Trust 2006-2	SAIL 2006-2	5/06	3	4/09	2	Pass		Pass	
Structured Asset Investment Loan Trust 2006-BNC2	SAIL 2006-BNC2	4/06	2	5/09	2	Pass		Pass	
Structured Asset Securities Corp.									
Structured Asset Securities Corp. 1998-2	SASC 1998-2	5/06	101	2/01	1	Pass			
Structured Asset Securities Corp. 1998-8	SASC 1998-8	5/06	95	8/01	4	Fail			
Structured Asset Securities Corp. 1999-SP1	SASC 1999-SP1	5/06	86	5/02	1	Pass			
Structured Asset Securities Corp. 1999-BC3		5/06	82	8/02	2	Fail		Fail	
Structured Asset Securities Corp. 1999-BC4		5/06	80	5/02	2	Fail		Fail	
Summitt PELS Trust									
Summitt PELS Trust 2002 HEL-Backed Notes	SUMM 2002-1	4/06	47	NA	1				Pass

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
TAR Preferred Mortgage Corp.									
No deals with triggers.									
Terwin Mortgage Trust									
Terwin Mortgage Trust 2003-1SL	TMTS 2003-1SL	5/06	36	7/06	3	Fail		Pass	
Terwin Mortgage Trust 2003-2HE	TMTS 2003-2HE	5/06	35	8/06	2	Pass		Pass	
Terwin Mortgage Trust 2003-3SL	TMTS 2003-3SL	5/06	34	9/06	4	Fail		Pass	
Terwin Mortgage Trust 2003-4HE	TMTS 2003-4HE	5/06	32	11/06	2	Pass		Pass	
Terwin Mortgage Trust 2003-5SL	TMTS 2003-5SL	5/06	32	11/06	2	Pass		Pass	
Terwin Mortgage Trust 2003-6HE	TMTS 2003-6HE	5/06	31	12/06	2	Pass		Pass	
Terwin Mortgage Trust 2003-8HE	TMTS 2003-8HE	5/06	30	1/07	2	Pass		Pass	
Terwin Mortgage Trust 2003-7SL	TMTS 2003-7SL	4/06	30	1/07	3	Fail		Pass	
Terwin Mortgage Trust 2004-1HE	TMTS 2004-1HE	5/06	28	3/07	2	Pass		Pass	
Terwin Mortgage Trust 2004-2SL	TMTS 2004-2SL	5/06	28	3/07	2	Pass		Pass	
Terwin Mortgage Trust 2004-4SL	TMTS 2004-4SL	5/06	27	4/07	2	Fail		Pass	
Terwin Mortgage Trust 2004-3HE	TMTS 2004-3HE	5/06	26	5/07	2	Pass		Pass	
Terwin Mortgage Trust 2004-7HE	TMTS 2004-7HE	5/06	25	6/07	2	Pass		Pass	
Terwin Mortgage Trust 2004-8HES	TMTS 2004-8HES	5/06	25	6/07	2	Pass		Pass	
Terwin Mortgage Trust 2004-5HE	TMTS 2004-5HE	5/06	24	7/07	2	Pass		Pass	
Terwin Mortgage Trust 2004-6SL	TMTS 2004-6SL	4/06	24	7/07	2	Pass		Pass	
Terwin Mortgage Trust 2004-10SL	TMTS 2004-10SL	4/06	22	9/07	2	Pass		Pass	
Terwin Mortgage Trust 2004-9HE	TMTS 2004-9HE	5/06	22	9/07	2	Pass		Pass	
Terwin Mortgage Trust 2004-11HE	TMTS 2004-11HE	5/06	21	10/07	2	Pass		Pass	
Terwin Mortgage Trust 2004-16SL	TMTS 2004-16SL	5/06	21	10/07	2	Pass		Pass	
Terwin Mortgage Trust 2004-19HE	TMTS 2004-19HE	5/06	21	10/07	2	Pass		Pass	
Terwin Mortgage Trust 2004-18SL	TMTS 2004-18SL	5/06	20	11/07	5	Pass		Pass	
Terwin Mortgage Trust 2004-23HELOC	TMTS 2004-23HE	5/06	18	7/07	2		Pass		Pass
Terwin Mortgage Trust 2004-22SL	TMTS 2004-22SL	5/06	18	1/08	2	Pass		Pass	
Terwin Mortgage Trust 2004-21HE	TMTS 2004-21HE	5/06	18	1/08	4	Pass		Pass	
Terwin Mortgage Trust 2005-2HE	TMTS 2005-2HE	5/06	17	2/08	2	Pass		Pass	
Terwin Mortgage Trust 2005-1SL	TMTS 2005-1SL	5/06	16	3/08	4	Pass		Fail	
Terwin Mortgage Trust 2005-3SL	TMTS 2005-3SL	5/06	15	4/08	4	Fail		Fail	
Terwin Mortgage Trust 2005-4HE	TMTS 2005-4HE	5/06	15	4/08	2	Pass		Pass	
Terwin Mortgage Trust 2005-6HE	TMTS 2005-6HE	5/06	14	5/08	2	Pass		Pass	
Terwin Mortgage Trust 2005-5SL	TMTS 2005-5SL	5/06	13	6/08	3	Pass		Pass	
Terwin Mortgage Trust 2005-8HE	TMTS 2005-8HE	5/06	12	7/08	2	Pass		Pass	
Terwin Mortgage Trust 2005-7SL	TMTS 2005-7SL	4/06	11	8/08	3	Fail		Pass	
Terwin Mortgage Trust 2005-10HE	TMTS 2005-10HE	5/06	11	8/08	2	Pass		Pass	
Terwin Mortgage Trust 2005-9HGS	TMTS 2005-9HGS	5/06	10	9/08	6	Pass		Pass	
Terwin Mortgage Trust TMTS 2005-14HE	TMTS 2005-14HE	5/06	9	10/08	2	Pass		Pass	
Terwin Mortgage Trust 2005-11	TMTS 2005-11	5/06	8	11/08	14	Pass		Pass	
Terwin Mortgage Trust Series TMTS 2005-16HE	TMTS 2005-16HE	5/06	8	11/08	2	Pass		Pass	
Terwin Mortgage Trust 2005-13SL	TMTS 2005-13SL	5/06	7	NA	7	Pass		Pass	
Terwin Mortgage Trust 2006-1	TMTS 2006-1	5/06	5	2/09	9	Pass		Pass	
Terwin Mortgage Trust 2006-2HGS	TMTS 2006-2HGS	5/06	4	3/09	7	Pass		Pass	
Terwin Mortgage Trust 2006-3	TMTS 2006-3	4/06	3	4/09	4	Pass		Pass	
The Money Store Home Equity Trust									
The Money Store Trust 1998-B	TMSHE 1998-B	5/06	94	9/01	7	Pass	Fail		
The Money Store Trust 1998-C	TMSHE 1998-C	5/06	93	NA	2		Fail		
Truman Capital Mortgage Loan									
Truman Capital Mortgage Trust 2002-1	TRUMN 2002-1	5/06	52	3/05	2	Pass		Fail	
Truman Capital Mortgage Trust 2002-2	TRUMN 2002-2	5/06	43	12/05	2	Pass		Fail	
Truman Capital Mortgage Trust 2004-1	TRUMN 2004-1	5/06	29	2/07	2	Pass		Pass	
Truman Capital Mortgage Trust 2004-2	TRUMN 2004-2	5/06	23	8/07	2	Fail		Pass	
Truman Capital Mortgage Loan Trust 2005-1	TRUMN 2005-1	5/06	6	1/09	2	Fail		Pass	
UCFC HEL Pass-Through Certificates									
UCFC HEL 1998-D	UCFC 1998-D	5/06	90	1/02	4	Fail		Pass	
United National Home Loan Owner Trust									
No deals with triggers.									

Exhibit 5: Summary Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Count	Delinquency	Current Loss	Cumulative Loss	Other
Wachovia Asset Securitization									
Wachovia Asset Securitization, Inc., Trust 2002-HE1	WASI 2002-HE1	5/06	45	4/05	3	Pass		Pass	Pass
Wachovia Asset Securitization, Inc., Trust 2002-HE2	WASI 2002-HE2	5/06	42	7/05	3	Pass		Pass	Pass
Wachovia Asset Securitization, Inc., Trust 2003-HE1	WASI 2003-HE1	5/06	39	10/05	5	Pass			Pass
Wachovia Asset Securitization, Inc., Trust 2003-HE2	WASI 2003-HE2	5/06	36	1/06	5	Pass			Pass
Wachovia Asset Securitization, Inc., Trust 2003-HE3	WASI 2003-HE3	5/06	31	6/06	3	Pass		Pass	Pass
Wachovia Asset Securitization, Inc., Trust 2004-HE1	WASI 2004-HE1	5/06	24	1/07	3	Pass		Pass	Pass
Wachovia Asset Securitization, Inc., Trust 2004-HEMM1	WASI 2004-HM1A	5/06	19	6/07	3	Pass		Pass	Pass
Wachovia Asset Securitization, Inc., Trust 2004-HEMM2	WASI 2004-HM2A	5/06	18	7/07	3	Pass		Pass	Pass
Wachovia Asset Securitization Trust 2005-HEMM1	WASI 2005-HM1A	5/06	12	1/08	3	Pass		Pass	Pass
Wachovia Loan Trust									
Wachovia Loan Trust 2005-SD1	WACL 2005-SD1	5/06	14	5/08	2	Pass		Pass	
Wachovia Loan Trust 2005-WMC1	WMLT 2005-WMC1	5/06	9	10/08	2	Pass		Pass	
Washington Mutual Asset-Backed Certificates (WMABS)									
WMABS 2006-HE1	WMABS 2006-HE1	5/06	2	5/09	2	Pass		Pass	
Wells Fargo Home Equity Trust									
Wells Fargo Home Equity Trust 2004-1	WFHET 2004-1	5/06	27	4/07	2	Pass		Pass	
Wells Fargo Home Equity Trust 2004-2	WFHET 2004-2	5/06	21	10/07	2	Pass		Pass	
Wells Fargo Home Equity Trust 2005-1	WFHET 2005-1	5/06	12	7/08	2	Pass		Pass	
Wells Fargo Home Equity 2005-2	WFHET 2005-2	5/06	9	10/08	3	Pass		Pass	
Wells Fargo Home Equity 2005-3	WFHET 2005-3	5/06	7	12/08	4	Pass		Pass	Pass
Wells Fargo Home Equity 2005-4	WFHET 2005-4	5/06	6	1/09	2	Pass		Pass	
Wilshire Mortgage Loan Trust									
No deals with triggers.									
WMC Mortgage Loan Pass-Through Certificates									
WMC Mortgage Loan Pass-Through Certificates 1997-1	WMCM 1997-1	5/06	106	9/00	3	Fail		Pass	
WMC Mortgage Loan Pass-Through Certificates 1997-2	WMCM 1997-2	5/06	102	1/01	1	Fail			
WMC Mortgage Loan Pass-Through Certificates 1998-A	WMCM 1998-A	5/06	96	12/00	1	Pass			
WMC Mortgage Loan Pass-Through Certificates 1998-B	WMCM 1998-B	5/06	94	9/01	1	Fail			
WMC Mortgage Loan Pass-Through Certificates 1999-A	WMCM 1999-A	5/06	80	10/02	3	Fail		Fail	Pass
WMC Mortgage Loan Pass-Through Certificates 2000-A	WMCM 2000-A	5/06	74	5/03	3	Fail		Fail	

Source: Intex Solutions, Inc., and Wachovia Securities.

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Aames Mortgage Investment Trust 2004-1	AMIT 2004-1	5/06	19	12/07	Cumulative Loss	Deal	ARM	0.080	3.750	Pass
					Delinquency	Deal	ARM	9.384	16.068	Pass
					Other	Deal	ARM	-\$22,800,132	0.010	Pass
					Cumulative Loss	Deal	ARM	0.080	3.750	Pass
Aames Mortgage Investment Trust 2005-1	AMIT 2005-1	4/06	16	3/08	Cumulative Loss	Deal	ARM	0.025	3.750	Pass
					Delinquency	Deal	ARM	7.043	14.324	Pass
					Other	Deal	ARM	-\$18,000,000	0.010	Pass
					Cumulative Loss	Deal	ARM	0.025	3.750	Pass
Aames Mortgage Investment Trust 2005-2	AMIT 2005-2	5/06	13	6/08	Delinquency	Deal	ARM	6.271	12.116	Pass
					Other	Deal	ARM	-\$13,900,088	0.010	Pass
					Cumulative Loss	Deal	ARM	0.028	4.000	Pass
					Delinquency	Deal	Mixed	0.006	1.500	Pass
Aames Mortgage Investment Trust 2005-3	AMIT 2005-3	5/06	10	9/08	Delinquency	Deal	Mixed	6.423	9.168	Pass
					Other	Deal	Mixed	-\$900,381	0.010	Pass
					Cumulative Loss	Deal	Mixed	0.009	4.000	Pass
					Delinquency	Deal	Mixed	4.159	9.451	Pass
Aames Mortgage Investment Trust 2005-4	AMIT 2005-4	5/06	9	10/08	Other	Deal	Mixed	-\$20,958,215	0.010	Pass
					Cumulative Loss	Deal	Mixed	0.009	4.000	Pass
					Delinquency	Deal	Mixed	4.159	9.451	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.400	Pass
Aames Mortgage Investment Trust 2006-1	AMIT 2006-1	5/06	2	5/09	Delinquency	Deal	Mixed	0.105	8.159	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.400	Pass
Aames Mortgage Trust 2000-1	AMT 2000-1	5/06	69	4/03	Other	Deal	Mixed	10.894	3.000	Pass
					Other	Deal	Mixed	10.894	3.000	Pass
					Current Loss	Deal	Mixed	6.869	1.000	Fail
					Cumulative Loss	Deal	Mixed	6.185	3.500	Fail
					Delinquency	Deal	Mixed	30.981	10.500	Fail
					Cumulative Loss	Deal	Mixed	6.185	4.000	Fail
					Current Loss	Deal	Mixed	6.869	1.250	Fail
					Delinquency	Deal	Mixed	30.981	12.250	Fail
Aames Mortgage Trust 2000-2	AMT 2000-2	5/06	66	7/03	Current Loss	Deal	Mixed	10.465	1.000	Fail
					Cumulative Loss	Deal	Mixed	5.810	3.150	Fail
					Delinquency	Deal	Mixed	31.983	10.500	Fail
					Current Loss	Deal	Mixed	7.967	1.250	Fail
					Cumulative Loss	Deal	Mixed	5.810	4.000	Fail
					Delinquency	Deal	Mixed	31.983	12.250	Fail
Aames Mortgage Trust 2001-1	AMT 2001-1	5/06	63	4/04	Delinquency	Deal	Mixed	29.820	28.207	Fail
					Cumulative Loss	Deal	Mixed	7.613	4.500	Fail
Aames Mortgage Trust 2001-2	AMT 2001-2	4/06	60	7/04	Cumulative Loss	Deal	Mixed	7.576	4.000	Fail
					Delinquency	Deal	Mixed	33.482	31.760	Fail
Aames Mortgage Trust 2001-3	AMT 2001-3	5/06	57	10/04	Delinquency	Deal	Mixed	26.407	34.791	Pass
					Cumulative Loss	Deal	Mixed	5.534	4.000	Fail
Aames Mortgage Trust 2001-4	AMT 2001-4	5/06	54	1/05	Cumulative Loss	Deal	Mixed	3.000	5.416	Pass
					Delinquency	Deal	Mixed	25.561	28.368	Pass
Aames Mortgage Trust 2002-1	AMT 2002-1	5/06	51	4/05	Cumulative Loss	Deal	Mixed	2.517	5.104	Pass
					Delinquency	Deal	Mixed	21.161	20.083	Fail
Aames Mortgage Trust 2002-2	AMT 2002-2	5/06	42	1/06	Cumulative Loss	Deal	Mixed	1.236	4.040	Pass
					Delinquency	Deal	Mixed	13.405	28.147	Pass
Aames Mortgage Trust 2003-1	AMT 2003-1	5/06	32	11/06	Cumulative Loss	Deal	Mixed	1.358	3.000	Pass
					Delinquency	Deal	Mixed	18.535	31.841	Pass
ABFC 2005-HE2 Trust	ABFC 2005-HE2	5/06	10	9/08	Delinquency	Deal	Mixed	3.802	9.550	Pass
					Cumulative Loss	Deal	Mixed	0.054	3.250	Pass
ABFC 2005-WMC1 Trust	ABFC 2005-WMC1	5/06	9	10/08	Delinquency	Deal	Mixed	3.263	10.040	Pass
					Cumulative Loss	Deal	Mixed	0.035	1.550	Pass
ABFC Asset-Backed Certificates 2005-AQ1	ABFC 2005-AQ1	5/06	12	7/08	Cumulative Loss	Deal	Fixed	0.006	2.200	Pass
					Delinquency	Deal	Fixed	0.820	9.720	Pass
ABFC Asset-Backed Certificates 2005-HE1	ABFC 2005-HE1	5/06	15	4/08	Delinquency	Deal	Fixed	0.627	2.000	Pass
					Cumulative Loss	Deal	Mixed	0.047	2.400	Pass
ABFC Asset-Backed Certificates 2005-HE1	ABFC 2005-HE1	5/06	15	4/08	Delinquency	Deal	Mixed	5.687	13.363	Pass
					Cumulative Loss	Deal	Mixed	0.047	2.400	Pass
					Cumulative Loss	Deal	Mixed	0.015	4.250	Pass
ABFC Asset-Backed Certificates 2005-OPT1	ABFC 2005-OPT1	5/06	8	11/08	Delinquency	Deal	Mixed	2.505	9.828	Pass
					Cumulative Loss	Deal	Mixed	0.015	4.250	Pass
					Delinquency	Deal	Mixed	3.662	10.599	Pass
ABFC Asset-Backed Certificates 2005-WF1	ABFC 2005-WF1	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.001	2.000	Pass
					Delinquency	Deal	Fixed	2.119	2.500	Pass
					Current Loss	Deal	Fixed	1.009	1.250	Pass
ABFS Mortgage Loan Trust 1998-3	ABFS 1998-3	5/06	93	3/01	Delinquency	Deal	Fixed	29.566	11.000	Fail
					Delinquency	Deal	Fixed	29.566	9.750	Fail
					Cumulative Loss	Deal	Fixed	2.119	2.000	Fail
					Current Loss	Deal	Fixed	1.009	0.750	Fail
					Delinquency	Deal	Fixed	2.119	2.000	Fail
					Cumulative Loss	Deal	Fixed	2.119	2.500	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
ABFS Mortgage Loan Trust 1998-4	ABFS 1998-4	5/06	91	5/01	Cumulative Loss	Deal	Fixed	1.802	2.000	Pass
					Current Loss	Deal	Fixed	0.020	0.010	Fail
					Delinquency	Deal	Fixed	0.250	0.100	Fail
					Delinquency	Deal	Fixed	0.250	0.110	Fail
					Cumulative Loss	Deal	Fixed	1.802	2.500	Pass
ABFS Mortgage Loan Trust 1999-1	ABFS 1999-1	5/06	87	9/01	Current Loss	Deal	Fixed	0.020	0.010	Fail
					Current Loss	Deal	Fixed	3.956	0.750	Fail
					Cumulative Loss	Deal	Fixed	2.644	2.000	Fail
					Delinquency	Deal	Fixed	22.624	11.000	Fail
					Current Loss	Deal	Fixed	3.956	1.250	Fail
ABFS Mortgage Loan Trust 1999-2	ABFS 1999-2	5/06	84	12/01	Cumulative Loss	Deal	Fixed	2.644	2.500	Fail
					Current Loss	Deal	Fixed	2.451	2.000	Fail
					Current Loss	Deal	Fixed	0.030	0.010	Fail
					Delinquency	Deal	Fixed	0.300	0.100	Fail
					Cumulative Loss	Deal	Fixed	0.020	0.030	Pass
ABFS Mortgage Loan Trust 1999-3	ABFS 1999-3	5/06	81	3/02	Current Loss	Deal	Fixed	0.030	0.010	Fail
					Delinquency	Deal	Fixed	0.300	0.110	Fail
					Cumulative Loss	Deal	Fixed	6.307	1.250	Fail
					Delinquency	Deal	Fixed	29.827	11.000	Fail
					Cumulative Loss	Deal	Fixed	3.074	2.500	Fail
ABFS Mortgage Loan Trust 1999-4	ABFS 1999-4	5/06	78	6/02	Cumulative Loss	Deal	Fixed	3.074	2.000	Fail
					Current Loss	Deal	Fixed	6.307	0.750	Fail
					Delinquency	Deal	Fixed	29.827	9.750	Fail
					Delinquency	Deal	Fixed	25.943	9.750	Fail
					Current Loss	Deal	Fixed	3.160	0.750	Fail
ABFS Mortgage Loan Trust 2000-1	ABFS 2000-1	5/06	75	4/03	Cumulative Loss	Deal	Fixed	2.401	2.000	Fail
					Current Loss	Deal	Fixed	2.401	2.000	Fail
					Cumulative Loss	Deal	Fixed	2.401	2.000	Fail
					Delinquency	Deal	Fixed	25.943	11.000	Fail
					Current Loss	Deal	Fixed	3.160	1.250	Fail
ABFS Mortgage Loan Trust 2000-2	ABFS 2000-2	5/06	72	7/03	Cumulative Loss	Deal	Fixed	2.401	2.500	Pass
					Current Loss	Deal	Fixed	4.337	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.752	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.940	6.500	Pass
					Cumulative Loss	Deal	Fixed	4.337	6.500	Pass
ABFS Mortgage Loan Trust 2000-3	ABFS 2000-3	5/06	69	10/03	Cumulative Loss	Deal	Fixed	3.940	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
ABFS Mortgage Loan Trust 2000-4	ABFS 2000-4	5/06	66	1/04	Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
ABFS Mortgage Loan Trust 2001-1	ABFS 2001-1	5/06	63	10/03	Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
ABFS Mortgage Loan Trust 2001-2	ABFS 2001-2	5/06	60	1/04	Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
ABFS Mortgage Loan Trust 2001-3	ABFS 2001-3	5/06	57	4/04	Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
ABFS Mortgage Loan Trust 2001-4	ABFS 2001-4	5/06	54	7/04	Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
ABFS Mortgage Loan Trust 2002-1	ABFS 2002-1	5/06	51	10/04	Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
ABFS Mortgage Loan Trust 2002-2	ABFS 2002-2	5/06	48	7/05	Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
ABFS Mortgage Loan Trust 2002-3	ABFS 2002-3	5/06	45	10/05	Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
ABFS Mortgage Loan Trust 2002-4	ABFS 2002-4	5/06	42	1/06	Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
ABFS Mortgage Loan Trust 2003-1	ABFS 2003-1	5/06	39	4/06	Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
ABFS Mortgage Loan Trust 2003-2	ABFS 2003-2	5/06	32	11/06	Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
					Cumulative Loss	Deal	Fixed	3.390	6.500	Pass
Accredited Mortgage Loan Trust 2002-1	ACCR 2002-1	5/06	47	8/05	Delinquency	Grp 1	Fixed	5.495	11.500	Pass
					Current Loss	Grp 1	Fixed	1.117	1.750	Pass
					Delinquency	Grp 2	ARM	15.055	12.500	Fail
					Current Loss	Grp 2	ARM	3.404	1.750	Fail
					Delinquency	Grp 1	Fixed	3.963	12.500	Pass
Accredited Mortgage Loan Trust 2002-2	ACCR 2002-2	5/06	43	12/05	Current Loss	Grp 1	Fixed	0.925	1.750	Pass
					Delinquency	Grp 2	ARM	8.054	12.500	Pass
					Current Loss	Grp 2	ARM	1.353	1.750	Pass
					Current Loss	Grp 3	ARM	3.834	1.750	Fail
					Delinquency	Grp 3	ARM	7.519	12.500	Pass
Accredited Mortgage Loan Trust 2003-1	ACCR 2003-1	5/06	37	6/06	Delinquency	Grp 1	Fixed	2.189	12.500	Pass
					Current Loss	Grp 1	Fixed	0.213	1.750	Pass
					Delinquency	Grp 2	ARM	6.236	12.500	Pass
					Current Loss	Grp 2	ARM	2.248	1.750	Fail
					Delinquency	Grp 3	ARM	4.300	12.500	Pass
Accredited Mortgage Loan Trust 2003-2	ACCR 2003-2	5/06	33	10/06	Current Loss	Grp 3	ARM	0.135	1.750	Pass
					Delinquency	Grp 1	Fixed	2.440	12.500	Pass
					Current Loss	Grp 1	Fixed	0.434	1.750	Pass
					Delinquency	Grp 2	Mixed	3.292	12.500	Pass
					Current Loss	Grp 2	Mixed	0.417	1.750	Pass
Accredited Mortgage Loan Trust 2003-2	ACCR 2003-2	5/06	33	10/06	Current Loss	Grp 3	Mixed	0.152	1.750	Pass
					Delinquency	Grp 3	Mixed	5.562	12.500	Pass
					Current Loss	Grp 1	Fixed	0.434	1.750	Pass
					Delinquency	Grp 2	Mixed	3.292	12.500	Pass
					Current Loss	Grp 2	Mixed	0.417	1.750	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Accredited Mortgage Loan Trust 2003-3	ACCR 2003-3	5/06	31	12/06	Delinquency	Deal	Mixed	3.153	12.500	Pass
					Current Loss	Deal	Mixed	0.190	2.200	Pass
Accredited Mortgage Loan Trust 2004-1	ACCR 2004-1	5/06	28	3/07	Delinquency	Deal	Mixed	3.442	12.500	Pass
					Current Loss	Deal	Mixed	0.117	2.200	Pass
Accredited Mortgage Loan Trust 2004-2	ACCR 2004-2	5/06	25	6/07	Delinquency	Deal	Mixed	2.945	12.500	Pass
Accredited Mortgage Loan Trust 2004-3	ACCR 2004-3	5/06	22	9/07	Cumulative Loss	Deal	Mixed	0.048	1.400	Pass
					Delinquency	Grp 1	Fixed	0.018	1.750	Pass
					Delinquency	Grp 1	Fixed	1.293	9.452	Pass
					Cumulative Loss	Grp 2	—	0.107	2.750	Pass
Accredited Mortgage Loan Trust 2004-4	ACCR 2004-4	5/06	19	12/07	Delinquency	Grp 2	—	3.282	14.544	Pass
					Cumulative Loss	Deal	Mixed	0.045	2.750	Pass
					Delinquency	Deal	Mixed	2.959	10.763	Pass
Accredited Mortgage Loan Trust 2005-1	ACCR 2005-1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.045	2.750	Pass
					Delinquency	Deal	Mixed	2.357	9.658	Pass
					Cumulative Loss	Deal	Mixed	0.044	1.750	Pass
Accredited Mortgage Loan Trust 2005-2	ACCR 2005-2	5/06	13	6/08	Delinquency	Deal	Mixed	0.054	1.250	Pass
					Cumulative Loss	Deal	Mixed	2.331	9.742	Pass
Accredited Mortgage Loan Trust 2005-3	ACCR 2005-3	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
					Delinquency	Deal	Mixed	1.711	9.363	Pass
Accredited Mortgage Loan Trust 2005-4	ACCR 2005-4	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.003	1.200	Pass
					Delinquency	Deal	Mixed	0.896	7.961	Pass
Accredited Mortgage Loan Trust 2006-1	ACCR 2006-1	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.150	Pass
					Delinquency	Deal	Mixed	0.020	6.965	Pass
ACE HEL Trust 1999-LB2	ACE 1999-LB2	5/06	83	8/02	Delinquency	Deal	Mixed	19.986	27.852	Pass
					Cumulative Loss	Deal	Mixed	4.231	4.250	Pass
ACE HEL Trust 2001-AQ1	ACE 2001-AQ1	5/06	62	5/04	Delinquency	Deal	ARM	33.506	6.400	Fail
ACE HEL Trust 2001-HE1	ACE 2001-HE1	5/06	55	12/04	Delinquency	Deal	Mixed	23.719	6.000	Fail
ACE HEL Trust 2002-HE1	ACE 2002-HE1	5/06	47	8/05	Delinquency	Deal	Mixed	34.794	45.000	Pass
					Cumulative Loss	Deal	Mixed	2.562	3.500	Pass
ACE HEL Trust 2002-HE2	ACE 2002-HE2	5/06	44	11/05	Cumulative Loss	Deal	Mixed	1.171	3.250	Pass
					Delinquency	Deal	Mixed	24.656	46.823	Pass
ACE HEL Trust 2002-HE3	ACE 2002-HE3	5/06	42	1/06	Delinquency	Deal	Mixed	19.941	44.269	Pass
					Cumulative Loss	Deal	Mixed	0.798	3.250	Pass
ACE HEL Trust 2003-FM1	ACE 2003-FM1	5/06	37	6/06	Delinquency	Deal	Mixed	20.945	41.000	Pass
					Cumulative Loss	Deal	Mixed	1.101	3.250	Pass
ACE HEL Trust 2003-HE1	ACE 2003-HE1	5/06	32	11/06	Delinquency	Deal	Mixed	17.132	42.983	Pass
					Cumulative Loss	Deal	Mixed	0.825	3.250	Pass
ACE HEL Trust 2003-HS1	ACE 2003-HS1	5/06	34	9/06	Delinquency	Deal	Mixed	25.748	16.500	Fail
					Cumulative Loss	Deal	Mixed	0.977	2.750	Pass
ACE HEL Trust 2003-NC1	ACE 2003-NC1	5/06	32	11/06	Delinquency	Deal	Mixed	20.022	35.987	Pass
					Cumulative Loss	Deal	Mixed	0.444	2.750	Pass
ACE HEL Trust 2003-OP1	ACE 2003-OP1	5/06	30	1/07	Cumulative Loss	Deal	Mixed	0.312	2.500	Pass
					Delinquency	Deal	Mixed	10.599	29.176	Pass
ACE HEL Trust 2003-TC1	ACE 2003-TC1	5/06	35	8/06	Cumulative Loss	Deal	Mixed	0.204	1.600	Pass
					Delinquency	Deal	Mixed	18.539	16.500	Fail
ACE HEL Trust 2004-FM1	ACE 2004-FM1	5/06	29	2/07	Delinquency	Deal	Mixed	15.574	40.000	Pass
					Cumulative Loss	Deal	Mixed	0.370	2.500	Pass
ACE HEL Trust 2004-FM2	ACE 2004-FM2	5/06	22	9/07	Cumulative Loss	Deal	Mixed	0.168	2.750	Pass
					Delinquency	Deal	Mixed	8.614	15.200	Pass
ACE HEL Trust 2004-HE1	ACE 2004-HE1	5/06	27	4/07	Delinquency	Deal	Mixed	20.337	27.438	Pass
					Cumulative Loss	Deal	Mixed	2.180	3.250	Pass
ACE HEL Trust 2004-HE2	ACE 2004-HE2	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.158	4.000	Pass
					Delinquency	Deal	Mixed	6.990	17.153	Pass
ACE HEL Trust 2004-HE3	ACE 2004-HE3	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.299	3.500	Pass
					Delinquency	Deal	Mixed	8.796	15.400	Pass
ACE HEL Trust 2004-HE4	ACE 2004-HE4	5/06	19	12/07	Delinquency	Deal	Mixed	11.601	15.800	Pass
					Cumulative Loss	Deal	Mixed	0.127	3.500	Pass
ACE HEL Trust 2004-HS1	ACE 2004-HS1	5/06	28	3/07	Cumulative Loss	Deal	Mixed	0.623	2.500	Pass
					Delinquency	Deal	Mixed	21.601	26.514	Pass
ACE HEL Trust 2004-IN1	ACE 2004-IN1	5/06	25	6/07	Delinquency	Deal	Mixed	13.340	20.479	Pass
					Cumulative Loss	Deal	Mixed	0.237	2.500	Pass
ACE HEL Trust 2004-OP1	ACE 2004-OP1	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.240	2.500	Pass
					Delinquency	Deal	Mixed	12.285	23.186	Pass
ACE HEL Trust 2004-RM1	ACE 2004-RM1	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.086	3.000	Pass
					Delinquency	Deal	Mixed	3.774	22.768	Pass
ACE HEL Trust 2004-RM2	ACE 2004-RM2	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.189	3.750	Pass
					Delinquency	Deal	Mixed	8.237	14.722	Pass
ACE HEL Trust 2004-SD1	ACE 2004-SD1	5/06	21	10/07	Delinquency	Deal	Mixed	21.932	7.978	Fail
					Cumulative Loss	Deal	Mixed	0.488	2.250	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value	Pass/ Fail
ACE HEL Trust 2005-AG1	ACE 2005-AG1	5/06	8	11/08	Delinquency	Deal	Mixed	3.703	8.299	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
ACE HEL Trust 2005-ASAP1	ACE 2005-ASP1	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.001	2.250	Pass
					Delinquency	Deal	Mixed	2.644	8.720	Pass
ACE HEL Trust 2005-HE1	ACE 2005-HE1	5/06	17	2/08	Delinquency	Deal	Mixed	7.539	14.016	Pass
					Cumulative Loss	Deal	Mixed	0.110	3.500	Pass
					Cumulative Loss	Deal	Mixed	0.110	3.250	Pass
ACE HEL Trust 2005-HE2	ACE 2005-HE2	5/06	15	4/08	Other	Deal	Mixed	0.000	0.000	Pass
					Delinquency	Deal	Mixed	11.448	12.438	Pass
					Cumulative Loss	Deal	Mixed	0.046	2.750	Pass
ACE HEL Trust 2005-HE3	ACE 2005-HE3	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.058	3.000	Pass
					Delinquency	Deal	Mixed	9.804	11.506	Pass
					Cumulative Loss	Deal	Mixed	0.058	3.000	Pass
					Other	Deal	Mixed	0.000	0.000	Pass
ACE HEL Trust 2005-HE4	ACE 2005-HE4	5/06	12	7/08	Delinquency	Deal	Mixed	5.462	10.267	Pass
					Cumulative Loss	Deal	Mixed	0.042	1.250	Pass
					Cumulative Loss	Deal	Mixed	0.042	1.250	Pass
ACE HEL Trust 2005-HE5	ACE 2005-HE5	5/06	10	9/08	Delinquency	Deal	Mixed	7.945	9.715	Pass
					Cumulative Loss	Deal	Mixed	0.149	1.400	Pass
ACE HEL Trust 2005-HE6	ACE 2005-HE6	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.029	1.500	Pass
					Delinquency	Deal	Mixed	6.699	9.230	Pass
ACE HEL Trust 2005-HE7	ACE 2005-HE7	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	1.819	8.945	Pass
ACE HEL Trust 2005-RM1	ACE 2005-RM1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.025	3.100	Pass
					Delinquency	Deal	Mixed	4.850	15.221	Pass
					Cumulative Loss	Deal	Mixed	0.025	3.100	Pass
ACE HEL Trust 2005-RM2	ACE 2005-RM2	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.105	3.250	Pass
					Delinquency	Deal	Mixed	5.118	11.880	Pass
					Cumulative Loss	Deal	Mixed	0.105	3.250	Pass
ACE HEL Trust 2005-SD1	ACE 2005-SD1	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.401	4.250	Pass
					Delinquency	Deal	Mixed	22.597	14.403	Fail
ACE HEL Trust 2005-SD2	ACE 2005-SD2	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.467	4.500	Pass
					Delinquency	Deal	Mixed	29.791	11.675	Fail
ACE HEL Trust 2005-SD3	ACE 2005-SD3	4/06	7	12/08	Delinquency	Deal	Mixed	19.596	8.731	Fail
					Cumulative Loss	Deal	Mixed	0.031	3.250	Pass
ACE HEL Trust 2005-SL1	ACE 2005-SL1	5/06	10	9/08	Delinquency	Deal	Fixed	5.427	4.800	Fail
					Cumulative Loss	Deal	Fixed	0.260	2.750	Pass
ACE HEL Trust 2005-SN1	ACE 2005-SN1	5/06	15	4/08	Delinquency	Deal	Fixed	5.283	3.798	Fail
					Cumulative Loss	Deal	Fixed	0.083	1.500	Pass
ACE HEL Trust 2005-WF1	ACE 2005-WF1	5/06	11	8/08	Delinquency	Deal	Mixed	2.489	9.477	Pass
					Cumulative Loss	Deal	Mixed	0.000	0.900	Pass
ACE HEL Trust 2006-ASAP1	ACE 2006-ASP1	5/06	5	2/09	Delinquency	Deal	Mixed	2.265	8.748	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
ACE HEL Trust 2006-ASAP2	ACE 2006-ASP2	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
					Delinquency	Deal	Mixed	0.747	8.681	Pass
ACE HEL Trust 2006-HE1	ACE 2006-HE1	5/06	4	3/09	Delinquency	Deal	Mixed	3.228	8.622	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.700	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.700	Pass
ACE HEL Trust 2006-NC1	ACE 2006-NC1	5/06	5	2/09	Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
					Delinquency	Deal	Mixed	1.975	8.682	Pass
ACE HEL Trust 2006-SD1	ACE 2006-SD1	5/06	3	4/09	Delinquency	Deal	Mixed	13.056	8.334	Fail
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
ACE HEL Trust 2006-SL1	ACE 2006-SL1	5/06	5	2/09	Cumulative Loss	Deal	Fixed	0.039	\$100	Pass
					Delinquency	Deal	Fixed	3.205	2.979	Fail
ACE HEL Trust 2006-SL2	ACE 2006-SL2	5/06	3	4/09	Delinquency	Deal	Fixed	0.970	3.139	Pass
					Cumulative Loss	Deal	Fixed	0.000	3.050	Pass
ACE HEL Trust 2006-ASAP3		5/06	1	6/09	Delinquency	Deal	Mixed	0.000	7.999	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
ACE HEL Trust 2006-ASL1		5/06	1	6/09	Cumulative Loss	Deal	Fixed	0.000	3.100	Pass
					Delinquency	Deal	Fixed	0.000	3.661	Pass
ACE HEL Trust 2006-HE2	ACE 2006-HE2	5/06	2	5/09	Delinquency	Deal	Mixed	0.093	8.205	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
ACE HEL Trust 2006-OP1	ACE 2006-OP1	5/06	1	6/09	Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
					Delinquency	Deal	Mixed	0.000	8.000	Pass
Aegis Asset Backed Securities Trust 2004-6	AABST 2004-6	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.364	3.500	Pass
					Other	Deal	Mixed	-\$24,000,028	0.010	Pass
					Delinquency	Deal	Mixed	9.798	13.756	Pass
					Cumulative Loss	Deal	Mixed	0.364	3.500	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Aegis Asset Backed Securities Trust 2005-1	AABST 2005-1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.191	3.500	Pass
					Other	Deal	Mixed	-\$20,250,000	0.010	Pass
					Delinquency	Deal	Mixed	9.049	12.667	Pass
					Cumulative Loss	Deal	Mixed	0.191	3.500	Pass
Aegis Asset Backed Securities Trust 2005-2	AABST 2005-2	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.201	3.500	Pass
					Delinquency	Deal	Mixed	9.668	11.016	Pass
					Cumulative Loss	Deal	Mixed	0.231	3.500	Pass
					Other	Deal	Mixed	-\$24,500,000	0.010	Pass
Aegis Asset Backed Securities Trust 2005-3	AABST 2005-3	5/06	12	7/08	Delinquency	Deal	Mixed	7.698	9.701	Pass
					Cumulative Loss	Deal	Mixed	0.137	1.750	Pass
Aegis Asset Backed Securities Trust 2005-4	AABST 2005-4	5/06	10	9/08	Delinquency	Deal	Mixed	5.622	8.674	Pass
					Cumulative Loss	Deal	Mixed	0.040	1.450	Pass
Aegis Asset-Backed Securities Trust 2003-1	AABST 2003-1	4/06	38	5/06	Cumulative Loss	Deal	Mixed	1.869	2.250	Pass
Aegis Asset-Backed Securities Trust 2003-2	AABST 2003-2	5/06	33	10/06	Delinquency	Deal	Mixed	22.741	35.000	Pass
					Cumulative Loss	Deal	Mixed	1.978	3.500	Pass
Aegis Asset-Backed Securities Trust 2003-3	AABST 2003-3	5/06	31	12/06	Cumulative Loss	Deal	Mixed	1.711	3.500	Pass
Aegis Asset-Backed Securities Trust 2004-1	AABST 2004-1	5/06	29	2/07	Delinquency	Deal	Mixed	18.306	29.418	Pass
					Cumulative Loss	Deal	Mixed	1.123	3.250	Pass
Aegis Asset-Backed Securities Trust 2004-2	AABST 2004-2	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.875	3.250	Pass
					Delinquency	Deal	Mixed	17.793	17.862	Pass
Aegis Asset-Backed Securities Trust 2004-3	AABST 2004-3	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.986	3.250	Pass
					Delinquency	Deal	Mixed	10.253	14.820	Pass
Aegis Asset-Backed Securities Trust 2004-4	AABST 2004-4	5/06	22	9/07	Cumulative Loss	Deal	Mixed	0.695	3.250	Pass
					Delinquency	Deal	Mixed	7.659	10.941	Pass
Aegis Asset-Backed Securities Trust 2004-5	AABST 2004-5	4/06	20	11/07	Delinquency	Deal	Mixed	10.934	13.280	Pass
					Cumulative Loss	Deal	Mixed	0.426	3.250	Pass
Aegis Asset-Backed Securities Trust 2005-5	AABST 2005-5	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.020	1.450	Pass
					Delinquency	Deal	Mixed	5.075	9.879	Pass
AFC Mortgage Loan Asset-Backed Notes 1997-3	AFC 1997-3	5/06	105	4/00	Delinquency	Deal	Mixed	34.073	2.500	Fail
					Cumulative Loss	Deal	Mixed	1.951	5.000	Pass
AFC Mortgage Loan Asset-Backed Notes 1997-4	AFC 1997-4	5/06	101	NA	Cumulative Loss	Deal	Mixed	2.414	5.000	Pass
					Delinquency	Deal	Mixed	31.124	2.500	Fail
AFC Mortgage Loan Asset-Backed Notes 1998-1	AFC 1998-1	5/06	99	NA	Delinquency	Deal	Mixed	35.744	2.500	Fail
					Cumulative Loss	Deal	Mixed	4.055	5.000	Pass
AFC Mortgage Loan Asset-Backed Notes 1998-2	AFC 1998-2	4/06	96	12/00	Delinquency	Deal	Mixed	33.431	2.500	Fail
					Cumulative Loss	Deal	Mixed	6.256	5.000	Fail
AFC Mortgage Loan Asset-Backed Notes 1998-3	AFC 1998-3	5/06	93	3/01	Delinquency	Deal	Mixed	33.698	2.500	Fail
					Cumulative Loss	Deal	Mixed	8.363	5.000	Fail
AFC Mortgage Loan Asset-Backed Notes 1998-4	AFC 1998-4	5/06	91	NA	Delinquency	Deal	Mixed	37.525	2.500	Fail
					Cumulative Loss	Deal	Mixed	13.395	5.000	Fail
AFC Mortgage Loan Asset-Backed Notes 1999-1	AFC 1999-1	5/06	88	NA	Delinquency	Deal	Mixed	36.867	2.500	Fail
					Cumulative Loss	Deal	Mixed	17.002	5.000	Fail
AFC Mortgage Loan Asset-Backed Notes 1999-2	AFC 1999-2	5/06	84	12/01	Cumulative Loss	Deal	Mixed	52.159	5.000	Fail
					Delinquency	Deal	Mixed	35.904	2.500	Fail
AFC Mortgage Loan Asset-Backed Notes 1999-3	AFC 1999-3	5/06	81	3/02	Delinquency	Deal	Mixed	41.310	2.500	Fail
					Cumulative Loss	Deal	Mixed	31.959	5.000	Fail
AFC Mortgage Loan Asset-Backed Notes 1999-4	AFC 1999-4	5/06	78	7/02	Delinquency	Deal	Mixed	43.696	2.500	Fail
					Cumulative Loss	Deal	Mixed	37.468	5.000	Fail
AFC Mortgage Loan Asset-Backed Notes 2000-1	AFC 2000-1	5/06	75	9/02	Delinquency	Deal	Mixed	46.446	2.500	Fail
					Cumulative Loss	Deal	Mixed	39.326	5.000	Fail
AFC Mortgage Loan Asset-Backed Notes 2000-2	AFC 2000-2	5/06	72	NA	Delinquency	Grp 1	—	0.160	0.140	Fail
					Delinquency	Grp 2	ARM	0.170	0.160	Fail
AFC Mortgage Loan Asset-Backed Notes 2000-3	AFC 2000-3	5/06	68	5/03	Delinquency	Grp 1	Fixed	0.160	0.140	Fail
					Delinquency	Grp 2	ARM	0.200	0.160	Fail
AFC Mortgage Loan Asset-Backed Notes 2000-4	AFC 2000-4	5/06	66	7/03	Delinquency	Grp 1	Fixed	0.150	0.140	Fail
					Delinquency	Grp 2	ARM	0.220	0.160	Fail
American General Mortgage Loan Trust 2003-1	AGFMT 2003-1	5/06	37	6/06	Cumulative Loss	Deal	Fixed	0.000	1.750	Pass
					Delinquency	Deal	Fixed	0.695	29.669	Pass
American General Mortgage Loan Trust 2006-1	AGFMT 2006-1	5/06	4	3/09	Delinquency	Deal	Fixed	7.782	3.612	Fail
					Cumulative Loss	Deal	Fixed	0.000	\$100	Pass
American Home Mortgage Investment Trust 2005-SD1	AHM 2005-SD1	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	20.000	Pass
					Delinquency	Deal	Mixed	27.739	50.000	Pass
					Cumulative Loss	Deal	Mixed	0.000	30.000	Pass
					Delinquency	Deal	Mixed	27.739	50.000	Pass
					Delinquency	Deal	Mixed	4.600	18.715	Pass
American Residential Eagle Certificate Trust 1998-1	EAGLE 1998-1	5/06	97	5/01	Cumulative Loss	Deal	ARM	0.102	0.000	Fail
Ameriquest Mortgage Sec. Asset-Backed PTC 2004-R12	AMSI 2004-R12	5/06	18	1/08	Delinquency	Deal	Mixed	7.427	14.116	Pass
					Cumulative Loss	Deal	Mixed	0.079	1.500	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value	Pass/ Fail
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R1	AMSI 2005-R1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.147	2.500	Pass
					Cumulative Loss	Deal	Mixed	0.147	2.500	Pass
					Delinquency	Deal	Mixed	8.202	13.246	Pass
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R10	AMSI 2005-R10	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.200	Pass
					Delinquency	Deal	Mixed	1.181	8.395	Pass
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R11	AMSI 2005-R11	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
					Delinquency	Deal	Mixed	0.718	8.382	Pass
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R2	AMSI 2005-R2	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.101	2.500	Pass
					Delinquency	Deal	Mixed	6.464	12.699	Pass
					Cumulative Loss	Deal	Mixed	0.101	2.500	Pass
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R3	AMSI 2005-R3	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.044	1.450	Pass
					Delinquency	Deal	Mixed	6.395	8.023	Pass
					Cumulative Loss	Deal	Mixed	0.044	1.450	Pass
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R4	AMSI 2005-R4	5/06	13	6/08	Delinquency	Deal	Mixed	6.241	7.368	Pass
					Cumulative Loss	Deal	Mixed	0.031	1.250	Pass
					Cumulative Loss	Deal	Mixed	0.031	0.650	Pass
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R5	AMSI 2005-R5	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.042	1.100	Pass
					Delinquency	Deal	Mixed	5.834	9.992	Pass
					Cumulative Loss	Deal	Mixed	0.042	1.100	Pass
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R6	AMSI 2005-R6	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.013	1.600	Pass
					Delinquency	Deal	Mixed	5.557	10.653	Pass
					Cumulative Loss	Deal	Mixed	0.013	1.600	Pass
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R7	AMSI 2005-R7	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.021	2.800	Pass
					Delinquency	Deal	Mixed	3.603	9.004	Pass
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R8	AMSI 2005-R8	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.007	1.400	Pass
					Delinquency	Deal	Mixed	2.649	8.909	Pass
Ameriquest Mortgage Sec. Asset-Backed PTC 2005-R9	AMSI 2005-R9	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.000	3.000	Pass
					Delinquency	Deal	Mixed	1.642	8.820	Pass
Ameriquest Mortgage Sec. Asset-Backed PTC 2006-R1	AMSI 2006-R1	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
					Delinquency	Deal	Mixed	0.436	8.181	Pass
Ameriquest Mortgage Sec. Trust Series 2006-R2	AMSI 2006-R2	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.300	Pass
					Delinquency	Deal	Mixed	0.000	8.035	Pass
Ameriquest Mortgage Securities 2001-A		5/06	55	6/04	Cumulative Loss	Deal	Mixed	3.020	4.250	Pass
					Delinquency	Deal	Mixed	29.168	16.000	Fail
Ameriquest Mortgage Securities 2002-A		5/06	51	10/04	Cumulative Loss	Deal	Mixed	2.460	4.250	Pass
					Delinquency	Deal	Mixed	29.167	16.000	Fail
Ameriquest Mortgage Securities 2002-B		5/06	48	1/05	Cumulative Loss	Deal	Mixed	2.117	3.600	Pass
					Delinquency	Deal	Mixed	31.892	16.000	Fail
Ameriquest Mortgage Securities Inc. 2001-2	AMSI 2001-2	5/06	57	10/04	Delinquency	Deal	Mixed	37.443	15.000	Fail
Ameriquest Mortgage Securities Inc. 2002-1	AMSI 2002-1	5/06	51	4/05	Delinquency	Deal	Mixed	19.260	16.000	Fail
					Cumulative Loss	Deal	Mixed	1.499	4.000	Pass
Ameriquest Mortgage Securities Inc. 2002-2	AMSI 2002-2	5/06	48	7/05	Delinquency	Deal	Mixed	27.505	14.850	Fail
					Cumulative Loss	Deal	Mixed	2.110	2.750	Pass
Ameriquest Mortgage Securities Inc. 2002-3	AMSI 2002-3	5/06	45	10/05	Cumulative Loss	Deal	Mixed	2.086	2.750	Pass
					Delinquency	Deal	Mixed	27.940	16.750	Fail
Ameriquest Mortgage Securities Inc. 2002-4	AMSI 2002-4	5/06	43	12/05	Delinquency	Deal	Mixed	23.540	16.500	Fail
					Cumulative Loss	Deal	Mixed	1.095	2.500	Pass
Ameriquest Mortgage Securities Inc. 2002-AR1	AMSI 2002-AR1	5/06	46	9/05	Cumulative Loss	Deal	Mixed	1.235	3.250	Pass
					Delinquency	Deal	Mixed	28.930	46.496	Pass
Ameriquest Mortgage Securities Inc. 2002-C	AMSI 2002-C	5/06	44	5/05	Delinquency	Deal	Mixed	22.798	16.000	Fail
					Cumulative Loss	Deal	Mixed	1.711	3.600	Pass
					Delinquency	Deal	Mixed	24.599	16.000	Fail
Ameriquest Mortgage Securities Inc. 2002-D	AMSI 2002-D	5/06	42	7/05	Cumulative Loss	Deal	Mixed	1.711	3.600	Pass
					Delinquency	Deal	Mixed	19.478	16.000	Fail
					Cumulative Loss	Deal	Mixed	0.630	3.600	Pass
Ameriquest Mortgage Securities Inc. 2003-1	AMSI 2003-1	5/06	40	3/06	Delinquency	Deal	Mixed	21.346	16.000	Fail
					Cumulative Loss	Deal	Mixed	23.290	44.480	Pass
Ameriquest Mortgage Securities Inc. 2003-10	AMSI 2003-10	5/06	32	11/06	Delinquency	Deal	Mixed	1.330	3.250	Pass
					Cumulative Loss	Deal	Mixed	9.300	21.793	Pass
Ameriquest Mortgage Securities Inc. 2003-11	AMSI 2003-11	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.659	2.250	Pass
					Delinquency	Deal	Mixed	0.821	2.500	Pass
Ameriquest Mortgage Securities Inc. 2003-12	AMSI 2003-12	5/06	30	1/07	Cumulative Loss	Deal	Mixed	13.480	26.413	Pass
					Delinquency	Deal	Mixed	0.639	2.500	Pass
Ameriquest Mortgage Securities Inc. 2003-13	AMSI 2003-13	5/06	30	1/07	Delinquency	Deal	Mixed	12.783	25.903	Pass
					Cumulative Loss	Deal	Mixed	12.454	22.640	Pass
Ameriquest Mortgage Securities Inc. 2003-2	AMSI 2003-2	5/06	40	3/06	Cumulative Loss	Deal	Mixed	0.732	2.250	Pass
					Delinquency	Deal	Mixed	1.280	3.250	Pass
Ameriquest Mortgage Securities Inc. 2003-3	AMSI 2003-3	5/06	39	4/06	Cumulative Loss	Deal	Mixed	24.550	46.241	Pass
					Delinquency	Deal	Mixed	23.773	16.500	Fail
Ameriquest Mortgage Securities Inc. 2003-4	AMSI 2003-4	5/06	38	5/06	Cumulative Loss	Deal	Mixed	1.380	3.250	Pass
					Delinquency	Deal	Mixed	26.620	16.500	Fail
					Cumulative Loss	Deal	Mixed	1.226	3.250	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Ameriquest Mortgage Securities Inc. 2003-5	AMSI 2003-5	5/06	38	5/06	Delinquency	Deal	Fixed	10.190	21.242	Pass
					Cumulative Loss	Deal	Fixed	0.478	1.250	Pass
Ameriquest Mortgage Securities Inc. 2003-6	AMSI 2003-6	5/06	37	6/06	Delinquency	Deal	Mixed	16.526	16.500	Fail
					Cumulative Loss	Deal	Mixed	1.071	2.750	Pass
Ameriquest Mortgage Securities Inc. 2003-7	AMSI 2003-7	5/06	35	8/06	Delinquency	Deal	Mixed	14.604	16.500	Pass
					Cumulative Loss	Deal	Mixed	0.839	2.750	Pass
Ameriquest Mortgage Securities Inc. 2003-8	AMSI 2003-8	5/06	34	9/06	Cumulative Loss	Deal	Mixed	0.832	2.500	Pass
					Delinquency	Deal	Mixed	14.360	16.500	Pass
Ameriquest Mortgage Securities Inc. 2003-9	AMSI 2003-9	5/06	33	10/06	Delinquency	Deal	Mixed	8.752	15.000	Pass
					Cumulative Loss	Deal	Mixed	0.719	2.250	Pass
Ameriquest Mortgage Securities Inc. 2003-AR1	AMSI 2003-AR1	5/06	41	2/06	Cumulative Loss	Deal	Mixed	1.008	2.750	Pass
					Delinquency	Deal	Mixed	18.434	16.500	Fail
Ameriquest Mortgage Securities Inc. 2003-AR2	AMSI 2003-AR2	5/06	37	6/06	Delinquency	Deal	Mixed	23.140	51.000	Pass
					Cumulative Loss	Deal	Mixed	0.907	2.500	Pass
Ameriquest Mortgage Securities Inc. 2003-AR3	AMSI 2003-AR3	5/06	36	7/06	Cumulative Loss	Deal	Mixed	0.641	2.500	Pass
					Delinquency	Deal	Mixed	22.930	16.500	Fail
Ameriquest Mortgage Securities Inc. 2004-FR1	AMSI 2004-FR1	5/06	26	5/07	Delinquency	Deal	Fixed	4.802	11.329	Pass
					Cumulative Loss	Deal	Fixed	0.222	1.300	Pass
Ameriquest Mortgage Securities Inc. 2004-IA1	AMSI 2004-IA1	5/06	21	10/07	Delinquency	Deal	Mixed	5.576	19.035	Pass
					Cumulative Loss	Deal	Mixed	0.157	4.000	Pass
Ameriquest Mortgage Securities Inc. 2004-R1	AMSI 2004-R1	5/06	28	3/07	Delinquency	Deal	Mixed	10.464	23.930	Pass
					Cumulative Loss	Deal	Mixed	0.373	1.750	Pass
Ameriquest Mortgage Securities Inc. 2004-R10	AMSI 2004-R10	5/06	20	11/07	Delinquency	Deal	Mixed	10.022	15.343	Pass
					Cumulative Loss	Deal	Mixed	0.134	3.000	Pass
Ameriquest Mortgage Securities Inc. 2004-R11	AMSI 2004-R11	5/06	19	12/07	Delinquency	Deal	Mixed	8.060	15.129	Pass
					Cumulative Loss	Deal	Mixed	0.129	1.750	Pass
Ameriquest Mortgage Securities Inc. 2004-R2	AMSI 2004-R2	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.420	1.750	Pass
					Delinquency	Deal	Mixed	11.935	21.678	Pass
Ameriquest Mortgage Securities Inc. 2004-R3	AMSI 2004-R3	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.710	2.750	Pass
					Delinquency	Deal	Mixed	14.680	39.000	Pass
Ameriquest Mortgage Securities Inc. 2004-R4	AMSI 2004-R4	5/06	25	6/07	Delinquency	Deal	Mixed	17.396	21.869	Pass
					Cumulative Loss	Deal	Mixed	0.708	2.500	Pass
Ameriquest Mortgage Securities Inc. 2004-R5	AMSI 2004-R5	5/06	24	7/07	Delinquency	Deal	Mixed	11.729	17.814	Pass
					Cumulative Loss	Deal	Mixed	0.530	2.750	Pass
Ameriquest Mortgage Securities Inc. 2004-R6	AMSI 2004-R6	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.494	2.500	Pass
					Delinquency	Deal	Mixed	12.733	14.200	Pass
Ameriquest Mortgage Securities Inc. 2004-R7	AMSI 2004-R7	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.355	2.000	Pass
					Delinquency	Deal	Mixed	10.488	12.900	Pass
Ameriquest Mortgage Securities Inc. 2004-R8	AMSI 2004-R8	5/06	22	9/07	Cumulative Loss	Deal	Mixed	0.237	2.000	Pass
					Delinquency	Deal	Mixed	10.591	12.709	Pass
Ameriquest Mortgage Securities Inc. 2004-R9	AMSI 2004-R9	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.207	2.000	Pass
					Delinquency	Deal	Mixed	10.275	11.954	Pass
Amortizing Residential Collateral Trust 2001-BC1	ARC 2001-BC1	5/06	63	4/04	Delinquency	Deal	Mixed	28.252	28.926	Pass
Amortizing Residential Collateral Trust 2001-BC5	ARC 2001-BC5	5/06	59	8/04	Delinquency	Deal	Mixed	35.898	34.979	Fail
Amortizing Residential Collateral Trust 2001-BC6	ARC 2001-BC6	5/06	56	11/04	Delinquency	Deal	Mixed	32.870	37.010	Pass
Amortizing Residential Collateral Trust 2002-BC1	ARC 2002-BC1	5/06	52	3/05	Delinquency	Deal	Mixed	30.121	28.889	Fail
Amortizing Residential Collateral Trust 2002-BC10	ARC 2002-BC10	5/06	42	1/06	Cumulative Loss	Deal	Mixed	1.163	2.500	Pass
					Delinquency	Deal	Mixed	27.547	47.000	Pass
Amortizing Residential Collateral Trust 2002-BC2	ARC 2002-BC2	5/06	50	5/05	Delinquency	Deal	Mixed	30.253	26.404	Fail
Amortizing Residential Collateral Trust 2002-BC3	ARC 2002-BC3	5/06	49	6/05	Delinquency	Deal	Mixed	24.023	23.621	Fail
Amortizing Residential Collateral Trust 2002-BC4	ARC 2002-BC4	5/06	48	7/05	Delinquency	Deal	Mixed	25.718	37.311	Pass
Amortizing Residential Collateral Trust 2002-BC5	ARC 2002-BC5	5/06	47	8/05	Delinquency	Deal	Mixed	23.436	45.000	Pass
Amortizing Residential Collateral Trust 2002-BC6	ARC 2002-BC6	5/06	46	9/05	Delinquency	Deal	Mixed	29.590	43.748	Pass
Amortizing Residential Collateral Trust 2002-BC7	ARC 2002-BC7	5/06	45	10/05	Delinquency	Deal	Mixed	35.699	48.793	Pass
Amortizing Residential Collateral Trust 2002-BC8	ARC 2002-BC8	5/06	44	11/05	Delinquency	Deal	Mixed	30.306	38.818	Pass
					Cumulative Loss	Deal	Mixed	1.327	1.750	Pass
					Cumulative Loss	Deal	Mixed	1.327	2.000	Pass
Amortizing Residential Collateral Trust 2002-BC9	ARC 2002-BC9	5/06	43	12/05	Delinquency	Deal	Mixed	30.851	47.000	Pass
					Cumulative Loss	Deal	Mixed	1.448	1.750	Pass
					Cumulative Loss	Deal	Mixed	1.448	2.500	Pass
Amortizing Residential Collateral Trust 2004-1	ARC 2004-1	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.302	3.000	Pass
					Delinquency	Deal	Mixed	8.648	15.496	Pass
AMRESO Residential Securities 1997-1	AMRES 1997-1	5/06	111	4/00	Delinquency	Deal	Mixed	17.992	0.000	Fail
					Delinquency	Deal	Mixed	26.660	0.000	Fail
AMRESO Residential Securities 1997-2	AMRES 1997-2	5/06	108	7/00	Delinquency	Grp 1	Mixed	20.934	20.991	Pass
					Delinquency	Grp 2	ARM	35.692	38.341	Pass
AMRESO Residential Securities 1997-3	AMRES 1997-3	5/06	105	10/00	Delinquency	Grp 1	Mixed	24.010	21.236	Fail
					Delinquency	Grp 2	ARM	31.992	40.000	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
AMRESCO Residential Securities 1998-1	AMRES 1998-1	5/06	100	3/01	Delinquency	Deal	Mixed	22.060	40.000	Pass
					Delinquency	Deal	Mixed	22.060	8.000	Fail
					Cumulative Loss	Deal	Mixed	7.467	5.600	Fail
					Delinquency	Deal	Mixed	16.413	8.000	Fail
					Delinquency	Deal	Mixed	16.413	16.237	Fail
AMRESCO Residential Securities 1998-2	AMRES 1998-2	5/06	96	7/01	Cumulative Loss	Deal	Mixed	9.136	3.500	Fail
					Delinquency	Grp 1	Fixed	13.990	15.750	Pass
					Delinquency	Grp 2	ARM	22.746	40.000	Pass
					Delinquency	Grp 1	Fixed	23.761	22.557	Fail
					Delinquency	Grp 2	—	30.610	32.422	Pass
AMRESCO Residential Securities 1999-1	AMRES 1999-1	5/06	80	11/02	Delinquency	Deal	Mixed	0.340	0.360	Pass
Argent Mortgage Loan Trust 2005-W1	ARSI 2005-W1	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.118	3.000	Pass
					Delinquency	Deal	Mixed	8.423	12.496	Pass
Argent Securities Inc. 2003-W1	ARSI 2003-W1	5/06	34	9/06	Cumulative Loss	Deal	Mixed	0.469	2.500	Pass
					Delinquency	Deal	Mixed	15.188	16.000	Pass
Argent Securities Inc. 2003-W10	ARSI 2003-W10	5/06	29	2/07	Cumulative Loss	Deal	Mixed	0.642	3.250	Pass
					Delinquency	Deal	Mixed	13.059	27.883	Pass
Argent Securities Inc. 2003-W2	ARSI 2003-W2	5/06	34	9/06	Cumulative Loss	Deal	Mixed	0.774	2.500	Pass
					Delinquency	Deal	Mixed	18.247	16.000	Fail
Argent Securities Inc. 2003-W3	ARSI 2003-W3	5/06	33	10/06	Cumulative Loss	Deal	Mixed	0.766	3.000	Pass
					Delinquency	Deal	Mixed	13.588	16.500	Pass
Argent Securities Inc. 2003-W4	ARSI 2003-W4	5/06	32	11/06	Cumulative Loss	Deal	Mixed	0.442	3.250	Pass
					Delinquency	Deal	Mixed	14.183	40.000	Pass
Argent Securities Inc. 2003-W5	ARSI 2003-W5	5/06	32	11/06	Cumulative Loss	Deal	Mixed	0.523	2.750	Pass
					Delinquency	Deal	Mixed	8.742	26.150	Pass
Argent Securities Inc. 2003-W6	ARSI 2003-W6	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.629	2.500	Pass
					Delinquency	Deal	Mixed	9.371	26.937	Pass
Argent Securities Inc. 2003-W7	ARSI 2003-W7	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.672	3.000	Pass
					Delinquency	Deal	Mixed	10.724	29.530	Pass
Argent Securities Inc. 2003-W8	ARSI 2003-W8	5/06	30	1/07	Cumulative Loss	Deal	Mixed	0.726	3.250	Pass
					Delinquency	Deal	Mixed	13.420	32.872	Pass
Argent Securities Inc. 2003-W9	ARSI 2003-W9	5/06	30	1/07	Cumulative Loss	Deal	Mixed	0.770	3.250	Pass
					Delinquency	Deal	Mixed	13.766	29.450	Pass
Argent Securities Inc. 2004-PW1	ARSI 2004-PW1	5/06	24	7/07	Cumulative Loss	Deal	Mixed	1.088	3.000	Pass
					Delinquency	Deal	Mixed	17.135	22.904	Pass
Argent Securities Inc. 2004-W1	ARSI 2004-W1	5/06	28	3/07	Cumulative Loss	Deal	Mixed	0.634	3.000	Pass
					Delinquency	Deal	Mixed	11.117	22.866	Pass
Argent Securities Inc. 2004-W10	ARSI 2004-W10	5/06	21	10/07	Delinquency	Deal	Mixed	9.262	16.208	Pass
					Cumulative Loss	Deal	Mixed	0.254	3.000	Pass
Argent Securities Inc. 2004-W11	ARSI 2004-W11	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.356	3.000	Pass
					Delinquency	Deal	Mixed	10.385	15.714	Pass
Argent Securities Inc. 2004-W2	ARSI 2004-W2	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.553	2.750	Pass
					Delinquency	Deal	Mixed	8.431	20.308	Pass
Argent Securities Inc. 2004-W3	ARSI 2004-W3	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.596	3.000	Pass
					Delinquency	Deal	Mixed	11.242	23.552	Pass
Argent Securities Inc. 2004-W4	ARSI 2004-W4	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.620	3.000	Pass
					Delinquency	Deal	Mixed	13.089	16.000	Pass
Argent Securities Inc. 2004-W5	ARSI 2004-W5	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.613	3.000	Pass
					Delinquency	Deal	Mixed	11.993	20.100	Pass
Argent Securities Inc. 2004-W6	ARSI 2004-W6	5/06	26	5/07	Delinquency	Deal	Mixed	10.499	19.767	Pass
					Cumulative Loss	Deal	Mixed	0.545	3.000	Pass
Argent Securities Inc. 2004-W7	ARSI 2004-W7	5/06	25	6/07	Delinquency	Deal	Mixed	9.972	20.714	Pass
					Cumulative Loss	Deal	Mixed	0.517	3.000	Pass
Argent Securities Inc. 2004-W8	ARSI 2004-W8	5/06	25	6/07	Delinquency	Deal	Mixed	10.510	21.081	Pass
					Cumulative Loss	Deal	Mixed	0.237	1.500	Pass
Argent Securities Inc. 2004-W9	ARSI 2004-W9	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.327	3.000	Pass
					Delinquency	Deal	Mixed	12.021	17.890	Pass
Argent Securities Inc., Asset-Backed PTC 2005-W2	ARSI 2005-W2	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.020	1.450	Pass
					Delinquency	Deal	Mixed	5.448	8.605	Pass
Argent Securities Inc., Asset-Backed PTC 2005-W3	ARSI 2005-W3	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.010	1.300	Pass
					Delinquency	Deal	Mixed	4.186	8.779	Pass
Argent Securities Inc., Asset-Backed PTC 2005-W4	ARSI 2005-W4	5/06	7	12/08	Delinquency	Deal	Mixed	3.203	8.439	Pass
					Cumulative Loss	Deal	Mixed	0.004	2.900	Pass
Argent Securities Inc., Asset-Backed PTC 2005-W5	ARSI 2005-W5	5/06	6	1/09	Delinquency	Deal	Mixed	2.034	8.436	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
Argent Securities Trust 2006-W1	ARSI 2006-W1	5/06	5	2/09	Cumulative Loss	Deal	Mixed	0.001	1.550	Pass
					Delinquency	Deal	Mixed	1.607	8.312	Pass
Argent Securities Trust 2006-W2	ARSI 2006-W2	5/06	4	3/09	Delinquency	Deal	Mixed	0.730	8.347	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
Argent Securities Trust 2006-W3	ARSI 2006-W3	5/06	3	4/09	Delinquency	Deal	Mixed	0.018	8.066	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.350	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Argent Securities Trust 2006-W4	ARSI 2006-W4	5/06	2	5/09	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.000 0.000	1.350 7.987	Pass Pass
Asset Backed Securities Corp. HEL NC 2005-HE8	ABSHE 2005-HE8	5/06	8	11/08	Cumulative Loss Delinquency Cumulative Loss	Deal Deal Deal	Mixed Mixed Mixed	0.012 4.613 0.012	1.350 8.878 1.300	Pass Pass Pass
Asset Backed Securities Corp. HEL NC 2006-HE4	ABSHE 2006-HE4	5/06	2	5/09	Delinquency Cumulative Loss Cumulative Loss	Deal Deal Deal	Mixed Mixed Mixed	0.004 0.000 0.000	8.146 1.300 1.300	Pass Pass Pass
Asset Backed Securities Corp. HEL OOMC 2006-HE3	ABSHE 2006-HE3	5/06	2	5/09	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	0.000 0.000	8.204 1.300	Pass Pass
Asset Backed Securities HEL Trust 2005-HE3	ABSHE 2005-HE3	5/06	14	5/08	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	6.579 0.286	13.059 1.500	Pass Pass
Asset Backed Securities HEL Trust 2005-HE4	ABSHE 2005-HE4	5/06	13	6/08	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.036 6.112	1.500 11.774	Pass Pass
Asset Backed Securities HEL Trust 2005-HE5	ABSHE 2005-HE5	5/06	12	7/08	Cumulative Loss Delinquency Cumulative Loss	Deal Deal Deal	Mixed Mixed Mixed	0.178 6.072 0.178	1.250 10.941 1.250	Pass Pass Pass
Asset Backed Securities HEL Trust 2005-HE6	ABSHE 2005-HE6	5/06	10	9/08	Cumulative Loss Delinquency Cumulative Loss	Deal Deal Deal	Mixed Mixed Mixed	0.004 3.530 0.004	1.250 9.850 1.000	Pass Pass Pass
Asset Backed Securities HEL Trust 2005-HE7	ABSHE 2005-HE7	5/06	11	8/08	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	3.894 0.012	11.120 1.500	Pass Pass
Asset Backed Securities HEL Trust AEG 2006-HE1	ABSHE 2006-HE1	5/06	5	2/09	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	3.351 0.000	8.411 1.500	Pass Pass
Asset Backed Securities HEL Trust NC 2006-HE2	ABSHE 2006-HE2	5/06	3	4/09	Cumulative Loss Cumulative Loss Delinquency	Deal Deal Deal	Mixed Mixed Mixed	0.000 0.000 0.882	1.250 1.250 8.257	Pass Pass Pass
Asset-Backed Funding Certificates 1999-1	ABFC 1999-1	5/06	79	12/02	Cumulative Loss Delinquency	Deal Deal	Fixed Fixed	5.051 0.180	4.000 0.200	Fail Pass
Asset-Backed Funding Certificates 2001-AQ1	ABFC 2001-AQ1	5/06	63	4/04	Delinquency	Deal	Fixed	20.308	25.294	Pass
Asset-Backed Funding Certificates 2002-NC1	ABFC 2002-NC1	5/06	47	8/05	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	31.309 1.362	43.506 3.750	Pass Pass
Asset-Backed Funding Certificates 2002-OPT1	ABFC 2002-OPT1	5/06	45	10/05	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	1.198 24.634	3.000 47.733	Pass Pass
Asset-Backed Funding Certificates 2002-SB1	ABFC 2002-SB1	5/06	50	5/05	Delinquency	Deal	Mixed	19.825	20.612	Pass
Asset-Backed Funding Certificates 2002-WF1	ABFC 2002-WF1	5/06	51	4/05	Delinquency	Deal	Mixed	25.127	50.000	Pass
Asset-Backed Funding Certificates 2002-WF2	ABFC 2002-WF2	5/06	45	10/05	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	1.021 15.468	2.250 46.507	Pass Pass
Asset-Backed Funding Certificates 2003-AHL1	ABFC 2003-AHL1	5/06	38	5/06	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.779 12.464	2.500 39.512	Pass Pass
Asset-Backed Funding Certificates 2003-OPT1	ABFC 2003-OPT1	5/06	35	8/06	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.402 12.385	2.250 37.488	Pass Pass
Asset-Backed Funding Certificates 2003-WF1	ABFC 2003-WF1	5/06	39	4/06	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	10.259 0.604	37.388 2.250	Pass Pass
Asset-Backed Funding Certificates 2003-WMC1	ABFC 2003-WMC1	5/06	31	12/06	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.326 8.622	2.750 45.016	Pass Pass
Asset-Backed Funding Certificates 2004-AHL1	ABFC 2004-AHL1	5/06	27	4/07	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	9.891 26.470	26.666 2.750	Pass Fail
Asset-Backed Funding Certificates 2004-FF1	ABFC 2004-FF1	5/06	23	8/07	Delinquency Cumulative Loss	Deal Deal	ARM ARM	1.875 0.213	16.407 3.250	Pass Pass
Asset-Backed Funding Certificates 2004-HE1	ABFC 2004-HE1	5/06	22	9/07	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.138 6.200	2.750 15.465	Pass Pass
Asset-Backed Funding Certificates 2004-OPT1	ABFC 2004-OPT1	5/06	29	2/07	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.281 12.738	2.250 31.159	Pass Pass
Asset-Backed Funding Certificates 2004-OPT2	ABFC 2004-OPT2	5/06	27	4/07	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.153 8.213	2.000 31.872	Pass Pass
Asset-Backed Funding Certificates 2004-OPT3	ABFC 2004-OPT3	5/06	26	5/07	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	8.922 0.094	29.143 1.750	Pass Pass
Asset-Backed Funding Certificates 2004-OPT4	ABFC 2004-OPT4	5/06	24	7/07	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.088 8.439	1.750 22.184	Pass Pass
Asset-Backed Funding Certificates 2004-OPT5	ABFC 2004-OPT5	5/06	20	11/07	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.059 6.319	1.750 16.485	Pass Pass
Asset-Backed Funding Sand Trust 2001-1	SAND 2001-1	5/06	58	9/04	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	47.470 8.142	32.000 7.250	Fail Fail
Asset-Backed Securities HEL Trust 1999-LB1	ABSHE 1999-LB1	5/06	84	1/02	Delinquency Delinquency	Grp 1 Grp 2	— —	21.348 25.139	20.929 34.211	Fail Pass
Asset-Backed Securities HEL Trust 2001-HE1	ABSHE 2001-HE1	5/06	63	4/04	Delinquency	Deal	Mixed	38.876	40.000	Pass
Asset-Backed Securities HEL Trust 2001-HE2	ABSHE 2001-HE2	5/06	60	7/04	Delinquency	Deal	Mixed	32.238	36.651	Pass
Asset-Backed Securities HEL Trust 2001-HE3	ABSHE 2001-HE3	5/06	57	10/04	Delinquency	Deal	Mixed	22.331	31.082	Pass
Asset-Backed Securities HEL Trust 2002-HE1	ABSHE 2002-HE1	5/06	53	2/05	Delinquency	Deal	Mixed	27.204	40.000	Pass
Asset-Backed Securities HEL Trust 2002-HE2	ABSHE 2002-HE2	5/06	49	6/05	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	26.266 31.638	4.604 40.000	Fail Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value	Pass/ Fail
Asset-Backed Securities HEL Trust 2002-HE3	ABSHE 2002-HE3	5/06	44	11/05	Cumulative Loss	Deal	Mixed	23.537	3.375	Fail
					Delinquency	Deal	Mixed	6.882	35.270	Pass
					Cumulative Loss	Deal	Mixed	17.862	3.000	Fail
					Delinquency	Deal	Mixed	5.215	40.000	Pass
Asset-Backed Securities HEL Trust 2003-HE1	ABSHE 2003-HE1	5/06	41	2/06	Cumulative Loss	Deal	Mixed	9.950	3.125	Fail
					Delinquency	Deal	Mixed	24.343	40.000	Pass
Asset-Backed Securities HEL Trust 2003-HE2	ABSHE 2003-HE2	5/06	38	5/06	Delinquency	Deal	Mixed	9.176	40.000	Pass
					Cumulative Loss	Deal	Mixed	0.899	2.750	Pass
Asset-Backed Securities HEL Trust 2003-HE3	ABSHE 2003-HE3	5/06	36	7/06	Cumulative Loss	Deal	Mixed	0.669	2.750	Pass
					Delinquency	Deal	Mixed	24.721	40.000	Pass
Asset-Backed Securities HEL Trust 2003-HE4	ABSHE 2003-HE4	5/06	34	9/06	Cumulative Loss	Deal	Mixed	0.689	3.000	Pass
					Delinquency	Deal	Mixed	17.446	40.000	Pass
Asset-Backed Securities HEL Trust 2003-HE5	ABSHE 2003-HE5	5/06	34	9/06	Cumulative Loss	Deal	Mixed	0.763	2.750	Pass
					Delinquency	Deal	Mixed	20.764	40.000	Pass
Asset-Backed Securities HEL Trust 2003-HE6	ABSHE 2003-HE6	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.354	2.750	Pass
					Delinquency	Deal	Mixed	12.282	27.930	Pass
Asset-Backed Securities HEL Trust 2003-HE7	ABSHE 2003-HE7	5/06	30	1/07	Cumulative Loss	Deal	Mixed	0.468	3.000	Pass
					Delinquency	Deal	Mixed	11.373	29.133	Pass
Asset-Backed Securities HEL Trust 2004-HE1	ABSHE 2004-HE1	5/06	29	2/07	Cumulative Loss	Deal	Mixed	0.458	2.750	Pass
					Delinquency	Deal	Mixed	12.902	33.137	Pass
Asset-Backed Securities HEL Trust 2004-HE10	ABSHE 2004-HE10	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.125	3.000	Pass
					Delinquency	Deal	Mixed	8.945	15.003	Pass
Asset-Backed Securities HEL Trust 2004-HE2	ABSHE 2004-HE2	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.387	2.750	Pass
					Delinquency	Deal	Mixed	8.501	24.339	Pass
Asset-Backed Securities HEL Trust 2004-HE3	ABSHE 2004-HE3	5/06	24	7/07	Delinquency	Deal	Mixed	9.773	21.089	Pass
					Cumulative Loss	Deal	Mixed	0.172	2.750	Pass
Asset-Backed Securities HEL Trust 2004-HE4	ABSHE 2004-HE4	5/06	24	7/07	Delinquency	Deal	Mixed	20.215	15.965	Fail
					Cumulative Loss	Deal	Mixed	2.782	3.000	Pass
Asset-Backed Securities HEL Trust 2004-HE5	ABSHE 2004-HE5	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.302	3.000	Pass
					Delinquency	Deal	Mixed	7.696	15.200	Pass
Asset-Backed Securities HEL Trust 2004-HE6	ABSHE 2004-HE6	5/06	21	10/07	Delinquency	Deal	Mixed	13.127	15.200	Pass
					Cumulative Loss	Deal	Mixed	0.461	3.500	Pass
Asset-Backed Securities HEL Trust 2004-HE7	ABSHE 2004-HE7	5/06	20	11/07	Delinquency	Deal	Mixed	7.410	15.000	Pass
					Cumulative Loss	Deal	Mixed	0.235	3.250	Pass
Asset-Backed Securities HEL Trust 2004-HE8	ABSHE 2004-HE8	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.074	3.000	Pass
					Delinquency	Deal	Mixed	10.248	16.273	Pass
Asset-Backed Securities HEL Trust 2004-HE9	ABSHE 2004-HE9	5/06	18	1/08	Delinquency	Deal	Mixed	7.751	16.150	Pass
					Cumulative Loss	Deal	Mixed	0.374	3.000	Pass
Asset-Backed Securities HEL Trust 2005-HE1	ABSHE 2005-HE1	5/06	16	3/08	Delinquency	Deal	Mixed	6.413	14.459	Pass
					Cumulative Loss	Deal	Mixed	0.233	3.000	Pass
Asset-Backed Securities HEL Trust 2005-HE2	ABSHE 2005-HE2	5/06	15	4/08	Delinquency	Deal	Mixed	5.405	13.175	Pass
					Cumulative Loss	Deal	Mixed	0.053	3.000	Pass
Asset-Backed Securities Long Beach HEL 2000-LB1	ABSLB 2000-LB1	4/06	70	9/03	Delinquency	Grp 1	Mixed	0.250	0.250	Pass
					Delinquency	Grp 2	Mixed	0.360	0.400	Pass
Banc One Financial Services HEL Trust 1999-1	BOHE 1999-1	5/06	87	10/01	Current Loss	Deal	Fixed	4.720	2.750	Fail
					Cumulative Loss	Deal	Fixed	5.343	5.000	Fail
Banc One Financial Services HEL Trust 1999-2	BOHE 1999-2	5/06	84	11/01	Cumulative Loss	Deal	Fixed	8.341	6.500	Fail
					Current Loss	Deal	Fixed	5.918	2.500	Fail
BankBoston HEL Trust 1998-1	BBHE 1998-1	5/06	95	1/01	Delinquency	Deal	Fixed	9.352	3.750	Fail
BankBoston HEL Trust 1998-2	BBHE 1998-2	5/06	90	6/01	Delinquency	Deal	Fixed	8.935	3.750	Fail
BankBoston HEL Trust 1999-1		5/06	84	12/01	Delinquency	Deal	Fixed	12.029	3.750	Fail
Basic Asset-Backed Securities Trust 2006-1	BASIC 2006-1	3/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	0.000	8.019	Pass
BayView Commercial Asset Trust 2003-1	BAYC 2003-1	5/06	36	7/06	Other	Deal	Mixed	\$8,515,823	\$8,515,844	Fail
					Cumulative Loss	Deal	Mixed	0.140	3.346	Pass
					Delinquency	Deal	Mixed	6.439	14.000	Pass
BayView Commercial Asset Trust 2003-2	BAYC 2003-2	5/06	32	11/06	Other	Deal	Mixed	\$10,493,952	\$10,582,278	Fail
					Cumulative Loss	Deal	Mixed	0.059	592.018	Pass
					Delinquency	Deal	Mixed	5.281	14.000	Pass
BayView Commercial Asset Trust 2004-1	BAYC 2004-1	5/06	28	3/07	Other	Deal	Mixed	\$12,002,288	\$12,002,288	Pass
					Cumulative Loss	Deal	Mixed	0.171	692.116	Pass
					Delinquency	Deal	Mixed	3.663	14.000	Pass
					Other	Deal	Mixed	\$8,001,525	\$8,001,525	Pass
BayView Commercial Asset Trust 2004-2	BAYC 2004-2	5/06	24	7/07	Other	Deal	Mixed	\$12,191,029	\$12,191,029	Pass
					Other	Deal	Mixed	\$7,502,172	\$7,502,172	Pass
					Cumulative Loss	Deal	Mixed	0.107	638.793	Pass
BayView Commercial Asset Trust 2004-3	BAYC 2004-3	5/06	19	12/07	Delinquency	Deal	Mixed	3.591	14.000	Pass
					Cumulative Loss	Deal	Mixed	0.028	\$586	Pass
					Delinquency	Deal	Mixed	3.571	14.000	Pass
					Other	Deal	Mixed	\$10,422,157	\$11,047,775	Pass
					Other	Deal	Mixed	\$17,952,635	\$17,952,433	Pass
					Other	Deal	Mixed	\$17,952,635	\$17,952,433	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
BayView Commercial Asset Trust 2005-1	BAYC 2005-1A	5/06	16	3/08	Delinquency	Deal	Mixed	3.535	14.000	Pass
					Cumulative Loss	Deal	Mixed	0.003	1.433	Pass
					Other	Deal	Mixed	\$3,016,639	\$3,016,693	Pass
					Other	Deal	Mixed	\$6,485,891	\$6,485,773	Pass
BayView Commercial Mortgage PTC 2006-SP1	BAYC 2006-SP1	3/06	3	4/09	Other	Deal	Mixed	0.100	0.100	Pass
					Other	Deal	Mixed	0.130	0.130	Pass
					Other	Deal	Mixed	0.170	0.170	Pass
					Other	Deal	Mixed	0.210	0.210	Pass
					Other	Deal	Mixed	0.250	0.250	Pass
					Other	Deal	Mixed	0.320	0.320	Pass
					Other	Deal	Mixed	0.360	0.360	Pass
					Other	Deal	Mixed	0.440	0.440	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.550	Pass
					Delinquency	Deal	Mixed	0.630	0.630	Pass
BayView Financial Asset Trust 2004-SSR1	BFAT 2004-SSRA	5/06	19	12/07	Other	Deal	—	\$4,349,489	\$4,349,488	Pass
					Other	Deal	—	0.000	0.000	Fail
					Cumulative Loss	Deal	—	0.000	\$173,979,564	Pass
BayView Financial Mortgage 2005-B	BAYV 2005-B	5/06	15	4/08	Other	Deal	Mixed	0.240	0.330	Fail
					Cumulative Loss	Deal	Mixed	0.373	2.200	Pass
					Delinquency	Deal	Mixed	6.061	14.000	Pass
					Other	Deal	Mixed	0.170	0.240	Fail
					Other	Deal	Mixed	0.150	0.210	Fail
					Other	Deal	Mixed	0.120	0.160	Fail
					Other	Deal	Mixed	0.100	0.140	Fail
					Other	Deal	Mixed	0.030	0.050	Fail
					Other	Deal	Mixed	0.070	0.100	Fail
BayView Financial Mortgage Loan Trust 2003-D	BAYV 2003-D	5/06	35	8/06	Cumulative Loss	Deal	Mixed	0.871	2.200	Pass
					Delinquency	Deal	Mixed	5.725	14.000	Pass
BayView Financial Mortgage Loan Trust 2003-E	BAYV 2003-E	5/06	33	10/06	Cumulative Loss	Deal	Mixed	0.945	2.200	Pass
					Other	Deal	Mixed	0.000	0.000	Pass
					Other	Deal	Mixed	0.000	0.000	Pass
					Other	Deal	Mixed	0.000	0.000	Pass
					Other	Deal	Mixed	0.000	0.000	Pass
					Other	Deal	Mixed	0.000	0.000	Pass
					Delinquency	Deal	Mixed	6.190	14.000	Pass
BayView Financial Mortgage Loan Trust 2003-F	BAYV 2003-F	5/06	31	12/06	Other	Deal	Mixed	0.000	0.000	Pass
					Other	Deal	Mixed	0.000	0.000	Pass
					Other	Deal	Mixed	0.000	0.000	Pass
					Other	Deal	Mixed	0.000	0.000	Pass
					Other	Deal	Mixed	0.000	0.000	Pass
					Cumulative Loss	Deal	Mixed	0.429	2.200	Pass
BayView Financial Mortgage Loan Trust 2003-SSR1	BFAT 2003-SSRA	5/06	33	10/06	Other	Deal	—	0.000	0.000	Fail
					Other	Deal	—	\$623,525,479	\$623,525,379	Pass
					Cumulative Loss	Deal	—	0.000	\$249,410,191	Pass
BayView Financial Mortgage Loan Trust 2004-A	BAYV 2004-A	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.796	2.200	Pass
					Delinquency	Deal	Mixed	8.729	14.000	Pass
BayView Financial Mortgage Loan Trust 2004-C	BAYV 2004-C	5/06	22	9/07	Other	Deal	Mixed	2.350	5.500	Fail
					Other	Deal	Mixed	7.171	10.500	Fail
					Other	Deal	Mixed	9.099	12.500	Fail
					Other	Deal	Mixed	13.919	17.500	Fail
					Other	Deal	Mixed	16.812	20.500	Fail
					Other	Deal	Mixed	25.489	29.500	Fail
					Cumulative Loss	Deal	Mixed	0.402	2.200	Pass
					Delinquency	Deal	Mixed	6.517	14.000	Pass
BayView Financial Mortgage Loan Trust 2004-D	BAYV 2004-D	5/06	19	12/07	Other	Deal	Mixed	5.861	7.000	Fail
					Other	Deal	Mixed	9.702	11.500	Fail
					Other	Deal	Mixed	5.861	4.000	Pass
					Other	Deal	Mixed	27.628	32.500	Fail
					Other	Deal	Mixed	19.518	23.000	Fail
					Other	Deal	Mixed	16.958	20.000	Fail
					Other	Deal	Mixed	12.690	15.000	Fail
					Cumulative Loss	Deal	Mixed	0.424	2.200	Pass
					Delinquency	Deal	Mixed	5.982	14.000	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
BayView Financial Mortgage PTC 2006-B	BAYV 2006-B	3/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
					Other	Deal	Mixed	0.280	0.280	Pass
					Other	Deal	Mixed	0.180	0.180	Pass
					Other	Deal	Mixed	0.150	0.150	Pass
					Delinquency	Deal	Mixed	0.000	11.000	Pass
					Other	Deal	Mixed	0.110	0.110	Pass
					Other	Deal	Mixed	0.080	0.080	Pass
					Other	Deal	Mixed	0.070	0.070	Pass
					Other	Deal	Mixed	0.050	0.050	Pass
BayView Financial Mortgage PTC 2005-C	BAYV 2005-C	4/06	10	9/08	Delinquency	Deal	Mixed	6.169	12.000	Pass
					Cumulative Loss	Deal	Mixed	0.005	1.800	Pass
					Other	Deal	Mixed	0.170	0.310	Fail
					Other	Deal	Mixed	0.100	0.200	Fail
					Other	Deal	Mixed	0.020	0.090	Fail
					Other	Deal	Mixed	0.070	0.170	Fail
					Other	Deal	Mixed	0.040	0.110	Fail
					Other	Deal	Mixed	0.020	0.060	Fail
					Other	Deal	Mixed	0.020	0.040	Fail
BayView Financial Mortgage PTC 2005-D	BAYV 2005-D	5/06	8	11/08	Other	Deal	Fixed	0.020	0.040	Fail
					Other	Deal	Fixed	0.030	0.060	Fail
					Other	Deal	Fixed	0.040	0.080	Fail
					Other	Deal	Fixed	0.070	0.120	Fail
					Other	Deal	Fixed	0.080	0.150	Fail
					Other	Deal	Fixed	0.100	0.180	Fail
					Other	Deal	Fixed	0.120	0.210	Fail
					Other	Deal	Fixed	0.180	0.310	Fail
					Cumulative Loss	Deal	Fixed	0.040	1.700	Pass
BayView Financial Mortgage PTC 2006-A	BAYV 2006-A	5/06	5	2/09	Other	Deal	Mixed	0.160	0.700	Fail
					Cumulative Loss	Deal	Mixed	0.001	1.700	Pass
					Delinquency	Deal	Mixed	2.798	12.500	Pass
					Other	Deal	Mixed	0.050	0.960	Fail
					Other	Deal	Mixed	0.110	0.800	Fail
					Other	Deal	Mixed	0.050	0.940	Fail
					Other	Deal	Mixed	0.050	0.930	Fail
					Other	Deal	Mixed	0.050	0.910	Fail
					Other	Deal	Mixed	0.060	0.880	Fail
BayView Mortgage 2000-1	BAYV 2000-1	5/06	75	NA	Delinquency	Deal	Mixed	2.559	12.000	Pass
					Cumulative Loss	Deal	Mixed	3.096	3.000	Fail
					Delinquency	Deal	Mixed	8.265	12.000	Pass
BayView Mortgage 2000-2		5/06	75	NA	Cumulative Loss	Deal	Mixed	5.275	3.000	Fail
					Delinquency	Deal	Fixed	2.660	12.000	Pass
BayView Mortgage 2002-12	BAYV 2002-12	5/06	42	NA	Cumulative Loss	Deal	Fixed	3.087	5.000	Pass
					Other	Deal	Fixed	53.374	30.000	Pass
					Delinquency	Deal	Fixed	4.444	12.000	Pass
BayView Mortgage 2002-8		5/06	46	NA	Cumulative Loss	Deal	Fixed	5.682	5.000	Fail
					Other	Deal	Fixed	63.316	30.000	Pass
					Delinquency	Deal	Mixed	3.698	12.000	Pass
BayView Mortgage 2003-3		5/06	35	NA	Other	Deal	Mixed	100.112	25.000	Pass
					Cumulative Loss	Deal	Mixed	0.000	5.000	Pass
					Delinquency	Deal	Mixed	10.369	5.000	Fail
BayView Mortgage 2004-1		5/06	27	NA	Cumulative Loss	Deal	Mixed	0.662	2.000	Pass
					Other	Deal	Mixed	12.308	7.000	Pass
					Cumulative Loss	Deal	Mixed	7.088	5.000	Fail
BayView Mortgage 2004-11		5/06	19	NA	Delinquency	Deal	Mixed	13.752	20.000	Pass
					Delinquency	Deal	Mixed	15.410	35.000	Pass
					Cumulative Loss	Deal	Mixed	0.000	5.000	Pass
BayView Mortgage PTC 2004-3		5/06	26	NA	Delinquency	Deal	Mixed	22.738	35.000	Pass
					Delinquency	Deal	Mixed	22.738	20.000	Fail
					Cumulative Loss	Deal	Mixed	0.000	5.000	Pass
BayView Mortgage PTC 2002-3		5/06	35	NA	Delinquency	Deal	Mixed	12.733	20.000	Pass
					Cumulative Loss	Deal	Mixed	0.000	7.000	Pass
					Delinquency	Deal	Mixed	6.879	16.581	Pass
Bear Stearns Asset Backed Securities I Trust 2004-FR3	BSABS 2004-FR3	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.222	3.250	Pass
					Other	Deal	Mixed	0.273	3.250	Pass
Bear Stearns Asset Backed Securities I Trust 2004-HE9	BSABS 2004-HE9	5/06	20	11/07	Delinquency	Deal	Mixed	9.466	17.297	Pass
					Cumulative Loss	Deal	Mixed	0.273	3.250	Pass
					Delinquency	Deal	Mixed	0.273	3.250	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Bear Stearns Asset Backed Securities I Trust 2005-AQ2	BSABS 2005-AQ2	5/06	7	12/08	Delinquency	Deal	Mixed	3.858	9.023	Pass
					Cumulative Loss	Deal	Mixed	0.000	3.400	Pass
Bear Stearns Asset Backed Securities I Trust 2005-EC1	BSABS 2005-EC1	5/06	6	1/09	Delinquency	Deal	Mixed	3.364	9.146	Pass
					Cumulative Loss	Deal	Mixed	0.000	3.850	Pass
Bear Stearns Asset Backed Securities I Trust 2005-HE11	BSABS 2005-HE11	5/06	7	12/08	Delinquency	Deal	Mixed	4.029	9.056	Pass
					Cumulative Loss	Deal	Mixed	0.010	3.400	Pass
Bear Stearns Asset Backed Securities I Trust 2005-HE12	BSABS 2005-HE12	5/06	6	1/09	Delinquency	Deal	Mixed	3.504	8.817	Pass
					Cumulative Loss	Deal	Mixed	0.013	4.150	Pass
Bear Stearns Asset Backed Securities I Trust 2006-EC1	BSABS 2006-EC1	5/06	5	2/09	Delinquency	Deal	Mixed	2.293	8.923	Pass
					Cumulative Loss	Deal	Mixed	0.000	3.650	Pass
Bear Stearns Asset Backed Securities I Trust 2006-EC2	BSABS 2006-EC2	5/06	4	3/09	Delinquency	Deal	Mixed	2.129	8.660	Pass
					Cumulative Loss	Deal	Mixed	0.005	3.800	Pass
Bear Stearns Asset Backed Securities I Trust 2006-HE1	BSABS 2006-HE1	5/06	5	2/09	Delinquency	Grp 1	—	3.137	8.583	Pass
					Cumulative Loss	Grp 1	—	0.000	4.050	Pass
					Cumulative Loss	Grp 2	—	0.000	4.050	Pass
					Delinquency	Grp 2	—	1.338	8.427	Pass
Bear Stearns Asset Backed Securities I Trust 2006-HE2	BSABS 2006-HE2	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	3.700	Pass
					Delinquency	Deal	Mixed	1.977	8.401	Pass
Bear Stearns Asset Backed Securities I Trust 2006-HE3	BSABS 2006-HE3	5/06	3	4/09	Delinquency	Deal	Mixed	0.492	8.275	Pass
					Cumulative Loss	Deal	Mixed	0.000	3.800	Pass
Bear Stearns Asset Backed Securities I Trust 2006-HE4	BSABS 2006-HE4	4/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	3.450	Pass
					Delinquency	Deal	Mixed	0.000	7.975	Pass
Bear Stearns Asset Backed Securities I Trust 2006-IM1		4/06	2	5/09	Delinquency	Deal	Mixed	0.000	2.865	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
Bear Stearns Asset Backed Securities I Trust 2006-PC1	BSABS 2006-PC1	5/06	5	2/09	Delinquency	Deal	Mixed	3.536	8.965	Pass
					Cumulative Loss	Deal	Mixed	0.000	3.700	Pass
Bear Stearns Asset Backed Securities Trust 2005-4	BSABS 2005-4	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.001	5.000	Pass
					Delinquency	Deal	Mixed	9.527	9.228	Fail
Bear Stearns Asset Backed Securities Trust 2005-HE1	BSABS 2005-HE1	5/06	17	2/08	Cumulative Loss	Deal	Mixed	0.094	3.250	Pass
					Delinquency	Deal	Mixed	8.183	15.853	Pass
					Cumulative Loss	Deal	Mixed	0.094	3.250	Pass
Bear Stearns Asset Backed Securities Trust 2006-1	BSABS 2006-1	5/06	4	3/09	Delinquency	Deal	Mixed	4.181	10.919	Pass
					Cumulative Loss	Deal	Mixed	0.000	4.800	Pass
Bear Stearns Asset-Backed Securities 1999-1	BSABS 1999-1	5/06	83	8/02	Delinquency	Grp 1	Fixed	47.784	44.318	Fail
					Delinquency	Grp 2	ARM	95.873	33.519	Fail
Bear Stearns Asset-Backed Securities 1999-2	BSABS 1999-2	5/06	81	10/02	Delinquency	Grp 1	Fixed	0.410	0.470	Pass
					Delinquency	Grp 2	—	0.040	0.980	Pass
Bear Stearns Asset-Backed Securities 2000-1	BSABS 2000-1	5/06	77	8/02	Delinquency	Grp 1	Fixed	20.425	12.000	Fail
					Cumulative Loss	Grp 1	Fixed	5.659	3.000	Fail
					Current Loss	Grp 1	Fixed	2.031	1.000	Fail
					Delinquency	Grp 1	Fixed	20.425	10.000	Fail
					Current Loss	Grp 1	Fixed	2.031	1.300	Fail
					Cumulative Loss	Grp 1	Fixed	5.659	3.750	Fail
					Delinquency	Grp 2	ARM	16.671	12.000	Fail
					Delinquency	Grp 2	ARM	16.671	10.000	Fail
					Current Loss	Grp 2	ARM	9.030	1.000	Fail
					Cumulative Loss	Grp 2	ARM	5.823	3.000	Fail
					Cumulative Loss	Grp 2	ARM	5.823	3.750	Fail
Current Loss	Grp 2	ARM	9.030	1.300	Fail					
Bear Stearns Asset-Backed Securities 2000-2	BSABS 2000-2	5/06	67	12/03	Delinquency	Deal	Mixed	21.088	45.000	Pass
					Cumulative Loss	Deal	Mixed	6.784	5.000	Fail
Bear Stearns Asset-Backed Securities 2005-1	BSABS 2005-1	5/06	17	2/08	Delinquency	Deal	Mixed	15.765	15.531	Fail
					Cumulative Loss	Deal	Mixed	0.600	4.000	Pass
Bear Stearns Asset-Backed Securities 2005-HE2	BSABS 2005-HE2	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.094	3.500	Pass
					Cumulative Loss	Deal	Mixed	0.094	3.500	Pass
					Delinquency	Deal	Mixed	8.407	14.575	Pass
Bear Stearns Asset-Backed Securities 2005-SD1	BSABS 2005-SD1	4/06	17	2/08	Cumulative Loss	Deal	Mixed	0.038	3.000	Pass
					Delinquency	Deal	Mixed	9.951	8.050	Fail
Bear Stearns Asset-Backed Securities 2005-CL1	BSABS 2005-CL1	5/06	8	11/08	Delinquency	Deal	Mixed	18.548	11.073	Fail
					Cumulative Loss	Deal	Mixed	0.040	2.000	Pass
					Cumulative Loss	Deal	Mixed	0.196	3.300	Pass
Bear Stearns Asset-Backed Securities I Trust 2005-AQ1	BSABS 2005-AQ1	5/06	14	5/08	Delinquency	Deal	Mixed	11.570	16.152	Pass
					Cumulative Loss	Deal	Mixed	0.196	3.300	Pass
					Cumulative Loss	Deal	Mixed	0.196	3.300	Pass
Bear Stearns Asset-Backed Securities I Trust 2005-CL1	BSABS 2005-CL1	5/06	8	11/08	Delinquency	Deal	Mixed	6.743	8.338	Pass
					Cumulative Loss	Deal	Mixed	0.022	1.750	Pass
Bear Stearns Asset-Backed Securities I Trust 2005-FR1	BSABS 2005-FR1	5/06	10	9/08	Delinquency	Deal	Mixed	7.362	9.904	Pass
					Cumulative Loss	Deal	Mixed	0.153	3.400	Pass
					Cumulative Loss	Deal	Mixed	0.153	3.400	Pass
Bear Stearns Asset-Backed Securities I Trust 2005-HE10	BSABS 2005-HE10	5/06	8	11/08	Delinquency	Deal	Mixed	5.021	8.217	Pass
					Cumulative Loss	Deal	Mixed	0.009	3.700	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Bear Stearns Asset-Backed Securities I Trust 2005-HE3	BSABS 2005-HE3	5/06	15	4/08	Delinquency	Deal	Mixed	9.074	12.932	Pass
					Cumulative Loss	Deal	Mixed	0.222	3.250	Pass
					Cumulative Loss	Deal	Mixed	0.222	3.250	Pass
Bear Stearns Asset-Backed Securities I Trust 2005-HE4	BSABS 2005-HE4	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.265	3.500	Pass
					Delinquency	Deal	Mixed	8.559	12.829	Pass
					Cumulative Loss	Deal	Mixed	0.265	3.500	Pass
Bear Stearns Asset-Backed Securities I Trust 2005-HE5	BSABS 2005-HE5	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.064	3.500	Pass
					Delinquency	Deal	Mixed	9.164	11.983	Pass
					Cumulative Loss	Deal	Mixed	0.064	3.500	Pass
Bear Stearns Asset-Backed Securities I Trust 2005-HE6	BSABS 2005-HE6	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.067	3.750	Pass
					Delinquency	Deal	Mixed	9.671	11.580	Pass
Bear Stearns Asset-Backed Securities I Trust 2005-HE7	BSABS 2005-HE7	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.068	3.250	Pass
					Delinquency	Deal	Mixed	4.979	8.192	Pass
					Cumulative Loss	Deal	Mixed	0.068	3.250	Pass
Bear Stearns Asset-Backed Securities I Trust 2005-HE8	BSABS 2005-HE8	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.118	3.850	Pass
					Delinquency	Deal	Mixed	4.741	7.980	Pass
Bear Stearns Asset-Backed Securities I Trust 2005-HE9	BSABS 2005-HE9	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.052	3.750	Pass
					Cumulative Loss	Deal	Mixed	0.052	3.750	Pass
					Delinquency	Deal	Mixed	4.786	7.156	Pass
Bear Stearns Asset-Backed Securities I Trust 2005-TC1	BSABS 2005-TC1	5/06	13	6/08	Delinquency	Deal	Mixed	6.229	13.558	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.000	Pass
Bear Stearns Asset-Backed Securities I Trust 2005-TC2	BSABS 2005-TC2	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.000	2.000	Pass
					Delinquency	Deal	Mixed	3.291	10.133	Pass
Bear Stearns Asset-Backed Securities Trust 2001-2	BSABS 2001-2	5/06	60	7/04	Delinquency	Deal	Fixed	14.715	14.585	Fail
Bear Stearns Asset-Backed Securities Trust 2001-3	BSABS 2001-3	5/06	55	12/04	Delinquency	Deal	Mixed	29.278	27.079	Fail
Bear Stearns Asset-Backed Securities Trust 2002-1	BSABS 2002-1	5/06	51	4/05	Delinquency	Deal	Mixed	13.683	18.662	Pass
Bear Stearns Asset-Backed Securities Trust 2002-2	BSABS 2002-2	5/06	47	8/05	Delinquency	Deal	Mixed	13.861	25.975	Pass
Bear Stearns Asset-Backed Securities Trust 2003-1	BSABS 2003-1	5/06	40	3/06	Cumulative Loss	Deal	Mixed	1.294	4.400	Pass
					Delinquency	Deal	Mixed	18.150	27.437	Pass
Bear Stearns Asset-Backed Securities Trust 2003-2	BSABS 2003-2	5/06	36	7/06	Cumulative Loss	Deal	Mixed	1.114	2.250	Pass
					Delinquency	Deal	Mixed	16.306	23.144	Pass
Bear Stearns Asset-Backed Securities Trust 2003-3	BSABS 2003-3	5/06	33	10/06	Cumulative Loss	Deal	Mixed	1.915	5.000	Pass
					Delinquency	Deal	Mixed	18.625	21.604	Pass
Bear Stearns Asset-Backed Securities Trust 2003-ABF1	BSABS 2003-ABF1	5/06	33	10/06	Cumulative Loss	Deal	Fixed	1.173	2.750	Pass
					Delinquency	Deal	Fixed	0.000	25.834	Pass
Bear Stearns Asset-Backed Securities Trust 2003-HE1	BSABS 2003-HE1	5/06	30	1/07	Cumulative Loss	Deal	Mixed	0.887	3.750	Pass
					Delinquency	Deal	Mixed	13.408	30.448	Pass
Bear Stearns Asset-Backed Securities Trust 2004-1	BSABS 2004-1	5/06	27	4/07	Cumulative Loss	Deal	Mixed	1.259	5.750	Pass
					Delinquency	Deal	Mixed	17.782	16.816	Fail
Bear Stearns Asset-Backed Securities Trust 2004-2	BSABS 2004-2	5/06	21	10/07	Delinquency	Deal	Mixed	17.957	14.100	Fail
					Cumulative Loss	Deal	Mixed	0.769	4.400	Pass
Bear Stearns Asset-Backed Securities Trust 2004-BO1	BSABS 2004-BO1	5/06	20	11/07	Delinquency	Deal	Mixed	14.890	14.204	Fail
					Cumulative Loss	Deal	Mixed	1.537	4.750	Pass
Bear Stearns Asset-Backed Securities Trust 2004-FR1	BSABS 2004-FR1	5/06	23	8/07	Delinquency	Deal	Mixed	10.540	21.055	Pass
					Cumulative Loss	Deal	Mixed	0.350	2.750	Pass
Bear Stearns Asset-Backed Securities Trust 2004-FR2	BSABS 2004-FR2	5/06	22	9/07	Cumulative Loss	Deal	Mixed	0.277	2.750	Pass
					Delinquency	Deal	Mixed	8.255	16.171	Pass
Bear Stearns Asset-Backed Securities Trust 2004-HE1	BSABS 2004-HE1	5/06	29	2/07	Delinquency	Deal	Mixed	13.144	30.571	Pass
					Cumulative Loss	Deal	Mixed	0.471	3.750	Pass
Bear Stearns Asset-Backed Securities Trust 2004-HE10	BSABS 2004-HE10	5/06	19	12/07	Cumulative Loss	Deal	Mixed	0.251	3.250	Pass
					Delinquency	Deal	Mixed	8.292	15.816	Pass
					Cumulative Loss	Deal	Mixed	0.251	3.250	Pass
Bear Stearns Asset-Backed Securities Trust 2004-HE11	BSABS 2004-HE11	4/06	18	1/08	Delinquency	Deal	Mixed	0.000	0.000	Pass
					Delinquency	Deal	Mixed	9.332	14.504	Pass
					Cumulative Loss	Deal	Mixed	0.215	3.250	Pass
Bear Stearns Asset-Backed Securities Trust 2004-HE2	BSABS 2004-HE2	5/06	28	3/07	Delinquency	Deal	Mixed	15.421	24.819	Pass
					Cumulative Loss	Deal	Mixed	0.322	3.750	Pass
Bear Stearns Asset-Backed Securities Trust 2004-HE3	BSABS 2004-HE3	4/06	27	4/07	Delinquency	Deal	Mixed	13.575	30.539	Pass
					Cumulative Loss	Deal	Mixed	0.429	3.500	Pass
Bear Stearns Asset-Backed Securities Trust 2004-HE4	BSABS 2004-HE4	5/06	25	6/07	Cumulative Loss	Deal	Mixed	0.928	3.500	Pass
					Delinquency	Deal	Mixed	17.520	24.660	Pass
Bear Stearns Asset-Backed Securities Trust 2004-HE5	BSABS 2004-HE5	4/06	24	7/07	Cumulative Loss	Deal	Mixed	0.178	3.250	Pass
					Delinquency	Deal	Mixed	10.060	17.014	Pass
Bear Stearns Asset-Backed Securities Trust 2004-HE6	BSABS 2004-HE6	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.509	2.750	Pass
					Delinquency	Deal	Mixed	10.760	19.145	Pass
Bear Stearns Asset-Backed Securities Trust 2004-HE7	BSABS 2004-HE7	5/06	22	9/07	Delinquency	Deal	Mixed	8.426	14.367	Pass
					Cumulative Loss	Deal	Mixed	0.309	3.000	Pass
Bear Stearns Asset-Backed Securities Trust 2004-HE8	BSABS 2004-HE8	4/06	21	10/07	Delinquency	Deal	Mixed	7.956	13.790	Pass
					Cumulative Loss	Deal	Mixed	0.276	3.500	Pass
Bear Stearns Asset-Backed Securities Trust 2005-2	BSABS 2005-2	5/06	13	6/08	Delinquency	Deal	Mixed	12.359	11.759	Fail
					Cumulative Loss	Deal	Mixed	0.950	5.250	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Bear Stearns Asset-Backed Securities Trust 2005-3	BSABS 2005-3	5/06	10	9/08	Delinquency	Deal	Mixed	12.687	9.952	Fail
					Cumulative Loss	Deal	Mixed	0.320	3.250	Pass
Bear Stearns Asset-Backed Securities Trust 2005-SD2	BSABS 2005-SD2	5/06	14	5/08	Delinquency	Deal	Mixed	19.942	10.953	Fail
					Cumulative Loss	Deal	Mixed	0.011	2.750	Pass
					Delinquency	Deal	Mixed	16.636	8.844	Fail
					Cumulative Loss	Deal	Mixed	0.019	2.250	Pass
Bear Stearns Asset-Backed Securities Trust 2005-SD3	BSABS 2005-SD3	5/06	11	8/08	Delinquency	Deal	Mixed	16.180	6.768	Fail
					Cumulative Loss	Deal	Mixed	0.000	2.500	Pass
					Delinquency	Deal	Mixed	13.943	10.135	Fail
					Cumulative Loss	Deal	Mixed	0.001	2.750	Pass
Bear Stearns Home Loan Owner Trust 2001-A	BSABS 2001-A	5/06	64	3/04	Cumulative Loss	Deal	Mixed	17.638	14.000	Fail
					Delinquency	Deal	Mixed	5.123	10.000	Pass
Bond Securitization Asset-Backed Certificates 2003-1	BHLT 2003-1	5/06	31	12/06	Delinquency	Deal	Fixed	17.974	11.356	Fail
					Cumulative Loss	Deal	Fixed	6.437	6.800	Pass
Bravo Mortgage Asset Trust 2006-1	BMAT 2006-1A	4/06	2	5/09	Delinquency	Deal	Mixed	0.000	7.491	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.750	Pass
C-BASS 2006-CB3	CBASS 2006-CB3	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.100	Pass
					Delinquency	Deal	Mixed	0.426	7.448	Pass
C-BASS Mortgage 1999-CB2	CBASS 1999-CB2	5/06	85	6/02	Delinquency	Grp 2	—	0.000	21.150	Pass
C-BASS Mortgage 2000-CB2	CBASS 2000-CB2	5/06	73	6/03	Delinquency	Deal	Mixed	26.658	21.610	Fail
					Cumulative Loss	Deal	Mixed	7.004	4.500	Fail
C-BASS Mortgage 2001-CB1	CBASS 2001-CB1	5/06	62	4/04	Delinquency	Deal	Mixed	9.675	12.128	Pass
					Cumulative Loss	Deal	Mixed	3.476	4.000	Pass
C-BASS Mortgage 2001-CB2	CBASS 2001-CB2	5/06	61	6/04	Cumulative Loss	Deal	Mixed	4.882	3.750	Fail
					Delinquency	Deal	Mixed	24.464	36.297	Pass
					Delinquency	Deal	Mixed	0.000	0.000	Pass
C-BASS Mortgage 2001-CB3	CBASS 2001-CB3	5/06	58	9/04	Delinquency	Deal	Mixed	23.297	29.642	Pass
					Cumulative Loss	Deal	Mixed	7.268	3.750	Fail
C-BASS Mortgage 2001-CB4	CBASS 2001-CB4	5/06	55	12/04	Delinquency	Deal	Mixed	13.001	20.000	Pass
					Cumulative Loss	Deal	Mixed	3.562	3.750	Pass
					Delinquency	Deal	Mixed	19.060	18.673	Fail
					Cumulative Loss	Deal	Mixed	17.001	18.000	Pass
C-BASS Mortgage 2002-CB1	CBASS 2002-CB1	5/06	52	3/05	Cumulative Loss	Deal	Mixed	5.715	3.750	Fail
					Delinquency	Deal	Mixed	29.596	20.000	Fail
C-BASS Mortgage 2002-CB2	CBASS 2002-CB2	5/06	50	5/05	Cumulative Loss	Deal	Mixed	2.849	3.750	Pass
					Delinquency	Deal	Mixed	17.945	18.787	Pass
C-BASS Mortgage 2002-CB3	CBASS 2002-CB3	5/06	48	7/05	Cumulative Loss	Deal	Mixed	5.145	3.000	Fail
					Delinquency	Deal	Mixed	26.266	54.538	Pass
C-BASS Mortgage 2002-CB4	CBASS 2002-CB4	5/06	46	9/05	Delinquency	Deal	Mixed	12.992	37.168	Pass
					Cumulative Loss	Deal	Mixed	1.806	2.750	Pass
C-BASS Mortgage 2002-CB5	CBASS 2002-CB5	5/06	44	11/05	Delinquency	Deal	Mixed	17.739	34.052	Pass
					Cumulative Loss	Deal	Mixed	2.636	2.750	Pass
C-BASS Mortgage 2002-CB6	CBASS 2002-CB6	5/06	42	1/06	Cumulative Loss	Deal	Mixed	2.700	3.000	Pass
					Delinquency	Deal	Mixed	18.588	20.000	Pass
C-BASS Mortgage 2003-CB1	CBASS 2003-CB1	5/06	40	3/06	Delinquency	Deal	Mixed	12.035	39.847	Pass
					Cumulative Loss	Deal	Mixed	2.157	3.000	Pass
C-BASS Mortgage 2003-CB2	CBASS 2003-CB2	5/06	38	5/06	Delinquency	Deal	Mixed	21.502	45.963	Pass
					Cumulative Loss	Deal	Mixed	2.615	3.500	Pass
C-BASS Mortgage 2003-CB3	CBASS 2003-CB3	5/06	36	7/06	Cumulative Loss	Deal	Mixed	0.662	2.250	Pass
					Delinquency	Deal	Mixed	7.679	34.551	Pass
C-BASS Mortgage 2003-CB4	CBASS 2003-CB4	5/06	34	9/06	Cumulative Loss	Deal	Mixed	1.343	3.750	Pass
					Delinquency	Deal	Mixed	17.584	35.633	Pass
C-BASS Mortgage 2003-CB6	CBASS 2003-CB6	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.773	2.750	Pass
					Delinquency	Deal	Mixed	8.909	28.984	Pass
C-BASS Mortgage 2003-RP1	CBASS 2003-RP1	5/06	37	7/06	Cumulative Loss	Deal	Mixed	0.038	9.000	Pass
					Delinquency	Deal	Mixed	44.015	40.737	Fail
C-BASS Mortgage 2004-CB1	CBASS 2004-CB1	5/06	29	2/07	Delinquency	Deal	Mixed	8.277	28.109	Pass
					Cumulative Loss	Deal	Mixed	0.555	2.500	Pass
C-BASS Mortgage 2004-CB2	CBASS 2004-CB2	5/06	28	3/07	Cumulative Loss	Deal	Mixed	0.334	2.500	Pass
					Delinquency	Deal	Mixed	11.022	29.473	Pass
C-BASS Mortgage 2004-CB3	CBASS 2004-CB3	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.399	3.000	Pass
					Delinquency	Deal	Mixed	7.327	39.833	Pass
C-BASS Mortgage 2004-CB4	CBASS 2004-CB4	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.462	2.250	Pass
					Delinquency	Deal	Mixed	4.457	17.926	Pass
C-BASS Mortgage 2004-CB5	CBASS 2004-CB5	5/06	22	9/07	Delinquency	Deal	Mixed	6.930	22.097	Pass
					Cumulative Loss	Deal	Mixed	0.326	4.000	Pass
C-BASS Mortgage 2004-CB6	CBASS 2004-CB6	4/06	22	9/07	Cumulative Loss	Deal	Mixed	0.245	3.000	Pass
					Delinquency	Deal	Mixed	4.521	16.032	Pass
C-BASS Mortgage 2004-CB8	CBASS 2004-CB8	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.219	2.750	Pass
					Delinquency	Deal	Mixed	6.303	12.568	Pass
C-BASS Mortgage 2004-RP1	CBASS 2004-RP1	5/06	25	6/07	Delinquency	Deal	Mixed	31.906	32.318	Pass
					Cumulative Loss	Deal	Mixed	3.130	4.800	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
C-BASS Mortgage 2005-CB1	CBASS 2005-CB1	5/06	17	2/08	Delinquency	Deal	Mixed	3.721	15.599	Pass
					Cumulative Loss	Deal	Mixed	0.148	1.800	Pass
C-BASS Mortgage 2005-CB2	CBASS 2005-CB2	5/06	15	4/08	Delinquency	Deal	Mixed	7.202	14.745	Pass
					Cumulative Loss	Deal	Mixed	0.209	1.400	Pass
C-BASS Mortgage 2005-CB3	CBASS 2005-CB3	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.053	1.250	Pass
					Delinquency	Deal	Mixed	4.215	12.171	Pass
C-BASS Mortgage 2005-CB4	CBASS 2005-CB4	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.062	1.100	Pass
					Delinquency	Deal	Mixed	3.274	9.725	Pass
C-BASS Mortgage 2005-CB5	CBASS 2005-CB5	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.037	1.050	Pass
					Delinquency	Deal	Mixed	2.359	8.799	Pass
C-BASS Mortgage 2005-CB6	CBASS 2005-CB6	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.012	1.350	Pass
					Delinquency	Deal	Mixed	3.178	8.399	Pass
C-BASS Mortgage 2005-CB7	CBASS 2005-CB7	5/06	8	11/08	Delinquency	Deal	Mixed	1.928	8.934	Pass
					Cumulative Loss	Deal	Mixed	0.035	1.350	Pass
C-BASS Mortgage 2005-CB8	CBASS 2005-CB8	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.100	Pass
					Delinquency	Deal	Mixed	1.630	8.687	Pass
C-BASS Mortgage 2005-RP1	CBASS 2005-RP1	5/06	14	5/08	Delinquency	Deal	Mixed	0.000	16.396	Pass
					Cumulative Loss	Deal	Mixed	0.705	4.000	Pass
C-BASS Mortgage 2005-RP2	CBASS 2005-RP2	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.090	3.750	Pass
					Delinquency	Deal	Mixed	0.000	12.734	Pass
C-BASS Mortgage 2006-CB1	CBASS 2006-CB1	5/06	5	2/09	Delinquency	Deal	Mixed	0.548	8.446	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
C-BASS Mortgage 2006-CB2	CBASS 2006-CB2	5/06	4	3/09	Delinquency	Deal	Mixed	0.338	8.410	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.150	Pass
C-BASS Mortgage 2006-RP1	CBASS 2006-RP1	5/06	2	5/09	Delinquency	Deal	Mixed	18.585	6.891	Fail
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Carrington HEL Trust 2005-NC4	CARR 2005-NC4	5/06	10	9/08	Cumulative Loss	Deal	ARM	0.005	3.500	Pass
					Delinquency	Deal	ARM	2.507	10.035	Pass
Carrington Mortgage Loan Trust 2004-NC1	CARR 2004-NC1	5/06	25	6/07	Cumulative Loss	Deal	Mixed	0.306	3.750	Pass
					Delinquency	Deal	Mixed	8.441	22.736	Pass
Carrington Mortgage Loan Trust 2004-NC2	CARR 2004-NC2	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.037	3.000	Pass
					Delinquency	Deal	Mixed	4.767	14.480	Pass
Carrington Mortgage Loan Trust 2005-NC1	CARR 2005-NC1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.028	3.000	Pass
					Delinquency	Deal	Mixed	4.999	12.623	Pass
					Delinquency	Deal	Mixed	0.000	0.000	Pass
Carrington Mortgage Loan Trust 2005-NC2	CARR 2005-NC2	5/06	13	6/08	Delinquency	Deal	ARM	2.970	12.116	Pass
					Cumulative Loss	Deal	ARM	0.000	3.500	Pass
Carrington Mortgage Loan Trust 2005-NC3	CARR 2005-NC3	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.008	3.250	Pass
					Delinquency	Deal	Mixed	4.542	10.371	Pass
					Cumulative Loss	Deal	Mixed	0.008	3.250	Pass
Carrington Mortgage Loan Trust 2005-NC5	CARR 2005-NC5	5/06	8	11/08	Delinquency	Deal	Mixed	3.161	10.623	Pass
					Cumulative Loss	Deal	Mixed	0.002	3.550	Pass
Carrington Mortgage Loan Trust 2005-OPT2	CARR 2005-OPT2	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.002	3.250	Pass
					Delinquency	Deal	Mixed	5.751	11.438	Pass
Carrington Mortgage Loan Trust 2006-OPT1	CARR 2006-OPT1	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	3.550	Pass
					Delinquency	Deal	Mixed	0.050	8.033	Pass
Carrington Mortgage Loan Trust FRE1	CARR 2005-FRE1	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	3.000	Pass
					Delinquency	Deal	Mixed	3.170	9.486	Pass
Carrington Mortgage Loan Trust 2006-NC1	CARR 2006-NC1	5/06	4	3/09	Delinquency	Deal	Mixed	0.992	8.326	Pass
					Cumulative Loss	Deal	Mixed	0.000	3.000	Pass
Carrington Mortgage Loan Trust 2006-RFC1	CARR 2006-RFC1	5/06	1	6/09	Delinquency	Deal	Mixed	0.000	7.728	Pass
					Cumulative Loss	Deal	Mixed	0.000	3.500	Pass
CDC Mortgage Capital Trust 2001-HE1	CDCMC 2001-HE1	5/06	55	12/04	Delinquency	Deal	Mixed	42.194	40.000	Fail
CDC Mortgage Capital Trust 2002-HE1	CDCMC 2002-HE1	5/06	50	5/05	Delinquency	Deal	Mixed	32.647	34.036	Pass
					Cumulative Loss	Deal	Mixed	2.271	5.250	Pass
CDC Mortgage Capital Trust 2002-HE2	CDCMC 2002-HE2	5/06	47	8/05	Cumulative Loss	Deal	Mixed	2.554	3.500	Pass
					Delinquency	Deal	Mixed	34.511	38.000	Pass
CDC Mortgage Capital Trust 2002-HE3	CDCMC 2002-HE3	5/06	43	12/05	Delinquency	Deal	Mixed	31.991	37.000	Pass
					Cumulative Loss	Deal	Mixed	2.006	4.100	Pass
CDC Mortgage Capital Trust 2003-HE1	CDCMC 2003-HE1	5/06	39	4/06	Delinquency	Deal	Mixed	25.920	37.000	Pass
					Cumulative Loss	Deal	Mixed	1.197	4.100	Pass
CDC Mortgage Capital Trust 2003-HE2	CDCMC 2003-HE2	5/06	37	6/06	Cumulative Loss	Deal	Mixed	0.971	3.100	Pass
					Delinquency	Deal	Mixed	26.062	37.000	Pass
CDC Mortgage Capital Trust 2003-HE3	CDCMC 2003-HE3	5/06	34	9/06	Cumulative Loss	Deal	Mixed	1.043	3.000	Pass
					Delinquency	Deal	Mixed	25.182	35.280	Pass
CDC Mortgage Capital Trust 2003-HE4	CDCMC 2003-HE4	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.781	4.000	Pass
					Delinquency	Deal	Mixed	18.478	32.837	Pass
CDC Mortgage Capital Trust 2004-HE1	CDCMC 2004-HE1	5/06	28	3/07	Cumulative Loss	Deal	Mixed	0.469	3.500	Pass
					Delinquency	Deal	Mixed	15.314	38.828	Pass
CDC Mortgage Capital Trust 2004-HE2	CDCMC 2004-HE2	5/06	25	6/07	Cumulative Loss	Deal	Mixed	0.284	3.250	Pass
					Delinquency	Deal	Mixed	16.047	29.192	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
CDC Mortgage Capital Trust 2004-HE3	CDCMC 2004-HE3	5/06	22	9/07	Delinquency	Deal	Mixed	9.804	21.206	Pass
					Cumulative Loss	Deal	Mixed	0.254	2.750	Pass
Centex HEL Trust 1998-4	CXHE 1998-4	5/06	91	6/01	Delinquency	Deal	Mixed	10.981	11.000	Pass
					Cumulative Loss	Deal	Mixed	6.429	4.000	Fail
					Current Loss	Deal	Mixed	4.142	0.850	Fail
					Delinquency	Deal	Mixed	10.981	12.000	Pass
					Cumulative Loss	Deal	Mixed	6.429	4.900	Fail
					Current Loss	Deal	Mixed	4.142	1.000	Fail
Centex HEL Trust 1999-1	CXHE 1999-1	5/06	88	9/01	Delinquency	Grp 1	Fixed	11.185	8.500	Fail
					Delinquency	Grp 2	ARM	27.027	10.500	Fail
Centex HEL Trust 1999-2	CXHE 1999-2	5/06	85	12/01	Delinquency	Deal	Mixed	11.136	11.000	Fail
					Cumulative Loss	Deal	Mixed	6.959	4.000	Fail
					Current Loss	Deal	Mixed	5.898	0.850	Fail
Centex HEL Trust 1999-3	CXHE 1999-3	5/06	82	3/02	Delinquency	Grp 1	Fixed	12.233	7.500	Fail
					Delinquency	Grp 2	ARM	18.397	9.500	Fail
Centex HEL Trust 1999-4	CXHE 1999-4	5/06	78	7/02	Delinquency	Grp 1	Fixed	11.410	7.500	Fail
					Delinquency	Grp 2	ARM	19.145	9.500	Fail
Centex HEL Trust 2000-A	CXHE 2000-A	5/06	75	10/02	Delinquency	Deal	Mixed	0.170	0.120	Fail
					Current Loss	Deal	Mixed	0.070	0.010	Fail
					Cumulative Loss	Deal	Mixed	0.080	0.050	Fail
					Delinquency	Deal	Mixed	0.170	0.110	Fail
					Current Loss	Deal	Mixed	0.070	0.010	Fail
					Cumulative Loss	Deal	Mixed	0.080	0.040	Fail
Centex HEL Trust 2001-B	CXHE 2001-B	5/06	60	7/04	Delinquency	Deal	Mixed	13.535	16.500	Pass
Centex HEL Trust 2001-C	CXHE 2001-C	5/06	56	11/04	Delinquency	Deal	Mixed	0.151	15.600	Pass
Centex HEL Trust 2002-A	CXHE 2002-A	5/06	53	2/05	Delinquency	Grp 1	Fixed	10.748	16.000	Pass
					Delinquency	Grp 2	ARM	24.725	25.206	Pass
Centex HEL Trust 2002-C	CXHE 2002-C	5/06	46	9/05	Cumulative Loss	Deal	Mixed	2.638	4.583	Pass
					Delinquency	Deal	Mixed	18.030	25.150	Pass
Centex HEL Trust 2002-D	CXHE 2002-D	5/06	42	1/06	Delinquency	Deal	Mixed	19.808	28.057	Pass
					Cumulative Loss	Deal	Mixed	2.064	3.917	Pass
Centex HEL Trust 2003-A	CXHE 2003-A	5/06	39	4/06	Cumulative Loss	Deal	Mixed	1.204	3.667	Pass
					Delinquency	Deal	Mixed	11.985	29.246	Pass
Centex HEL Trust 2003-B	CXHE 2003-B	5/06	36	7/06	Cumulative Loss	Deal	Mixed	0.891	3.500	Pass
					Delinquency	Deal	Mixed	12.547	27.481	Pass
Centex HEL Trust 2003-C	CXHE 2003-C	5/06	33	10/06	Cumulative Loss	Deal	Mixed	0.698	3.500	Pass
					Delinquency	Deal	Mixed	10.404	25.170	Pass
Centex HEL Trust 2004-A	CXHE 2004-A	5/06	29	2/07	Cumulative Loss	Deal	Mixed	0.345	3.500	Pass
					Delinquency	Deal	Mixed	7.156	22.443	Pass
Centex HEL Trust 2004-B	CXHE 2004-B	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.344	3.750	Pass
					Delinquency	Deal	Mixed	7.229	20.803	Pass
Centex HEL Trust 2004-C	CXHE 2004-C	5/06	24	7/07	Delinquency	Deal	Mixed	5.677	16.770	Pass
					Cumulative Loss	Deal	Mixed	0.229	3.750	Pass
Centex HEL Trust 2004-D	CXHE 2004-D	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.022	2.000	Pass
					Delinquency	Deal	Mixed	1.535	11.871	Pass
					Cumulative Loss	Deal	Mixed	0.148	3.750	Pass
					Delinquency	Deal	Mixed	6.045	16.280	Pass
Centex HEL Trust 2005-A	CXHE 2005-A	5/06	17	2/08	Delinquency	Deal	Mixed	4.596	14.215	Pass
					Cumulative Loss	Deal	Mixed	0.046	3.500	Pass
Centex HEL Trust 2005-B	CXHE 2005-B	5/06	15	4/08	Delinquency	Deal	Mixed	4.266	12.278	Pass
					Cumulative Loss	Deal	Mixed	0.026	3.750	Pass
Centex HEL Trust 2005-C	CXHE 2005-C	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.015	1.500	Pass
					Delinquency	Deal	Mixed	2.986	10.519	Pass
Centex HEL Trust 2005-D	CXHE 2005-D	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.006	1.500	Pass
					Delinquency	Deal	Mixed	2.702	9.514	Pass
Centex HEL Trust 2006-A	CXHE 2006-A	5/06	1	6/09	Cumulative Loss	Deal	Mixed	0.000	\$999	Pass
					Delinquency	Deal	Mixed	0.000	7.996	Pass
Centex Loan Trust 2004-1	CHEC 2004-1	5/06	23	8/07	Delinquency	Deal	Mixed	3.691	14.683	Pass
					Cumulative Loss	Deal	Mixed	0.086	3.000	Pass
Centex Loan Trust 2004-2	CHEC 2004-2	5/06	20	11/07	Delinquency	Deal	Mixed	4.372	14.927	Pass
					Cumulative Loss	Deal	Mixed	0.110	3.500	Pass
Chase Funding Loan Acquisition Trust 2001-AD1	CFLAT 2001-AD1	5/06	56	11/04	Delinquency	Deal	Mixed	22.071	25.179	Pass
					Delinquency	Deal	Mixed	40.950	44.039	Pass
Chase Funding Loan Acquisition Trust 2001-C2	CFLAT 2001-C2	5/06	60	7/04	Delinquency	Deal	Mixed	0.000	0.000	Pass
					Delinquency	Deal	Mixed	14.431	14.494	Pass
Chase Funding Loan Acquisition Trust 2002-C1	CFLAT 2002-C1	5/06	51	4/05	Delinquency	Deal	Mixed	0.120	0.280	Pass
					Delinquency	Deal	Mixed	0.000	0.000	Pass
Chase Funding Loan Acquisition Trust 2003-C1	CFLAT 2003-C1	5/06	36	7/06	Cumulative Loss	Deal	Mixed	0.801	3.750	Pass
					Delinquency	Deal	Mixed	7.117	34.792	Pass
					Cumulative Loss	Deal	Mixed	0.643	3.000	Pass
					Delinquency	Deal	Mixed	39.480	64.218	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Chase Funding Loan Acquisition Trust 2003-C2	CFLAT 2003-C2	5/06	30	NA	Delinquency	Deal	Fixed	2.211	50.000	Pass
					Cumulative Loss	Deal	Fixed	0.001	30.000	Pass
					Delinquency	Deal	Fixed	4.093	50.000	Pass
					Cumulative Loss	Deal	Fixed	0.676	30.000	Pass
Chase Funding Loan Acquisition Trust 2004-AQ1	CFLAT 2004-AQ1	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.328	2.000	Pass
					Delinquency	Deal	Mixed	17.107	29.307	Pass
Chase Funding Loan Acquisition Trust 2004-OPT1	CFLAT 2004-OPT1	5/06	19	12/07	Delinquency	Deal	Mixed	11.525	44.700	Pass
					Cumulative Loss	Deal	Mixed	0.136	2.550	Pass
Chase Funding Mortgage Loan Asset-Backed 2002-3	CFAB 2002-3	5/06	45	10/05	Delinquency	Deal	Mixed	42.778	50.173	Pass
					Cumulative Loss	Deal	Mixed	0.946	2.500	Pass
					Delinquency	Deal	Mixed	12.716	14.316	Pass
					Cumulative Loss	Deal	Mixed	1.294	3.333	Pass
Chase Funding Mortgage Loan Asset-Backed 1998-2	CFAB 1998-2	5/06	90	7/01	Delinquency	Grp 1	Fixed	0.350	0.300	Fail
					Delinquency	Grp 2	ARM	0.000	9.000	Pass
					Cumulative Loss	Grp 2	ARM	2.488	3.250	Pass
					Current Loss	Grp 2	ARM	0.000	0.850	Pass
Chase Funding Mortgage Loan Asset-Backed 1999-1	CFAB 1999-1	5/06	87	4/02	Delinquency	Grp 1	Fixed	0.120	0.110	Fail
					Delinquency	Grp 2	ARM	0.000	14.000	Pass
					Cumulative Loss	Grp 2	ARM	3.055	4.000	Pass
					Delinquency	Grp 2	ARM	0.000	0.000	Pass
Chase Funding Mortgage Loan Asset-Backed 1999-2	CFAB 1999-2	5/06	84	7/02	Delinquency	Deal	Mixed	0.000	0.000	Pass
					Cumulative Loss	Deal	Mixed	0.030	0.050	Pass
					Delinquency	Deal	Mixed	0.240	0.740	Pass
					Cumulative Loss	Deal	Mixed	0.050	0.040	Fail
					Cumulative Loss	Deal	Mixed	0.030	0.040	Pass
					Delinquency	Deal	Mixed	0.000	0.120	Pass
Chase Funding Mortgage Loan Asset-Backed 1999-3	CFAB 1999-3	5/06	81	10/02	Delinquency	Grp 1	Fixed	0.410	0.380	Fail
					Current Loss	Grp 1	Fixed	4.423	2.470	Fail
					Delinquency	Grp 1	Fixed	20.617	9.000	Fail
					Delinquency	Grp 2	ARM	0.000	11.000	Pass
					Current Loss	Grp 2	ARM	2.653	3.800	Pass
					Delinquency	Grp 2	ARM	0.000	0.000	Pass
Chase Funding Mortgage Loan Asset-Backed 1999-4	CFAB 1999-4	5/06	78	1/03	Delinquency	Grp 1	Fixed	0.250	0.250	Fail
					Delinquency	Grp 2	ARM	0.000	0.000	Pass
Chase Funding Mortgage Loan Asset-Backed 2000-1	CFAB 2000-1	5/06	75	4/03	Delinquency	Grp 1	Fixed	0.130	0.120	Fail
					Delinquency	Grp 2	ARM	0.000	0.000	Pass
					Cumulative Loss	Grp 2	ARM	2.947	4.500	Pass
					Delinquency	Grp 2	ARM	0.000	12.000	Pass
Chase Funding Mortgage Loan Asset-Backed 2000-3	CFAB 2000-3	5/06	69	10/03	Delinquency	Grp 1	Fixed	28.688	29.427	Pass
					Delinquency	Grp 2	ARM	0.000	0.000	Pass
Chase Funding Mortgage Loan Asset-Backed 2001-1	CFAB 2001-1	5/06	64	3/04	Delinquency	Deal	Mixed	21.740	20.840	Fail
					Delinquency	Deal	Mixed	0.000	0.000	Pass
Chase Funding Mortgage Loan Asset-Backed 2001-2	CFAB 2001-2	5/06	61	6/04	Delinquency	Deal	Mixed	25.618	18.994	Fail
					Delinquency	Deal	Mixed	0.000	0.000	Pass
Chase Funding Mortgage Loan Asset-Backed 2001-3	CFAB 2001-3	5/06	57	10/04	Delinquency	Deal	Mixed	45.640	42.687	Fail
					Delinquency	Deal	Mixed	27.048	26.112	Fail
Chase Funding Mortgage Loan Asset-Backed 2001-4	CFAB 2001-4	5/06	54	1/05	Delinquency	Deal	Mixed	47.488	52.184	Pass
					Delinquency	Deal	Mixed	17.951	21.262	Pass
Chase Funding Mortgage Loan Asset-Backed 2002-1	CFAB 2002-1	5/06	50	5/05	Delinquency	Deal	Mixed	0.350	0.270	Fail
					Delinquency	Deal	Mixed	0.070	0.130	Pass
Chase Funding Mortgage Loan Asset-Backed 2002-2	CFAB 2002-2	5/06	47	8/05	Delinquency	Deal	Mixed	37.290	55.439	Pass
					Delinquency	Deal	Mixed	7.336	15.201	Pass
Chase Funding Mortgage Loan Asset-Backed 2002-4	CFAB 2002-4	5/06	43	12/05	Delinquency	Deal	Mixed	32.791	50.462	Pass
					Cumulative Loss	Deal	Mixed	1.132	3.021	Pass
					Delinquency	Deal	Mixed	12.946	13.575	Pass
					Cumulative Loss	Deal	Mixed	0.527	2.208	Pass
Chase Funding Mortgage Loan Asset-Backed 2003-1	CFAB 2003-1	5/06	41	2/06	Delinquency	Deal	Mixed	36.487	63.678	Pass
					Cumulative Loss	Deal	Mixed	0.847	2.813	Pass
					Delinquency	Deal	Mixed	9.686	17.363	Pass
					Cumulative Loss	Deal	Mixed	0.788	2.188	Pass
Chase Funding Mortgage Loan Asset-Backed 2003-2	CFAB 2003-2	5/06	38	5/06	Delinquency	Deal	Mixed	25.326	69.487	Pass
					Cumulative Loss	Deal	Mixed	0.344	2.000	Pass
					Delinquency	Deal	Mixed	8.914	20.375	Pass
					Cumulative Loss	Deal	Mixed	0.710	2.500	Pass
Chase Funding Mortgage Loan Asset-Backed 2003-3	CFAB 2003-3	5/06	37	6/06	Delinquency	Deal	Mixed	6.141	20.054	Pass
					Cumulative Loss	Deal	Mixed	0.292	2.000	Pass
					Cumulative Loss	Deal	Mixed	0.620	2.500	Pass
					Delinquency	Deal	Mixed	21.604	53.004	Pass
Chase Funding Mortgage Loan Asset-Backed 2003-4	CFAB 2003-4	5/06	35	8/06	Cumulative Loss	Deal	Mixed	0.202	2.000	Pass
					Delinquency	Deal	Mixed	5.098	16.932	Pass
					Cumulative Loss	Deal	Mixed	0.602	2.500	Pass
					Delinquency	Deal	Mixed	21.677	49.750	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Chase Funding Mortgage Loan Asset-Backed 2003-5	CFAB 2003-5	5/06	33	10/06	Delinquency	Deal	Mixed	18.624	49.339	Pass
					Cumulative Loss	Deal	Mixed	0.341	3.500	Pass
					Cumulative Loss	Deal	Mixed	0.126	1.900	Pass
					Delinquency	Deal	Mixed	3.600	16.212	Pass
Chase Funding Mortgage Loan Asset-Backed 2003-6	CFAB 2003-6	5/06	30	1/07	Cumulative Loss	Deal	Mixed	0.324	4.000	Pass
					Delinquency	Deal	Mixed	16.230	41.553	Pass
					Delinquency	Deal	Mixed	2.297	14.488	Pass
					Cumulative Loss	Deal	Mixed	0.141	1.900	Pass
Chase Funding Mortgage Loan Asset-Backed 2004-1	CFAB 2004-1	5/06	28	3/07	Delinquency	Deal	Mixed	13.413	34.533	Pass
					Cumulative Loss	Deal	Mixed	0.203	3.750	Pass
					Delinquency	Deal	Mixed	4.101	15.899	Pass
					Cumulative Loss	Deal	Mixed	0.215	1.900	Pass
Chase Funding Mortgage Loan Asset-Backed 2004-2	CFAB 2004-2	4/06	24	7/07	Delinquency	Deal	Mixed	3.834	16.863	Pass
					Cumulative Loss	Deal	Mixed	0.148	3.500	Pass
					Delinquency	Deal	Mixed	8.180	29.631	Pass
					Cumulative Loss	Deal	Mixed	0.051	1.500	Pass
CIT HEL Trust 2002-1	CITHE 2002-1	5/06	51	4/05	Delinquency	Deal	Mixed	27.932	29.516	Pass
					Cumulative Loss	Deal	Mixed	3.042	5.125	Pass
					Delinquency	Deal	Mixed	14.506	14.925	Pass
					Cumulative Loss	Deal	Mixed	3.171	3.333	Pass
CIT HEL Trust 2002-2	CITHE 2002-2	5/06	48	7/05	Delinquency	Deal	Mixed	13.149	14.550	Pass
					Cumulative Loss	Deal	Mixed	2.481	3.500	Pass
					Delinquency	Deal	Mixed	25.400	24.613	Fail
					Cumulative Loss	Deal	Mixed	2.130	4.708	Pass
CIT HEL Trust 2003-1	CITHE 2003-1	5/06	39	4/06	Delinquency	Deal	Fixed	8.299	18.365	Pass
					Cumulative Loss	Deal	Fixed	1.212	2.646	Pass
CitiFinancial Mortgage Securities 2002-1	CFMSI 2002-1	5/06	44	11/05	Cumulative Loss	Deal	Mixed	2.660	3.875	Pass
					Delinquency	Deal	Mixed	16.290	36.137	Pass
CitiFinancial Mortgage Securities 2003-1	CFMSI 2003-1	5/06	40	3/06	Cumulative Loss	Deal	Mixed	2.093	3.417	Pass
					Delinquency	Deal	Mixed	\$1,536,729	\$92,077,304	Pass
					Cumulative Loss	Deal	Mixed	1.807	4.458	Pass
					Delinquency	Deal	Mixed	\$5,164,325	\$24,823,961	Pass
CitiFinancial Mortgage Securities 2003-2	CFMSI 2003-2	5/06	36	7/06	Cumulative Loss	Deal	Mixed	1.412	4.250	Pass
					Delinquency	Deal	Mixed	\$1,545,620	\$64,959,296	Pass
					Delinquency	Deal	Mixed	\$3,121,769	\$60,929,250	Pass
					Cumulative Loss	Deal	Mixed	1.046	3.250	Pass
CitiFinancial Mortgage Securities 2003-3	CFMSI 2003-3	5/06	33	10/06	Cumulative Loss	Deal	Mixed	0.802	3.250	Pass
					Delinquency	Deal	Mixed	0.100	\$58,001,873	Pass
					Cumulative Loss	Deal	Mixed	1.336	4.250	Pass
					Delinquency	Deal	Mixed	0.220	\$49,765,990	Pass
CitiFinancial Mortgage Securities 2003-4	CFMSI 2003-4	5/06	31	12/06	Cumulative Loss	Deal	Mixed	1.317	5.500	Pass
					Delinquency	Deal	Mixed	22.433	100.000	Pass
					Delinquency	Deal	Mixed	9.990	36.641	Pass
					Cumulative Loss	Deal	Mixed	0.694	3.500	Pass
CitiFinancial Mortgage Securities 2004-1	CFMSI 2004-1	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.430	3.500	Pass
					Delinquency	Deal	Mixed	\$29,541,287	\$68,547,454	Pass
					Cumulative Loss	Deal	Mixed	0.503	5.000	Pass
					Delinquency	Deal	Mixed	\$18,801,676	\$27,974,192	Pass
Citigroup Mortgage 2003-CB5	CBASS 2003-CB5	5/06	32	11/06	Cumulative Loss	Deal	Mixed	0.745	3.000	Pass
					Delinquency	Deal	Mixed	16.130	43.303	Pass
Citigroup Mortgage Loan Trust 2005-HE3	CMLTI 2005-HE3	5/06	9	10/08	Delinquency	Deal	Mixed	5.482	9.592	Pass
					Cumulative Loss	Deal	Mixed	0.043	1.300	Pass
Citigroup Mortgage Loan Trust 2005-HE4	CMLTI 2005-HE4	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.030	1.400	Pass
					Delinquency	Deal	Mixed	5.999	8.312	Pass
Citigroup Mortgage Loan Trust 2005-OPT4	CMLTI 2005-OPT4	5/06	9	10/08	Delinquency	Deal	Mixed	4.242	9.892	Pass
					Cumulative Loss	Deal	Mixed	0.002	1.350	Pass
Citigroup Mortgage Loan Trust 2005-SHL1	CMLTI 2005-SHL1	11/05	7	12/08	Cumulative Loss	Deal	Mixed	0.000	3.000	Pass
					Delinquency	Deal	Mixed	0.000	7.400	Pass
Citigroup Mortgage Loan Trust 2006-HE1	CMLTI 2006-HE1	5/06	3	4/09	Delinquency	Deal	Mixed	0.000	8.310	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Citigroup Mortgage Loan Trust 2006-WFHE1	CMLTI 2006-WFHE1	5/06	4	3/09	Delinquency	Deal	Mixed	0.284	8.013	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Citigroup Mortgage Loan Trust 2006-WMC1	CMLTI 2006-WMC1	4/06	5	2/09	Delinquency	Deal	Mixed	2.504	8.314	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
Citigroup Mortgage Trust Series 2003-HE2	CMLTI 2003-HE2	5/06	32	11/06	Cumulative Loss	Deal	Mixed	0.215	3.000	Pass
					Delinquency	Deal	Mixed	8.816	36.235	Pass
Citigroup Mortgage Trust Series 2003-HE3	CMLTI 2003-HE3	5/06	30	1/07	Delinquency	Deal	Mixed	11.103	6.510	Fail
					Cumulative Loss	Deal	Mixed	0.687	1.750	Pass
Citigroup Mortgage Trust Series 2003-HE4	CMLTI 2003-HE4	5/06	30	1/07	Delinquency	Deal	Mixed	0.000	0.000	Pass
					Cumulative Loss	Deal	Mixed	0.000	0.000	Pass
Citigroup Mortgage Trust Series 2004-CB7	CBASS 2004-CB7	5/06	20	11/07	Delinquency	Deal	Mixed	4.735	17.699	Pass
					Cumulative Loss	Deal	Mixed	0.279	3.000	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Citigroup Mortgage Trust Series 2004-HE1	CMLTI 2004-HE1	5/06	24	7/07	Delinquency	Deal	Mixed	21.882	13.174	Fail
					Cumulative Loss	Deal	Mixed	0.042	1.500	Pass
Citigroup Mortgage Trust Series 2004-OPT1	CMLTI 2004-OPT1	5/06	21	10/07	Delinquency	Deal	Mixed	6.770	12.117	Pass
					Cumulative Loss	Deal	Mixed	0.153	2.250	Pass
Citigroup Mortgage Trust Series 2004-RES1	CMLTI 2004-RES1	5/06	20	11/07	Delinquency	Deal	Mixed	7.538	18.542	Pass
					Cumulative Loss	Deal	Mixed	0.281	4.000	Pass
Citigroup Mortgage Trust Series 2004-RP1	CMLTI 2004-RP1	5/06	22	9/07	Cumulative Loss	Deal	Mixed	0.395	2.250	Pass
					Delinquency	Deal	Mixed	36.455	9.150	Fail
Citigroup Mortgage Trust Series 2005-HE1	CMLTI 2005-HE1	5/06	13	6/08	Delinquency	Deal	Mixed	6.885	11.712	Pass
					Cumulative Loss	Deal	Mixed	0.071	3.000	Pass
Citigroup Mortgage Trust Series 2005-HE2	CMLTI 2005-HE2	5/06	12	7/08	Delinquency	Deal	Mixed	35.298	11.346	Fail
					Cumulative Loss	Deal	Mixed	0.131	3.000	Pass
Citigroup Mortgage Trust Series 2005-OPT1	CMLTI 2005-OPT1	5/06	16	3/08	Delinquency	Deal	Mixed	5.786	13.055	Pass
					Cumulative Loss	Deal	Mixed	0.038	2.750	Pass
Citigroup Mortgage Trust Series 2005-OPT3	CMLTI 2005-OPT3	5/06	11	8/08	Delinquency	Deal	Mixed	4.352	10.518	Pass
					Cumulative Loss	Deal	Mixed	0.001	3.000	Pass
Cityscape HEL Trust 1995-2		5/06	130	8/97	Delinquency	Deal	Fixed	32.551	13.500	Fail
					Current Loss	Deal	Fixed	11.842	0.750	Fail
					Cumulative Loss	Deal	Fixed	11.188	2.000	Fail
					Delinquency	Deal	Fixed	32.551	11.250	Fail
					Current Loss	Deal	Fixed	11.842	1.250	Fail
Cityscape HEL Trust 1996-2	CITYH 1996-2	5/06	120	7/98	Cumulative Loss	Deal	Fixed	11.188	2.500	Fail
					Current Loss	Deal	Fixed	7.904	1.250	Fail
					Delinquency	Deal	Fixed	17.623	11.250	Fail
					Cumulative Loss	Deal	Fixed	11.898	2.000	Fail
					Current Loss	Deal	Fixed	7.904	0.750	Fail
Cityscape HEL Trust 1996-3	CITYH 1996-3	5/06	118	10/98	Delinquency	Deal	Fixed	17.623	13.500	Fail
					Cumulative Loss	Deal	Fixed	11.898	2.500	Fail
					Current Loss	Deal	Fixed	7.904	0.750	Fail
					Delinquency	Deal	Fixed	17.623	13.500	Fail
					Cumulative Loss	Deal	Fixed	11.898	2.500	Fail
ComFin Mortgage Loan 1999-A		4/06	85	NA	Cumulative Loss	Deal	Fixed	10.669	2.500	Fail
					Current Loss	Deal	Fixed	5.403	1.250	Fail
					Delinquency	Deal	Fixed	20.204	13.500	Fail
					Current Loss	Deal	Fixed	5.403	0.750	Fail
					Cumulative Loss	Deal	Fixed	10.669	2.000	Fail
ComFin Mortgage Loan 2000-A		5/06	74	NA	Delinquency	Deal	Fixed	23.844	11.250	Fail
					Cumulative Loss	Deal	Fixed	0.350	5.000	Pass
					Delinquency	Deal	Fixed	9.620	2.500	Fail
					Cumulative Loss	Deal	Fixed	0.350	5.000	Pass
					Delinquency	Deal	Fixed	29.244	2.500	Fail
Compass Receivables 2003-HE1	CRAFT 2003-HE1	5/06	37	12/05	Delinquency	Deal	Fixed	0.417	5.000	Pass
					Cumulative Loss	Deal	Fixed	0.835	1.750	Pass
Conseco Finance Certificates 2001-B	CNFHE 2001-B	5/06	62	6/04	Delinquency	Deal	Mixed	9.381	20.610	Pass
					Cumulative Loss	Deal	Mixed	9.052	7.000	Fail
					Delinquency	Deal	Mixed	10.710	14.803	Pass
					Cumulative Loss	Deal	Mixed	5.505	5.500	Fail
Conseco Finance Certificates for HELs 2000-C	CNFHE 2000-C	5/06	72	NA	Delinquency	Deal	Mixed	0.120	0.200	Pass
					Cumulative Loss	Deal	Mixed	3.687	5.250	Pass
Conseco Finance Certificates for HELs 2001-C	CNFHE 2001-C	5/06	58	9/04	Cumulative Loss	Deal	Fixed	5.125	6.500	Pass
					Delinquency	Deal	Fixed	10.601	14.630	Pass
					Cumulative Loss	Deal	Fixed	5.125	5.750	Pass
Conseco Finance Certificates for HELs 2001-D	CNFHE 2001-D	5/06	56	11/04	Cumulative Loss	Deal	Fixed	5.537	5.750	Pass
					Delinquency	Deal	Fixed	11.795	14.630	Pass
Conseco Finance Certificates for HELs 2002-A	CNFHE 2002-A	5/06	52	3/05	Cumulative Loss	Deal	Fixed	4.774	5.750	Pass
					Delinquency	Deal	Fixed	9.013	17.480	Pass
Conseco Finance Certificates for HELs 2002-B	CNFHE 2002-B	5/06	50	5/05	Cumulative Loss	Deal	Fixed	4.453	5.750	Pass
					Delinquency	Deal	Fixed	10.452	21.663	Pass
Conseco Finance Certificates for HELs 2002-C	CNFHE 2002-C	5/06	48	8/05	Delinquency	Deal	Mixed	12.170	33.171	Pass
					Cumulative Loss	Deal	Mixed	2.440	3.250	Pass
					Delinquency	Deal	Mixed	10.130	32.000	Pass
					Cumulative Loss	Deal	Mixed	5.060	4.000	Fail
Conseco Finance Home Loan Trust 1999-G	CNFHI 1999-G	5/06	79	NA	Cumulative Loss	Deal	Fixed	15.881	14.000	Fail
					Delinquency	Deal	Fixed	0.040	0.100	Pass
Conseco Finance Home Loan Trust 2000-E	CNFHI 2000-E	5/06	70	10/03	Cumulative Loss	Deal	Fixed	7.475	7.500	Pass
					Delinquency	Deal	Fixed	5.024	8.324	Pass
ContiMortgage Home Equity Trust 1995-4	CONHE 1995-4	5/06	127	5/98	Current Loss	Grp 1	Fixed	6.000	3.500	Fail
ContiMortgage Home Equity Trust 1997-1	CONHE 1997-1	5/06	112	2/00	Delinquency	Deal	Fixed	0.180	0.200	Pass
					Delinquency	Grp 1	Mixed	17.528	18.601	Pass
ContiMortgage Home Equity Trust 1997-2	CONHE 1997-2	5/06	111	4/00	Delinquency	Grp 2	Mixed	16.416	53.078	Pass
					Cumulative Loss	Deal	Mixed	7.792	3.000	Fail
ContiMortgage Home Equity Trust 1997-4	CONHE 1997-4	5/06	104	10/00	Delinquency	Deal	Mixed	19.873	17.200	Fail
					Cumulative Loss	Deal	Mixed	7.418	3.000	Fail
ContiMortgage Home Equity Trust 1997-5	CONHE 1997-5	5/06	101	1/01	Cumulative Loss	Deal	Mixed	7.418	3.000	Fail
					Delinquency	Deal	Mixed	0.200	0.170	Fail

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
ContiMortgage Home Equity Trust 1998-1	CONHE 1998-1	5/06	98	4/01	Delinquency	Deal	Mixed	0.200	0.170	Fail
					Cumulative Loss	Deal	Mixed	7.345	3.000	Fail
ContiMortgage Home Equity Trust 1998-4	CONHE 1998-4	5/06	90	1/02	Cumulative Loss	Deal	Fixed	9.575	3.000	Fail
					Delinquency	Deal	Fixed	0.200	0.550	Pass
ContiMortgage Home Equity Trust 1999-1	CONHE 1999-1	5/06	87	4/02	Cumulative Loss	Deal	Mixed	8.199	3.150	Fail
ContiMortgage Home Equity Trust 1999-2	CONHE 1999-2	2/06	86	4/02	Cumulative Loss	Deal	Mixed	9.251	3.150	Fail
ContiMortgage Home Equity Trust 1999-3	CONHE 1999-3	5/06	84	7/02	Cumulative Loss	Deal	Mixed	7.834	3.500	Fail
Countrywide Asset Backed Certificates Trust 2006-IM1	CWL 2006-IM1	5/06	5	2/09	Cumulative Loss	Deal	ARM	0.000	\$100	Pass
					Delinquency	Deal	ARM	1.310	3.144	Pass
Countrywide Asset-Backed Certificates 2001-BC1	CWL 2001-BC1	5/06	65	NA	Delinquency	Deal	Fixed	22.774	18.054	Fail
Countrywide Asset-Backed Certificates 2001-BC3	CWL 2001-BC3	5/06	58	9/04	Delinquency	Deal	Mixed	26.594	27.701	Pass
Countrywide Asset-Backed Certificates 2002-1	CWL 2002-1	5/06	51	4/05	Delinquency	Deal	Mixed	17.489	14.960	Fail
Countrywide Asset-Backed Certificates 2002-2	CWL 2002-2	5/06	48	7/05	Delinquency	Deal	Mixed	55.457	\$100	Pass
					Cumulative Loss	Deal	Mixed	0.940	2.500	Pass
Countrywide Asset-Backed Certificates 2002-3	CWL 2002-3	5/06	45	10/05	Delinquency	Deal	Mixed	37.737	92.004	Pass
					Cumulative Loss	Deal	Mixed	0.880	2.500	Pass
Countrywide Asset-Backed Certificates 2002-4	CWL 2002-4	5/06	45	10/05	Cumulative Loss	Deal	Mixed	1.346	2.400	Pass
					Delinquency	Deal	Mixed	42.797	90.080	Pass
Countrywide Asset-Backed Certificates 2002-5	CWL 2002-5	5/06	42	1/06	Cumulative Loss	Deal	Mixed	0.515	2.750	Pass
					Delinquency	Deal	Mixed	39.800	55.690	Pass
					Delinquency	Deal	Mixed	14.992	58.930	Pass
					Cumulative Loss	Deal	Mixed	0.298	2.250	Pass
Countrywide Asset-Backed Certificates 2002-6	CWL 2002-6	5/06	42	1/06	Delinquency	Deal	Mixed	26.283	29.503	Pass
					Cumulative Loss	Deal	Mixed	0.298	1.450	Pass
Countrywide Asset-Backed Certificates 2002-BC1	CWL 2002-BC1	5/06	53	2/05	Delinquency	Deal	Mixed	21.142	17.937	Fail
Countrywide Asset-Backed Certificates 2002-BC2	CWL 2002-BC2	5/06	50	5/05	Delinquency	Deal	Mixed	23.601	20.454	Fail
Countrywide Asset-Backed Certificates 2002-BC3	CWL 2002-BC3	5/06	46	9/05	Cumulative Loss	Deal	Mixed	1.756	3.000	Pass
					Delinquency	Deal	Mixed	65.163	63.921	Fail
Countrywide Asset-Backed Certificates 2002-S1	CWL 2002-S1	5/06	50	NA	Cumulative Loss	Deal	Fixed	0.000	2.750	Pass
					Delinquency	Deal	Fixed	0.801	39.121	Pass
Countrywide Asset-Backed Certificates 2002-S2	CWL 2002-S2	5/06	48	7/05	Delinquency	Deal	Fixed	1.002	25.718	Pass
					Cumulative Loss	Deal	Fixed	0.000	2.000	Pass
Countrywide Asset-Backed Certificates 2002-S3	CWL 2002-S3	5/06	45	10/05	Cumulative Loss	Deal	Fixed	0.072	2.000	Pass
					Delinquency	Deal	Fixed	0.752	20.859	Pass
Countrywide Asset-Backed Certificates 2002-S4	CWL 2002-S4	5/06	42	1/06	Delinquency	Deal	Fixed	2.230	23.882	Pass
					Cumulative Loss	Deal	Fixed	0.000	2.000	Pass
Countrywide Asset-Backed Certificates 2002-SC1	CWL 2002-SC1	5/06	45	10/05	Cumulative Loss	Deal	Fixed	0.576	4.000	Pass
					Delinquency	Deal	Fixed	7.147	27.991	Pass
Countrywide Asset-Backed Certificates 2003-1	CWL 2003-1	5/06	40	3/06	Cumulative Loss	Deal	Mixed	0.317	2.000	Pass
					Delinquency	Deal	Mixed	21.377	56.548	Pass
Countrywide Asset-Backed Certificates 2003-2	CWL 2003-2	5/06	38	5/06	Delinquency	Deal	Mixed	17.665	50.784	Pass
					Cumulative Loss	Deal	Mixed	0.189	1.750	Pass
Countrywide Asset-Backed Certificates 2003-3	CWL 2003-3	5/06	36	7/06	Delinquency	Deal	Mixed	17.133	38.074	Pass
					Cumulative Loss	Deal	Mixed	0.269	2.000	Pass
Countrywide Asset-Backed Certificates 2003-4	CWL 2003-4	5/06	35	8/06	Delinquency	Deal	Mixed	24.211	54.690	Pass
					Cumulative Loss	Deal	Mixed	0.208	2.000	Pass
Countrywide Asset-Backed Certificates 2003-5	CWL 2003-5	5/06	31	12/06	Delinquency	Deal	Mixed	9.457	45.332	Pass
					Cumulative Loss	Deal	Mixed	0.623	3.250	Pass
					Delinquency	Deal	Mixed	38.843	88.175	Pass
					Cumulative Loss	Deal	Mixed	0.250	2.000	Pass
Countrywide Asset-Backed Certificates 2003-BC1	CWL 2003-BC1	5/06	41	2/06	Delinquency	Deal	Mixed	24.410	50.163	Pass
					Cumulative Loss	Deal	Mixed	0.383	1.450	Pass
Countrywide Asset-Backed Certificates 2003-BC2	CWL 2003-BC2	5/06	38	5/06	Cumulative Loss	Deal	Mixed	0.470	2.500	Pass
					Delinquency	Deal	Mixed	30.483	97.889	Pass
Countrywide Asset-Backed Certificates 2003-BC3	CWL 2003-BC3	5/06	36	7/06	Delinquency	Deal	Mixed	31.416	75.699	Pass
Countrywide Asset-Backed Certificates 2003-BC4	CWL 2003-BC4	5/06	34	9/06	Delinquency	Deal	Mixed	26.335	80.661	Pass
					Cumulative Loss	Deal	Mixed	0.366	2.000	Pass
Countrywide Asset-Backed Certificates 2003-BC5	CWL 2003-BC5	5/06	33	10/06	Delinquency	Deal	Mixed	19.208	47.520	Pass
					Cumulative Loss	Deal	Mixed	0.297	3.250	Pass
Countrywide Asset-Backed Certificates 2003-BC6	CWL 2003-BC6	5/06	30	1/07	Delinquency	Deal	Mixed	23.492	83.454	Pass
					Cumulative Loss	Deal	Mixed	0.481	3.000	Pass
Countrywide Asset-Backed Certificates 2003-S1	CWL 2003-S1	5/06	38	5/06	Delinquency	Deal	Fixed	3.296	46.346	Pass
					Cumulative Loss	Deal	Fixed	0.000	2.000	Pass
Countrywide Asset-Backed Certificates 2003-S2	CWL 2003-S2	5/06	32	11/06	Cumulative Loss	Deal	Fixed	0.307	1.500	Pass
					Delinquency	Deal	Fixed	7.019	41.579	Pass
Countrywide Asset-Backed Certificates 2003-SC1	CWL 2003-SC1	5/06	31	12/06	Cumulative Loss	Deal	Fixed	2.063	4.250	Pass
					Delinquency	Deal	Fixed	35.350	40.730	Pass
Countrywide Asset-Backed Certificates 2003-SD1	CWL 2003-SD1	5/06	42	1/06	Delinquency	Deal	Mixed	24.519	43.000	Pass
					Cumulative Loss	Deal	Mixed	1.824	4.250	Pass
Countrywide Asset-Backed Certificates 2003-SD2	CWL 2003-SD2	5/06	38	5/06	Delinquency	Deal	Mixed	29.419	36.566	Pass
					Cumulative Loss	Deal	Mixed	1.743	4.250	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Countrywide Asset-Backed Certificates 2003-SD3	CWL 2003-SD3	5/06	33	10/06	Delinquency	Deal	Mixed	17.614	14.000	Fail
					Cumulative Loss	Deal	Mixed	2.364	4.250	Pass
					Delinquency	Deal	Mixed	17.614	30.862	Pass
Countrywide Asset-Backed Certificates 2004-1	CWL 2004-1	5/06	28	3/07	Cumulative Loss	Deal	Mixed	0.342	3.000	Pass
					Delinquency	Deal	Mixed	20.903	57.546	Pass
Countrywide Asset-Backed Certificates 2004-10	CWL 2004-10	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.279	3.500	Pass
					Delinquency	Deal	Mixed	9.555	17.141	Pass
					Delinquency	Deal	Mixed	3.192	13.171	Pass
					Cumulative Loss	Deal	Mixed	0.018	1.500	Pass
Countrywide Asset-Backed Certificates 2004-11	CWL 2004-11	5/06	20	11/07	Delinquency	Deal	Mixed	9.076	14.534	Pass
					Cumulative Loss	Deal	Mixed	0.109	4.750	Pass
Countrywide Asset-Backed Certificates 2004-12	CWL 2004-12	5/06	19	12/07	Cumulative Loss	Deal	Mixed	0.066	1.500	Pass
					Delinquency	Deal	Mixed	2.350	11.890	Pass
					Cumulative Loss	Deal	Mixed	0.112	3.000	Pass
					Delinquency	Deal	Mixed	8.980	15.893	Pass
Countrywide Asset-Backed Certificates 2004-13	CWL 2004-13	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.038	1.500	Pass
					Cumulative Loss	Deal	Mixed	0.121	3.250	Pass
					Delinquency	Deal	Mixed	8.828	12.953	Pass
					Delinquency	Deal	Mixed	3.168	10.176	Pass
Countrywide Asset-Backed Certificates 2004-14	CWL 2004-14	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.170	2.500	Pass
					Delinquency	Deal	Mixed	9.357	13.754	Pass
Countrywide Asset-Backed Certificates 2004-15	CWL 2004-15	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.044	1.500	Pass
					Delinquency	Deal	Mixed	2.327	10.529	Pass
					Delinquency	Deal	Mixed	8.838	13.222	Pass
					Cumulative Loss	Deal	Mixed	0.132	3.250	Pass
Countrywide Asset-Backed Certificates 2004-2	CWL 2004-2	5/06	27	4/07	Delinquency	Deal	Mixed	25.262	55.463	Pass
					Cumulative Loss	Deal	Mixed	0.444	3.000	Pass
Countrywide Asset-Backed Certificates 2004-3	CWL 2004-3	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.365	3.000	Pass
					Delinquency	Deal	Mixed	20.680	42.434	Pass
Countrywide Asset-Backed Certificates 2004-4	CWL 2004-4	5/06	27	4/07	Delinquency	Deal	Mixed	25.084	46.093	Pass
					Cumulative Loss	Deal	Mixed	0.354	3.250	Pass
Countrywide Asset-Backed Certificates 2004-5	CWL 2004-5	5/06	25	6/07	Cumulative Loss	Deal	Mixed	0.292	3.250	Pass
					Delinquency	Deal	Mixed	17.879	37.145	Pass
Countrywide Asset-Backed Certificates 2004-6	CWL 2004-6	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.215	3.000	Pass
					Delinquency	Deal	Mixed	15.403	31.024	Pass
Countrywide Asset-Backed Certificates 2004-7	CWL 2004-7	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.241	3.750	Pass
					Delinquency	Deal	Mixed	3.386	11.126	Pass
					Cumulative Loss	Deal	Mixed	0.059	1.750	Pass
					Delinquency	Deal	Mixed	11.062	17.986	Pass
Countrywide Asset-Backed Certificates 2004-8	CWL 2004-8	5/06	21	10/07	Delinquency	Deal	Mixed	7.165	14.821	Pass
					Cumulative Loss	Deal	Mixed	0.182	4.000	Pass
Countrywide Asset-Backed Certificates 2004-9	CWL 2004-9	5/06	21	10/07	Delinquency	Deal	Mixed	12.513	16.389	Pass
					Cumulative Loss	Deal	Mixed	0.225	3.250	Pass
					Delinquency	Deal	Mixed	4.151	13.019	Pass
					Cumulative Loss	Deal	Mixed	0.048	1.500	Pass
Countrywide Asset-Backed Certificates 2004-AB1	CWL 2004-AB1	5/06	21	10/07	Delinquency	Deal	Mixed	4.373	6.933	Pass
					Cumulative Loss	Deal	Mixed	0.104	1.500	Pass
Countrywide Asset-Backed Certificates 2004-AB2	CWL 2004-AB2	5/06	18	1/08	Delinquency	Deal	ARM	4.459	5.900	Pass
					Cumulative Loss	Deal	ARM	0.053	1.500	Pass
Countrywide Asset-Backed Certificates 2004-BC1	CWL 2004-BC1	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.422	3.250	Pass
					Delinquency	Deal	Mixed	24.205	63.402	Pass
Countrywide Asset-Backed Certificates 2004-BC2	CWL 2004-BC2	5/06	26	5/07	Delinquency	Deal	ARM	31.898	60.468	Pass
					Cumulative Loss	Deal	ARM	0.141	4.000	Pass
Countrywide Asset-Backed Certificates 2004-BC3	CWL 2004-BC3	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.118	3.000	Pass
					Delinquency	Deal	Mixed	10.068	24.525	Pass
Countrywide Asset-Backed Certificates 2004-BC4	CWL 2004-BC4	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.117	4.750	Pass
					Delinquency	Deal	Mixed	5.913	16.197	Pass
Countrywide Asset-Backed Certificates 2004-BC5	CWL 2004-BC5	5/06	18	1/08	Delinquency	Deal	Mixed	5.964	14.876	Pass
					Cumulative Loss	Deal	Mixed	0.070	2.500	Pass
Countrywide Asset-Backed Certificates 2004-ECC1	CWL 2004-ECC1	5/06	24	7/07	Delinquency	Deal	Mixed	17.657	55.560	Pass
					Cumulative Loss	Deal	Mixed	0.129	3.000	Pass
Countrywide Asset-Backed Certificates 2004-ECC2	CWL 2004-ECC2	5/06	23	8/07	Delinquency	Deal	Mixed	7.326	21.604	Pass
					Cumulative Loss	Deal	Mixed	0.093	3.000	Pass
Countrywide Asset-Backed Certificates 2004-S1	CWL 2004-S1	5/06	18	1/08	Cumulative Loss	Deal	Fixed	0.000	3.250	Pass
					Delinquency	Deal	Fixed	0.608	6.636	Pass
Countrywide Asset-Backed Certificates 2004-SD1	CWL 2004-SD1	5/06	29	2/07	Cumulative Loss	Deal	Mixed	1.154	3.250	Pass
					Delinquency	Deal	Mixed	20.778	22.326	Pass
Countrywide Asset-Backed Certificates 2004-SD2	CWL 2004-SD2	5/06	25	6/07	Delinquency	Deal	Mixed	16.698	18.419	Pass
					Cumulative Loss	Deal	Mixed	0.864	3.750	Pass
Countrywide Asset-Backed Certificates 2004-SD3	CWL 2004-SD3	3/06	21	10/07	Cumulative Loss	Deal	Mixed	0.171	3.250	Pass
					Delinquency	Deal	Mixed	9.400	12.938	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Countrywide Asset-Backed Certificates 2004-SD4	CWL 2004-SD4	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.643	2.500	Pass
					Delinquency	Deal	Mixed	12.353	14.633	Pass
Countrywide Asset-Backed Certificates 2005-1	CWL 2005-1	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.071	3.250	Pass
					Cumulative Loss	Deal	Mixed	0.085	3.250	Pass
					Cumulative Loss	Deal	Mixed	0.076	3.250	Pass
					Delinquency	Deal	Mixed	7.730	11.187	Pass
					Delinquency	Deal	Mixed	3.232	9.259	Pass
Countrywide Asset-Backed Certificates 2005-2	CWL 2005-2	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.020	1.500	Pass
					Delinquency	Deal	Mixed	8.961	11.441	Pass
Countrywide Asset-Backed Certificates 2005-3	CWL 2005-3	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.037	2.500	Pass
					Cumulative Loss	Deal	Mixed	0.133	3.250	Pass
					Cumulative Loss	Deal	Mixed	0.022	1.500	Pass
Countrywide Asset-Backed Certificates 2005-4	CWL 2005-4	5/06	12	7/08	Delinquency	Deal	Mixed	3.279	9.796	Pass
					Delinquency	Deal	Mixed	7.777	10.398	Pass
					Cumulative Loss	Deal	Mixed	0.106	3.250	Pass
					Cumulative Loss	Deal	Mixed	0.026	1.500	Pass
Countrywide Asset-Backed Certificates 2005-5	CWL 2005-5	5/06	12	7/08	Delinquency	Deal	Mixed	2.472	9.027	Pass
					Delinquency	Deal	Mixed	0.009	0.750	Pass
					Cumulative Loss	Deal	Mixed	6.463	9.836	Pass
					Cumulative Loss	Deal	Mixed	0.013	2.750	Pass
Countrywide Asset-Backed Certificates 2005-6	CWL 2005-6	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.026	1.500	Pass
					Cumulative Loss	Deal	Mixed	0.022	1.500	Pass
					Delinquency	Deal	Mixed	5.953	9.139	Pass
Countrywide Asset-Backed Certificates 2005-7	CWL 2005-7	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.026	1.500	Pass
					Delinquency	Deal	Mixed	6.139	9.289	Pass
					Cumulative Loss	Deal	Mixed	0.026	1.500	Pass
					Cumulative Loss	Deal	Mixed	0.017	0.750	Pass
Countrywide Asset-Backed Certificates 2005-AB1	CWL 2005-AB1	5/06	15	4/08	Delinquency	Deal	Mixed	2.774	8.793	Pass
					Cumulative Loss	Deal	ARM	0.018	1.250	Pass
Countrywide Asset-Backed Certificates 2005-AB2	CWL 2005-AB2	5/06	12	7/08	Delinquency	Deal	ARM	3.643	5.064	Pass
					Cumulative Loss	Deal	Mixed	2.221	5.515	Pass
Countrywide Asset-Backed Certificates 2005-BC1	CWL 2005-BC1	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.022	0.750	Pass
					Delinquency	Deal	Mixed	0.025	2.750	Pass
					Delinquency	Deal	Mixed	5.034	13.563	Pass
Countrywide Asset-Backed Certificates 2005-BC2	CWL 2005-BC2	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.025	2.750	Pass
					Delinquency	Deal	Mixed	0.040	2.750	Pass
					Delinquency	Deal	Mixed	6.225	13.931	Pass
Countrywide Asset-Backed Certificates 2005-BC3	CWL 2005-BC3	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.048	2.750	Pass
					Cumulative Loss	Deal	Mixed	0.023	3.000	Pass
					Delinquency	Deal	Mixed	0.023	3.000	Pass
Countrywide Asset-Backed Certificates Trust 2005-10	CWL 2005-10	5/06	9	10/08	Delinquency	Deal	Mixed	5.749	10.931	Pass
					Cumulative Loss	Deal	Mixed	0.000	0.750	Pass
					Delinquency	Deal	Mixed	1.189	8.172	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
Countrywide Asset-Backed Certificates Trust 2005-11	CWL 2005-11	5/06	9	10/08	Delinquency	Deal	Mixed	2.970	10.898	Pass
					Cumulative Loss	Deal	Mixed	0.830	7.804	Pass
					Delinquency	Deal	Mixed	0.000	0.750	Pass
					Cumulative Loss	Deal	Mixed	3.252	8.805	Pass
Countrywide Asset-Backed Certificates Trust 2005-12	CWL 2005-12	5/06	9	10/08	Delinquency	Deal	Mixed	0.000	1.750	Pass
					Cumulative Loss	Deal	Mixed	2.425	8.480	Pass
					Cumulative Loss	Deal	Mixed	0.002	1.500	Pass
Countrywide Asset-Backed Certificates Trust 2005-13	CWL 2005-13	5/06	7	12/08	Delinquency	Deal	Mixed	0.001	0.650	Pass
					Delinquency	Deal	Mixed	1.259	7.972	Pass
					Delinquency	Deal	Mixed	2.103	8.507	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
Countrywide Asset-Backed Certificates Trust 2005-14	CWL 2005-14	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	1.300	Pass
					Delinquency	Deal	Mixed	0.995	8.218	Pass
Countrywide Asset-Backed Certificates Trust 2005-15	CWL 2005-15	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	1.050	Pass
					Delinquency	Deal	Mixed	0.780	8.390	Pass
Countrywide Asset-Backed Certificates Trust 2005-16	CWL 2005-16	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	0.650	Pass
					Delinquency	Deal	Mixed	0.385	6.361	Pass
					Delinquency	Deal	Mixed	1.160	9.390	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.300	Pass
Countrywide Asset-Backed Certificates Trust 2005-17	CWL 2005-17	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	0.700	Pass
					Delinquency	Deal	Mixed	0.473	6.857	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.300	Pass
					Delinquency	Deal	Mixed	0.973	7.731	Pass
Countrywide Asset-Backed Certificates Trust 2005-8	CWL 2005-8	5/06	10	9/08	Delinquency	Deal	Mixed	3.230	9.153	Pass
					Cumulative Loss	Deal	Mixed	0.021	1.300	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Countrywide Asset-Backed Certificates Trust 2005-9	CWL 2005-9	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.001	2.500	Pass
					Cumulative Loss	Deal	Mixed	0.001	2.500	Pass
					Delinquency	Deal	Mixed	4.139	8.897	Pass
Countrywide Asset-Backed Certificates Trust 2005-AB3	CWL 2005-AB3	5/06	9	10/08	Delinquency	Deal	ARM	1.613	5.969	Pass
					Cumulative Loss	Deal	ARM	0.000	0.750	Pass
Countrywide Asset-Backed Certificates Trust 2005-AB4	CWL 2005-AB4	5/06	7	12/08	Delinquency	Deal	Mixed	1.131	5.363	Pass
					Cumulative Loss	Deal	Mixed	0.000	0.550	Pass
Countrywide Asset-Backed Certificates Trust 2005-AB5	CWL 2005-AB5	4/06	6	1/09	Delinquency	Deal	Mixed	0.279	4.965	Pass
					Cumulative Loss	Deal	Mixed	0.000	0.650	Pass
Countrywide Asset-Backed Certificates Trust 2005-BC4	CWL 2005-BC4	5/06	9	10/08	Delinquency	Deal	Mixed	3.194	9.801	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
Countrywide Asset-Backed Certificates Trust 2005-BC5	CWL 2005-BC5	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
					Delinquency	Deal	Mixed	2.143	8.479	Pass
Countrywide Asset-Backed Certificates Trust 2005-IM1	CWL 2005-IM1	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.001	0.500	Pass
					Delinquency	Deal	Mixed	1.727	3.505	Pass
					Cumulative Loss	Deal	Mixed	0.001	0.500	Pass
Countrywide Asset-Backed Certificates Trust 2005-IM2	CWL 2005-IM2	5/06	8	11/08	Delinquency	Deal	ARM	2.562	3.344	Pass
					Cumulative Loss	Deal	ARM	0.004	0.500	Pass
Countrywide Asset-Backed Certificates Trust 2005-IM3	CWL 2005-IM3	5/06	6	1/09	Delinquency	Deal	Mixed	1.479	3.206	Pass
					Cumulative Loss	Deal	Mixed	0.000	0.500	Pass
Countrywide Asset-Backed Certificates Trust 2006-1	CWL 2006-1	5/06	5	2/09	Cumulative Loss	Grp 1	Fixed	0.000	0.850	Pass
					Delinquency	Grp 1	Fixed	0.143	7.766	Pass
					Cumulative Loss	Grp 2	ARM	0.000	1.750	Pass
					Delinquency	Grp 2	ARM	0.285	8.155	Pass
Countrywide Asset-Backed Certificates Trust 2006-2	CWL 2006-2	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
					Delinquency	Deal	Mixed	0.159	8.106	Pass
Countrywide Asset-Backed Certificates Trust 2006-3	CWL 2006-3	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
					Delinquency	Deal	Mixed	0.191	8.141	Pass
Countrywide Asset-Backed Notes 2005-SD1	CWL 2005-SD1	5/06	13	6/08	Delinquency	Deal	Mixed	19.184	12.045	Fail
					Cumulative Loss	Deal	Mixed	0.321	3.250	Pass
Countrywide Asset-Backed Notes 2005-SD2	CWL 2005-SD2	5/06	11	8/08	Delinquency	Deal	Mixed	20.932	11.309	Fail
					Cumulative Loss	Deal	Mixed	0.034	4.000	Pass
Countrywide Asset-Backed Notes Trust 2005-SD3	CWL 2005-SD3	5/06	8	11/08	Delinquency	Deal	Mixed	14.520	9.030	Fail
					Cumulative Loss	Deal	Mixed	0.021	3.000	Pass
Countrywide Asset-Backed Notes Trust 2006-SD1	CWL 2006-SD1	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	4.250	Pass
					Delinquency	Deal	Mixed	8.231	7.463	Fail
Countrywide HEL Trust 2002-A	CWHEL 2002-A	5/06	51	4/02	Current Loss	Deal	ARM	0.008	6.000	Pass
Countrywide HEL Trust 2002-B	CWHEL 2002-B	5/06	51	9/04	Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	2.873	2.000	Pass
					Delinquency	Deal	ARM	2.437	4.000	Pass
					Cumulative Loss	Deal	ARM	3.250	3.250	Pass
Countrywide HEL Trust 2002-F	CWHEL 2002-F	5/06	44	10/02	Other	Deal	ARM	2.873	2.250	Pass
					Other	Deal	ARM	2.310	2.250	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Countrywide HEL Trust 2002-H	CWHEL 2002-H	5/06	43	12/02	Other	Deal	ARM	2.798	2.250	Pass
					Other	Deal	ARM	2.798	2.000	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Countrywide HEL Trust 2003-A	CWHEL 2003-A	5/06	40	3/03	Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	2.218	2.000	Pass
					Other	Deal	ARM	2.218	2.250	Fail
Countrywide HEL Trust 2003-B	CWHEL 2003-B	5/06	39	4/03	Other	Deal	ARM	2.326	2.250	Pass
					Other	Deal	ARM	2.326	2.000	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Countrywide HEL Trust 2003-C	CWHEL 2003-C	5/06	38	5/03	Other	Deal	ARM	2.345	2.250	Pass
					Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	2.345	2.000	Pass
Countrywide HEL Trust 2003-D	CWHEL 2003-D	5/06	37	6/03	Other	Deal	ARM	2.260	2.250	Pass
					Other	Deal	ARM	2.260	2.000	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Countrywide HEL Trust 2003-E	CWHEL 2003-E	5/06	36	7/03	Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	2.408	2.250	Pass
					Other	Deal	ARM	2.408	2.000	Pass
Countrywide HEL Trust 2004-A	CWHEL 2004-A	5/06	28	3/07	Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	3.270	2.250	Pass
					Other	Deal	ARM	3.270	2.000	Pass
Countrywide HEL Trust 2004-B	CWHEL 2004-B	5/06	27	10/06	Other	Deal	ARM	1.609	1.250	Pass
					Other	Deal	ARM	1.609	1.000	Pass
					Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	1.563	1.000	Pass
					Other	Deal	ARM	1.563	1.250	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Countrywide HEL Trust 2004-C	CWHEL 2004-C	5/06	26	11/06	Other	Deal	ARM	3.449	2.250	Pass
					Other	Deal	ARM	3.449	2.000	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Countrywide HEL Trust 2004-D	CWHEL 2004-D	5/06	24	1/07	Delinquency	Deal	ARM	1.707	3.500	Pass
					Other	Deal	ARM	0.000	1.000	Pass
					Delinquency	Deal	ARM	1.252	3.500	Pass
Countrywide HEL Trust 2004-E	CWHEL 2004-E	5/06	23	2/07	Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	2.248	2.000	Pass
					Other	Deal	ARM	2.248	2.250	Fail
					Other	Deal	ARM	2.776	2.250	Pass
Countrywide HEL Trust 2004-F	CWHEL 2004-F	5/06	24	1/07	Other	Deal	ARM	2.776	2.000	Pass
					Other	Deal	ARM	3.394	2.250	Pass
					Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	2.782	2.000	Pass
Countrywide HEL Trust 2004-G	CWHEL 2004-G	5/06	23	1/07	Other	Deal	ARM	3.394	2.000	Pass
					Other	Deal	ARM	2.782	2.250	Pass
					Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	2.782	2.250	Pass
Countrywide HEL Trust 2004-H	CWHEL 2004-H	5/06	23	1/07	Other	Deal	ARM	0.000	1.000	Pass
					Delinquency	Deal	ARM	2.839	3.500	Pass
					Delinquency	Deal	ARM	1.696	3.500	Pass
Countrywide HEL Trust 2004-I	CWHEL 2004-I	5/06	21	3/07	Cumulative Loss	Deal	ARM	0.000	3.000	Pass
					Other	Deal	ARM	3.371	1.250	Pass
					Other	Deal	ARM	0.000	0.100	Pass
Countrywide HEL Trust 2004-J	CWHEL 2004-J	5/06	21	4/07	Delinquency	Deal	ARM	3.180	3.500	Pass
					Delinquency	Deal	ARM	1.554	3.500	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Countrywide HEL Trust 2004-K	CWHEL 2004-K	5/06	21	4/07	Delinquency	Deal	ARM	2.139	3.500	Pass
					Other	Deal	ARM	0.000	1.000	Pass
					Delinquency	Deal	ARM	1.837	3.500	Pass
Countrywide HEL Trust 2004-L	CWHEL 2004-L	5/06	21	4/07	Delinquency	Deal	ARM	1.899	3.500	Pass
					Delinquency	Deal	ARM	1.214	3.500	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Countrywide HEL Trust 2004-M	CWHEL 2004-M	5/06	21	4/07	Delinquency	Deal	ARM	1.605	3.500	Pass
					Delinquency	Deal	ARM	1.024	3.500	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Countrywide HEL Trust 2004-N	CWHEL 2004-N	5/06	21	4/07	Delinquency	Deal	ARM	1.569	3.500	Pass
					Delinquency	Deal	ARM	2.316	3.500	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Countrywide HEL Trust 2004-O	CWHEL 2004-O	5/06	21	4/07	Delinquency	Deal	ARM	1.819	3.500	Pass
					Other	Deal	ARM	0.000	1.000	Pass
					Delinquency	Deal	ARM	1.382	3.500	Pass
Countrywide HEL Trust 2004-P	CWHEL 2004-P	5/06	20	5/07	Other	Deal	ARM	0.000	0.100	Pass
					Other	Deal	ARM	2.329	1.250	Pass
					Cumulative Loss	Deal	ARM	0.192	3.000	Pass
					Cumulative Loss	Deal	ARM	0.135	3.000	Pass
					Other	Deal	ARM	2.507	1.250	Pass
Countrywide HEL Trust 2004-Q	CWHEL 2004-Q	5/06	19	6/07	Other	Deal	ARM	3.972	1.000	Pass
					Other	Deal	ARM	4.149	0.000	Pass
					Delinquency	Deal	ARM	1.409	2.000	Pass
					Other	Deal	ARM	3.884	1.000	Pass
					Other	Deal	ARM	4.149	0.000	Pass
					Delinquency	Deal	ARM	1.384	2.000	Pass
					Other	Deal	ARM	0.000	0.100	Pass
Countrywide HEL Trust 2004-R	CWHEL 2004-R	5/06	18	7/07	Other	Deal	ARM	0.000	0.100	Pass
					Delinquency	Deal	ARM	1.582	2.000	Pass
					Other	Deal	ARM	4.152	1.000	Pass
					Other	Deal	ARM	4.317	0.000	Pass
					Other	Deal	ARM	3.985	1.000	Pass
					Delinquency	Deal	ARM	1.130	2.000	Pass
					Other	Deal	ARM	4.091	0.000	Pass
Countrywide HEL Trust 2004-S	CWHEL 2004-S	5/06	18	7/07	Other	Deal	ARM	0.000	1.000	Pass
					Delinquency	Deal	ARM	1.699	3.500	Pass
Countrywide HEL Trust 2004-T	CWHEL 2004-U	5/06	18	7/07	Other	Deal	ARM	3.021	2.250	Pass
					Other	Deal	ARM	3.475	2.250	Pass
					Other	Deal	ARM	3.021	2.000	Pass
					Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	3.475	2.000	Pass
Countrywide HEL Trust 2004-U	CWHEL 2004-T	5/06	18	7/07	Delinquency	Deal	ARM	1.039	3.500	Pass
					Delinquency	Deal	ARM	1.511	3.500	Pass
					Other	Deal	ARM	0.000	1.000	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Countrywide HEL Trust 2005-A	CWHEL 2005-A	5/06	16	9/07	Cumulative Loss	Deal	ARM	0.091	3.000	Pass
					Cumulative Loss	Deal	ARM	0.052	3.000	Pass
					Other	Deal	ARM	4.122	1.250	Pass
					Other	Deal	ARM	0.000	0.100	Pass
					Other	Deal	ARM	3.551	1.250	Pass
Countrywide HEL Trust 2005-B	CWHEL 2005-B	5/06	15	10/07	Other	Deal	ARM	3.792	2.000	Pass
					Other	Deal	ARM	3.792	2.250	Pass
					Other	Deal	ARM	3.558	2.250	Pass
					Other	Deal	ARM	3.558	2.000	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Countrywide Revolving HEL 2005-C	CWHEL 2005-C	5/06	12	1/08	Other	Deal	ARM	0.000	1.000	Pass
					Cumulative Loss	Deal	ARM	0.000	3.250	Pass
					Delinquency	Deal	ARM	0.512	4.500	Pass
					Cumulative Loss	Deal	ARM	0.000	3.250	Pass
					Delinquency	Deal	ARM	0.646	4.500	Pass
Countrywide Asset-Backed Certificates Trust 2006-4	CWL 2006-4	5/06	4	3/09	Delinquency	Deal	Mixed	0.032	7.984	Pass
Countrywide Asset-Backed Certificates Trust 2006-4	CWL 2006-4	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	0.000	1.450	Pass
Countrywide Asset-Backed Certificates Trust 2006-5	CWL 2006-5	5/06	3	4/09	Delinquency	Deal	Mixed	0.029	8.028	Pass
					Delinquency	Deal	Mixed	0.029	8.028	Pass
Countrywide Asset-Backed Certificates Trust 2006-6	CWL 2006-6	5/06	3	4/09	Delinquency	Deal	Mixed	0.020	8.125	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
Countrywide Asset-Backed Certificates Trust 2006-BC1	CWL 2006-BC1	5/06	3	4/09	Delinquency	Deal	Mixed	0.525	8.464	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.900	Pass
Countrywide Home Equity Loan Trust 2006-S1	CWL 2006-S1	5/06	3	10/08	Delinquency	Deal	Fixed	0.037	3.500	Pass
Countrywide Home Equity Loan Trust 2006-S2	CWL 2006-S2	5/06	3	NA	Delinquency	Deal	Fixed	0.016	4.500	Pass
Countrywide Revolving Home Equity Loan Trust 2005-D	CWHEL 2005-D	5/06	9	4/08	Cumulative Loss	Deal	ARM	0.005	3.250	Pass
					Delinquency	Deal	ARM	0.789	4.500	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Countrywide Revolving Home Equity Loan Trust 2005-F	CWHEL 2005-F	5/06	9	3/08	Other	Deal	ARM	0.000	1.000	Pass
					Delinquency	Grp 1	ARM	0.609	3.500	Pass
					Delinquency	Grp 2	ARM	0.721	3.500	Pass
Countrywide Revolving Home Equity Loan Trust 2005-G	CWHEL 2005-G	5/06	8	5/08	Other	Deal	ARM	0.000	1.850	Pass
					Other	Grp 1	ARM	3.491	2.250	Pass
					Other	Grp 2	ARM	3.415	2.250	Pass
Countrywide Revolving Home Equity Loan Trust 2005-I	CWHEL 2005-I	5/06	6	6/08	Other	Deal	ARM	0.000	0.100	Pass
					Delinquency	Grp 1	ARM	3.656	1.250	Pass
					Cumulative Loss	Grp 1	ARM	0.000	3.000	Pass
					Delinquency	Grp 2	ARM	3.562	1.250	Pass
					Cumulative Loss	Grp 2	ARM	0.000	3.000	Pass
Countrywide Revolving Home Equity Loan Trust 2005-K	CWHEL 2005-K	5/06	5	7/08	Other	Deal	ARM	0.000	0.010	Pass
					Other	Grp 1	ARM	3.554	2.000	Pass
					Delinquency	Grp 1	ARM	0.173	2.000	Pass
					Other	Grp 1	ARM	3.554	1.750	Pass
					Other	Grp 1	ARM	3.513	0.000	Pass
					Delinquency	Grp 2	ARM	0.563	2.000	Pass
					Other	Grp 2	ARM	4.159	1.750	Pass
					Other	Grp 2	ARM	4.159	2.000	Pass
					Other	Grp 2	ARM	4.097	0.000	Pass
					Other	Grp 2	ARM	4.097	0.000	Pass
Countrywide Revolving Home Equity Loan Trust 2005-M	CWHEL 2005-M	5/06	6	6/08	Other	Deal	ARM	3.682	1.250	Pass
					Cumulative Loss	Deal	ARM	0.000	3.000	Pass
					Other	Deal	ARM	0.000	0.100	Pass
Countrywide Revolving Home Equity Loan Trust 2005-E	CWHEL 2005-E	5/06	9	3/08	Other	Deal	ARM	0.000	0.010	Pass
					Other	Grp 1	ARM	4.057	1.000	Pass
					Cumulative Loss	Grp 1	ARM	0.002	3.000	Pass
					Cumulative Loss	Grp 2	ARM	0.003	3.000	Pass
					Other	Grp 2	ARM	3.817	1.000	Pass
Countrywide Revolving Home Equity Loan Trust 2005-H	CWHEL 2005-H	5/06	9	4/08	Other	Deal	ARM	0.014	1.850	Pass
					Other	Grp 1	ARM	3.556	2.250	Pass
					Other	Grp 2	ARM	3.443	2.250	Pass
Countrywide Revolving Home Equity Loan Trust 2005-L	CWHEL 2005-L	5/06	5	7/08	Delinquency	Deal	ARM	0.278	3.500	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Countrywide Revolving Home Equity Loan Trust 2006-A	CWHEL 2006-A	3/06	3	4/09	Cumulative Loss	Deal	ARM	0.000	3.850	Pass
					Delinquency	Deal	ARM	0.000	2.000	Pass
					Delinquency	Deal	ARM	0.000	5.000	Pass
					Delinquency	Deal	ARM	0.000	2.000	Pass
					Cumulative Loss	Deal	ARM	0.000	3.000	Pass
					Delinquency	Deal	ARM	0.000	5.000	Pass
					Delinquency	Deal	ARM	0.000	2.840	Pass
Countrywide Revolving Home Equity Loan Trust 2006-C	CWHEL 2006-C	4/06	2	NA	Other	Deal	ARM	0.000	1.000	Pass
					Delinquency	Grp 1	—	0.000	3.500	Pass
					Delinquency	Grp 2	—	0.000	3.500	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
CPT Asset-Backed Certificates Trust 2004-EC1	CPT 2004-EC1	5/06	19	12/07	Delinquency	Deal	Mixed	8.395	21.430	Pass
					Delinquency	Deal	Mixed	0.000	0.000	Pass
					Cumulative Loss	Deal	Mixed	0.069	3.500	Pass
CS First Boston Mortgage Securities Corp. 2001-HE16	CSFB 2001-HE16	5/06	59	8/04	Delinquency	Deal	Mixed	34.194	38.781	Pass
CS First Boston Mortgage Securities Corp. 2001-HE17	CSFB 2001-HE17	5/06	58	9/04	Delinquency	Deal	Mixed	29.712	35.928	Pass
CS First Boston Mortgage Securities Corp. 2001-HE20	CSFB 2001-HE20	5/06	57	10/04	Delinquency	Deal	Mixed	38.583	39.594	Pass
CS First Boston Mortgage Securities Corp. 2001-HE22	CSFB 2001-HE22	5/06	56	11/04	Delinquency	Deal	Mixed	39.753	40.561	Pass
CS First Boston Mortgage Securities Corp. 2001-HE30	CSFB 2001-HE30	4/06	54	1/05	Delinquency	Deal	Mixed	25.539	24.361	Fail
					Delinquency	Deal	Mixed	39.386	40.968	Pass
CS First Boston Mortgage Securities Corp. 2001-HE8	CSFB 2001-HE8	5/06	64	3/04	Delinquency	Deal	Mixed	35.288	37.427	Pass
CS First Boston Mortgage Securities Corp. 2001-HS27	CSFB 2001-HS27	5/06	56	11/04	Cumulative Loss	Deal	Mixed	7.613	4.500	Fail
					Delinquency	Deal	Mixed	38.769	46.982	Pass
CS First Boston Mortgage Securities Corp. 2002-HE1	CSFB 2002-HE1	5/06	53	2/05	Delinquency	Deal	Mixed	37.983	38.391	Pass
CS First Boston Mortgage Securities Corp. 2002-HE11	CSFB 2002-HE11	5/06	50	5/05	Delinquency	Deal	Mixed	31.727	41.202	Pass
CS First Boston Mortgage Securities Corp. 2002-HE16	CSFB 2002-HE16	5/06	49	6/05	Delinquency	Deal	Mixed	27.856	43.000	Pass
CS First Boston Mortgage Securities Corp. 2002-HE4	CSFB 2002-HE4	4/06	52	3/05	Delinquency	Deal	Mixed	24.729	26.008	Pass
					Delinquency	Deal	Mixed	33.790	44.681	Pass
CS First Boston Mortgage Securities Corp. 2002-HI23	CSFB 2002-HI23	5/06	47	8/05	Cumulative Loss	Deal	Fixed	8.913	9.000	Pass
CS First Boston Mortgage Securities Corp. 2004-AA1	CSFB 2004-AA1	5/06	20	11/07	Delinquency	Deal	Mixed	11.476	19.136	Pass
					Cumulative Loss	Deal	Mixed	0.064	3.500	Pass
CS First Boston Mortgage Securities Corp. 2004-CF1	CSFB 2004-CF1	5/06	28	3/07	Cumulative Loss	Deal	Mixed	0.820	3.750	Pass
					Delinquency	Deal	Mixed	28.086	25.120	Fail
CS First Boston Mortgage Securities Corp. 2004-CF2	CSFB 2004-CF2	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.303	4.250	Pass
					Delinquency	Deal	Mixed	25.613	11.757	Fail
					Delinquency	Deal	Mixed	28.317	13.443	Fail
					Cumulative Loss	Deal	Mixed	0.620	4.250	Pass
CS First Boston Mortgage Securities Corp. 2004-FRE1	CSFB 2004-FRE1	5/06	22	9/07	Delinquency	Deal	ARM	9.535	40.000	Pass
					Cumulative Loss	Deal	ARM	0.034	2.750	Pass
CS First Boston Mortgage Securities Corp. 2005-CF1	CSFB 2005-CF1	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.058	4.250	Pass
					Delinquency	Deal	Mixed	9.953	10.485	Pass
CS First Boston Mortgage Securities Corp.2001-HE25	CSFB 2001-HE25	5/06	55	12/04	Delinquency	Deal	Mixed	37.897	40.245	Pass
CSFB Home Equity Asset Trust 2002-1	HEAT 2002-1	5/06	48	NA	Delinquency	Deal	Mixed	27.637	43.560	Pass
CSFB Home Equity Asset Trust 2002-2	HEAT 2002-2	5/06	47	8/05	Delinquency	Deal	Mixed	28.690	44.231	Pass
CSFB Home Equity Asset Trust 2002-3	HEAT 2002-3	5/06	45	10/05	Other	Deal	Mixed	34.573	42.979	Pass
CSFB Home Equity Asset Trust 2002-4	HEAT 2002-4	5/06	44	11/05	Delinquency	Deal	Mixed	30.412	43.000	Pass
					Cumulative Loss	Deal	Mixed	1.434	3.250	Pass
CSFB Home Equity Asset Trust 2002-5	HEAT 2002-5	5/06	42	1/06	Cumulative Loss	Deal	Mixed	1.463	3.000	Pass
					Delinquency	Deal	Mixed	29.283	46.316	Pass
CSFB Home Equity Asset Trust 2003-1	HEAT 2003-1	5/06	41	2/06	Cumulative Loss	Deal	Mixed	1.530	2.875	Pass
					Delinquency	Deal	Mixed	24.966	45.481	Pass
CSFB Home Equity Asset Trust 2003-2	HEAT 2003-2	5/06	39	4/06	Cumulative Loss	Deal	Mixed	1.755	2.625	Pass
					Delinquency	Deal	Mixed	26.401	43.000	Pass
CSFB Home Equity Asset Trust 2003-3	HEAT 2003-3	5/06	38	5/06	Cumulative Loss	Deal	Mixed	1.166	2.500	Pass
					Delinquency	Deal	Mixed	25.045	43.000	Pass
CSFB Home Equity Asset Trust 2003-4	HEAT 2003-4	5/06	36	7/06	Cumulative Loss	Deal	Mixed	0.793	2.500	Pass
					Delinquency	Deal	Mixed	18.216	42.617	Pass
CSFB Home Equity Asset Trust 2003-5	HEAT 2003-5	5/06	34	9/06	Cumulative Loss	Deal	Mixed	1.107	2.500	Pass
					Delinquency	Deal	Mixed	22.724	30.399	Pass
CSFB Home Equity Asset Trust 2003-6	HEAT 2003-6	5/06	32	11/06	Cumulative Loss	Deal	Mixed	1.188	2.500	Pass
					Delinquency	Deal	Mixed	23.176	31.852	Pass
CSFB Home Equity Asset Trust 2003-7	HEAT 2003-7	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.706	2.500	Pass
					Delinquency	Deal	Mixed	19.150	29.123	Pass
CSFB Home Equity Asset Trust 2003-8	HEAT 2003-8	5/06	30	1/07	Delinquency	Deal	Mixed	15.873	29.923	Pass
					Cumulative Loss	Deal	Mixed	0.386	2.250	Pass
CSFB Home Equity Asset Trust 2004-1	HEAT 2004-1	5/06	28	3/07	Delinquency	Deal	Mixed	17.798	25.252	Pass
					Cumulative Loss	Deal	Mixed	0.622	2.250	Pass
CSFB Home Equity Asset Trust 2004-2	HEAT 2004-2	5/06	27	4/07	Delinquency	Deal	Mixed	14.675	25.418	Pass
					Cumulative Loss	Deal	Mixed	0.346	2.250	Pass
CSFB Home Equity Asset Trust 2004-3	HEAT 2004-3	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.321	2.750	Pass
					Delinquency	Deal	Mixed	15.185	23.982	Pass
CSFB Home Equity Asset Trust 2004-4	HEAT 2004-4	5/06	24	7/07	Delinquency	Deal	Mixed	12.548	16.785	Pass
					Cumulative Loss	Deal	Mixed	0.362	2.750	Pass
CSFB Home Equity Asset Trust 2004-5	HEAT 2004-5	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.249	2.750	Pass
					Delinquency	Deal	Mixed	13.754	15.173	Pass
CSFB Home Equity Asset Trust 2004-6	HEAT 2004-6	5/06	22	9/07	Delinquency	Deal	Mixed	11.959	13.940	Pass
					Cumulative Loss	Deal	Mixed	0.241	2.750	Pass
CSFB Home Equity Asset Trust 2004-7	HEAT 2004-7	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.178	2.750	Pass
					Delinquency	Deal	Mixed	11.627	14.150	Pass
CSFB Home Equity Asset Trust 2004-8	HEAT 2004-8	5/06	19	12/07	Cumulative Loss	Deal	Mixed	0.167	2.750	Pass
					Delinquency	Deal	Mixed	10.643	14.079	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
CSFB Home Equity Asset Trust 2005-1	HEAT 2005-1	5/06	17	2/08	Delinquency	Deal	Mixed	9.049	12.173	Pass
					Cumulative Loss	Deal	Mixed	0.177	2.750	Pass
					Cumulative Loss	Deal	Mixed	0.177	2.750	Pass
CSFB Home Equity Asset Trust 2005-2	HEAT 2005-2	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.096	2.600	Pass
					Delinquency	Deal	Mixed	7.063	11.217	Pass
					Cumulative Loss	Deal	Mixed	0.096	2.600	Pass
CSFB Home Equity Asset Trust 2005-3	HEAT 2005-3	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.075	2.750	Pass
					Delinquency	Deal	Mixed	8.249	10.831	Pass
					Cumulative Loss	Deal	Mixed	0.075	2.750	Pass
CSFB Home Equity Asset Trust 2005-4	HEAT 2005-4	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.063	3.050	Pass
					Delinquency	Deal	Mixed	5.680	9.595	Pass
					Cumulative Loss	Deal	Mixed	0.063	3.050	Pass
CSFB Home Equity Asset Trust 2005-5	HEAT 2005-5	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.061	3.150	Pass
					Delinquency	Deal	Mixed	5.531	8.926	Pass
					Cumulative Loss	Deal	Mixed	0.061	3.150	Pass
CSFB Home Equity Asset Trust 2005-6	HEAT 2005-6	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.041	2.900	Pass
					Delinquency	Deal	Mixed	4.502	8.578	Pass
					Cumulative Loss	Deal	Mixed	0.041	2.900	Pass
CSFB Home Equity Asset Trust 2005-7	HEAT 2005-7	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.025	3.000	Pass
					Delinquency	Deal	Mixed	4.671	8.396	Pass
CSFB Home Equity Asset Trust 2005-8	HEAT 2005-8	5/06	8	11/08	Delinquency	Deal	Mixed	3.694	8.307	Pass
					Cumulative Loss	Deal	Mixed	0.005	3.050	Pass
CSFB Home Equity Asset Trust 2005-9	HEAT 2005-9	4/06	7	12/08	Cumulative Loss	Deal	Mixed	0.006	1.300	Pass
					Delinquency	Deal	Mixed	2.150	8.605	Pass
CSFB Home Equity Mortgage Trust 2003-3	HEMT 2003-3	5/06	37	6/06	Cumulative Loss	Deal	Fixed	3.572	6.750	Pass
					Delinquency	Deal	Fixed	7.819	18.000	Pass
CSFB Home Equity Mortgage Trust 2003-4	HEMT 2003-4	5/06	35	8/06	Delinquency	Deal	Fixed	10.651	18.000	Pass
					Cumulative Loss	Deal	Fixed	3.512	8.000	Pass
CSFB Home Equity Mortgage Trust 2003-5	HEMT 2003-5	5/06	33	10/06	Cumulative Loss	Deal	Fixed	2.766	8.000	Pass
					Delinquency	Deal	Fixed	7.962	18.000	Pass
CSFB Home Equity Mortgage Trust 2003-6	HEMT 2003-6	5/06	31	12/06	Cumulative Loss	Deal	Fixed	1.349	8.000	Pass
					Delinquency	Deal	Fixed	3.327	18.000	Pass
CSFB Home Equity Mortgage Trust 2003-7	HEMT 2003-7	5/06	30	1/07	Cumulative Loss	Deal	Fixed	2.072	8.000	Pass
					Delinquency	Deal	Fixed	4.979	16.000	Pass
CSFB Home Equity Mortgage Trust 2004-1	HEMT 2004-1	5/06	28	3/07	Cumulative Loss	Deal	Fixed	1.830	8.000	Pass
					Delinquency	Deal	Fixed	5.492	16.000	Pass
CSFB Home Equity Mortgage Trust 2004-2	HEMT 2004-2	5/06	26	5/07	Cumulative Loss	Deal	Fixed	0.806	8.000	Pass
					Delinquency	Deal	Fixed	2.513	16.000	Pass
CSFB Home Equity Mortgage Trust 2004-3	HEMT 2004-3	4/06	24	7/07	Cumulative Loss	Deal	Fixed	1.675	6.250	Pass
					Delinquency	Deal	Fixed	4.424	14.166	Pass
CSFB Home Equity Mortgage Trust 2004-4	HEMT 2004-4	5/06	22	9/07	Cumulative Loss	Deal	Fixed	1.360	6.250	Pass
					Delinquency	Deal	Fixed	3.150	10.093	Pass
CSFB Home Equity Mortgage Trust 2004-5	HEMT 2004-5	5/06	20	11/07	Cumulative Loss	Deal	Fixed	1.060	6.250	Pass
					Delinquency	Deal	Fixed	2.515	9.466	Pass
CSFB Home Equity Mortgage Trust 2004-6	HEMT 2004-6	5/06	18	1/08	Cumulative Loss	Deal	Fixed	1.173	5.750	Pass
					Delinquency	Deal	Fixed	2.798	9.191	Pass
CSFB Home Equity Mortgage Trust 2005-1	HEMT 2005-1	5/06	16	3/08	Cumulative Loss	Deal	Fixed	1.463	5.750	Pass
					Delinquency	Deal	Fixed	3.664	9.436	Pass
CSFB Home Equity Mortgage Trust 2005-2	HEMT 2005-2	5/06	15	4/08	Delinquency	Deal	Fixed	2.848	9.246	Pass
					Cumulative Loss	Deal	Fixed	0.654	4.000	Pass
CSFB Home Equity Mortgage Trust 2005-3	HEMT 2005-3	4/06	11	8/08	Delinquency	Deal	Mixed	2.688	6.389	Pass
					Cumulative Loss	Deal	Mixed	0.291	4.300	Pass
CSFB Home Equity Mortgage Trust 2005-4	HEMT 2005-4	3/06	9	10/08	Cumulative Loss	Deal	Mixed	0.000	3.850	Pass
					Delinquency	Deal	Mixed	1.669	6.081	Pass
CSFB Home Equity Mortgage Trust 2005-5	HEMT 2005-5	5/06	6	1/09	Delinquency	Deal	Mixed	1.374	4.007	Pass
					Cumulative Loss	Deal	Mixed	0.059	4.300	Pass
CSFB Home Equity Mortgage Trust 2005-HF1	HEMT 2005-HF1	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.176	3.150	Pass
					Other	Deal	Mixed	0.000	1.000	Pass
					Cumulative Loss	Deal	Mixed	0.176	4.000	Pass
					Delinquency	Deal	Mixed	0.767	4.678	Pass
CSFB Home Equity Mortgage Trust 2006-1	HEMT 2006-1	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.005	4.300	Pass
					Delinquency	Deal	Mixed	0.269	3.787	Pass
CSFB Home Equity PTC 2005-AGE1	CSFB 2005-AGE1	5/06	14	5/08	Cumulative Loss	Deal	Fixed	0.232	2.500	Pass
					Delinquency	Deal	Fixed	13.475	9.991	Fail
CSFB Home Equity PTC 2005-FIX1	CSFB 2005-FIX1	5/06	17	2/08	Cumulative Loss	Deal	Fixed	0.047	2.500	Pass
					Delinquency	Deal	Fixed	5.627	14.000	Pass
					Delinquency	Deal	Fixed	5.627	11.090	Pass
CSMC Trust 2006-CF1	CSMC 2006-CF1	5/06	5	2/09	Delinquency	Deal	Mixed	1.327	7.682	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Delta Funding HEL Trust 1995-1		5/06	133	12/97	Delinquency	Deal	Fixed	7.912	12.000	Pass
					Cumulative Loss	Deal	Fixed	5.382	1.250	Fail
					Current Loss	Deal	Fixed	0.000	1.500	Pass
					Delinquency	Deal	Fixed	7.367	15.000	Pass
Delta Funding HEL Trust 1995-2	DELHE 1995-2	5/06	127	5/98	Cumulative Loss	Deal	Fixed	4.451	8.750	Pass
Delta Funding HEL Trust 1996-1	DELHE 1996-1	5/06	121	12/98	Other	Deal	Fixed	\$1,109,755,436	\$1,743,750,000	Pass
Delta Funding HEL Trust 1996-2	DELHE 1996-2	5/06	117	4/99	Other	Grp 1	Fixed	\$897,847,796	\$1,278,750,000	Pass
					Other	Grp 2	ARM	\$76,246,465	\$116,250,000	Pass
Delta Funding HEL Trust 1996-3	DELHE 1996-3	5/06	114	7/99	Current Loss	Deal	Mixed	4.945	0.500	Fail
					Current Loss	Deal	Mixed	5.370	0.500	Fail
					Other	Deal	Mixed	5.788	7.750	Pass
Delta Funding HEL Trust 1997-1	DELHE 1997-1	5/06	111	4/00	Other	Deal	Mixed	6.775	7.750	Pass
Delta Funding HEL Trust 1997-2	DELHE 1997-2	5/06	108	1/00	Cumulative Loss	Deal	Mixed	5.681	3.400	Fail
					Delinquency	Deal	Mixed	18.310	18.720	Pass
Delta Funding HEL Trust 1997-3	DELHE 1997-3	5/06	105	10/00	Current Loss	Grp 1	Fixed	5.732	2.900	Fail
					Delinquency	Grp 1	Fixed	12.993	16.000	Pass
					Current Loss	Grp 2	ARM	5.026	4.600	Fail
					Delinquency	Grp 2	ARM	21.834	27.500	Pass
Delta Funding HEL Trust 1998-1	DELHE 1998-1	5/06	99	4/01	Cumulative Loss	Grp 1	Fixed	5.155	4.500	Fail
					Delinquency	Grp 1	Fixed	\$3,537,530	\$4,373,599	Pass
					Delinquency	Grp 2	ARM	0.000	2.500	Pass
					Delinquency	Grp 2	ARM	\$656,207	\$866,787	Pass
Delta Funding HEL Trust 1998-2	DELHE 1998-2	5/06	96	7/01	Cumulative Loss	Grp 1	Fixed	4.250	3.400	Fail
					Delinquency	Grp 1	Fixed	20.288	13.400	Fail
					Delinquency	Grp 2	ARM	34.322	15.800	Fail
					Cumulative Loss	Grp 2	ARM	5.567	4.500	Fail
Delta Funding HEL Trust 1998-4	DELHE 1998-4	5/06	90	1/02	Cumulative Loss	Deal	Mixed	4.004	3.000	Fail
					Delinquency	Deal	Mixed	20.700	11.000	Fail
Delta Funding HEL Trust 1999-1	DELHE 1999-1	5/06	87	4/02	Delinquency	Deal	Mixed	21.392	11.000	Fail
					Cumulative Loss	Deal	Mixed	5.207	3.000	Fail
Delta Funding HEL Trust 1999-2	DELHE 1999-2	5/06	84	7/02	Delinquency	Deal	Mixed	35.385	36.222	Pass
					Cumulative Loss	Deal	Mixed	4.780	2.850	Fail
Delta Funding HEL Trust 1999-3	DELHE 1999-3	5/06	79	12/02	Delinquency	Deal	Mixed	37.281	37.385	Pass
					Cumulative Loss	Deal	Mixed	5.548	2.850	Fail
Delta Funding HEL Trust 2000-1	DELHE 2000-1	5/06	75	4/03	Cumulative Loss	Deal	Mixed	6.593	2.850	Fail
Delta Funding HEL Trust 2000-2	DELHE 2000-2	5/06	72	7/03	Delinquency	Deal	Mixed	37.973	50.000	Pass
					Cumulative Loss	Deal	Mixed	7.200	2.700	Fail
Delta Funding HEL Trust 2000-3	DELHE 2000-3	5/06	69	10/03	Delinquency	Deal	Mixed	72.515	\$100	Pass
					Cumulative Loss	Deal	Mixed	7.908	2.900	Fail
Delta Funding HEL Trust 2000-4	DELHE 2000-4	5/06	66	1/04	Cumulative Loss	Deal	Fixed	8.183	3.400	Fail
					Delinquency	Deal	Fixed	91.210	96.248	Pass
Delta Funding HEL Trust 2001-1	DFCHT 2001-1	5/06	61	6/04	Delinquency	Deal	Mixed	38.110	38.335	Pass
					Cumulative Loss	Deal	Mixed	6.129	2.900	Fail
Delta Funding HEL Trust 2001-2	DFCHT 2001-2	5/06	57	10/04	Delinquency	Deal	Mixed	38.948	40.000	Pass
					Cumulative Loss	Deal	Mixed	4.495	2.900	Fail
DLJ ABS Trust 2000-5	DLJAB 2000-5	5/06	67	12/03	Delinquency	Deal	Mixed	0.360	0.390	Pass
DLJ ABS Trust 2000-7	DLJAB 2000-7	5/06	66	1/04	Delinquency	Deal	Mixed	0.360	0.350	Fail
EMC Mortgage Loan Trust 2001-A	EMCM 2001-A	4/06	59	8/04	Delinquency	Deal	Mixed	25.000	17.709	Fail
EMC Mortgage Loan Trust 2002-A	EMCM 2002-AA	4/06	51	4/05	Delinquency	Grp 1	—	42.405	22.117	Fail
EMC Mortgage Loan Trust 2003-A	EMCM 2003-A	4/06	39	4/06	Cumulative Loss	Deal	Mixed	6.943	13.000	Pass
					Delinquency	Deal	Mixed	53.723	19.255	Fail
EMC Mortgage Loan Trust 2003-B	EMCM 2003-B	4/06	34	9/06	Cumulative Loss	Deal	Mixed	4.176	13.000	Pass
					Delinquency	Deal	Mixed	53.397	17.701	Fail
EMC Mortgage Loan Trust 2004-A	EMCM 2004-AA	4/06	28	3/07	Cumulative Loss	Deal	Mixed	2.949	4.000	Pass
					Delinquency	Deal	Mixed	60.956	14.206	Fail
EMC Mortgage Loan Trust 2004-B	EMCM 2004-B	4/06	24	7/07	Delinquency	Deal	Mixed	63.386	14.051	Fail
					Cumulative Loss	Deal	Mixed	2.384	4.000	Pass
EMC Mortgage Loan Trust 2004-C	EMCM 2004-C	4/06	20	11/07	Cumulative Loss	Deal	Mixed	1.457	4.000	Pass
					Delinquency	Deal	Mixed	70.460	11.495	Fail
EMC Mortgage Loan Trust 2005-A	EMCM 2005-A	4/06	14	5/08	Cumulative Loss	Deal	Mixed	1.148	3.250	Pass
					Delinquency	Deal	Mixed	70.261	10.466	Fail
EMC Mortgage Loan Trust 2005-B	EMCM 2005-B	4/06	8	11/08	Delinquency	Deal	Mixed	82.614	7.863	Fail
					Cumulative Loss	Deal	Mixed	0.000	4.000	Pass
EMC Mortgage Loan Trust 2006-A	EMCM 2006-A	2/06	4	3/09	Delinquency	Deal	Mixed	0.000	7.712	Pass
					Cumulative Loss	Deal	Mixed	0.000	3.750	Pass
Encore Credit Mortgage 2003-1	ENCOR 2003-1	5/06	38	5/06	Delinquency	Deal	Mixed	13.583	50.000	Pass
Encore Credit Receivables Trust 2005-1	ECR 2005-1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.043	3.000	Pass
					Delinquency	Deal	Mixed	6.032	13.277	Pass
					Cumulative Loss	Deal	Mixed	0.043	3.000	Pass
Encore Credit Receivables Trust 2005-2	ECR 2005-2	5/06	13	6/08	Delinquency	Deal	Mixed	5.549	11.029	Pass
					Cumulative Loss	Deal	Mixed	0.016	3.500	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail					
Encore Credit Receivables Trust 2005-3	ECR 2005-3	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.000	1.550	Pass					
					Delinquency	Deal	Mixed	2.869	9.968	Pass					
Encore Credit Receivables Trust 2005-4	ECR 2005-4	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.000	1.350	Pass					
					Delinquency	Deal	Mixed	2.501	8.965	Pass					
EQCC Trust 2001-2	EQCCT 2001-2	5/06	54	7/04	Delinquency	Deal	Mixed	30.093	16.000	Fail					
					Cumulative Loss	Deal	Mixed	4.747	7.500	Pass					
					Current Loss	Deal	Mixed	5.647	2.250	Fail					
					Delinquency	Deal	Mixed	30.093	14.000	Fail					
					Cumulative Loss	Deal	Mixed	4.747	4.000	Fail					
					Delinquency	Deal	Mixed	28.857	16.000	Fail					
					Current Loss	Deal	Mixed	5.647	1.500	Fail					
					Delinquency	Deal	Mixed	41.165	16.000	Fail					
					Cumulative Loss	Deal	Mixed	4.295	7.500	Pass					
					Current Loss	Deal	Mixed	5.196	2.250	Fail					
					Delinquency	Deal	Mixed	41.165	14.000	Fail					
					Cumulative Loss	Deal	Mixed	4.295	4.000	Fail					
					Current Loss	Deal	Mixed	5.196	1.500	Fail					
					Delinquency	Deal	Mixed	33.621	16.000	Fail					
					Cumulative Loss	Deal	Mixed	9.075	7.500	Fail					
					Delinquency	Deal	Mixed	33.621	14.000	Fail					
					Cumulative Loss	Deal	Mixed	9.075	4.000	Fail					
					Current Loss	Deal	Mixed	5.547	1.500	Fail					
					Delinquency	Deal	Mixed	25.091	16.000	Fail					
					Cumulative Loss	Deal	Mixed	5.094	7.500	Pass					
					Current Loss	Deal	Mixed	4.403	2.250	Fail					
					Delinquency	Deal	Mixed	25.091	14.000	Fail					
					Cumulative Loss	Deal	Mixed	5.094	4.000	Fail					
					Current Loss	Deal	Mixed	4.403	1.500	Fail					
					Current Loss	Deal	Mixed	5.547	2.250	Fail					
					Current Loss	Deal	Mixed	5.213	2.250	Fail					
					Delinquency	Deal	Mixed	28.857	14.000	Fail					
					Cumulative Loss	Deal	Mixed	3.926	4.000	Pass					
					Current Loss	Deal	Mixed	5.213	1.500	Fail					
					Delinquency	Deal	Mixed	18.874	16.000	Fail					
					Cumulative Loss	Deal	Mixed	2.250	7.500	Pass					
					Current Loss	Deal	Mixed	1.981	2.250	Pass					
Delinquency	Deal	Mixed	18.874	14.000	Fail										
Cumulative Loss	Deal	Mixed	3.926	7.500	Pass										
Cumulative Loss	Deal	Mixed	2.250	4.000	Pass										
Current Loss	Deal	Mixed	1.981	1.500	Fail										
Delinquency	Deal	Mixed	39.778	16.000	Fail										
Cumulative Loss	Deal	Mixed	8.277	7.500	Fail										
Current Loss	Deal	Mixed	6.307	2.250	Fail										
Delinquency	Deal	Mixed	39.778	14.000	Fail										
Cumulative Loss	Deal	Mixed	8.277	4.000	Fail										
Current Loss	Deal	Mixed	6.307	1.500	Fail										
EquiFirst Mortgage Loan Trust 2003-1	EMLT 2003-1	5/06	39	4/06	Delinquency	Deal	Mixed	23.913	26.137	Pass					
					Cumulative Loss	Deal	Mixed	2.492	4.000	Pass					
EquiFirst Mortgage Loan Trust 2003-2	EMLT 2003-2	5/06	33	10/06	Cumulative Loss	Deal	Mixed	1.187	3.750	Pass					
					Delinquency	Deal	Mixed	15.511	19.754	Pass					
EquiFirst Mortgage Loan Trust 2004-1	EMLT 2004-1	5/06	27	3/07	Delinquency	Deal	Mixed	11.125	15.036	Pass					
					Cumulative Loss	Deal	Mixed	1.003	3.750	Pass					
EquiFirst Mortgage Loan Trust 2004-2	EMLT 2004-2	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.675	4.000	Pass					
					Delinquency	Deal	Mixed	7.547	12.212	Pass					
EquiFirst Mortgage Loan Trust 2004-3	EMLT 2004-3	5/06	19	12/07	Cumulative Loss	Deal	Mixed	0.162	3.750	Pass					
					Delinquency	Deal	Mixed	8.347	10.815	Pass					
EquiFirst Mortgage Loan Trust 2005-1	EMLT 2005-1	5/06	14	4/08	Cumulative Loss	Deal	Mixed	0.114	3.750	Pass					
					Delinquency	Deal	Mixed	3.580	10.344	Pass					
Equity One Mortgage Pass-Through Trust 2000-1	EQABS 2000-1	5/06	67	6/03	Cumulative Loss	Deal	Fixed	4.349	2.800	Fail					
Equity One Mortgage Pass-Through Trust 2001-1	EQABS 2001-1	5/06	62	11/03	Cumulative Loss	Deal	Mixed	5.171	2.800	Fail					
Equity One Mortgage Pass-Through Trust 2001-2	EQABS 2001-2	4/06	58	3/04	Cumulative Loss	Grp 1	Fixed	2.467	2.500	Pass					
					Cumulative Loss	Grp 2	ARM	2.674	2.500	Fail					
Equity One Mortgage Pass-Through Trust 2001-3	EQABS 2001-3	5/06	55	6/04	Cumulative Loss	Deal	Mixed	2.610	2.500	Fail					
					Cumulative Loss	Deal	Mixed	2.999	2.500	Fail					
Equity One Mortgage Pass-Through Trust 2002-1	EQABS 2002-1	5/06	52	9/04	Cumulative Loss	Deal	Mixed	2.342	3.750	Pass					
					Delinquency	Deal	Mixed	21.039	19.456	Fail					
Equity One Mortgage Pass-Through Trust 2002-2	EQABS 2002-2	5/06	50	11/04	Cumulative Loss	Deal	Mixed	1.565	2.500	Pass					
					Cumulative Loss	Deal	Mixed	2.365	2.500	Pass					
Equity One Mortgage Pass-Through Trust 2002-3	EQABS 2002-3	5/06	48	7/05	Cumulative Loss	Deal	Mixed	1.761	3.000	Pass					
					Delinquency	Deal	Mixed	17.948	25.776	Pass					
Equity One Mortgage Pass-Through Trust 2002-4	EQABS 2002-4	5/06	46	9/05	Cumulative Loss	Deal	Mixed	1.429	3.000	Pass					
					Delinquency	Deal	Mixed	16.024	28.195	Pass					

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Equity One Mortgage Pass-Through Trust 2002-5	EQABS 2002-5	5/06	44	11/05	Delinquency	Deal	Mixed	19.418	39.483	Pass
					Cumulative Loss	Deal	Mixed	1.476	3.500	Pass
Equity One Mortgage Pass-Through Trust 2003-1	EQABS 2003-1	5/06	40	3/06	Delinquency	Deal	Mixed	16.178	38.106	Pass
					Cumulative Loss	Deal	Mixed	1.387	3.500	Pass
Equity One Mortgage Pass-Through Trust 2003-2	EQABS 2003-2	5/06	38	5/06	Delinquency	Deal	Mixed	14.797	34.474	Pass
					Cumulative Loss	Deal	Mixed	0.911	3.500	Pass
Equity One Mortgage Pass-Through Trust 2003-3	EQABS 2003-3	5/06	35	8/06	Delinquency	Deal	Mixed	12.247	30.787	Pass
					Cumulative Loss	Deal	Mixed	0.782	3.500	Pass
Equity One Mortgage Pass-Through Trust 2003-4	EQABS 2003-4	5/06	32	11/06	Cumulative Loss	Deal	Mixed	0.547	3.150	Pass
					Delinquency	Deal	Mixed	8.068	25.210	Pass
Equity One Mortgage Pass-Through Trust 2004-1	EQABS 2004-1	4/06	29	2/07	Delinquency	Deal	Mixed	6.527	19.754	Pass
					Cumulative Loss	Deal	Mixed	0.220	3.000	Pass
Equity One Mortgage Pass-Through Trust 2004-2	EQABS 2004-2	5/06	26	5/07	Delinquency	Deal	Mixed	6.077	20.747	Pass
					Cumulative Loss	Deal	Mixed	0.140	3.250	Pass
Equity One Mortgage Pass-Through Trust 2004-3	EQABS 2004-3	5/06	23	8/07	Delinquency	Deal	Mixed	3.113	15.652	Pass
					Cumulative Loss	Deal	Mixed	0.130	2.750	Pass
Fairbanks Capital Mortgage Trust 1999-1	FCMLT 1999-1	5/06	84	7/02	Cumulative Loss	Deal	Mixed	\$6,115,424	\$7,569,559	Pass
					Delinquency	Deal	Mixed	8.218	16.727	Pass
FBR Securitization Trust 2005-1	FBRSI 2005-1	4/06	11	8/08	Cumulative Loss	Deal	Mixed	0.053	3.250	Pass
					Delinquency	Deal	Mixed	5.861	15.950	Pass
FBR Securitization Trust 2005-2	FBRSI 2005-2	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.019	1.250	Pass
					Delinquency	Deal	Mixed	3.774	9.656	Pass
FBR Securitization Trust 2005-3	FBRSI 2005-3	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.000	1.100	Pass
					Delinquency	Deal	Mixed	5.556	7.903	Pass
FBR Securitization Trust 2005-4	FBRSI 2005-4	5/06	7	12/08	Delinquency	Deal	Mixed	1.731	8.644	Pass
					Cumulative Loss	Deal	Mixed	0.007	1.300	Pass
FBR Securitization Trust 2005-5	FBRSI 2005-5	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.650	Pass
					Delinquency	Deal	Mixed	2.628	8.896	Pass
FFMLT Trust 2006-FF6	FFML 2006-FF6	5/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
					Delinquency	Deal	Mixed	0.000	7.913	Pass
Fieldstone Mortgage Investment Trust 2003-1	FMIC 2003-1	5/06	33	10/06	Cumulative Loss	Deal	Mixed	0.412	3.250	Pass
					Delinquency	Deal	Mixed	17.178	40.000	Pass
Fieldstone Mortgage Investment Trust 2004-2	FMIC 2004-2	5/06	26	5/07	Cumulative Loss	Deal	ARM	0.395	3.500	Pass
					Delinquency	Deal	ARM	9.020	33.054	Pass
					Other	Deal	ARM	0.000	0.010	Pass
Fieldstone Mortgage Investment Trust 2004-3	FMIC 2004-3	4/06	24	7/07	Cumulative Loss	Deal	ARM	0.231	3.500	Pass
					Delinquency	Deal	ARM	4.783	14.941	Pass
Fieldstone Mortgage Investment Trust 2004-4	FMIC 2004-4	4/06	21	10/07	Cumulative Loss	Deal	ARM	0.232	3.500	Pass
					Cumulative Loss	Deal	ARM	0.232	3.500	Pass
					Delinquency	Deal	ARM	6.303	13.151	Pass
Fieldstone Mortgage Investment Trust 2004-5	FMIC 2004-5	5/06	19	12/07	Cumulative Loss	Deal	ARM	0.120	3.750	Pass
					Other	Deal	ARM	-\$7,650,000	0.010	Pass
					Cumulative Loss	Deal	ARM	0.120	3.750	Pass
					Delinquency	Deal	ARM	5.218	13.212	Pass
Fieldstone Mortgage Investment Trust 2005-1	FMIC 2005-1	4/06	16	3/08	Other	Deal	ARM	-\$6,375,000	0.010	Pass
					Delinquency	Deal	ARM	5.256	11.476	Pass
					Cumulative Loss	Deal	ARM	0.054	3.250	Pass
					Cumulative Loss	Deal	ARM	0.054	3.250	Pass
Fieldstone Mortgage Investment Trust 2005-2	FMIC 2005-2	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.028	3.400	Pass
					Delinquency	Deal	Mixed	2.747	9.138	Pass
					Other	Deal	Mixed	-\$8,216,669	0.010	Pass
					Cumulative Loss	Deal	Mixed	0.028	3.400	Pass
Fieldstone Mortgage Investment Trust 2005-3	FMIC 2005-3	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.600	Pass
					Delinquency	Deal	Mixed	1.351	8.366	Pass
					Other	Deal	Mixed	-\$9,322,656	0.010	Pass
Fieldstone Mortgage Investment Trust 2006-1	FMIC 2006-1	4/06	3	4/09	Delinquency	Deal	Mixed	0.182	7.548	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Other	Deal	Mixed	-\$6,023,357	0.010	Pass
Fifth Third HEL Trust 2003-1	FTHEL 2003-1	5/06	33	4/06	Delinquency	Deal	ARM	0.937	2.750	Pass
					Cumulative Loss	Deal	ARM	0.406	1.250	Pass
					Other	Deal	ARM	1.575	1.750	Fail
					Other	Deal	ARM	1.575	1.250	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Finance America Mortgage Loan Trust 2003-1	FINA 2003-1	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.971	4.750	Pass
					Delinquency	Deal	Mixed	6.014	35.332	Pass
Finance America Mortgage Loan Trust 2004-1	FINA 2004-1	5/06	25	6/07	Cumulative Loss	Deal	Mixed	0.888	3.000	Pass
					Delinquency	Deal	Mixed	13.769	18.446	Pass
Finance America Mortgage Loan Trust 2004-2	FINA 2004-2	5/06	22	9/07	Delinquency	Deal	Mixed	8.760	17.298	Pass
					Cumulative Loss	Deal	Mixed	0.334	4.000	Pass
Finance America Mortgage Loan Trust 2004-3	FINA 2004-3	5/06	19	12/07	Cumulative Loss	Deal	Mixed	0.240	3.500	Pass
					Delinquency	Deal	Mixed	9.653	17.303	Pass
					Delinquency	Deal	Mixed	0.000	0.000	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
First Alliance Mortgage Loan Trust 1999-3	FAMLT 1999-3	5/06	81	4/02	Delinquency	Grp 1	Fixed	0.050	0.080	Pass
					Delinquency	Grp 2	ARM	0.080	0.100	Pass
First Alliance Mortgage Loan Trust 1999-4	FAMLT 1999-4	5/06	78	7/02	Delinquency	Grp 1	Fixed	0.000	0.030	Pass
					Delinquency	Grp 2	ARM	0.120	0.080	Fail
First Franklin Mortgage Loan Asset-Backed 2000-FF1	FFML 2000-FF1	5/06	68	11/03	Delinquency	Deal	ARM	36.282	46.490	Pass
First Franklin Mortgage Loan Asset-Backed 2001-FF1	FFML 2001-FF1	5/06	64	3/04	Delinquency	Deal	ARM	32.398	36.833	Pass
First Franklin Mortgage Loan Asset-Backed 2001-FF2	FFML 2001-FF2	5/06	55	12/04	Delinquency	Deal	Mixed	24.466	22.221	Fail
First Franklin Mortgage Loan Asset-Backed 2002-FF1	FFML 2002-FF1	5/06	49	6/05	Delinquency	Deal	Mixed	21.597	43.073	Pass
					Cumulative Loss	Deal	Mixed	0.596	2.250	Pass
First Franklin Mortgage Loan Asset-Backed 2002-FF2	FFML 2002-FF2	5/06	45	10/05	Cumulative Loss	Deal	Mixed	0.695	2.500	Pass
					Delinquency	Deal	Mixed	18.174	25.198	Pass
First Franklin Mortgage Loan Asset-Backed 2002-FF3	FFML 2002-FF3	5/06	43	12/05	Other	Deal	Mixed	16.256	30.728	Pass
First Franklin Mortgage Loan Asset-Backed 2002-FF4	FFML 2002-FF4	5/06	42	1/06	Cumulative Loss	Deal	Mixed	0.303	1.500	Pass
					Delinquency	Deal	Mixed	12.185	25.626	Pass
First Franklin Mortgage Loan Asset-Backed 2002-FFA	FFML 2002-FFA	5/06	45	10/05	Cumulative Loss	Deal	Fixed	7.184	8.000	Pass
					Delinquency	Deal	Fixed	7.221	37.500	Pass
First Franklin Mortgage Loan Asset-Backed 2003-FF1	FFML 2003-FF1	5/06	38	5/06	Cumulative Loss	Deal	Mixed	0.725	2.500	Pass
					Delinquency	Deal	Mixed	18.930	53.925	Pass
First Franklin Mortgage Loan Asset-Backed 2003-FF2	FFML 2003-FF2	5/06	36	7/06	Cumulative Loss	Deal	Mixed	0.577	2.500	Pass
					Delinquency	Deal	Mixed	16.853	42.000	Pass
First Franklin Mortgage Loan Asset-Backed 2003-FF3	FFML 2003-FF3	5/06	35	8/06	Delinquency	Deal	Mixed	20.004	47.963	Pass
					Cumulative Loss	Deal	Mixed	0.380	1.750	Pass
First Franklin Mortgage Loan Asset-Backed 2003-FF4	FFML 2003-FF4	5/06	33	10/06	Cumulative Loss	Deal	Mixed	0.380	2.250	Pass
					Delinquency	Deal	Mixed	12.252	35.951	Pass
					Delinquency	Deal	Mixed	9.954	27.783	Pass
First Franklin Mortgage Loan Asset-Backed 2003-FF5	FFML 2003-FF5	5/06	30	1/07	Cumulative Loss	Deal	Mixed	0.284	2.250	Pass
					Delinquency	Deal	Fixed	2.959	19.000	Pass
First Franklin Mortgage Loan Asset-Backed 2003-FFA	FFML 2003-FFA	5/06	40	3/06	Delinquency	Deal	Fixed	4.534	50.000	Pass
					Cumulative Loss	Deal	Fixed	0.000	30.000	Pass
					Cumulative Loss	Deal	Fixed	4.107	9.250	Pass
					Delinquency	Deal	Fixed	9.925	24.779	Pass
First Franklin Mortgage Loan Asset-Backed 2003-FFB	FFML 2003-FFB	5/06	37	6/06	Cumulative Loss	Deal	Fixed	0.289	5.750	Pass
					Delinquency	Deal	Fixed	9.925	24.779	Pass
First Franklin Mortgage Loan Asset-Backed 2003-FFC	FFML 2003-FFC	5/06	36	7/06	Cumulative Loss	Deal	Fixed	0.717	8.000	Pass
					Cumulative Loss	Deal	Fixed	0.717	6.667	Pass
					Delinquency	Deal	Fixed	7.173	21.000	Pass
First Franklin Mortgage Loan Asset-Backed 2003-FFH1	FFML 2003-FFH1	5/06	33	10/06	Cumulative Loss	Deal	Mixed	1.640	3.500	Pass
					Delinquency	Deal	Mixed	24.554	36.467	Pass
					Cumulative Loss	Deal	Mixed	1.640	4.500	Pass
First Franklin Mortgage Loan Asset-Backed 2003-FFH2	FFML 2003-FFH2	5/06	30	1/07	Cumulative Loss	Deal	Mixed	1.046	5.167	Pass
					Delinquency	Deal	Mixed	18.438	35.379	Pass
					Cumulative Loss	Deal	Mixed	1.046	3.650	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FF	FFML 2004-FF1	5/06	28	3/07	Cumulative Loss	Deal	Mixed	0.243	2.750	Pass
					Delinquency	Deal	Mixed	8.849	29.164	Pass
					Cumulative Loss	Deal	Mixed	0.243	2.000	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FF10	FFML 2004-FF10	5/06	20	11/07	Delinquency	Deal	Mixed	3.040	9.595	Pass
					Cumulative Loss	Deal	Mixed	0.068	2.650	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FF2	FFML 2004-FF2	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.242	2.500	Pass
					Delinquency	Deal	Mixed	9.072	31.172	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FF3	FFML 2004-FF3	5/06	25	6/07	Cumulative Loss	Deal	Mixed	0.250	2.750	Pass
					Delinquency	Deal	Mixed	8.262	23.214	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FF4	FFML 2004-FF4	5/06	24	7/07	Delinquency	Deal	Mixed	7.911	16.897	Pass
					Cumulative Loss	Deal	Mixed	0.267	2.750	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FF5	FFML 2004-FF5	5/06	23	8/07	Delinquency	Deal	Mixed	3.586	13.124	Pass
					Cumulative Loss	Deal	Mixed	0.158	3.500	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FF6	FFML 2004-FF6	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.212	2.500	Pass
					Delinquency	Deal	Mixed	4.948	16.152	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FF7	FFML 2004-FF7	5/06	22	9/07	Delinquency	Deal	Mixed	3.646	8.864	Pass
					Cumulative Loss	Deal	Mixed	0.114	2.250	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FFA	FFML 2004-FFA	5/06	28	3/07	Cumulative Loss	Deal	Fixed	0.441	7.500	Pass
					Delinquency	Deal	Fixed	6.216	16.319	Pass
					Other	Deal	Fixed	4.045	2.000	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FFB	FFML 2004-FFB	5/06	23	8/07	Delinquency	Deal	Fixed	5.720	13.336	Pass
					Cumulative Loss	Deal	Fixed	1.089	3.500	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FFH1	FFML 2004-FFH1	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.911	3.650	Pass
					Cumulative Loss	Deal	Mixed	0.911	4.854	Pass
					Delinquency	Deal	Mixed	17.438	28.763	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FFH2	FFML 2004-FFH2	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.000	0.000	Pass
					Cumulative Loss	Deal	Mixed	0.511	3.850	Pass
					Delinquency	Deal	Mixed	7.930	14.575	Pass
First Franklin Mortgage Loan Asset-Backed 2004-FFH3	FFML 2004-FFH3	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.402	1.400	Pass
					Delinquency	Deal	Mixed	6.468	12.562	Pass
					Cumulative Loss	Deal	Mixed	0.402	3.750	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
First Franklin Mortgage Loan Trust 2004-FF11	FFML 2004-FF11	5/06	18	1/08	Delinquency	Deal	Mixed	0.000	0.000	Pass
					Cumulative Loss	Deal	Mixed	0.189	3.250	Pass
					Delinquency	Deal	Mixed	2.527	12.739	Pass
					Cumulative Loss	Deal	Mixed	0.189	0.750	Pass
First Franklin Mortgage Loan Trust 2004-FF8	FFML 2004-FF8	5/06	18	1/08	Delinquency	Deal	Mixed	4.475	13.481	Pass
					Cumulative Loss	Deal	Mixed	0.055	2.500	Pass
First Franklin Mortgage Loan Trust 2004-FFC	FFML 2004-FFC	5/06	18	1/08	Delinquency	Deal	Fixed	2.830	7.805	Pass
					Cumulative Loss	Deal	Fixed	1.081	4.250	Pass
First Franklin Mortgage Loan Trust 2004-FFH4	FFML 2004-FFH4	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.211	2.500	Pass
					Delinquency	Deal	Mixed	9.735	11.207	Pass
					Cumulative Loss	Deal	Mixed	0.211	1.350	Pass
First Franklin Mortgage Loan Trust 2005-FF1	FFML 2005-FF1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.064	2.750	Pass
					Delinquency	Deal	Mixed	4.778	12.027	Pass
					Cumulative Loss	Deal	Mixed	0.064	2.750	Pass
First Franklin Mortgage Loan Trust 2005-FF10	FFML 2005-FF10	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.000	3.250	Pass
					Delinquency	Deal	Mixed	1.158	8.166	Pass
First Franklin Mortgage Loan Trust 2005-FF11	FFML 2005-FF11	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.000	Pass
					Delinquency	Deal	Mixed	1.097	7.777	Pass
First Franklin Mortgage Loan Trust 2005-FF12	FFML 2005-FF12	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	2.850	Pass
					Delinquency	Deal	Mixed	0.671	8.185	Pass
First Franklin Mortgage Loan Trust 2005-FF2	FFML 2005-FF2	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.079	2.750	Pass
					Delinquency	Deal	Mixed	3.765	11.305	Pass
First Franklin Mortgage Loan Trust 2005-FF3	FFML 2005-FF3	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.129	3.000	Pass
					Delinquency	Deal	Mixed	3.321	10.102	Pass
First Franklin Mortgage Loan Trust 2005-FF4	FFML 2005-FF4	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.073	1.250	Pass
					Delinquency	Deal	Mixed	2.774	9.492	Pass
First Franklin Mortgage Loan Trust 2005-FF5	FFML 2005-FF5	5/06	14	5/08	Delinquency	Deal	Mixed	3.110	10.222	Pass
					Cumulative Loss	Deal	Mixed	0.022	4.250	Pass
First Franklin Mortgage Loan Trust 2005-FF6	FFML 2005-FF6	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.023	2.750	Pass
					Delinquency	Deal	Mixed	4.539	9.810	Pass
First Franklin Mortgage Loan Trust 2005-FF7	FFML 2005-FF7	5/06	10	9/08	Delinquency	Deal	Mixed	4.220	9.294	Pass
					Cumulative Loss	Deal	Mixed	0.005	1.300	Pass
First Franklin Mortgage Loan Trust 2005-FF8	FFML 2005-FF8	5/06	9	10/08	Delinquency	Deal	Mixed	1.674	9.837	Pass
					Cumulative Loss	Deal	Mixed	0.025	1.300	Pass
First Franklin Mortgage Loan Trust 2005-FF9	FFML 2005-FF9	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.006	3.100	Pass
					Delinquency	Deal	Mixed	1.222	8.212	Pass
First Franklin Mortgage Loan Trust 2005-FFA	FFML 2005-FFA	5/06	11	8/08	Delinquency	Deal	Fixed	1.225	6.044	Pass
					Cumulative Loss	Deal	Fixed	1.282	2.750	Pass
First Franklin Mortgage Loan Trust 2005-FFH1	FFML 2005-FFH1	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.057	2.750	Pass
					Delinquency	Deal	Mixed	6.450	9.395	Pass
					Cumulative Loss	Deal	Mixed	0.057	3.000	Pass
First Franklin Mortgage Loan Trust 2005-FFH2	FFML 2005-FFH2	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.015	3.000	Pass
					Delinquency	Deal	Mixed	7.324	10.497	Pass
First Franklin Mortgage Loan Trust 2005-FFH3	FFML 2005-FFH3	5/06	10	9/08	Delinquency	Deal	Mixed	3.250	8.499	Pass
					Cumulative Loss	Deal	Mixed	0.036	1.400	Pass
First Franklin Mortgage Loan Trust 2005-FFH4	FFML 2005-FFH4	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.013	1.400	Pass
					Delinquency	Deal	Mixed	1.917	8.481	Pass
First Franklin Mortgage Loan Trust 2006-FF1	FFML 2006-FF1	5/06	5	2/09	Delinquency	Deal	Mixed	0.615	8.355	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.100	Pass
First Franklin Mortgage Loan Trust 2006-FF2	FFML 2006-FF2	5/06	4	3/09	Delinquency	Deal	Mixed	0.320	8.173	Pass
					Cumulative Loss	Deal	Mixed	0.000	3.750	Pass
First Franklin Mortgage Loan Trust 2006-FF3	FFML 2006-FF3	5/06	4	3/09	Delinquency	Deal	Mixed	0.653	7.542	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.150	Pass
First Franklin Mortgage Loan Trust 2006-FF4	FFML 2006-FF4	5/06	3	4/09	Delinquency	Deal	Mixed	0.143	7.987	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
First Franklin Mortgage Loan Trust 2006-FF5	FFML 2006-FF5	5/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	1.150	Pass
					Delinquency	Deal	Mixed	0.000	7.987	Pass
First Franklin Mortgage Loan Trust 2006-FFH1	FFML 2006-FFH1	5/06	4	3/09	Delinquency	Deal	Mixed	0.437	8.281	Pass
					Cumulative Loss	Deal	Mixed	0.014	1.600	Pass
First Greensboro Mortgage Trust 2000-1	FGHET 2000-1A	5/06	66	7/03	Cumulative Loss	Deal	Mixed	4.764	2.152	Fail
					Current Loss	Deal	Mixed	5.329	1.033	Fail
					Delinquency	Deal	Mixed	21.077	6.772	Fail
					Delinquency	Deal	Mixed	21.077	8.003	Fail
					Cumulative Loss	Deal	Mixed	4.764	1.434	Fail
					Current Loss	Deal	Mixed	5.329	0.738	Fail
First Horizon ABS Trust 2004-HE1	FHABS 2004-HE1	5/06	27	10/06	Cumulative Loss	Deal	ARM	0.264	1.750	Pass
					Delinquency	Deal	ARM	2.690	10.000	Pass
					Other	Deal	ARM	0.040	0.020	Pass
					Other	Deal	ARM	0.040	0.020	Pass
					Other	Deal	ARM	0.000	\$3,026,286	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
First Horizon ABS Trust 2004-HE2	FHABS 2004-HE2	5/06	24	1/07	Cumulative Loss	Deal	ARM	0.241	2.000	Pass
					Other	Deal	ARM	0.040	0.020	Pass
					Cumulative Loss	Deal	ARM	0.234	2.000	Pass
					Other	Deal	ARM	0.000	0.100	Pass
First Horizon ABS Trust 2004-HE3	FHABS 2004-HE3	5/06	16	8/07	Cumulative Loss	Deal	ARM	0.140	1.750	Pass
					Delinquency	Deal	ARM	0.010	0.100	Pass
					Other	Deal	ARM	0.040	0.020	Pass
					Other	Deal	ARM	0.040	0.020	Pass
					Other	Deal	ARM	0.000	0.100	Pass
First Horizon ABS Trust 2004-HE4	FHABS 2004-HE4	5/06	18	7/07	Other	Deal	Fixed	2.957	2.000	Pass
First NLC Trust 2005-1	FNLC 2005-1	5/06	14	5/08	Cumulative Loss	Deal	Fixed	0.089	2.000	Pass
					Delinquency	Deal	Mixed	8.628	16.000	Pass
First NLC Trust 2005-2	FNLC 2005-2	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.057	4.000	Pass
					Delinquency	Deal	Mixed	0.012	2.000	Pass
First NLC Trust 2005-3	FNLC 2005-3	5/06	8	11/08	Cumulative Loss	Deal	Mixed	4.460	9.664	Pass
					Delinquency	Deal	Mixed	0.000	1.800	Pass
First NLC Trust 2005-4	FNLC 2005-4	5/06	6	1/09	Cumulative Loss	Deal	Mixed	5.229	9.210	Pass
					Delinquency	Deal	Mixed	0.000	2.150	Pass
First-Citizens HELOC Trust 2005-1	FCHT 2005-1A	5/06	14	12/07	Delinquency	Deal	Mixed	1.480	8.413	Pass
					Other	Deal	ARM	0.000	1.000	Pass
					Cumulative Loss	Deal	ARM	0.001	0.251	Pass
					Delinquency	Deal	ARM	0.066	3.000	Pass
					Cumulative Loss	Deal	ARM	0.001	3.000	Pass
Fleet HEL Trust 2001-1	FHELT 2001-1	5/06	61	12/03	Cumulative Loss	Deal	ARM	0.001	3.000	Pass
					Delinquency	Deal	ARM	0.066	3.000	Pass
					Other	Deal	ARM	0.001	1.000	Pass
					Other	Deal	ARM	0.046	2.500	Pass
					Other	Deal	ARM	0.291	2.750	Pass
Fleet HEL Trust 2003-1	FHELT 2003-1	5/06	37	11/05	Other	Deal	ARM	2.205	2.000	Pass
					Other	Deal	ARM	94.794	1.000	Fail
					Other	Deal	ARM	2.085	1.750	Pass
					Other	Deal	ARM	2.085	1.250	Pass
					Other	Deal	ARM	0.000	1.000	Pass
Fremont Home Loan Owner Trust 1999-2	FREHE 1999-2	5/06	84	6/01	Delinquency	Deal	ARM	1.526	2.750	Pass
					Cumulative Loss	Deal	ARM	0.021	1.250	Pass
					Current Loss	Deal	Mixed	2.858	1.000	Fail
					Cumulative Loss	Deal	Mixed	4.325	3.150	Fail
					Delinquency	Deal	Mixed	27.696	10.500	Fail
Fremont Home Loan Owner Trust 2005-D	FHLE 2005-D	5/06	7	12/08	Current Loss	Deal	Mixed	2.858	1.250	Fail
					Delinquency	Deal	Mixed	27.696	13.000	Fail
					Cumulative Loss	Deal	Mixed	4.325	4.250	Fail
					Cumulative Loss	Deal	Mixed	0.035	1.500	Pass
					Delinquency	Deal	Mixed	4.169	9.114	Pass
Fremont Home Loan Trust 2002-1	FHLE 2002-1	5/06	45	10/05	Delinquency	Deal	Mixed	29.158	40.000	Pass
					Cumulative Loss	Deal	Mixed	1.704	3.250	Pass
Fremont Home Loan Trust 2002-2	FHLE 2002-2	5/06	42	1/06	Cumulative Loss	Deal	Mixed	1.126	1.750	Pass
					Delinquency	Deal	Mixed	27.135	42.112	Pass
Fremont Home Loan Trust 2003-1	FHLE 2003-1	5/06	38	5/06	Cumulative Loss	Deal	Mixed	0.912	3.250	Pass
					Delinquency	Deal	Mixed	23.374	42.000	Pass
Fremont Home Loan Trust 2003-2	FHLE 2003-2	5/06	36	7/06	Cumulative Loss	Deal	Mixed	0.673	2.750	Pass
					Delinquency	Deal	Mixed	17.525	42.000	Pass
Fremont Home Loan Trust 2003-3	FHLE 2003-3	5/06	33	10/06	Cumulative Loss	Deal	Mixed	14.076	38.750	Pass
					Delinquency	Deal	Mixed	0.322	2.750	Pass
Fremont Home Loan Trust 2003-A	FHLE 2003-A	5/06	34	9/06	Cumulative Loss	Deal	Mixed	0.393	3.000	Pass
					Delinquency	Deal	Mixed	13.080	40.000	Pass
Fremont Home Loan Trust 2003-B	FHLE 2003-B	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.529	2.750	Pass
					Delinquency	Deal	Mixed	10.686	42.000	Pass
Fremont Home Loan Trust 2004-1	FHLE 2004-1	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.320	2.750	Pass
					Delinquency	Deal	Mixed	12.314	38.784	Pass
Fremont Home Loan Trust 2004-2	FHLE 2004-2	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.097	3.000	Pass
					Delinquency	Deal	Mixed	8.036	17.055	Pass
Fremont Home Loan Trust 2004-3	FHLE 2004-3	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.182	3.000	Pass
					Delinquency	Deal	Mixed	7.413	15.030	Pass
Fremont Home Loan Trust 2004-4	FHLE 2004-4	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.162	3.000	Pass
					Delinquency	Deal	Mixed	10.587	14.701	Pass
					Delinquency	Deal	Mixed	0.000	0.000	Pass
Fremont Home Loan Trust 2004-A	FHLE 2004-A	5/06	28	3/07	Delinquency	Deal	Mixed	14.754	39.000	Pass
					Cumulative Loss	Deal	Mixed	0.462	3.250	Pass
Fremont Home Loan Trust 2004-B	FHLE 2004-B	5/06	25	6/07	Delinquency	Deal	Mixed	7.761	24.595	Pass
					Cumulative Loss	Deal	Mixed	0.299	3.250	Pass
Fremont Home Loan Trust 2004-C	FHLE 2004-C	4/06	22	9/07	Delinquency	Deal	Mixed	5.541	15.402	Pass
					Cumulative Loss	Deal	Mixed	0.169	2.750	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Fremont Home Loan Trust 2005-1	FHLT 2005-1	5/06	15	4/08	Delinquency	Deal	Mixed	9.663	11.660	Pass
					Cumulative Loss	Deal	Mixed	0.076	3.000	Pass
					Cumulative Loss	Deal	Mixed	0.076	3.000	Pass
Fremont Home Loan Trust 2005-2	FHLT 2005-2	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.046	1.600	Pass
					Cumulative Loss	Deal	Mixed	0.046	1.600	Pass
					Delinquency	Deal	Mixed	7.946	9.812	Pass
Fremont Home Loan Trust 2005-A	FHLT 2005-A	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.135	3.500	Pass
					Delinquency	Deal	Mixed	6.243	13.781	Pass
					Cumulative Loss	Deal	Mixed	0.135	3.500	Pass
Fremont Home Loan Trust 2005-B	FHLT 2005-B	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.107	1.750	Pass
					Delinquency	Deal	Mixed	6.547	11.871	Pass
Fremont Home Loan Trust 2005-C	FHLT 2005-C	5/06	11	8/08	Delinquency	Deal	Mixed	6.046	10.063	Pass
					Cumulative Loss	Deal	Mixed	0.078	1.750	Pass
					Cumulative Loss	Deal	Mixed	0.078	1.750	Pass
Fremont Home Loan Trust 2005-E	FHLT 2005-E	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
					Delinquency	Deal	Mixed	1.806	8.729	Pass
Fremont Home Loan Trust 2006-1	FHLT 2006-1	5/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	1.550	Pass
					Delinquency	Deal	Mixed	0.000	8.000	Pass
Fremont Home Loan Trust 2006-2	FHLT 2006-2	4/06	2	5/09	Delinquency	Deal	Mixed	0.000	7.990	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Fremont Home Loan Trust 2006-A	FHLT 2006-A	5/06	1	6/09	Delinquency	Deal	Mixed	0.000	8.002	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$999	Pass
Fremont Mortgage-Backed Certificates 2004-D	FHLT 2004-D	5/06	19	12/07	Cumulative Loss	Deal	Mixed	0.158	3.000	Pass
					Delinquency	Deal	Mixed	6.781	16.116	Pass
					Cumulative Loss	Deal	Mixed	0.158	3.000	Pass
GE Capital Mortgage Services 1999-HE1	GECMS 1999-HE1	5/06	87	NA	Delinquency	Deal	Fixed	24.158	50.000	Pass
					Cumulative Loss	Deal	Fixed	30.667	40.000	Pass
GE-WMC Asset-Backed PTC 2005-1	GEWMC 2005-1	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.016	1.400	Pass
					Delinquency	Deal	Mixed	5.358	9.086	Pass
GE-WMC Asset-Backed PTC 2005-2	GEWMC 2005-2	5/06	6	1/09	Delinquency	Deal	Mixed	2.484	8.614	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
GMAC HEL Trust 2000-HE4	GMACM 2000-HE4	5/06	67	6/03	Other	Deal	Mixed	1.568	2.000	Fail
GMAC HEL Trust 2001-HE2	GMACM 2001-HE2	5/06	60	6/04	Other	Grp 4	—	0.000	0.010	Pass
					Other	Grp 4	—	2.242	2.000	Pass
					Other	Grp 4	—	2.242	1.500	Pass
GMAC HEL Trust 2001-HE3	GMACM 2001-HE3	5/06	56	5/04	Other	Deal	ARM	0.000	1.000	Pass
GMAC HEL Trust 2002-HE3	GMACM 2002-HE3	5/06	46	3/05	Other	Deal	ARM	3.296	2.000	Pass
					Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	0.000	1.000	Pass
GMAC HEL Trust 2003-HE1	GMACM 2003-HE1	5/06	39	10/05	Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	0.000	1.000	Pass
					Other	Deal	ARM	3.114	2.000	Pass
GMAC HEL Trust 2004-HE2	GMACM 2004-HE2	4/06	27	4/07	Delinquency	Deal	Fixed	1.658	7.843	Pass
					Cumulative Loss	Deal	Fixed	0.057	3.150	Pass
GMACM HEL Trust 2004-HE1	GMACM 2004-HE1	12/05	27	10/06	Other	Deal	ARM	0.000	0.100	Pass
					Other	Deal	ARM	2.049	2.000	Pass
GMACM HEL Trust 2004-HE3	GMACM 2004-HE3	5/06	24	1/07	Other	Deal	ARM	0.000	0.100	Pass
					Other	Deal	ARM	1.825	2.000	Fail
GMACM HEL Trust 2004-HE4	GMACM 2004-HE4	5/06	20	4/07	Other	Deal	ARM	0.000	0.100	Pass
					Other	Deal	ARM	1.565	2.000	Fail
GMACM HEL Trust 2005-HE1	GMACM 2005-HE1	5/06	15	9/07	Other	Deal	ARM	0.000	0.100	Pass
					Other	Deal	ARM	0.000	0.000	Pass
GMACM HEL Trust 2005-HE3	GMACM 2005-HE3	5/06	9	3/08	Other	Deal	ARM	0.000	0.100	Pass
					Other	Deal	ARM	2.405	2.000	Pass
GMACM HEL Trust 2006-HE1	GMACM 2006-HE1	5/06	3	10/08	Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
					Delinquency	Deal	Mixed	0.066	3.500	Pass
					Other	Deal	Mixed	2.259	2.000	Pass
					Other	Deal	Mixed	\$4,700,831	0.010	Fail
GMACM Home Loan Trust 2000-HLTV2	GMACM 2000-HLT2	5/06	70	9/03	Other	Deal	Fixed	0.000	1.000	Pass
					Cumulative Loss	Deal	Fixed	7.849	10.500	Pass
					Current Loss	Deal	Fixed	\$82,022	\$79,718	Fail
GMACM Home Loan Trust 2001-HLTV1	GMACM 2001-HLT1	5/06	65	2/04	Current Loss	Deal	Fixed	\$76,480	\$112,835	Pass
					Cumulative Loss	Deal	Fixed	8.711	10.500	Pass
GMACM Home Loan Trust 2001-HLTV2	GMACM 2001-HLT2	5/06	56	11/04	Current Loss	Deal	Fixed	\$149,082	\$110,723	Fail
					Cumulative Loss	Deal	Fixed	7.808	8.500	Pass
GMACM Home Loan Trust 2002-HLTV1	GMACM 2002-HLT1	5/06	45	10/05	Current Loss	Deal	Fixed	\$179,561	\$170,173	Fail
					Cumulative Loss	Deal	Fixed	7.497	7.500	Pass
GMACM Home Loan Trust 2004-HLTV1	GMACM 2004-HLT1	5/06	21	4/07	Current Loss	Deal	Fixed	\$448,671	\$370,078	Fail
					Cumulative Loss	Deal	Fixed	2.719	7.500	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
GMACM Home Loan-Backed Term Notes 2001-CL1	GMACM 2001-CL1	5/06	55	12/04	Cumulative Loss	Deal	Fixed	9.235	7.500	Fail
					Delinquency	Deal	Fixed	2.902	6.000	Pass
					Cumulative Loss	Deal	Fixed	9.235	16.000	Pass
					Other	Deal	Fixed	8.637	3.000	Pass
					Other	Deal	Fixed	8.637	4.000	Pass
GMACM Mortgage-Backed Term Notes 2003-GH1	GMACM 2003-GH1	5/06	39	4/06	Delinquency	Deal	Mixed	0.900	9.916	Pass
					Cumulative Loss	Deal	Mixed	0.576	1.500	Pass
GMACM Mortgage-Backed Term Notes 2003-GH2	GMACM 2003-GH2	5/06	30	1/07	Cumulative Loss	Deal	Mixed	0.338	1.500	Pass
					Delinquency	Deal	Mixed	5.356	5.806	Pass
Golden Mortgage 2000-1	GMLA 2000-1	5/06	67	12/03	Delinquency	Deal	Fixed	\$502,975	\$746,977	Pass
					Delinquency	Deal	Fixed	21.713	24.000	Pass
Golden National Mortgage 1998-GN1	GNABS 1998-GN1	5/06	100	3/01	Delinquency	Deal	Fixed	4.758	27.000	Pass
Golden National Mortgage 1998-GN3	GNABS 1998-GN3	5/06	92	11/01	Delinquency	Deal	Fixed	11.712	16.600	Pass
Green Tree HEL Trust 1997-B	GTHEL 1997-B	5/06	109	NA	Delinquency	Deal	Mixed	0.100	0.120	Pass
					Delinquency	Deal	Mixed	0.040	0.060	Pass
					Cumulative Loss	Deal	Mixed	5.323	7.500	Pass
					Current Loss	Deal	Mixed	0.050	0.020	Fail
Green Tree HEL Trust 1998-C	GTHEL 1998-C	5/06	97	NA	Delinquency	Deal	Mixed	0.120	0.120	Fail
					Delinquency	Deal	Mixed	0.080	0.060	Fail
					Cumulative Loss	Deal	Mixed	5.271	7.500	Pass
					Current Loss	Deal	Mixed	0.040	0.020	Fail
Green Tree HEL Trust 1999-C	GTHEL 1999-C	5/06	85	NA	Delinquency	Deal	Mixed	0.110	0.120	Pass
					Delinquency	Deal	Mixed	0.080	0.170	Pass
					Cumulative Loss	Deal	Mixed	5.448	7.500	Pass
					Current Loss	Deal	Mixed	0.040	0.020	Fail
Green Tree HEL Trust 1999-D	GTHEL 1999-D	5/06	83	NA	Cumulative Loss	Deal	Mixed	6.395	7.500	Pass
					Delinquency	Deal	Mixed	0.080	0.220	Pass
					Current Loss	Deal	Mixed	0.060	0.020	Fail
					Delinquency	Deal	Mixed	0.120	0.130	Pass
Green Tree Home Improvement and HELs 1996-D	GTHIL 1996-D	5/06	117	NA	Delinquency	Grp 1	Fixed	0.030	0.030	Fail
					Delinquency	Grp 1	Fixed	0.060	0.050	Fail
					Current Loss	Grp 1	Fixed	0.040	0.100	Pass
					Current Loss	Grp 1	Fixed	0.080	0.030	Fail
					Delinquency	Grp 2	Fixed	0.110	0.050	Fail
					Current Loss	Grp 2	Fixed	0.030	0.020	Fail
					Current Loss	Grp 2	Fixed	0.080	0.080	Fail
					Delinquency	Grp 2	Fixed	0.060	0.030	Fail
					Delinquency	Grp 2	Fixed	0.060	0.030	Fail
Green Tree Home Improvement and HELs 1997-C	GTHIL 1997-C	5/06	108	NA	Delinquency	Grp 1	Fixed	0.060	0.050	Fail
					Current Loss	Grp 1	Fixed	0.090	0.030	Fail
					Current Loss	Grp 1	Fixed	0.040	0.100	Pass
					Delinquency	Grp 1	Fixed	0.040	0.030	Fail
					Current Loss	Grp 2	Fixed	0.000	0.020	Pass
					Delinquency	Grp 2	Fixed	0.050	0.060	Pass
					Delinquency	Grp 2	Fixed	0.100	0.120	Pass
					Current Loss	Grp 2	Fixed	0.060	0.080	Pass
					Delinquency	Grp 2	Fixed	0.060	0.080	Pass
Green Tree Home Improvement and HELs 1997-D	GTHIL 1997-D	5/06	106	NA	Current Loss	Grp 1	Fixed	0.020	0.030	Pass
					Current Loss	Grp 1	Fixed	0.040	0.100	Pass
					Delinquency	Grp 1	Fixed	0.020	0.030	Pass
					Delinquency	Grp 1	Fixed	0.040	0.050	Pass
					Delinquency	Grp 2	Fixed	0.100	0.120	Pass
					Delinquency	Grp 2	Fixed	0.060	0.060	Pass
					Current Loss	Grp 2	Fixed	0.060	0.080	Pass
					Current Loss	Grp 2	Fixed	0.030	0.020	Fail
					Delinquency	Grp 2	Fixed	0.060	0.080	Pass
Green Tree Home Improvement and HELs 1997-E	GTHIL 1997-E	5/06	103	NA	Current Loss	Grp 1	Fixed	0.040	0.030	Fail
					Delinquency	Grp 1	Fixed	0.050	0.030	Fail
					Delinquency	Grp 1	Fixed	0.080	0.050	Fail
					Current Loss	Grp 1	Fixed	0.050	0.100	Pass
					Delinquency	Grp 2	Fixed	0.110	0.120	Pass
					Current Loss	Grp 2	Fixed	0.050	0.080	Pass
					Current Loss	Grp 2	Fixed	0.020	0.020	Fail
					Delinquency	Grp 2	Fixed	0.080	0.060	Fail
					Delinquency	Grp 2	Fixed	0.080	0.060	Fail
Green Tree Home Improvement and HELs 1998-B	GTHIL 1998-B	5/06	99	NA	Current Loss	Grp 1	Fixed	0.070	0.030	Fail
					Current Loss	Grp 1	Fixed	0.090	0.100	Pass
					Delinquency	Grp 1	Fixed	0.090	0.050	Fail
					Delinquency	Grp 1	Fixed	0.050	0.030	Fail
					Delinquency	Grp 2	Fixed	0.080	0.060	Fail
					Delinquency	Grp 2	Fixed	0.100	0.120	Pass
					Current Loss	Grp 2	Fixed	0.040	0.080	Pass
					Current Loss	Grp 2	Fixed	0.020	0.020	Pass
					Delinquency	Grp 2	Fixed	0.020	0.020	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Green Tree Home Improvement Loans 1994-D	GTHIL 1994-D	5/06	138	NA	Current Loss	Deal	Fixed	0.040	0.030	Fail
					Current Loss	Deal	Fixed	0.070	0.120	Pass
					Delinquency	Deal	Fixed	0.050	0.050	Fail
					Delinquency	Deal	Fixed	0.030	0.030	Fail
Green Tree Home Improvement Loans 1995-A	GTHIL 1995-A	5/06	135	NA	Current Loss	Deal	Fixed	0.010	0.030	Pass
					Current Loss	Deal	Fixed	0.060	0.120	Pass
					Delinquency	Deal	Fixed	0.020	0.050	Pass
					Delinquency	Deal	Fixed	0.020	0.030	Pass
Green Tree Home Improvement Loans 1995-C	GTHIL 1995-C	5/06	132	NA	Delinquency	Deal	Fixed	0.020	0.030	Pass
					Delinquency	Deal	Fixed	0.040	0.050	Pass
					Current Loss	Deal	Fixed	0.060	0.120	Pass
					Current Loss	Deal	Fixed	0.020	0.030	Pass
Green Tree Home Improvement Loans 1995-D	GTHIL 1995-D	5/06	129	NA	Delinquency	Deal	Fixed	0.020	0.030	Pass
					Delinquency	Deal	Fixed	0.030	0.050	Pass
					Current Loss	Deal	Fixed	0.050	0.120	Pass
					Current Loss	Deal	Fixed	0.080	0.030	Fail
Green Tree Home Improvement Loans 1995-F	GTHIL 1995-F	5/06	126	NA	Current Loss	Deal	Fixed	0.020	0.030	Pass
					Current Loss	Deal	Fixed	0.060	0.120	Pass
					Delinquency	Deal	Fixed	0.060	0.050	Fail
					Delinquency	Deal	Fixed	0.020	0.030	Pass
Green Tree Home Improvement Loans 1996-A	GTHIL 1996-A	5/06	123	NA	Current Loss	Deal	Fixed	0.000	0.030	Pass
					Delinquency	Deal	Fixed	0.040	0.050	Pass
					Current Loss	Deal	Fixed	0.050	0.090	Pass
					Delinquency	Deal	Fixed	0.030	0.030	Fail
Green Tree Home Improvement Loans 1996-C	GTHIL 1996-C	5/06	120	NA	Delinquency	Grp 1	Fixed	0.030	0.030	Fail
					Delinquency	Grp 1	Fixed	0.050	0.050	Pass
					Current Loss	Grp 1	Fixed	0.020	0.030	Pass
					Current Loss	Grp 1	Fixed	0.050	0.100	Pass
					Delinquency	Grp 2	Fixed	0.100	0.030	Fail
					Current Loss	Grp 2	Fixed	0.070	0.080	Pass
					Current Loss	Grp 2	Fixed	0.010	0.020	Pass
					Delinquency	Grp 2	Fixed	0.130	0.050	Fail
Green Tree Home Improvement Loans 1996-F	GTHIL 1996-F	5/06	114	NA	Delinquency	Grp 1	Fixed	0.030	0.030	Fail
					Delinquency	Grp 1	Fixed	0.060	0.050	Fail
					Current Loss	Grp 1	Fixed	0.050	0.100	Pass
					Current Loss	Grp 1	Fixed	0.010	0.030	Pass
					Current Loss	Grp 2	Mixed	0.080	0.080	Fail
					Current Loss	Grp 2	Mixed	0.040	0.020	Fail
					Delinquency	Grp 2	Mixed	0.110	0.050	Fail
					Delinquency	Grp 2	Mixed	0.060	0.030	Fail
Green Tree Mortgage Loan Trust 2005-HE1	GTSHE 2005-HE1	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.856	4.000	Pass
					Delinquency	Deal	Mixed	5.874	11.071	Pass
GreenPoint HEL Trust 2003-1	GPHE 2003-1	5/06	37	12/05	Other	Deal	Mixed	0.000	0.100	Pass
					Cumulative Loss	Deal	Mixed	0.953	3.750	Pass
					Delinquency	Deal	Mixed	2.012	3.000	Pass
					Cumulative Loss	Deal	Mixed	0.953	4.000	Pass
GreenPoint HEL Trust 2004-1	GPHE 2004-1	5/06	29	8/06	Other	Deal	ARM	0.000	0.100	Pass
					Cumulative Loss	Deal	ARM	0.748	3.250	Pass
					Delinquency	Deal	ARM	2.992	3.750	Pass
					Cumulative Loss	Deal	ARM	0.748	3.250	Pass
GreenPoint HEL Trust 2004-2	GPHE 2004-2	5/06	26	11/06	Cumulative Loss	Deal	ARM	0.518	3.000	Pass
					Cumulative Loss	Deal	ARM	0.518	3.250	Pass
					Other	Deal	ARM	0.000	0.100	Pass
					Delinquency	Deal	ARM	1.784	5.000	Pass
GreenPoint HEL Trust 2004-3	GPHE 2004-3	5/06	24	1/07	Cumulative Loss	Deal	ARM	0.420	3.000	Pass
					Other	Deal	ARM	0.000	0.100	Pass
					Cumulative Loss	Deal	ARM	0.420	2.250	Pass
					Delinquency	Deal	ARM	1.822	5.000	Pass
GreenPoint HEL Trust 2004-4	GPHE 2004-4	5/06	22	3/07	Cumulative Loss	Deal	ARM	0.220	2.250	Pass
					Delinquency	Deal	ARM	1.653	5.000	Pass
					Cumulative Loss	Deal	ARM	0.220	3.000	Pass
					Other	Deal	ARM	0.000	0.100	Pass
GreenPoint Mortgage Funding Trust 2005-HE1	GPMF 2005-HE1	5/06	15	4/08	Cumulative Loss	Deal	ARM	0.361	1.750	Pass
					Delinquency	Deal	ARM	1.255	3.895	Pass
GreenPoint Mortgage Funding Trust 2005-HE2	GPMF 2005-HE2	5/06	14	5/08	Delinquency	Deal	ARM	0.281	5.000	Pass
					Delinquency	Deal	ARM	0.000	2.000	Pass
					Cumulative Loss	Deal	ARM	0.119	1.750	Pass
					Delinquency	Deal	ARM	0.865	4.226	Pass
					Cumulative Loss	Deal	ARM	0.119	1.500	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
GreenPoint Mortgage Funding Trust 2005-HE3	GPMF 2005-HE3	5/06	10	3/08	Other	Deal	ARM	0.000	0.010	Pass
					Other	Deal	ARM	0.000	1.000	Pass
					Cumulative Loss	Deal	ARM	0.000	1.500	Pass
					Cumulative Loss	Deal	ARM	0.000	3.000	Pass
					Delinquency	Deal	ARM	1.401	4.250	Pass
GreenPoint Mortgage Funding Trust 2005-HE4	GPMF 2005-HE4	5/06	8	10/08	Delinquency	Deal	Mixed	1.205	3.094	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.000	Pass
GRMT Mortgage Trust 2001-1	GRMT 2001-1A	5/06	61	5/04	Cumulative Loss	Deal	Fixed	7.705	13.000	Pass
					Current Loss	Deal	Fixed	2.023	5.500	Pass
GSAMP Trust 2002-HE	GSAMP 2002-HE	5/06	43	12/05	Cumulative Loss	Deal	Mixed	1.044	3.479	Pass
					Delinquency	Deal	Mixed	30.352	40.000	Pass
					Cumulative Loss	Deal	Mixed	1.660	4.050	Pass
GSAMP Trust 2002-HE2	GSAMP 2002-HE2	5/06	42	1/06	Delinquency	Deal	Mixed	13.041	25.000	Pass
					Cumulative Loss	Deal	Mixed	1.660	6.000	Pass
					Delinquency	Deal	Mixed	13.041	16.000	Pass
GSAMP Trust 2002-NC1	GSAMP 2002-NC1	5/06	47	8/05	Cumulative Loss	Deal	Mixed	1.378	5.500	Pass
					Delinquency	Deal	Mixed	23.974	39.580	Pass
GSAMP Trust 2002-WF	GSAMP 2002-WF	5/06	44	11/05	Cumulative Loss	Deal	Mixed	0.939	2.875	Pass
					Delinquency	Deal	Mixed	18.387	42.611	Pass
GSAMP Trust 2003-AHL	GSAMP 2003-AHL	5/06	32	11/06	Cumulative Loss	Deal	Mixed	0.347	3.500	Pass
					Delinquency	Deal	Mixed	9.158	21.489	Pass
GSAMP Trust 2003-FM1	GSAMP 2003-FM1	5/06	39	4/06	Cumulative Loss	Deal	Mixed	0.425	2.375	Pass
					Delinquency	Deal	Mixed	0.220	0.430	Pass
GSAMP Trust 2003-HE1	GSAMP 2003-HE1	5/06	37	6/06	Cumulative Loss	Deal	Mixed	1.312	2.500	Pass
					Delinquency	Deal	Mixed	23.464	40.000	Pass
GSAMP Trust 2003-HE2	GSAMP 2003-HE2	4/06	34	9/06	Cumulative Loss	Deal	Mixed	0.421	2.000	Pass
					Delinquency	Deal	Mixed	10.137	29.135	Pass
GSAMP Trust 2003-NC1	GSAMP 2003-NC1	5/06	40	3/06	Delinquency	Deal	Mixed	10.783	45.000	Pass
					Cumulative Loss	Deal	Mixed	0.409	2.708	Pass
GSAMP Trust 2003-SEA	GSAMP 2003-SEA	5/06	34	9/06	Cumulative Loss	Deal	Mixed	1.113	1.500	Pass
					Delinquency	Deal	Mixed	12.865	15.000	Pass
GSAMP Trust 2003-SEA2	GSAMP 2003-SEA2	5/06	32	11/06	Cumulative Loss	Deal	Fixed	0.182	1.000	Pass
					Delinquency	Deal	Fixed	0.955	13.928	Pass
GSAMP Trust 2004-AHL	GSAMP 2004-AHL	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.157	2.750	Pass
					Delinquency	Deal	Mixed	7.103	15.890	Pass
GSAMP Trust 2004-AR1	GSAMP 2004-AR1	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.000	0.000	Pass
					Delinquency	Deal	Mixed	11.060	21.610	Pass
GSAMP Trust 2004-AR2	GSAMP 2004-AR2	5/06	22	9/07	Delinquency	Deal	Mixed	11.123	17.851	Pass
					Cumulative Loss	Deal	Mixed	0.422	3.500	Pass
GSAMP Trust 2004-FM1	GSAMP 2004-FM1	5/06	29	2/07	Cumulative Loss	Deal	Mixed	0.516	3.250	Pass
					Delinquency	Deal	Mixed	10.180	39.000	Pass
GSAMP Trust 2004-FM2	GSAMP 2004-FM2	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.319	3.250	Pass
					Delinquency	Deal	Mixed	10.547	39.000	Pass
GSAMP Trust 2004-HE1	GSAMP 2004-HE1	5/06	26	5/07	Delinquency	Deal	Mixed	13.988	20.517	Pass
					Cumulative Loss	Deal	Mixed	0.677	3.500	Pass
GSAMP Trust 2004-HE2	GSAMP 2004-HE2	5/06	23	8/07	Delinquency	Deal	Mixed	8.981	16.973	Pass
					Cumulative Loss	Deal	Mixed	0.272	2.750	Pass
GSAMP Trust 2004-NC1	GSAMP 2004-NC1	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.493	3.500	Pass
					Delinquency	Deal	Mixed	12.508	26.844	Pass
GSAMP Trust 2004-NC2	GSAMP 2004-NC2	5/06	20	11/07	Delinquency	Deal	Mixed	7.032	14.879	Pass
					Cumulative Loss	Deal	Mixed	0.193	3.250	Pass
GSAMP Trust 2004-OPT	GSAMP 2004-OPT	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.072	2.500	Pass
					Delinquency	Deal	Mixed	5.996	14.294	Pass
GSAMP Trust 2004-SD1	GSAMP 2004-SD1	5/06	23	8/07	Cumulative Loss	Deal	Mixed	1.555	4.000	Pass
					Delinquency	Deal	Mixed	37.681	21.171	Fail
GSAMP Trust 2004-SEA1	GSAMP 2004-SEA1	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.786	3.000	Pass
GSAMP Trust 2004-SEA2	GSAMP 2004-SEA2	5/06	24	7/07	Cumulative Loss	Deal	Fixed	2.381	3.500	Pass
					Delinquency	Deal	Fixed	29.574	13.156	Fail
GSAMP Trust 2004-WF	GSAMP 2004-WF	5/06	19	12/07	Cumulative Loss	Deal	ARM	0.078	2.500	Pass
					Delinquency	Deal	ARM	8.286	9.993	Pass
					Delinquency	Deal	ARM	0.000	0.000	Pass
GSAMP Trust 2005-AHL	GSAMP 2005-AHL	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.038	1.250	Pass
					Delinquency	Deal	Mixed	7.183	13.530	Pass
GSAMP Trust 2005-AHL2	GSAMP 2005-AHL2	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
					Delinquency	Deal	Mixed	3.833	7.958	Pass
GSAMP Trust 2005-HE1	GSAMP 2005-HE1	5/06	17	2/08	Cumulative Loss	Deal	Mixed	0.396	3.500	Pass
					Delinquency	Deal	Mixed	10.019	15.268	Pass
					Delinquency	Deal	Mixed	0.000	0.000	Pass
GSAMP Trust 2005-HE2	GSAMP 2005-HE2	5/06	15	4/08	Delinquency	Deal	Mixed	8.970	14.021	Pass
					Cumulative Loss	Deal	Mixed	0.120	3.750	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
GSAMP Trust 2005-HE3	GSAMP 2005-HE3	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.032	1.750	Pass
					Cumulative Loss	Deal	Mixed	0.032	1.750	Pass
					Delinquency	Deal	Mixed	7.525	11.400	Pass
GSAMP Trust 2005-HE4	GSAMP 2005-HE4	5/06	10	9/08	Delinquency	Deal	Mixed	4.179	9.778	Pass
					Cumulative Loss	Deal	Mixed	0.062	1.700	Pass
GSAMP Trust 2005-HE5	GSAMP 2005-HE5	5/06	7	12/08	Delinquency	Deal	Mixed	3.593	8.279	Pass
					Cumulative Loss	Deal	Mixed	0.008	1.500	Pass
GSAMP Trust 2005-HE6	GSAMP 2005-HE6	5/06	6	1/09	Delinquency	Deal	Mixed	5.851	8.793	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.800	Pass
GSAMP Trust 2005-NC1	GSAMP 2005-NC1	5/06	16	3/08	Delinquency	Deal	Mixed	7.276	13.934	Pass
					Cumulative Loss	Deal	Mixed	0.087	3.000	Pass
GSAMP Trust 2005-S1	GSAMP 2005-S1	5/06	15	4/08	Cumulative Loss	Deal	Fixed	0.870	7.000	Pass
					Delinquency	Deal	Fixed	5.401	11.043	Pass
GSAMP Trust 2005-S2	GSAMP 2005-S2	5/06	13	6/08	Cumulative Loss	Deal	Fixed	0.482	3.500	Pass
					Delinquency	Deal	Fixed	4.035	26.728	Pass
GSAMP Trust 2005-SD1	GSAMP 2005-SD1	5/06	17	2/08	Cumulative Loss	Deal	Mixed	0.486	4.000	Pass
					Delinquency	Deal	Mixed	29.627	12.928	Fail
GSAMP Trust 2005-SD2	GSAMP 2005-SD2	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.140	2.750	Pass
					Delinquency	Deal	Mixed	19.547	11.322	Fail
GSAMP Trust 2005-SE2	GSAMP 2005-SEA2	5/06	9	10/08	Delinquency	Deal	Mixed	3.540	3.506	Fail
					Cumulative Loss	Deal	Mixed	0.000	0.500	Pass
GSAMP Trust 2005-SEA1	GSAMP 2005-SEA1	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.463	4.000	Pass
					Delinquency	Deal	Mixed	21.874	20.258	Fail
GSAMP Trust 2005-WMC1	GSAMP 2005-WMC1	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.024	1.400	Pass
					Delinquency	Deal	Mixed	4.106	9.384	Pass
GSAMP Trust 2005-WMC2	GSAMP 2005-WMC2	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.011	1.400	Pass
					Cumulative Loss	Deal	Mixed	0.011	1.400	Pass
					Delinquency	Deal	Mixed	3.179	8.637	Pass
GSAMP Trust 2005-WMC3	GSAMP 2005-WMC3	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	2.182	8.349	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
GSAMP Trust 2006-FM1	GSAMP 2006-FM1	4/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	\$999	Pass
					Delinquency	Deal	Mixed	0.000	7.752	Pass
GSAMP Trust 2006-HE1	GSAMP 2006-HE1	5/06	5	2/09	Delinquency	Deal	Mixed	2.825	8.324	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
GSAMP Trust 2006-HE2	GSAMP 2006-HE2	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
					Delinquency	Deal	Mixed	0.679	9.213	Pass
GSAMP Trust 2006-NC1	GSAMP 2006-NC1	5/06	4	3/09	Delinquency	Deal	Mixed	0.238	8.119	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.000	Pass
GSAMP Trust 2006-S1	GSAMP 2006-S1	5/06	5	2/09	Delinquency	Deal	Fixed	1.805	9.243	Pass
					Cumulative Loss	Deal	Fixed	0.007	\$100	Pass
GSAMP Trust 2006-S2	GSAMP 2006-S2	5/06	3	4/09	Delinquency	Deal	Fixed	1.494	11.249	Pass
					Cumulative Loss	Deal	Fixed	0.012	\$100	Pass
GSAMP Trust 2006-S3	GSAMP 2006-S3	4/06	2	5/09	Delinquency	Deal	Fixed	0.000	3.611	Pass
					Cumulative Loss	Deal	Fixed	0.000	2.600	Pass
GSAMP Trust 2006-SD1	GSAMP 2006-SD1	5/06	6	1/09	Delinquency	Deal	Mixed	11.912	16.240	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.200	Pass
GSC Capital Corp. Mortgage Trust 2006-1	GSCC 2006-1	3/06	3	4/09	Cumulative Loss	Deal	ARM	0.000	0.150	Pass
					Delinquency	Deal	ARM	0.000	1.900	Pass
GSR Trust 2005-HEL1	GSR 2005-HEL1	5/06	6	1/09	Cumulative Loss	Deal	ARM	0.010	1.250	Pass
					Cumulative Loss	Deal	ARM	0.006	1.350	Pass
					Delinquency	Deal	ARM	0.264	2.973	Pass
Other	Deal	ARM	0.000	3.000	Pass					
GSRPM Mortgage Loan Trust 2006-1	GSRPM 2006-1	3/06	2	5/09	Delinquency	Deal	Mixed	0.000	7.936	Pass
					Other	Deal	Mixed	0.000	\$902,357	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.750	Pass
GSRPM Mortgage Trust 2003-2	GSRPM 2003-2	5/06	34	9/06	Cumulative Loss	Deal	Mixed	4.879	6.500	Pass
					Delinquency	Deal	Mixed	17.745	100.000	Pass
GSRPM Mortgage Trust 2004-1	GSRPM 2004-1	5/06	22	9/07	Delinquency	Deal	Mixed	38.401	0.000	Fail
					Cumulative Loss	Deal	Mixed	2.537	3.500	Pass
HLTV Mortgage Trust 2004-1	HLTV 2004-1	5/06	27	4/07	Cumulative Loss	Deal	Mixed	2.182	7.000	Pass
					Delinquency	Deal	Mixed	16.752	4.500	Fail
Home Equity Asset Trust 2006-1	HEAT 2006-1	5/06	6	1/09	Delinquency	Deal	Mixed	1.756	8.442	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
Home Equity Asset Trust 2006-2	HEAT 2006-2	5/06	5	2/09	Cumulative Loss	Deal	Mixed	0.000	1.300	Pass
					Delinquency	Deal	Mixed	1.056	8.204	Pass
Home Equity Asset Trust 2006-3	HEAT 2006-3	3/06	3	4/09	Delinquency	Deal	Mixed	0.000	8.001	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.200	Pass
Home Equity Asset Trust 2006-4	HEAT 2006-4	4/06	2	5/09	Delinquency	Deal	Mixed	0.000	8.000	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$999	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Home Equity Loan Trust 2005-HS1	RFMS2 2005-HS1	5/06	9	4/08	Other	Deal	Mixed	8.891	2.250	Pass
					Other	Deal	Mixed	0.000	0.100	Pass
					Cumulative Loss	Deal	Mixed	0.063	1.250	Pass
					Delinquency	Deal	Mixed	0.180	3.000	Pass
					Current Loss	Deal	Mixed	16.620	2.000	Pass
Home Equity Loan Trust 2005-HS2	RFMS2 2005-HS2	5/06	7	12/07	Delinquency	Deal	Mixed	0.284	3.000	Pass
					Cumulative Loss	Deal	Mixed	0.054	1.250	Pass
					Current Loss	Deal	Mixed	12.390	2.000	Pass
					Other	Deal	Mixed	4.562	2.250	Pass
					Cumulative Loss	Deal	Mixed	0.073	0.750	Pass
Home Equity Loan Trust 2005-HSA1	RFMS2 2005-HSA1	5/06	6	7/08	Other	Deal	Mixed	0.000	0.100	Pass
					Delinquency	Deal	Mixed	0.763	3.500	Pass
					Cumulative Loss	Deal	Mixed	0.022	1.500	Pass
					Current Loss	Deal	Mixed	37.720	2.000	Pass
					Delinquency	Deal	Mixed	1.609	4.000	Pass
Home Equity Loan Trust 2006-HSA2	RFMS2 2006-HSA2	5/06	4	9/08	Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
					Current Loss	Deal	Mixed	\$2,163,489	2.000	Pass
					Other	Deal	Mixed	0.000	0.100	Pass
					Delinquency	Grp 1	Fixed	0.100	3.250	Pass
					Cumulative Loss	Grp 1	Fixed	0.000	1.250	Pass
Home Equity Mortgage Loan Trust INDS 2006-1	INDS 2006-1	5/06	2	5/09	Delinquency	Grp 2	ARM	0.420	3.500	Pass
					Cumulative Loss	Grp 2	ARM	0.000	1.500	Pass
					Delinquency	Deal	Fixed	0.009	2.871	Pass
					Cumulative Loss	Deal	Fixed	0.000	\$999	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
Home Equity Mortgage Loan Trust INABS 2005-D	INABS 2005-D	5/06	6	1/09	Delinquency	Deal	Mixed	1.620	8.549	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
Home Equity Mortgage Loan Trust INABS 2006-A	INABS 2006-A	5/06	5	2/09	Delinquency	Deal	Mixed	0.338	8.359	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Home Equity Mortgage Loan Trust INABS 2006-B	INABS 2006-B	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
					Delinquency	Deal	Mixed	0.065	8.214	Pass
Home Equity Mortgage Trust 2006-2	HEMT 2006-2	4/06	2	5/09	Delinquency	Grp 1	Fixed	0.000	3.399	Pass
					Cumulative Loss	Grp 1	Fixed	0.000	4.300	Pass
					Cumulative Loss	Grp 2	ARM	0.000	2.650	Pass
					Cumulative Loss	Grp 2	ARM	0.000	\$999	Pass
					Other	Grp 2	ARM	0.000	0.010	Pass
					Other	Grp 2	ARM	0.000	0.000	Pass
					Delinquency	Grp 2	ARM	0.000	5.500	Pass
Home Loan Mortgage Trust 1999-A		5/06	82	9/02	Cumulative Loss	Grp 1	ARM	\$8,263,310	\$10,894,623	Pass
					Current Loss	Grp 1	ARM	0.000	0.010	Pass
					Current Loss	Grp 1	ARM	0.000	0.020	Pass
					Cumulative Loss	Grp 1	ARM	\$826,330,984	\$1,424,681,503	Pass
					Delinquency	Grp 1	ARM	0.000	0.100	Pass
					Cumulative Loss	Grp 2	Fixed	\$394,852,324	\$208,946,423	Fail
					Current Loss	Grp 2	Fixed	0.070	0.010	Fail
					Cumulative Loss	Grp 2	Fixed	\$394,852,324	\$227,941,553	Fail
					Current Loss	Grp 2	Fixed	0.070	0.020	Fail
					Delinquency	Grp 2	Fixed	0.250	0.100	Fail
Home Loan Trust 2000-1	HLT 2000-1	5/06	75	NA	Current Loss	Deal	Mixed	0.030	0.010	Fail
					Cumulative Loss	Deal	Mixed	0.010	0.030	Pass
					Delinquency	Deal	Mixed	0.110	0.120	Pass
Home Loan Trust 2006-HI1	RFMS2 2006-HI1	3/06	3	4/09	Cumulative Loss	Deal	Fixed	0.000	6.600	Pass
					Delinquency	Deal	Fixed	0.000	4.003	Pass
Home Loan Trust 2006-HI2	RFMS2 2006-HI2	5/06	1	12/08	Current Loss	Deal	Fixed	0.000	\$870,226	Pass
					Cumulative Loss	Deal	Fixed	0.000	7.500	Pass
					Other	Deal	Fixed	0.000	1.000	Pass
HomeGold HEL Trust 1999-1	HGELT 1999-1	5/06	85	12/01	Delinquency	Deal	Mixed	20.052	15.000	Fail
					Delinquency	Deal	Mixed	20.052	11.000	Fail
					Cumulative Loss	Deal	Mixed	6.788	5.500	Fail
					Current Loss	Deal	Mixed	4.776	1.250	Fail
					Cumulative Loss	Deal	Mixed	6.788	6.500	Fail
HomeGold Mortgage PTC 2000-5		5/06	69	NA	Current Loss	Deal	Mixed	4.776	1.500	Fail
					Delinquency	Deal	Mixed	4.054	22.000	Pass
					Cumulative Loss	Deal	Mixed	20.311	5.000	Fail
HomeEq Residential Trust 2001-1	HOMEQ 2001-1	5/06	63	4/04	Other	Deal	Mixed	18.096	22.500	Fail
					Cumulative Loss	Grp 1	Fixed	9.667	17.000	Pass
					Delinquency	Grp 1	Fixed	6.240	6.500	Pass
					Delinquency	Grp 2	Fixed	6.048	6.000	Fail
					Cumulative Loss	Grp 2	Fixed	15.813	17.000	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
HomEq Trust 2001-A	HOMEQ 2001-A	5/06	63	4/04	Delinquency	Deal	Mixed	28.160	73.076	Pass
					Delinquency	Deal	Mixed	20.288	33.200	Pass
					Cumulative Loss	Deal	Mixed	2.539	3.500	Pass
					Cumulative Loss	Deal	Mixed	4.650	3.500	Fail
Household HEL Trust 2003-2	HFCHC 2003-2	5/06	30	1/07	Delinquency	Deal	Fixed	4.780	10.000	Pass
					Cumulative Loss	Deal	Fixed	0.000	10.500	Pass
Household HEL Trust 2004-1	HFCHC 2004-1	5/06	23	8/07	Delinquency	Deal	Fixed	3.378	10.000	Pass
					Cumulative Loss	Deal	Fixed	0.392	10.500	Pass
Household Mortgage Trust 2004-HC1	HMLHC 2004-HC1	5/06	22	9/07	Delinquency	Deal	Mixed	9.653	15.000	Pass
					Cumulative Loss	Deal	Mixed	0.451	10.000	Pass
HSBC Home Equity Loan Trust 2005-1	HFCHC 2005-1	5/06	12	7/08	Delinquency	Deal	Fixed	0.832	11.500	Pass
					Cumulative Loss	Deal	Fixed	0.039	11.250	Pass
HSBC Home Equity Loan Trust 2005-2	HFCHC 2005-2	5/06	11	9/08	Delinquency	Deal	Fixed	0.868	11.500	Pass
					Cumulative Loss	Deal	Fixed	0.031	11.250	Pass
HSBC Home Equity Loan Trust 2005-3	HFCHC 2005-3	5/06	8	11/08	Delinquency	Deal	Fixed	0.514	11.500	Pass
					Cumulative Loss	Deal	Fixed	0.002	10.250	Pass
HSI Asset Securitization Corp. Trust 2005-I1	HASC 2005-I1	5/06	7	12/08	Delinquency	Deal	Mixed	0.877	6.312	Pass
					Cumulative Loss	Deal	Mixed	0.000	0.750	Pass
HSI Asset Securitization Corp. Trust 2005-NC1	HASC 2005-NC1	5/06	10	9/08	Delinquency	Deal	ARM	1.841	8.847	Pass
					Cumulative Loss	Deal	ARM	0.000	0.000	Pass
HSI Asset Securitization Corp. Trust 2005-NC2	HASC 2005-NC2	5/06	9	10/08	Cumulative Loss	Deal	ARM	0.000	1.150	Pass
					Delinquency	Deal	ARM	1.578	8.119	Pass
HSI Asset Securitization Corp. Trust 2005-OPT1	HASC 2005-OPT1	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	0.650	Pass
					Delinquency	Deal	Mixed	1.179	8.850	Pass
HSI Asset Securitization Corp. Trust 2006-NC1	HASC 2006-NC1	5/06	4	3/09	Cumulative Loss	Deal	ARM	0.000	1.100	Pass
					Delinquency	Deal	ARM	0.086	7.952	Pass
HSI Asset Securitization Corp. Trust 2006-OPT1	HASC 2006-OPT1	5/06	5	2/09	Delinquency	Deal	Mixed	0.393	8.030	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
HSI Asset Securitization Corp. Trust 2006-OPT2	HASC 2006-OPT2	5/06	4	3/09	Delinquency	Deal	Mixed	0.274	8.428	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
HSI Asset Securitization Corp. Trust 2006-OPT3	HASC 2006-OPT3	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
					Delinquency	Deal	Mixed	0.579	8.283	Pass
HSI Asset Securitization Corp. Trust 2006-OPT4	HASC 2006-OPT4	5/06	2	5/09	Delinquency	Deal	Mixed	0.000	8.110	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
IMC HEL Trust 1994-1		5/06	139	12/96	Delinquency	Deal	—	0.140	0.140	Fail
					Cumulative Loss	Deal	—	0.050	0.030	Fail
					Current Loss	Deal	—	0.000	0.010	Pass
					Delinquency	Deal	—	0.140	0.110	Fail
IMC HEL Trust 1995-1		5/06	135	4/97	Cumulative Loss	Deal	—	0.050	0.020	Fail
					Current Loss	Deal	—	0.000	0.010	Pass
					Delinquency	Deal	—	0.230	0.110	Fail
					Cumulative Loss	Deal	—	0.050	0.020	Fail
IMC HEL Trust 1995-3	IMCHE 1995-3	5/06	127	12/96	Current Loss	Deal	—	0.000	0.010	Pass
					Delinquency	Deal	Mixed	0.210	0.140	Fail
					Cumulative Loss	Deal	Mixed	0.060	0.030	Fail
					Current Loss	Deal	Mixed	0.000	0.010	Pass
IMC HEL Trust 1996-1	IMCHE 1996-1	5/06	124	4/98	Delinquency	Deal	Mixed	0.210	0.110	Fail
					Cumulative Loss	Deal	Mixed	0.060	0.020	Fail
					Current Loss	Deal	Mixed	0.000	0.010	Pass
					Delinquency	Deal	Fixed	0.280	0.140	Fail
IMC HEL Trust 1996-2	IMCHE 1996-2	5/06	122	6/98	Cumulative Loss	Deal	Fixed	0.070	0.030	Fail
					Current Loss	Deal	Fixed	0.000	0.010	Pass
					Delinquency	Deal	Fixed	0.280	0.110	Fail
					Cumulative Loss	Deal	Fixed	0.070	0.020	Fail
IMC HEL Trust 1996-2	IMCHE 1996-2	5/06	122	6/98	Current Loss	Deal	Fixed	0.000	0.010	Pass
					Delinquency	Deal	Mixed	20.027	13.500	Fail
					Current Loss	Deal	Mixed	0.776	0.750	Fail
					Cumulative Loss	Deal	Mixed	0.876	2.000	Pass
					Delinquency	Deal	Mixed	20.027	11.250	Fail
					Current Loss	Deal	Mixed	0.776	1.250	Pass
					Cumulative Loss	Deal	Mixed	0.876	2.500	Pass
					Delinquency	Deal	Mixed	25.647	9.500	Fail
					Current Loss	Deal	Mixed	3.456	1.750	Fail
					Current Loss	Deal	Mixed	0.063	0.750	Pass
					Cumulative Loss	Deal	Mixed	6.714	2.000	Fail
					Delinquency	Deal	Mixed	25.647	11.250	Fail
Current Loss	Deal	Mixed	0.063	1.250	Pass					
Cumulative Loss	Deal	Mixed	6.714	2.500	Fail					
Delinquency	Deal	Mixed	25.647	13.500	Fail					

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value	Pass/ Fail
IMC HEL Trust 1996-3	IMCHE 1996-3	5/06	119	8/98	Current Loss	Deal	Fixed	3.061	1.750	Fail
					Delinquency	Deal	Fixed	21.681	9.500	Fail
					Current Loss	Deal	Fixed	0.126	1.250	Pass
					Cumulative Loss	Deal	Fixed	5.760	2.500	Fail
					Cumulative Loss	Deal	Fixed	5.760	2.000	Fail
					Delinquency	Deal	Fixed	21.681	13.500	Fail
					Delinquency	Deal	Fixed	21.681	11.250	Fail
IMC HEL Trust 1996-4	IMCHE 1996-4	5/06	116	11/98	Current Loss	Deal	Fixed	0.126	0.750	Pass
					Delinquency	Deal	Fixed	26.342	11.250	Fail
					Cumulative Loss	Deal	Fixed	6.443	2.000	Fail
					Current Loss	Deal	Fixed	0.054	0.750	Pass
					Delinquency	Deal	Fixed	26.342	13.500	Fail
					Cumulative Loss	Deal	Fixed	6.443	2.500	Fail
					Current Loss	Deal	Fixed	0.054	1.250	Pass
IMC HEL Trust 1997-1	IMCHE 1997-1	5/06	113	7/99	Delinquency	Deal	Fixed	26.342	9.500	Fail
					Current Loss	Deal	Fixed	2.021	1.750	Fail
					Current Loss	Deal	Mixed	0.000	0.010	Pass
					Cumulative Loss	Deal	Mixed	0.040	0.040	Pass
					Cumulative Loss	Deal	Mixed	0.070	0.040	Fail
					Current Loss	Deal	Mixed	0.000	0.010	Pass
					Current Loss	Deal	Mixed	0.000	0.010	Pass
IMC HEL Trust 1997-2	IMCHE 1997-2	5/06	111	9/99	Cumulative Loss	Deal	Mixed	0.070	0.040	Fail
					Cumulative Loss	Deal	Mixed	0.030	0.040	Pass
					Current Loss	Deal	Mixed	0.000	0.010	Pass
					Current Loss	Deal	Mixed	0.000	0.010	Pass
IMC HEL Trust 1997-3	IMCHE 1997-3	5/06	108	7/00	Delinquency	Deal	Fixed	25.580	27.459	Pass
IMC HEL Trust 1997-5	IMCHE 1997-5	5/06	105	10/00	Delinquency	Deal	Fixed	21.850	23.308	Pass
IMC HEL Trust 1997-5	IMCHE 1997-5	5/06	105	10/00	Cumulative Loss	Deal	Fixed	9.473	3.900	Fail
					Current Loss	Deal	Fixed	0.000	0.010	Pass
IMC HEL Trust 1998-1	IMCHE 1998-1	5/06	99	3/01	Delinquency	Deal	Fixed	25.490	23.685	Fail
					Cumulative Loss	Deal	Fixed	7.528	4.100	Fail
IMC HEL Trust 1998-3	IMCHE 1998-3	5/06	96	7/00	Cumulative Loss	Deal	Fixed	6.975	2.250	Fail
					Current Loss	Deal	Fixed	0.277	0.750	Pass
					Delinquency	Deal	Fixed	28.478	11.250	Fail
					Cumulative Loss	Deal	Fixed	6.975	3.000	Fail
					Current Loss	Deal	Fixed	0.277	1.250	Pass
IMC HEL Trust 1998-3	IMCHE 1998-3	5/06	96	7/00	Delinquency	Deal	Fixed	28.478	11.250	Fail
					Current Loss	Deal	Fixed	0.277	1.250	Pass
IMC HEL Trust 1998-5	IMCHE 1998-5	5/06	93	10/01	Delinquency	Deal	Fixed	23.496	27.225	Pass
					Cumulative Loss	Deal	Fixed	6.363	4.100	Fail
IMC HEL Trust 1998-7	IMCHE 1998-7A	5/06	90	1/01	Delinquency	Grp 1	—	31.347	11.250	Fail
					Cumulative Loss	Grp 1	—	7.053	2.250	Fail
					Current Loss	Grp 1	—	3.705	1.000	Fail
					Delinquency	Grp 1	—	31.347	12.000	Fail
					Cumulative Loss	Grp 1	—	7.053	3.000	Fail
					Current Loss	Grp 1	—	3.705	1.600	Fail
					Cumulative Loss	Grp 2	—	3.888	3.000	Fail
					Delinquency	Grp 2	—	34.584	11.250	Fail
					Cumulative Loss	Grp 2	—	3.888	2.250	Fail
					Current Loss	Grp 2	—	3.743	1.000	Fail
					Delinquency	Grp 2	—	34.584	12.000	Fail
IMC HEL Trust 1998-7	IMCHE 1998-7A	5/06	90	1/01	Current Loss	Grp 2	—	3.743	1.600	Fail
					Current Loss	Grp 2	—	3.743	1.600	Fail
Impac CMB Trust 2003-1	IMM 2003-1	5/06	41	2/06	Delinquency	Grp 1	ARM	6.449	4.000	Fail
					Cumulative Loss	Grp 1	ARM	0.131	0.500	Pass
					Delinquency	Grp 2	ARM	0.000	16.000	Pass
Impac CMB Trust 2003-3	IMM 2003-3	5/06	40	3/06	Cumulative Loss	Deal	Mixed	0.025	0.500	Pass
					Delinquency	Deal	Mixed	5.009	4.000	Fail
Impac CMB Trust 2003-4	IMM 2003-4	4/06	39	4/06	Delinquency	Deal	Mixed	3.569	4.000	Pass
					Cumulative Loss	Deal	Mixed	0.076	0.500	Pass
					Delinquency	Deal	Mixed	0.000	16.000	Pass
Impac CMB Trust 2003-6	IMM 2003-6	5/06	37	6/06	Delinquency	Deal	ARM	2.183	4.000	Pass
					Cumulative Loss	Deal	ARM	0.007	0.500	Pass
Impac CMB Trust 2003-7	IMM 2003-7	5/06	36	7/06	Delinquency	Deal	ARM	5.114	4.000	Fail
					Cumulative Loss	Deal	ARM	0.069	0.500	Pass
Impac CMB Trust 2003-8	IMM 2003-8	5/06	35	8/06	Delinquency	Deal	ARM	0.000	16.000	Pass
					Cumulative Loss	Deal	ARM	0.000	4.500	Pass
IndyMac Bank Trust INABS 2005-A	INABS 2005-A	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.000	2.500	Pass
					Delinquency	Deal	Mixed	9.610	11.238	Pass
					Cumulative Loss	Deal	Mixed	0.017	2.500	Pass
IndyMac HEL Trust 2000-A	INHEL 2000-A	5/06	74	5/03	Delinquency	Grp 1	Fixed	0.310	0.390	Pass
					Delinquency	Grp 2	ARM	0.380	0.410	Pass
					Cumulative Loss	Grp 2	ARM	2.643	6.000	Pass
IndyMac HEL Trust 2000-B	INHEL 2000-B	5/06	71	8/03	Delinquency	Deal	Mixed	36.804	31.945	Fail
					Delinquency	Deal	Mixed	38.646	37.996	Fail

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
IndyMac HEL Trust 2000-C	INHEL 2000-C	5/06	67	12/03	Delinquency	Deal	Mixed	50.120	51.290	Pass
					Delinquency	Deal	Mixed	51.560	48.310	Fail
IndyMac HEL Trust 2001-A	INHEL 2001-A	5/06	64	3/04	Delinquency	Deal	Mixed	53.470	35.670	Fail
					Delinquency	Deal	Mixed	41.950	43.640	Pass
IndyMac HEL Trust 2001-B	INHEL 2001-B	5/06	60	7/04	Delinquency	Deal	Mixed	45.820	47.894	Pass
IndyMac HEL Trust 2001-C	INHEL 2001-C	5/06	55	12/04	Delinquency	Deal	Mixed	32.023	33.402	Pass
IndyMac HEL Trust 2002-A	INHEL 2002-A	5/06	50	5/05	Cumulative Loss	Deal	Mixed	1.842	3.750	Pass
					Delinquency	Deal	Mixed	24.574	39.134	Pass
IndyMac HEL Trust 2002-B	INHEL 2002-B	5/06	45	10/05	Cumulative Loss	Deal	Mixed	1.118	3.125	Pass
					Delinquency	Deal	Mixed	20.857	33.589	Pass
IndyMac HEL Trust 2003-A	INHEL 2003-A	5/06	34	9/06	Cumulative Loss	Deal	Mixed	0.519	3.250	Pass
					Delinquency	Deal	Mixed	13.491	28.050	Pass
					Cumulative Loss	Deal	Mixed	0.494	3.500	Pass
					Delinquency	Deal	Mixed	28.221	69.523	Pass
IndyMac HEL Trust 2004-1	INHEL 2004-1	5/06	28	9/06	Delinquency	Deal	ARM	0.423	3.500	Pass
					Cumulative Loss	Deal	ARM	0.479	1.750	Pass
					Other	Deal	ARM	1.588	2.250	Fail
					Other	Deal	ARM	1.588	2.000	Fail
					Other	Deal	ARM	\$2,635,072	\$2,078,365	Pass
					Other	Deal	ARM	0.423	1.000	Pass
					Other	Deal	ARM	0.000	0.000	Pass
					Other	Deal	ARM	0.000	0.000	Pass
					Other	Deal	ARM	0.000	0.000	Pass
IndyMac HEL Trust 2004-A	INHEL 2004-A	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.188	2.750	Pass
					Delinquency	Deal	Mixed	12.456	46.602	Pass
IndyMac HEL Trust INABS 2005-B	INABS 2005-B	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
					Delinquency	Deal	Mixed	6.060	9.855	Pass
IndyMac HEL Trust INABS 2005-C	INABS 2005-C	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.000	1.200	Pass
					Delinquency	Deal	Mixed	5.428	8.745	Pass
IndyMac HEL Trust SPMD 2004-B	INHEL 2004-B	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.065	2.750	Pass
					Delinquency	Deal	Mixed	8.354	14.090	Pass
IndyMac HEL Trust SPMD 2004-C	INHEL 2004-C	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.074	3.000	Pass
					Delinquency	Deal	Mixed	9.085	13.641	Pass
					Cumulative Loss	Deal	Mixed	0.074	3.000	Pass
IndyMac HEL Trust 2006-H1	INABS 2006-H1	5/06	3	10/08	Cumulative Loss	Deal	ARM	0.000	1.750	Pass
					Delinquency	Deal	ARM	0.031	3.500	Pass
					Other	Deal	ARM	0.000	0.010	Pass
Inwin HEL Trust 2001-1	IRWHE 2001-1	5/06	63	10/03	Other	Deal	Mixed	0.000	1.000	Pass
					Cumulative Loss	Grp 1	Fixed	0.030	0.040	Pass
					Current Loss	Grp 1	Fixed	0.000	0.010	Pass
					Cumulative Loss	Grp 2	Fixed	0.070	0.080	Pass
					Current Loss	Grp 2	Fixed	0.020	0.020	Pass
					Cumulative Loss	Grp 3	Fixed	0.130	0.110	Fail
					Current Loss	Grp 3	Fixed	0.020	0.030	Pass
					Cumulative Loss	Grp 4	ARM	0.090	0.090	Pass
					Current Loss	Grp 4	ARM	0.030	0.020	Fail
Inwin HEL Trust 2001-2	IRWHE 2001-2	5/06	57	10/04	Delinquency	Deal	Mixed	5.752	16.607	Pass
					Cumulative Loss	Deal	Mixed	7.132	11.250	Pass
Inwin HEL Trust 2002-1	IRWHE 2002-1	5/06	48	7/05	Delinquency	Deal	Mixed	11.577	17.750	Pass
					Cumulative Loss	Deal	Mixed	8.703	9.500	Pass
					Cumulative Loss	Deal	Mixed	2.056	3.350	Pass
					Other	Deal	Mixed	3.281	2.745	Pass
Inwin HEL Trust 2003-1	IRWHE 2003-1	5/06	39	4/06	Delinquency	Deal	Mixed	7.996	17.750	Pass
					Cumulative Loss	Deal	Mixed	4.959	9.500	Pass
Inwin HEL Trust 2004-1	IRWHE 2004-1	5/06	22	9/07	Delinquency	Deal	Mixed	6.284	7.994	Pass
					Cumulative Loss	Deal	Mixed	2.118	10.000	Pass
Inwin Home Equity Loan Trust 2005-1	IRWHE 2005-1	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.646	8.750	Pass
					Delinquency	Deal	Mixed	1.551	5.405	Pass
Inwin Home Equity Loan Trust 2006-1	IRWHE 2006-1	5/06	5	8/08	Other	Deal	Mixed	0.000	0.100	Pass
Inwin Whole Loan Home Equity Trust 2005-B	IRWHE 2005-B	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.342	4.750	Pass
					Delinquency	Deal	Mixed	0.000	2.000	Pass
					Delinquency	Deal	Mixed	0.000	5.000	Pass
					Other	Deal	Mixed	0.000	\$2,800,262	Pass
					Delinquency	Deal	Mixed	0.893	3.934	Pass
					Delinquency	Deal	Mixed	1.229	6.507	Pass
					Cumulative Loss	Deal	Mixed	1.402	6.750	Pass
					Cumulative Loss	Deal	Mixed	0.342	6.750	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value	Pass/ Fail
Irwin Whole Loan Home Equity Trust 2005-C	IRWHE 2005-C	5/06	11	8/08	Delinquency	Deal	Mixed	0.578	2.000	Pass
					Cumulative Loss	Deal	Mixed	0.356	4.750	Pass
					Delinquency	Deal	Mixed	0.578	5.000	Pass
					Other	Deal	Mixed	0.000	\$2,241,894	Pass
					Delinquency	Deal	Mixed	1.190	4.077	Pass
					Cumulative Loss	Deal	Mixed	0.356	2.250	Pass
					Delinquency	Deal	Mixed	1.244	5.941	Pass
Irwin Whole-Loan Home Equity Trust 2002-A	IRWHE 2002-A	5/06	48	7/05	Cumulative Loss	Deal	Mixed	2.824	3.350	Pass
					Other	Deal	Mixed	0.090	0.030	Pass
					Delinquency	Deal	Mixed	14.979	17.750	Pass
					Cumulative Loss	Deal	Mixed	8.991	9.500	Pass
					Delinquency	Deal	Mixed	5.807	8.850	Pass
					Delinquency	Deal	Mixed	5.266	20.500	Pass
					Delinquency	Deal	Mixed	4.918	8.850	Pass
Irwin Whole-Loan Home Equity Trust 2003-A	IRWHE 2003-A	5/06	40	3/06	Cumulative Loss	Deal	Fixed	5.807	8.850	Pass
					Delinquency	Deal	Fixed	5.266	20.500	Pass
Irwin Whole-Loan Home Equity Trust 2003-B	IRWHE 2003-B	5/06	39	4/06	Cumulative Loss	Deal	Mixed	4.918	8.850	Pass
					Delinquency	Deal	Mixed	3.813	21.798	Pass
Irwin Whole-Loan Home Equity Trust 2003-C	IRWHE 2003-C	5/06	34	9/06	Cumulative Loss	Deal	Mixed	2.490	7.500	Pass
					Delinquency	Deal	Mixed	2.157	17.456	Pass
Irwin Whole-Loan Home Equity Trust 2003-D	IRWHE 2003-D	5/06	31	12/06	Delinquency	Deal	Fixed	3.160	12.989	Pass
					Cumulative Loss	Deal	Fixed	3.486	7.200	Pass
Irwin Whole-Loan Home Equity Trust 2004-A	IRWHE 2004-A	3/06	27	4/07	Cumulative Loss	Deal	Mixed	2.207	7.500	Pass
					Delinquency	Deal	Mixed	2.656	11.267	Pass
Irwin Whole-Loan Home Equity Trust 2005-A	IRWHE 2005-A	5/06	17	2/08	Delinquency	Deal	Fixed	1.306	8.500	Pass
					Cumulative Loss	Deal	Fixed	1.855	9.000	Pass
ITLA Mortgage Loan Securitization Trust 2002-1	ITLA 2002-1	5/06	51	9/04	Delinquency	Deal	ARM	17.153	12.000	Fail
					Other	Deal	ARM	8.344	3.000	Pass
					Current Loss	Deal	ARM	2.486	1.750	Fail
					Cumulative Loss	Deal	ARM	2.008	3.150	Pass
					Current Loss	Deal	ARM	2.486	1.500	Fail
					Cumulative Loss	Deal	ARM	2.008	5.250	Pass
					Delinquency	Deal	ARM	17.153	14.000	Fail
IXIS Real Estate Capital Trust 2004-HE4	IXIS 2004-HE4	5/06	19	12/07	Delinquency	Deal	Mixed	8.742	15.920	Pass
					Cumulative Loss	Deal	Mixed	0.149	2.500	Pass
IXIS Real Estate Capital Trust 2005-HE1	IXIS 2005-HE1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.043	3.000	Pass
					Delinquency	Deal	Mixed	7.505	14.613	Pass
IXIS Real Estate Capital Trust 2005-HE2	IXIS 2005-HE2	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.065	2.500	Pass
					Cumulative Loss	Deal	Mixed	0.065	1.350	Pass
IXIS Real Estate Capital Trust 2005-HE3	IXIS 2005-HE3	4/06	10	9/08	Delinquency	Deal	Mixed	7.538	11.125	Pass
					Cumulative Loss	Deal	Mixed	0.014	1.500	Pass
IXIS Real Estate Capital Trust 2005-HE4	IXIS 2005-HE4	5/06	7	12/08	Delinquency	Deal	Mixed	4.602	9.369	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
IXIS Real Estate Capital Trust 2006-HE1	IXIS 2006-HE1	4/06	4	3/09	Delinquency	Deal	Mixed	2.461	8.969	Pass
					Cumulative Loss	Deal	Mixed	0.037	8.278	Pass
IXIS Real Estate Capital Trust 2006-HE2	IXIS 2006-HE2	5/06	1	6/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	0.000	7.821	Pass
JP Morgan Mortgage Acquisition Corp. 2005-FLD1	JPMAC 2005-FLD1	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
					Delinquency	Deal	Mixed	0.095	1.550	Pass
JP Morgan Mortgage Acquisition Corp. 2005-FRE1	JPMAC 2005-FRE1	5/06	7	12/08	Cumulative Loss	Deal	Mixed	3.688	10.342	Pass
					Delinquency	Deal	Mixed	0.031	1.550	Pass
JP Morgan Mortgage Acquisition Corp. 2005-OPT1	JPMAC 2005-OPT1	5/06	11	8/08	Delinquency	Deal	Mixed	7.641	7.923	Pass
					Delinquency	Deal	Mixed	4.205	10.833	Pass
JP Morgan Mortgage Acquisition Corp. 2005-OPT2	JPMAC 2005-OPT2	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.007	1.500	Pass
					Delinquency	Deal	Mixed	0.000	1.750	Pass
JP Morgan Mortgage Acquisition Corp. 2005-WMC1	JPMAC 2005-WMC1	5/06	8	11/08	Cumulative Loss	Deal	Mixed	1.608	8.596	Pass
					Delinquency	Deal	Mixed	0.000	1.750	Pass
JP Morgan Mortgage Acquisition Corp. 2006-FRE1	JPMAC 2006-FRE1	5/06	5	2/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	0.024	1.400	Pass
JP Morgan Mortgage Acquisition Corp. 2006-FRE2	JPMAC 2006-FRE2	3/06	3	4/09	Delinquency	Deal	Mixed	3.314	9.610	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.550	Pass
JP Morgan Mortgage Acquisition Corp. 2006-HE1	JPMAC 2006-HE1	5/06	4	3/09	Delinquency	Deal	Mixed	0.000	8.034	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
JP Morgan Mortgage Acquisition Corp. 2006-WMC1	JPMAC 2006-WMC1	3/06	3	4/09	Delinquency	Deal	Mixed	0.903	9.082	Pass
					Cumulative Loss	Deal	Mixed	0.000	7.927	Pass
JP Morgan Mortgage Acquisition Trust 2006-NC1	JPMAC 2006-NC1	4/06	2	5/09	Delinquency	Deal	Mixed	0.000	1.300	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$999	Pass
Keystone Owner Trust 1997-P3	KEYOT 1997-P3	5/06	102	1/01	Cumulative Loss	Deal	Fixed	12.536	13.300	Pass
					Delinquency	Deal	Fixed	5.405	50.000	Pass
Keystone Owner Trust 1998-P1	KEYOT 1998-P1	5/06	97	6/01	Delinquency	Deal	Fixed	10.465	36.524	Pass
Lake Country Mortgage Loan Trust 2005-HE1	LCMLT 2005-HE1	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.521	4.000	Pass
					Delinquency	Deal	Mixed	5.246	9.838	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Lehman ABS HEL Trust 2004-2	LABS 2004-2	5/06	25	12/06	Cumulative Loss	Deal	ARM	0.272	4.000	Pass
					Other	Deal	ARM	0.000	0.010	Pass
					Delinquency	Deal	ARM	0.994	3.750	Pass
					Cumulative Loss	Deal	ARM	0.272	3.000	Pass
Lehman ABS HEL Trust 2005-1	LABS 2005-1	5/06	16	9/07	Other	Deal	ARM	0.000	1.000	Pass
					Delinquency	Deal	ARM	1.321	4.250	Pass
					Cumulative Loss	Deal	ARM	0.015	3.000	Pass
					Cumulative Loss	Deal	ARM	0.015	2.750	Pass
Lehman HEL Trust 1998-2	LHELT 1998-2	5/06	96	7/01	Other	Deal	ARM	0.000	0.010	Pass
					Delinquency	Deal	Mixed	2.999	5.800	Pass
					Delinquency	Deal	Mixed	27.936	15.500	Fail
					Delinquency	Deal	Mixed	27.936	23.564	Fail
Long Beach Mortgage Loan Trust 2005-3	LBMLT 2005-3	5/06	10	9/08	Delinquency	Deal	Mixed	4.801	7.125	Pass
					Cumulative Loss	Deal	Mixed	0.015	1.200	Pass
Long Beach Mortgage Loan Trust 2005-WL3	LBMLT 2005-WL3	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
					Delinquency	Deal	Mixed	2.387	9.006	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
					Delinquency	Deal	Mixed	3.091	9.006	Pass
Long Beach Mortgage Loan Trust 2006-1	LBMLT 2006-1	5/06	4	3/09	Other	Deal	Mixed	\$489,745,000	0.000	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.300	Pass
					Delinquency	Deal	Mixed	0.686	8.080	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
Long Beach Mortgage Loan Trust 2006-2	LBMLT 2006-2	5/06	3	4/09	Delinquency	Deal	Mixed	0.036	7.975	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
Long Beach Mortgage Loan Trust 2006-3	LBMLT 2006-3	5/06	2	5/09	Delinquency	Deal	Mixed	0.000	1.350	Pass
					Cumulative Loss	Deal	Mixed	0.032	7.975	Pass
Long Beach Mortgage Loan Trust 2006-4	LBMLT 2006-4	5/06	1	6/09	Delinquency	Deal	Mixed	0.000	\$999	Pass
					Cumulative Loss	Deal	Mixed	0.000	8.022	Pass
Long Beach Mortgage Loan Trust 2006-A	LBMLT 2006-A	5/06	1	6/09	Delinquency	Deal	Fixed	0.000	\$999	Pass
					Cumulative Loss	Deal	Fixed	0.000	4.216	Pass
Long Beach Mortgage Loan Trust 2006-WL1	LBMLT 2006-WL1	5/06	5	2/09	Delinquency	Deal	Mixed	1.184	8.330	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
Long Beach Mortgage Loan Trust 2006-WL2	LBMLT 2006-WL2	5/06	5	2/09	Delinquency	Deal	Mixed	0.673	8.947	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.550	Pass
Long Beach Mortgage Loan Trust 2006-WL3	LBMLT 2006-WL3	5/06	5	2/09	Delinquency	Deal	Mixed	0.000	1.550	Pass
					Cumulative Loss	Deal	Mixed	0.606	8.752	Pass
Long Beach Mortgage Trust 2000-1	LBMLT 2000-1	5/06	66	1/04	Delinquency	Deal	Mixed	31.305	31.152	Fail
Long Beach Mortgage Trust 2001-1	LBMLT 2001-1	5/06	63	4/04	Delinquency	Deal	Mixed	31.468	32.076	Pass
Long Beach Mortgage Trust 2001-2	LBMLT 2001-2	5/06	59	8/04	Delinquency	Deal	Mixed	27.766	29.340	Pass
Long Beach Mortgage Trust 2001-3	LBMLT 2001-3	5/06	57	10/04	Delinquency	Deal	Mixed	30.078	30.337	Pass
Long Beach Mortgage Trust 2001-4	LBMLT 2001-4	5/06	54	1/05	Delinquency	Deal	Mixed	29.509	28.118	Fail
					Delinquency	Deal	Mixed	27.998	46.992	Pass
Long Beach Mortgage Trust 2002-1	LBMLT 2002-1	5/06	50	5/05	Delinquency	Deal	Mixed	30.765	50.000	Pass
					Delinquency	Deal	Mixed	22.988	42.403	Pass
					Cumulative Loss	Deal	Mixed	1.734	3.313	Pass
					Cumulative Loss	Deal	Mixed	3.949	4.333	Pass
Long Beach Mortgage Trust 2002-2	LBMLT 2002-2	5/06	48	7/05	Delinquency	Deal	Mixed	27.403	56.972	Pass
					Cumulative Loss	Deal	Mixed	3.700	3.958	Pass
					Delinquency	Deal	Mixed	28.398	50.000	Pass
					Cumulative Loss	Deal	Mixed	3.574	3.500	Fail
Long Beach Mortgage Trust 2002-3	LBMLT 2002-3	5/06	46	9/05	Cumulative Loss	Deal	Mixed	2.230	3.667	Pass
					Delinquency	Deal	Mixed	21.838	18.000	Fail
					Cumulative Loss	Deal	Mixed	3.194	3.667	Pass
					Delinquency	Deal	Mixed	27.834	18.000	Fail
Long Beach Mortgage Trust 2002-4	LBMLT 2002-4	5/06	44	11/05	Cumulative Loss	Deal	Mixed	1.864	2.471	Pass
					Delinquency	Deal	Mixed	20.360	14.000	Fail
					Cumulative Loss	Deal	Mixed	2.979	3.300	Pass
					Delinquency	Deal	Mixed	20.481	17.000	Fail
Long Beach Mortgage Trust 2002-5	LBMLT 2002-5	5/06	43	12/05	Delinquency	Deal	Mixed	19.019	40.000	Pass
					Cumulative Loss	Deal	Mixed	2.322	3.617	Pass
Long Beach Mortgage Trust 2003-1	LBMLT 2003-1	5/06	40	3/06	Delinquency	Deal	Mixed	13.996	33.886	Pass
					Cumulative Loss	Deal	Mixed	1.392	3.187	Pass
Long Beach Mortgage Trust 2003-2	LBMLT 2003-2	5/06	38	5/06	Cumulative Loss	Deal	Mixed	2.012	3.500	Pass
					Delinquency	Deal	Mixed	17.767	41.000	Pass
Long Beach Mortgage Trust 2003-3	LBMLT 2003-3	5/06	36	7/06	Cumulative Loss	Deal	Mixed	1.543	3.500	Pass
					Delinquency	Deal	Mixed	17.919	42.000	Pass
Long Beach Mortgage Trust 2003-4	LBMLT 2003-4	5/06	35	8/06	Cumulative Loss	Deal	Mixed	0.955	3.250	Pass
					Delinquency	Deal	Mixed	9.996	35.833	Pass
Long Beach Mortgage Trust 2004-1	LBMLT 2004-1	5/06	28	3/07	Cumulative Loss	Deal	Mixed	0.404	3.000	Pass
					Delinquency	Deal	Mixed	9.073	26.354	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value	Pass/ Fail
Long Beach Mortgage Trust 2004-2	LBMLT 2004-2	5/06	25	6/07	Cumulative Loss	Deal	Mixed	0.400	3.000	Pass
					Delinquency	Deal	Mixed	7.071	20.177	Pass
Long Beach Mortgage Trust 2004-3	LBMLT 2004-3	4/06	24	7/07	Delinquency	Deal	Mixed	7.217	15.419	Pass
					Cumulative Loss	Deal	Mixed	0.225	2.750	Pass
Long Beach Mortgage Trust 2004-4	LBMLT 2004-4	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.261	3.000	Pass
					Delinquency	Deal	Mixed	5.989	15.078	Pass
Long Beach Mortgage Trust 2004-5	LBMLT 2004-5	5/06	22	9/07	Delinquency	Deal	Mixed	5.787	14.969	Pass
					Cumulative Loss	Deal	Mixed	0.135	2.250	Pass
Long Beach Mortgage Trust 2004-6	LBMLT 2004-6	5/06	20	11/07	Delinquency	Deal	Mixed	6.890	14.433	Pass
					Cumulative Loss	Deal	Mixed	0.094	2.500	Pass
Long Beach Mortgage Trust 2004-A	LBMLT 2004-A	2/06	27	4/07	Delinquency	Deal	Fixed	8.786	14.000	Pass
					Cumulative Loss	Deal	Fixed	1.145	6.000	Pass
Long Beach Mortgage Trust 2005-1	LBMLT 2005-1	5/06	17	2/08	Delinquency	Deal	Mixed	7.218	13.013	Pass
					Cumulative Loss	Deal	Mixed	0.178	3.000	Pass
Long Beach Mortgage Trust 2005-2	LBMLT 2005-2	5/06	14	5/08	Delinquency	Deal	Mixed	8.294	12.612	Pass
					Cumulative Loss	Deal	Mixed	0.079	3.000	Pass
					Cumulative Loss	Deal	Mixed	0.079	3.000	Pass
Long Beach Mortgage Trust 2005-WL1	LBMLT 2005-WL1	5/06	11	8/08	Delinquency	Deal	Mixed	5.922	10.502	Pass
					Cumulative Loss	Deal	Mixed	0.113	1.500	Pass
					Delinquency	Deal	Mixed	6.794	10.792	Pass
					Cumulative Loss	Deal	Mixed	0.112	1.500	Pass
Long Beach Mortgage Trust 2005-WL2	LBMLT 2005-WL2	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.003	1.300	Pass
					Delinquency	Deal	Mixed	4.201	8.840	Pass
					Cumulative Loss	Deal	Mixed	0.003	1.300	Pass
MASTR Asset Backed Securities Trust 2004-OPT2	MABS 2004-OPT2	5/06	20	11/07	Delinquency	Deal	Mixed	6.155	14.128	Pass
					Cumulative Loss	Deal	Mixed	0.041	2.250	Pass
MASTR Asset Backed Securities Trust 2005-FRE1	MABS 2005-FRE1	5/06	7	12/08	Delinquency	Deal	Mixed	4.908	8.730	Pass
					Cumulative Loss	Deal	Mixed	0.019	1.900	Pass
MASTR Asset Backed Securities Trust 2005-NC2	MABS 2005-NC2	5/06	7	12/08	Delinquency	Deal	ARM	2.627	8.665	Pass
					Cumulative Loss	Deal	ARM	0.000	1.250	Pass
MASTR Asset Backed Securities Trust 2006-AB1	MABS 2006-AB1	5/06	4	3/09	Delinquency	Deal	Fixed	0.525	3.280	Pass
					Cumulative Loss	Deal	Fixed	0.000	0.350	Pass
MASTR Asset Backed Securities Trust 2006-AM1	MABS 2006-AM1	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
					Delinquency	Deal	Mixed	0.505	8.213	Pass
MASTR Asset Backed Securities Trust 2006-FRE1	MABS 2006-FRE1	5/06	4	3/09	Delinquency	Deal	Mixed	3.167	8.386	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.650	Pass
MASTR Asset Backed Securities Trust 2006-FRE2		5/06	1	6/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	0.000	7.931	Pass
MASTR Asset Backed Securities Trust 2006-HE1	MABS 2006-HE1	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
					Delinquency	Deal	Mixed	2.759	8.369	Pass
MASTR Asset Backed Securities Trust 2006-NC1	MABS 2006-NC1	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	2.368	8.352	Pass
MASTR Asset Backed Securities Trust 2006-WMC1	MABS 2006-WMC1	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
					Delinquency	Deal	Mixed	0.870	7.355	Pass
MASTR Asset Securitization Trust 2002-NC1	MABS 2002-NC1	5/06	44	11/05	Delinquency	Deal	Mixed	34.534	16.000	Fail
					Cumulative Loss	Deal	Mixed	1.696	3.000	Pass
MASTR Asset-Backed Securities Trust 2002-OPT1	MABS 2002-OPT1	5/06	43	12/05	Delinquency	Deal	Mixed	22.492	16.000	Fail
					Cumulative Loss	Deal	Mixed	0.753	2.000	Pass
MASTR Asset-Backed Securities Trust 2003-NC1	MABS 2003-NC1	5/06	35	8/06	Cumulative Loss	Deal	Mixed	0.746	3.000	Pass
					Delinquency	Deal	Mixed	23.780	16.500	Fail
MASTR Asset-Backed Securities Trust 2003-OPT1	MABS 2003-OPT1	5/06	40	3/06	Delinquency	Deal	Mixed	16.231	16.000	Fail
					Cumulative Loss	Deal	Mixed	0.625	2.000	Pass
MASTR Asset-Backed Securities Trust 2003-OPT2	MABS 2003-OPT2	5/06	37	6/06	Cumulative Loss	Deal	Mixed	0.360	2.250	Pass
					Delinquency	Deal	Mixed	14.505	16.000	Pass
MASTR Asset-Backed Securities Trust 2003-WMC1	MABS 2003-WMC1	5/06	37	6/06	Cumulative Loss	Deal	Mixed	1.122	2.750	Pass
					Delinquency	Deal	Mixed	1.932	45.000	Pass
MASTR Asset-Backed Securities Trust 2003-WMC2	MABS 2003-WMC2	5/06	33	10/06	Delinquency	Deal	Mixed	16.394	16.500	Pass
					Cumulative Loss	Deal	Mixed	0.755	2.750	Pass
MASTR Asset-Backed Securities Trust 2004-FRE1	MABS 2004-FRE1	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.450	2.750	Pass
					Delinquency	Deal	Mixed	2.514	16.500	Pass
MASTR Asset-Backed Securities Trust 2004-HE1	MABS 2004-HE1	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.197	2.000	Pass
					Delinquency	Deal	Mixed	6.170	4.034	Fail
MASTR Asset-Backed Securities Trust 2004-OPT1	MABS 2004-OPT1	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.305	2.250	Pass
					Delinquency	Deal	Mixed	10.292	26.104	Pass
MASTR Asset-Backed Securities Trust 2004-WMC1	MABS 2004-WMC1	5/06	27	4/07	Delinquency	Deal	Mixed	10.851	57.481	Pass
					Cumulative Loss	Deal	Mixed	0.413	3.000	Pass
MASTR Asset-Backed Securities Trust 2004-WMC2	MABS 2004-WMC2	5/06	23	8/07	Delinquency	Deal	Mixed	2.135	29.749	Pass
					Cumulative Loss	Deal	Mixed	0.339	3.500	Pass
MASTR Asset-Backed Securities Trust 2004-WMC3	MABS 2004-WMC3	5/06	18	1/08	Delinquency	Deal	Mixed	1.990	15.354	Pass
					Cumulative Loss	Deal	Mixed	0.302	3.000	Pass
					Cumulative Loss	Deal	Mixed	0.302	3.000	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
MASTR Asset-Backed Securities Trust 2005-AB1	MABS 2005-AB1	5/06	8	11/08	Cumulative Loss	Deal	Fixed	0.000	0.500	Pass
					Delinquency	Deal	Fixed	1.642	3.421	Pass
MASTR Asset-Backed Securities Trust 2005-HE1	MABS 2005-HE1	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.078	3.000	Pass
					Delinquency	Deal	Mixed	8.203	11.965	Pass
MASTR Asset-Backed Securities Trust 2005-HE2	MABS 2005-HE2	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.050	1.350	Pass
					Delinquency	Deal	Mixed	4.816	9.224	Pass
MASTR Asset-Backed Securities Trust 2005-NC1	MABS 2005-NC1	5/06	17	2/08	Cumulative Loss	Deal	Mixed	0.112	3.000	Pass
					Delinquency	Deal	Mixed	10.584	14.497	Pass
MASTR Asset-Backed Securities Trust 2005-OPT1	MABS 2005-OPT1	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.021	2.000	Pass
					Cumulative Loss	Deal	Mixed	0.021	2.000	Pass
					Delinquency	Deal	Mixed	5.198	11.384	Pass
MASTR Asset-Backed Securities Trust 2005-WF1	MABS 2005-WF1	5/06	9	10/08	Delinquency	Deal	Mixed	2.669	7.612	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.150	Pass
MASTR Asset-Backed Securities Trust 2005-WMC1	MABS 2005-WMC1	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.106	3.000	Pass
					Delinquency	Deal	Mixed	5.010	12.720	Pass
					Cumulative Loss	Deal	Mixed	0.106	3.000	Pass
MASTR Second Lien Trust 2005-1	MASL 2005-1	5/06	9	10/08	Delinquency	Deal	Fixed	2.387	3.839	Pass
					Cumulative Loss	Deal	Fixed	1.451	2.250	Pass
MASTR Second Lien Trust 2006-1	MASL 2006-1	5/06	4	3/09	Delinquency	Deal	Fixed	2.854	3.484	Pass
					Cumulative Loss	Deal	Fixed	0.000	2.450	Pass
					Other	Deal	Fixed	\$100	0.000	Fail
MASTR Specialized Loan Trust 2004-01	MASD 2004-1	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.743	1.450	Pass
					Delinquency	Deal	Mixed	9.698	9.856	Pass
MASTR Specialized Loan Trust 2004-02	MASD 2004-2	5/06	19	12/07	Cumulative Loss	Deal	Mixed	0.236	1.450	Pass
					Delinquency	Deal	Mixed	22.226	14.260	Fail
MASTR Specialized Loan Trust 2005-01	MASD 2005-1	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.083	3.250	Pass
					Delinquency	Deal	Mixed	18.973	13.209	Fail
MASTR Specialized Loan Trust 2005-02	MASD 2005-2	4/06	12	7/08	Cumulative Loss	Deal	Mixed	0.025	2.750	Pass
					Delinquency	Deal	Mixed	17.737	11.058	Fail
MASTR Specialized Loan Trust 2005-03	MASD 2005-3	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.010	3.000	Pass
					Delinquency	Deal	Mixed	19.017	9.704	Fail
MASTR Specialized Loan Trust 2006-01	MASD 2006-1	5/06	4	3/09	Delinquency	Deal	Mixed	8.067	7.488	Fail
					Cumulative Loss	Deal	Mixed	0.000	3.250	Pass
MEGO Mortgage Home Loan Owner Trust 1996-1	MEGO 1996-1	5/06	123	4/99	Delinquency	Deal	Fixed	13.882	9.000	Fail
					Delinquency	Deal	Fixed	6.293	5.000	Fail
					Other	Deal	Fixed	- 15.713	6.000	Pass
					Delinquency	Deal	Fixed	13.882	12.000	Fail
					Delinquency	Deal	Fixed	6.293	7.000	Pass
					Other	Deal	Fixed	- 15.713	5.000	Pass
					Other	Deal	Fixed	- 15.713	7.000	Pass
					Cumulative Loss	Deal	Fixed	- 0.021	12.000	Pass
					Delinquency	Deal	Fixed	6.293	3.500	Fail
					Delinquency	Deal	Fixed	13.882	8.000	Fail
MEGO Mortgage Home Loan Owner Trust 1997-1	MEGO 1997-1	5/06	112	3/00	Delinquency	Deal	Fixed	12.496	12.000	Fail
					Delinquency	Deal	Fixed	12.496	9.000	Fail
					Delinquency	Deal	Fixed	12.496	8.000	Fail
					Delinquency	Deal	Fixed	7.692	3.500	Fail
					Delinquency	Deal	Fixed	7.692	5.000	Fail
					Other	Deal	Fixed	- 7.175	6.000	Pass
					Delinquency	Deal	Fixed	7.692	7.000	Fail
					Other	Deal	Fixed	- 7.175	7.000	Pass
					Cumulative Loss	Deal	Fixed	- 0.020	12.000	Pass
					Other	Deal	Fixed	- 7.175	5.000	Pass
MEGO Mortgage Home Loan Owner Trust 1997-2	MEGO 1997-2	5/06	109	7/00	Delinquency	Deal	Fixed	16.229	8.000	Fail
					Delinquency	Deal	Fixed	10.602	3.500	Fail
					Other	Deal	Fixed	2.706	5.000	Pass
					Delinquency	Deal	Fixed	16.229	9.000	Fail
					Other	Deal	Fixed	2.706	6.000	Pass
					Delinquency	Deal	Fixed	16.229	12.000	Fail
					Delinquency	Deal	Fixed	10.602	7.000	Fail
					Other	Deal	Fixed	2.706	7.000	Pass
					Cumulative Loss	Deal	Fixed	2.706	12.000	Pass
					Delinquency	Deal	Fixed	10.602	5.000	Fail
Mellon Bank Home Equity Installment Loan Trust 1998-1	MELIT 1998-1	5/06	95	8/01	Delinquency	Deal	Fixed	0.120	0.120	Fail
Mellon Bank Home Equity Installment Loan Trust 1999-1	MELIT 1999-1	5/06	86	5/02	Delinquency	Deal	Fixed	0.110	0.100	Fail
Mellon Residential Funding Corp. Trust 2001-HEIL1	MRFC 2001-HEIL	5/06	60	6/03	Delinquency	Deal	Fixed	3.920	6.000	Pass
					Cumulative Loss	Deal	Fixed	0.020	4.250	Pass
Meritage Mortgage Loan Trust 2005-2	MMLT 2005-2	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.188	2.000	Pass
					Delinquency	Deal	Mixed	5.974	9.520	Pass
Meritage Mortgage Loan Trust 2005-3	MMLT 2005-3	5/06	7	12/08	Delinquency	Deal	Mixed	6.522	8.166	Pass
					Cumulative Loss	Deal	Mixed	0.008	1.800	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Meritage Mortgage Trust 2003-1	MMLT 2003-1	5/06	30	1/07	Cumulative Loss	Deal	Mixed	1.522	3.750	Pass
					Delinquency	Deal	Mixed	13.870	25.852	Pass
					Delinquency	Deal	Mixed	\$3,370,174	\$168,590	Fail
					Other	Deal	Mixed	\$355	\$359	Fail
Meritage Mortgage Trust 2004-1	MMLT 2004-1	5/06	27	4/07	Delinquency	Deal	Mixed	17.632	30.149	Pass
					Cumulative Loss	Deal	Mixed	1.084	4.250	Pass
Meritage Mortgage Trust 2004-2	MMLT 2004-2	5/06	22	9/07	Delinquency	Deal	Mixed	7.782	15.532	Pass
					Cumulative Loss	Deal	Mixed	0.628	4.250	Pass
Meritage Mortgage Trust 2005-1	MMLT 2005-1	5/06	17	2/08	Delinquency	Deal	Mixed	0.000	0.000	Pass
					Delinquency	Deal	Mixed	7.468	11.651	Pass
					Cumulative Loss	Deal	Mixed	0.500	4.250	Pass
Merrill Lynch Mortgage Investors 2002-AFC1	MLMI 2002-AFC1	5/06	53	2/05	Cumulative Loss	Deal	Mixed	5.878	5.500	Fail
					Delinquency	Deal	Mixed	29.391	45.953	Pass
					Cumulative Loss	Deal	Mixed	5.613	5.000	Fail
					Delinquency	Deal	Mixed	41.457	20.000	Fail
Merrill Lynch Mortgage Investors 2002-HE1	MLMI 2002-HE1	5/06	43	12/05	Delinquency	Deal	Mixed	22.951	39.247	Pass
					Cumulative Loss	Deal	Mixed	0.610	2.208	Pass
Merrill Lynch Mortgage Investors 2002-NC1	MLMI 2002-NC1	5/06	49	6/05	Cumulative Loss	Deal	Mixed	1.041	3.000	Pass
					Delinquency	Deal	Mixed	28.441	42.500	Pass
Merrill Lynch Mortgage Investors 2003-A	MLCC 2003-A	4/06	40	NA	Cumulative Loss	Deal	ARM	0.887	30.000	Pass
					Delinquency	Deal	ARM	8.159	50.000	Pass
Merrill Lynch Mortgage Investors 2003-B	MLCC 2003-B	5/06	39	NA	Cumulative Loss	Deal	ARM	0.000	30.000	Pass
					Delinquency	Deal	ARM	0.556	50.000	Pass
Merrill Lynch Mortgage Investors 2003-C	MLCC 2003-C	4/06	36	NA	Cumulative Loss	Deal	ARM	0.000	30.000	Pass
					Delinquency	Deal	ARM	9.702	50.000	Pass
Merrill Lynch Mortgage Investors 2003-D	MLCC 2003-D	5/06	35	NA	Cumulative Loss	Deal	ARM	0.000	30.000	Pass
					Delinquency	Deal	ARM	3.206	50.000	Pass
Merrill Lynch Mortgage Investors 2003-HE1	MLMI 2003-HE1	5/06	32	11/06	Cumulative Loss	Deal	Mixed	0.797	2.000	Pass
					Delinquency	Deal	Mixed	14.143	24.453	Pass
Merrill Lynch Mortgage Investors 2003-OPT1	MLMI 2003-OPT1	5/06	31	12/06	Delinquency	Deal	Mixed	11.897	29.262	Pass
					Cumulative Loss	Deal	Mixed	0.286	2.250	Pass
Merrill Lynch Mortgage Investors 2003-WMC1	MLMI 2003-WMC1	5/06	40	3/06	Cumulative Loss	Deal	Mixed	1.282	3.042	Pass
					Delinquency	Deal	Mixed	21.513	27.062	Pass
Merrill Lynch Mortgage Investors 2003-WMC2	MLMI 2003-WMC2	4/06	39	4/06	Cumulative Loss	Deal	Mixed	0.794	2.750	Pass
					Delinquency	Deal	Mixed	14.662	24.241	Pass
Merrill Lynch Mortgage Investors 2003-WMC3	MLMI 2003-WMC3	4/06	34	9/06	Cumulative Loss	Deal	Mixed	0.822	2.750	Pass
					Delinquency	Deal	Mixed	14.083	39.938	Pass
Merrill Lynch Mortgage Investors 2004-FM1	MLMI 2004-FM1	5/06	22	9/07	Cumulative Loss	Deal	Mixed	0.345	3.000	Pass
					Delinquency	Deal	Mixed	11.176	34.716	Pass
					Cumulative Loss	Deal	Mixed	0.345	1.250	Pass
Merrill Lynch Mortgage Investors 2004-HE1	MLMI 2004-HE1	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.300	3.500	Pass
					Delinquency	Deal	Mixed	7.635	24.067	Pass
Merrill Lynch Mortgage Investors 2004-HE2	MLMI 2004-HE2	5/06	20	11/07	Delinquency	Deal	Mixed	6.795	15.275	Pass
					Cumulative Loss	Deal	Mixed	0.238	3.250	Pass
					Cumulative Loss	Deal	Mixed	0.238	0.800	Pass
Merrill Lynch Mortgage Investors 2004-OPT1	MLMI 2004-OPT1	5/06	20	11/07	Delinquency	Deal	Mixed	6.867	15.899	Pass
					Cumulative Loss	Deal	Mixed	0.107	1.250	Pass
Merrill Lynch Mortgage Investors 2004-SL1	MLMI 2004-SL1	4/06	24	7/07	Cumulative Loss	Deal	Fixed	3.671	5.450	Pass
					Delinquency	Deal	Fixed	9.808	7.060	Fail
Merrill Lynch Mortgage Investors 2004-SL2	MLMI 2004-SL2	5/06	20	11/07	Cumulative Loss	Deal	Fixed	2.864	5.450	Pass
					Delinquency	Deal	Fixed	6.718	6.712	Fail
Merrill Lynch Mortgage Investors 2004-WMC1	MLMI 2004-WMC1	5/06	29	2/07	Cumulative Loss	Deal	Mixed	0.390	2.250	Pass
					Delinquency	Deal	Mixed	9.369	42.036	Pass
Merrill Lynch Mortgage Investors 2004-WMC2	MLMI 2004-WMC2	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.348	3.250	Pass
					Delinquency	Deal	Mixed	8.469	39.215	Pass
Merrill Lynch Mortgage Investors 2004-WMC3	MLMI 2004-WMC3	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.450	3.250	Pass
					Delinquency	Deal	Mixed	10.411	40.700	Pass
Merrill Lynch Mortgage Investors 2004-WMC4	MLMI 2004-WMC4	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.399	3.250	Pass
					Delinquency	Deal	Mixed	8.254	34.600	Pass
Merrill Lynch Mortgage Investors 2004-WMC5	MLMI 2004-WMC5	5/06	20	11/07	Delinquency	Deal	Mixed	4.309	16.910	Pass
					Cumulative Loss	Deal	Mixed	0.258	3.000	Pass
					Delinquency	Deal	Mixed	6.408	8.693	Pass
Merrill Lynch Mortgage Investors 2005-HE1	MLMI 2005-HE1	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.137	1.500	Pass
					Delinquency	Deal	Mixed	7.328	8.693	Pass
					Cumulative Loss	Deal	Mixed	0.137	1.500	Pass
					Delinquency	Deal	Mixed	6.408	8.693	Pass
Merrill Lynch Mortgage Investors 2005-NC1	MLMI 2005-NC1	5/06	17	2/08	Cumulative Loss	Deal	Mixed	0.164	2.750	Pass
					Delinquency	Deal	Mixed	8.218	15.564	Pass
					Delinquency	Deal	Mixed	0.000	0.000	Pass
Merrill Lynch Mortgage Investors 2005-SD1	MLMI 2005-SD1	5/06	9	10/08	Delinquency	Deal	Mixed	9.908	10.484	Pass
					Cumulative Loss	Deal	Mixed	0.393	3.500	Pass
Merrill Lynch Mortgage Investors 2005-SL1	MLMI 2005-SL1	5/06	16	3/08	Delinquency	Deal	Fixed	5.769	5.537	Fail
					Cumulative Loss	Deal	Fixed	2.636	5.000	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Merrill Lynch Mortgage Investors 2005-SL2	MLMI 2005-SL2	5/06	12	7/08	Delinquency	Deal	Fixed	5.714	8.557	Pass
					Cumulative Loss	Deal	Fixed	1.934	4.750	Pass
Merrill Lynch Mortgage Investors 2005-WMC1	MLMI 2005-WMC1	5/06	17	2/08	Delinquency	Deal	Mixed	0.000	0.000	Pass
					Delinquency	Deal	Mixed	5.731	16.088	Pass
					Cumulative Loss	Deal	Mixed	0.159	2.500	Pass
Merrill Lynch Mortgage Investors 2005-WMC2	MLMI 2005-WMC2	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.184	3.000	Pass
					Delinquency	Deal	Mixed	7.046	11.779	Pass
					Cumulative Loss	Deal	Mixed	0.184	3.000	Pass
Merrill Lynch Mortgage Investors Trust 2005-AR1	MLMI 2005-AR1	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.001	2.650	Pass
					Cumulative Loss	Deal	Mixed	0.001	2.650	Pass
					Cumulative Loss	Deal	Mixed	0.001	2.650	Pass
					Delinquency	Deal	Mixed	4.649	11.220	Pass
Merrill Lynch Mortgage Investors Trust 2005-FM1	MLMI 2005-FM1	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.070	2.250	Pass
					Cumulative Loss	Deal	Mixed	0.070	2.250	Pass
					Delinquency	Deal	Mixed	6.313	9.543	Pass
Merrill Lynch Mortgage Investors Trust 2005-HE2	MLMI 2005-HE2	5/06	7	12/08	Delinquency	Deal	Mixed	3.973	9.248	Pass
					Cumulative Loss	Deal	Mixed	0.004	2.850	Pass
					Cumulative Loss	Deal	Mixed	0.004	2.850	Pass
Merrill Lynch Mortgage Investors Trust 2005-HE3	MLMI 2005-HE3	5/06	6	1/09	Delinquency	Deal	Mixed	2.053	8.482	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.600	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.600	Pass
Merrill Lynch Mortgage Investors Trust 2005-NCA	MLMI 2005-NCA	5/06	10	9/08	Delinquency	Deal	Fixed	3.369	5.463	Pass
					Cumulative Loss	Deal	Fixed	1.116	7.000	Pass
Merrill Lynch Mortgage Investors Trust 2005-NCB	MLMI 2005-NCB	5/06	7	12/08	Cumulative Loss	Deal	Fixed	0.611	5.950	Pass
					Delinquency	Deal	Fixed	2.644	4.519	Pass
Merrill Lynch Mortgage Investors Trust 2005-SL3	MLMI 2005-SL3	5/06	8	11/08	Delinquency	Deal	Fixed	2.825	4.391	Pass
					Cumulative Loss	Deal	Fixed	0.826	5.650	Pass
Merrill Lynch Mortgage Investors Trust 2006-HE1	MLMI 2006-HE1	5/06	5	2/09	Delinquency	Deal	Mixed	1.513	8.504	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Merrill Lynch Mortgage Investors Trust 2006-HE2	MLMI 2006-HE2	4/06	3	4/09	Delinquency	Deal	Mixed	0.000	8.123	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.700	Pass
Merrill Lynch Mortgage Investors Trust 2006-RM1	MLMI 2006-RM1	5/06	3	4/09	Delinquency	Deal	Mixed	0.532	8.332	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.600	Pass
Merrill Lynch Mortgage Investors Trust 2006-SL1	MLMI 2006-SL1	5/06	5	2/09	Delinquency	Deal	Fixed	0.880	3.973	Pass
					Cumulative Loss	Deal	Fixed	0.105	5.600	Pass
Merrill Lynch Mortgage Investors Trust 2006-WMC1	MLMI 2006-WMC1	5/06	5	2/09	Delinquency	Deal	Mixed	1.313	8.330	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
Merrill Lynch Mortgage Investors Trust 2006-WMC2	MLMI 2006-WMC2	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
					Delinquency	Deal	Mixed	0.040	7.287	Pass
Merrill Lynch Mortgage Investors Trust 2006-AR1	MLMI 2006-AR1	4/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
					Delinquency	Deal	Mixed	0.000	7.965	Pass
MESA Trust 2001-4	MESA 2001-4	5/06	60	6/04	Cumulative Loss	Deal	Mixed	20.260	10.000	Fail
MESA Trust 2002-1	MESA 2002-1	5/06	52	3/05	Cumulative Loss	Deal	Fixed	11.320	10.000	Fail
					Delinquency	Deal	Fixed	19.930	11.795	Fail
MESA Trust 2002-2	MESA 2002-2	5/06	45	10/05	Cumulative Loss	Deal	Fixed	9.660	9.500	Fail
					Delinquency	Deal	Fixed	5.202	14.261	Pass
MESA Trust 2002-3	MESA 2002-3	5/06	44	11/05	Cumulative Loss	Deal	Mixed	6.856	5.500	Fail
					Delinquency	Deal	Mixed	28.139	16.287	Fail
MESA Trust 2003-1	MESA 2003-1	5/06	36	7/06	Delinquency	Deal	Mixed	20.361	10.000	Fail
					Cumulative Loss	Deal	Mixed	2.837	5.500	Pass
Mesa Trust Asset-Backed Certificates 2001-2	MESA 2001-2	5/06	65	NA	Cumulative Loss	Deal	Mixed	14.028	7.000	Fail
Mesa Trust Asset-Backed Certificates 2001-5	MESA 2001-5	5/06	55	12/04	Current Loss	Deal	Mixed	9.933	7.000	Fail
Metropolitan Asset Funding II 1998-A	METRO 1998-A	5/06	98	5/01	Delinquency	Deal	Fixed	11.106	\$100	Pass
					Cumulative Loss	Deal	Fixed	4.704	2.400	Fail
Metropolitan Asset Funding II 1998-B	METRO 1998-B	5/06	91	NA	Delinquency	Deal	Fixed	23.139	\$100	Pass
					Cumulative Loss	Deal	Fixed	4.439	2.100	Fail
Metropolitan Asset Funding II 1999-A	METRO 1999-A	5/06	87	4/02	Delinquency	Deal	Fixed	12.810	\$100	Pass
					Cumulative Loss	Deal	Fixed	4.752	2.100	Fail
Metropolitan Asset Funding II 1999-B	METRO 1999-B	5/06	82	9/02	Cumulative Loss	Deal	Fixed	3.593	1.900	Fail
					Delinquency	Deal	Fixed	17.561	\$100	Pass
Metropolitan Asset Funding II 1999-C	METRO 1999-C	5/06	80	11/02	Cumulative Loss	Deal	Fixed	5.200	1.900	Fail
					Delinquency	Deal	Fixed	11.989	\$100	Pass
Metropolitan Asset Funding II 1999-D	METRO 1999-D	5/06	79	12/02	Cumulative Loss	Deal	Mixed	5.128	1.900	Fail
					Delinquency	Deal	Mixed	23.164	50.000	Pass
Metropolitan Mortgage Funding 2000-A	METRO 2000-A	5/06	75	4/03	Delinquency	Deal	Fixed	0.190	0.600	Pass
					Cumulative Loss	Deal	Fixed	6.621	1.900	Fail
Metropolitan Mortgage Funding 2000-B	METRO 2000-B	5/06	69	10/03	Delinquency	Deal	Mixed	24.807	42.671	Pass
					Cumulative Loss	Deal	Mixed	6.802	3.000	Fail
Mid-State Trust VI	MDST 6	3/06	110	5/00	Delinquency	Deal	Fixed	0.000	8.000	Pass
					Cumulative Loss	Deal	Fixed	0.000	4.750	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value	Pass/ Fail
Mid-State Trust VII	MDST 7	3/06	91	12/02	Delinquency	Deal	Fixed	0.000	8.500	Pass
					Current Loss	Deal	Fixed	0.000	1.500	Pass
Mid-State Trust VIII	MDST 8	5/06	75	3/04	Delinquency	Deal	Fixed	5.384	8.500	Pass
					Cumulative Loss	Deal	Fixed	0.000	1.500	Pass
Mid-State Trust X	MDST 10	5/06	56	NA	Cumulative Loss	Deal	Fixed	0.000	0.000	Pass
					Delinquency	Deal	Fixed	6.684	8.000	Pass
Mid-State Trust XI	MDST 11	5/06	36	NA	Cumulative Loss	Deal	Fixed	0.000	0.000	Pass
					Delinquency	Deal	Fixed	2.994	8.750	Pass
Morgan Stanley ABS Capital I Inc. Trust 2005-HE4	MSAC 2005-HE4	5/06	10	9/08	Delinquency	Deal	Mixed	3.694	9.463	Pass
					Cumulative Loss	Deal	Mixed	0.022	1.500	Pass
Morgan Stanley ABS Capital I Inc. Trust 2005-HE5	MSAC 2005-HE5	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.020	1.500	Pass
					Delinquency	Deal	Mixed	3.719	9.138	Pass
Morgan Stanley ABS Capital I Inc. Trust 2005-HE6	MSAC 2005-HE6	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.018	1.300	Pass
					Delinquency	Deal	Mixed	2.845	8.776	Pass
Morgan Stanley ABS Capital I Inc. Trust 2005-HE7	MSAC 2005-HE7	4/06	6	1/09	Delinquency	Deal	Mixed	1.335	8.396	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
Morgan Stanley ABS Capital I Inc. Trust 2006-NC1	MSAC 2006-NC1	5/06	5	2/09	Delinquency	Deal	Mixed	1.284	8.441	Pass
					Cumulative Loss	Deal	Mixed	0.007	1.350	Pass
Morgan Stanley ABS Capital I Inc. Trust 2006-NC3	MSAC 2006-NC3	5/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	\$999	Pass
					Delinquency	Deal	Mixed	0.370	7.999	Pass
Morgan Stanley ABS Capital I Inc. Trust 2006-WMC1	MSAC 2006-WMC1	5/06	5	2/09	Delinquency	Deal	Mixed	1.021	8.440	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
Morgan Stanley ABS Capital I Trust 2000-1	MSAC 2000-1	5/06	71	8/03	Delinquency	Deal	Mixed	27.939	16.800	Fail
Morgan Stanley ABS Capital I Trust 2001-1	MSAC 2001-WF1	5/06	62	5/04	Delinquency	Deal	Mixed	41.380	41.310	Fail
Morgan Stanley ABS Capital I Trust 2002-HE3	MSAC 2002-HE3	5/06	43	12/05	Delinquency	Deal	Mixed	26.442	35.306	Pass
					Cumulative Loss	Deal	Mixed	1.690	3.875	Pass
Morgan Stanley ABS Capital I Trust 2002-NC6	MSAC 2002-NC6	5/06	43	12/05	Delinquency	Deal	Mixed	31.300	40.000	Pass
					Cumulative Loss	Deal	Mixed	1.128	4.833	Pass
Morgan Stanley ABS Capital I Trust 2003-HE1	MSAC 2003-HE1	5/06	36	7/06	Cumulative Loss	Deal	Mixed	0.915	4.000	Pass
					Delinquency	Deal	Mixed	17.870	34.837	Pass
Morgan Stanley ABS Capital I Trust 2003-HE2	MSAC 2003-HE2	5/06	34	9/06	Delinquency	Deal	Mixed	15.820	35.374	Pass
					Cumulative Loss	Deal	Mixed	0.519	3.500	Pass
Morgan Stanley ABS Capital I Trust 2003-HE3	MSAC 2003-HE3	5/06	32	11/06	Delinquency	Deal	Mixed	11.370	29.151	Pass
					Cumulative Loss	Deal	Mixed	0.543	4.000	Pass
Morgan Stanley ABS Capital I Trust 2003-NC10	MSAC 2003-NC10	5/06	32	11/06	Cumulative Loss	Deal	Mixed	0.517	3.700	Pass
					Delinquency	Deal	Mixed	16.750	40.000	Pass
Morgan Stanley ABS Capital I Trust 2003-NC5	MSAC 2003-NC5	5/06	37	6/06	Delinquency	Deal	Mixed	17.430	40.000	Pass
					Cumulative Loss	Deal	Mixed	0.703	4.000	Pass
Morgan Stanley ABS Capital I Trust 2003-NC6	MSAC 2003-NC6	5/06	36	7/06	Delinquency	Deal	Mixed	18.160	40.000	Pass
					Cumulative Loss	Deal	Mixed	0.846	3.100	Pass
Morgan Stanley ABS Capital I Trust 2003-NC7	MSAC 2003-NC7	5/06	35	8/06	Cumulative Loss	Deal	Mixed	0.639	3.650	Pass
					Delinquency	Deal	Mixed	15.978	40.000	Pass
Morgan Stanley ABS Capital I Trust 2003-NC8	MSAC 2003-NC8	5/06	33	10/06	Delinquency	Deal	Mixed	17.521	40.000	Pass
					Cumulative Loss	Deal	Mixed	0.480	3.100	Pass
Morgan Stanley ABS Capital I Trust 2003-NC9	MSAC 2003-NC9	5/06	34	9/06	Cumulative Loss	Deal	Mixed	0.518	4.000	Pass
					Delinquency	Deal	Mixed	17.270	35.000	Pass
Morgan Stanley ABS Capital I Trust 2003-SD1	MSAC 2003-SD1	5/06	36	7/06	Delinquency	Deal	Mixed	24.646	35.983	Pass
					Cumulative Loss	Deal	Mixed	1.891	4.000	Pass
Morgan Stanley ABS Capital I Trust 2004-HE1	MSAC 2004-HE1	5/06	28	3/07	Cumulative Loss	Deal	Mixed	0.403	4.250	Pass
					Delinquency	Deal	Mixed	12.370	22.612	Pass
Morgan Stanley ABS Capital I Trust 2004-HE2	MSAC 2004-HE2	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.370	4.250	Pass
					Delinquency	Deal	Mixed	11.730	29.842	Pass
Morgan Stanley ABS Capital I Trust 2004-HE3	MSAC 2004-HE3	5/06	25	6/07	Cumulative Loss	Deal	Mixed	0.431	3.250	Pass
					Delinquency	Deal	Mixed	11.320	22.861	Pass
Morgan Stanley ABS Capital I Trust 2004-HE4	MSAC 2004-HE4	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.294	3.250	Pass
					Delinquency	Deal	Mixed	11.407	21.970	Pass
Morgan Stanley ABS Capital I Trust 2004-HE5	MSAC 2004-HE5	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.273	3.250	Pass
					Delinquency	Deal	Mixed	9.183	18.914	Pass
Morgan Stanley ABS Capital I Trust 2004-HE6	MSAC 2004-HE6	5/06	22	9/07	Delinquency	Deal	Mixed	7.956	17.050	Pass
					Cumulative Loss	Deal	Mixed	0.200	3.250	Pass
Morgan Stanley ABS Capital I Trust 2004-HE7	MSAC 2004-HE7	5/06	22	9/07	Cumulative Loss	Deal	Mixed	0.241	3.000	Pass
					Delinquency	Deal	Mixed	9.959	17.446	Pass
Morgan Stanley ABS Capital I Trust 2004-HE8	MSAC 2004-HE8	5/06	20	11/07	Other	Deal	Mixed	0.241	3.000	Pass
					Cumulative Loss	Deal	Mixed	0.090	3.000	Pass
Morgan Stanley ABS Capital I Trust 2004-HE8	MSAC 2004-HE8	5/06	20	11/07	Delinquency	Deal	Mixed	8.320	15.654	Pass
					Cumulative Loss	Deal	Mixed	0.090	3.000	Pass
Morgan Stanley ABS Capital I Trust 2004-HE9	MSAC 2004-HE9	5/06	19	12/07	Cumulative Loss	Deal	Mixed	0.122	2.750	Pass
					Cumulative Loss	Deal	Mixed	0.122	2.750	Pass
Morgan Stanley ABS Capital I Trust 2004-HE9	MSAC 2004-HE9	5/06	19	12/07	Delinquency	Deal	Mixed	9.036	15.885	Pass
					Cumulative Loss	Deal	Mixed	0.427	4.500	Pass
Morgan Stanley ABS Capital I Trust 2004-NC1	MSAC 2004-NC1	5/06	29	2/07	Cumulative Loss	Deal	Mixed	0.427	4.500	Pass
					Delinquency	Deal	Mixed	9.250	29.377	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Morgan Stanley ABS Capital I Trust 2004-NC2	MSAC 2004-NC2	5/06	28	3/07	Delinquency	Deal	Mixed	13.380	31.430	Pass
					Cumulative Loss	Deal	Mixed	0.368	4.000	Pass
Morgan Stanley ABS Capital I Trust 2004-NC3	MSAC 2004-NC3	5/06	26	5/07	Delinquency	Deal	Mixed	13.220	29.482	Pass
					Cumulative Loss	Deal	Mixed	0.304	4.000	Pass
Morgan Stanley ABS Capital I Trust 2004-NC4	MSAC 2004-NC4	5/06	25	6/07	Cumulative Loss	Deal	Mixed	0.257	3.500	Pass
					Delinquency	Deal	Mixed	9.820	22.885	Pass
Morgan Stanley ABS Capital I Trust 2004-NC5	MSAC 2004-NC5	5/06	24	7/07	Delinquency	Deal	Mixed	11.375	22.736	Pass
					Cumulative Loss	Deal	Mixed	0.270	3.000	Pass
Morgan Stanley ABS Capital I Trust 2004-NC6	MSAC 2004-NC6	5/06	23	8/07	Delinquency	Deal	Mixed	8.049	19.374	Pass
					Cumulative Loss	Deal	Mixed	0.207	3.250	Pass
Morgan Stanley ABS Capital I Trust 2004-NC7	MSAC 2004-NC7	5/06	22	9/07	Delinquency	Deal	Mixed	6.675	16.347	Pass
					Cumulative Loss	Deal	Mixed	0.258	3.250	Pass
Morgan Stanley ABS Capital I Trust 2004-NC8	MSAC 2004-NC8	5/06	19	12/07	Cumulative Loss	Deal	Mixed	0.143	2.750	Pass
					Delinquency	Deal	Mixed	5.281	16.054	Pass
Morgan Stanley ABS Capital I Trust 2004-OP1	MSAC 2004-OP1	5/06	19	12/07	Delinquency	Deal	Mixed	0.000	0.000	Pass
					Cumulative Loss	Deal	Mixed	0.049	2.750	Pass
					Delinquency	Deal	Mixed	5.769	14.201	Pass
Morgan Stanley ABS Capital I Trust 2004-SD1	MSAC 2004-SD1	5/06	29	2/07	Delinquency	Deal	Mixed	8.850	15.692	Pass
					Cumulative Loss	Deal	Mixed	0.608	2.750	Pass
Morgan Stanley ABS Capital I Trust 2004-SD2	MSAC 2004-SD2	5/06	25	6/07	Cumulative Loss	Deal	Mixed	0.937	3.000	Pass
					Delinquency	Deal	Mixed	13.240	14.193	Pass
					Cumulative Loss	Deal	Mixed	0.291	2.250	Pass
Morgan Stanley ABS Capital I Trust 2004-SD3	MSAC 2004-SD3	5/06	21	10/07	Delinquency	Deal	Mixed	10.584	11.453	Pass
					Cumulative Loss	Deal	Mixed	0.262	3.500	Pass
Morgan Stanley ABS Capital I Trust 2004-WMC1	MSAC 2004-WMC1	5/06	23	8/07	Delinquency	Deal	Mixed	6.703	24.402	Pass
					Cumulative Loss	Deal	Mixed	0.216	3.250	Pass
Morgan Stanley ABS Capital I Trust 2004-WMC2	MSAC 2004-WMC2	5/06	22	9/07	Delinquency	Deal	Mixed	5.087	20.482	Pass
					Cumulative Loss	Deal	Mixed	0.000	0.000	Pass
Morgan Stanley ABS Capital I Trust 2004-WMC3	MSAC 2004-WMC3	5/06	18	1/08	Delinquency	Deal	Mixed	0.291	3.000	Pass
					Cumulative Loss	Deal	Mixed	7.512	16.067	Pass
Morgan Stanley ABS Capital I Trust 2005-HE1	MSAC 2005-HE1	5/06	17	2/08	Cumulative Loss	Deal	Mixed	0.060	2.750	Pass
					Delinquency	Deal	Mixed	6.726	13.658	Pass
					Cumulative Loss	Deal	Mixed	0.060	2.750	Pass
Morgan Stanley ABS Capital I Trust 2005-HE2	MSAC 2005-HE2	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.069	3.000	Pass
					Delinquency	Deal	Mixed	6.166	12.963	Pass
					Cumulative Loss	Deal	Mixed	0.069	2.300	Pass
Morgan Stanley ABS Capital I Trust 2005-HE3	MSAC 2005-HE3	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.006	1.500	Pass
					Cumulative Loss	Deal	Mixed	0.006	1.500	Pass
					Delinquency	Deal	Mixed	5.624	10.335	Pass
Morgan Stanley ABS Capital I Trust 2005-NC1	MSAC 2005-NC1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.078	2.750	Pass
					Delinquency	Deal	Mixed	6.097	13.618	Pass
					Cumulative Loss	Deal	Mixed	0.078	2.750	Pass
Morgan Stanley ABS Capital I Trust 2005-NC2	MSAC 2005-NC2	4/06	14	5/08	Cumulative Loss	Deal	Mixed	0.041	1.250	Pass
					Delinquency	Deal	Mixed	6.461	12.284	Pass
					Cumulative Loss	Deal	Mixed	0.041	2.500	Pass
Morgan Stanley ABS Capital I Trust 2005-WMC1	MSAC 2005-WMC1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.256	3.000	Pass
					Cumulative Loss	Deal	Mixed	0.256	3.000	Pass
					Delinquency	Deal	Mixed	8.599	15.060	Pass
Morgan Stanley ABS Capital I Trust 2005-WMC2	MSAC 2005-WMC2	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.062	3.000	Pass
					Cumulative Loss	Deal	Mixed	0.062	3.000	Pass
					Delinquency	Deal	Mixed	6.331	14.688	Pass
Morgan Stanley ABS Capital I Trust 2005-WMC3	MSAC 2005-WMC3	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.141	1.500	Pass
					Delinquency	Deal	Mixed	6.852	13.371	Pass
					Cumulative Loss	Deal	Mixed	0.141	3.000	Pass
Morgan Stanley ABS Capital I Trust 2005-WMC4	MSAC 2005-WMC4	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.081	1.500	Pass
					Delinquency	Deal	Mixed	6.475	12.772	Pass
					Cumulative Loss	Deal	Mixed	0.081	3.000	Pass
Morgan Stanley ABS Capital I Trust 2005-WMC5	MSAC 2005-WMC5	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.042	1.500	Pass
					Delinquency	Deal	Mixed	5.563	11.566	Pass
					Cumulative Loss	Deal	Mixed	0.042	1.500	Pass
Morgan Stanley ABS Capital I Trust 2005-WMC6	MSAC 2005-WMC6	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.037	1.450	Pass
					Delinquency	Deal	Mixed	3.942	10.279	Pass
					Cumulative Loss	Deal	Mixed	0.037	1.450	Pass
Morgan Stanley Capital I Inc. Trust 2006-HE1	MSC 2006-HE1	4/06	4	3/09	Delinquency	Deal	Mixed	0.221	8.067	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
Morgan Stanley Capital I Inc. Trust 2006-HE2	MSC 2006-HE2	4/06	2	5/09	Delinquency	Deal	Mixed	0.000	7.821	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$999	Pass
Morgan Stanley Capital I Inc. Trust 2006-NC2	MSC 2006-NC2	5/06	3	4/09	Delinquency	Deal	Mixed	0.564	8.125	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.300	Pass
Morgan Stanley Dean Witter Capital I 2001-AM1	MSDWC 2001-AM1	5/06	56	11/04	Delinquency	Deal	ARM	40.270	40.000	Fail
					Cumulative Loss	Deal	ARM	3.100	6.500	Pass
Morgan Stanley Dean Witter Capital I 2001-NC1	MSDWC 2001-NC1	5/06	61	6/04	Delinquency	Deal	Mixed	44.730	50.000	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Morgan Stanley Dean Witter Capital I 2001-NC2	MSDWC 2001-NC2	5/06	58	9/04	Delinquency	Deal	Mixed	42.470	50.000	Pass
Morgan Stanley Dean Witter Capital I 2001-NC3	MSDWC 2001-NC3	5/06	55	12/04	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	2.305 42.170	5.000 40.000	Pass Fail
Morgan Stanley Dean Witter Capital I 2001-NC4	MSDWC 2001-NC4	5/06	54	1/05	Current Loss Delinquency	Deal Deal	Mixed Mixed	2.258 45.894	6.333 40.000	Pass Fail
Morgan Stanley Dean Witter Capital I 2002-AM1	MSDWC 2002-AM1	5/06	53	2/05	Delinquency	Deal	ARM	39.940	40.000	Pass
Morgan Stanley Dean Witter Capital I 2002-AM2	MSDWC 2002-AM2	5/06	50	5/05	Cumulative Loss Delinquency	Deal Deal	ARM ARM	1.759 25.321	6.000 48.000	Pass Pass
Morgan Stanley Dean Witter Capital I 2002-AM3	MSDWC 2002-AM3	5/06	44	11/05	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	1.780 21.450	4.000 34.847	Pass Pass
Morgan Stanley Dean Witter Capital I 2002-HE1	MSDWC 2002-HE1	5/06	48	7/05	Delinquency	Deal	Mixed	32.240	35.212	Pass
Morgan Stanley Dean Witter Capital I 2002-HE2	MSDWC 2002-HE2	5/06	47	8/05	Cumulative Loss Delinquency Cumulative Loss	Deal Deal Deal	Mixed Mixed Mixed	1.851 33.067 1.625	5.667 38.237 5.500	Pass Pass Pass
Morgan Stanley Dean Witter Capital I 2002-NC1	MSDWC 2002-NC1	5/06	51	4/05	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	26.485 1.852	40.000 6.083	Pass Pass
Morgan Stanley Dean Witter Capital I 2002-NC2	MSDWC 2002-NC2	5/06	50	5/05	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	1.560 27.478	6.000 40.000	Pass Pass
Morgan Stanley Dean Witter Capital I 2002-NC3	MSDWC 2002-NC3	5/06	46	9/05	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	1.387 28.474	5.333 39.189	Pass Pass
Morgan Stanley Dean Witter Capital I 2002-NC4	MSDWC 2002-NC4	5/06	45	10/05	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	1.830 30.920	5.167 40.000	Pass Pass
Morgan Stanley Dean Witter Capital I 2002-NC5	MSDWC 2002-NC5	5/06	44	11/05	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	1.540 27.810	5.000 40.000	Pass Pass
Morgan Stanley Dean Witter Capital I 2002-OP1	MSDWC 2002-OP1	5/06	46	9/05	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	28.143 1.423	40.000 4.083	Pass Pass
Morgan Stanley Dean Witter Capital I 2003-NC1	MSDWC 2003-NC1	5/06	41	2/06	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	1.090 31.640	4.500 40.000	Pass Pass
Morgan Stanley Dean Witter Capital I 2003-NC2	MSDWC 2003-NC2	5/06	40	3/06	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	23.289 0.825	40.000 4.333	Pass Pass
Morgan Stanley Dean Witter Capital I 2003-NC3	MSDWC 2003-NC3	5/06	39	4/06	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	22.230 0.770	40.000 4.167	Pass Pass
Morgan Stanley Dean Witter Capital I 2003-NC4	MSDWC 2003-NC4	5/06	38	5/06	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.650 19.050	4.000 40.000	Pass Pass
Morgan Stanley HEL Trust 2005-1	MSHEL 2005-1	5/06	17	2/08	Cumulative Loss Delinquency Delinquency	Deal Deal Deal	Mixed Mixed Mixed	0.190 8.113 0.000	3.000 11.389 0.000	Pass Pass Pass
Morgan Stanley HEL Trust 2005-2	MSHEL 2005-2	5/06	13	6/08	Cumulative Loss Delinquency Cumulative Loss	Deal Deal Deal	Mixed Mixed Mixed	0.152 4.901 0.152	1.250 11.736 3.000	Pass Pass Pass
Morgan Stanley HEL Trust 2005-3	MSHEL 2005-3	5/06	10	9/08	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	3.745 0.037	9.528 1.500	Pass Pass
Morgan Stanley HEL Trust 2005-4	MSHEL 2005-4	4/06	7	12/08	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.008 2.166	1.650 8.447	Pass Pass
Morgan Stanley HEL Trust 2006-1	MSHEL 2006-1	5/06	5	2/09	Delinquency Cumulative Loss	Deal Deal	Mixed Mixed	0.789 0.006	8.335 \$100	Pass Pass
Morgan Stanley HEL Trust 2006-2	MSHEL 2006-2	5/06	3	4/09	Cumulative Loss Delinquency	Deal Deal	Mixed Mixed	0.000 0.765	1.450 8.211	Pass Pass
Morgan Stanley Mortgage Loan Trust 2005-8SL	MSM 2005-8SL	5/06	7	12/08	Cumulative Loss Delinquency	Deal Deal	Fixed Fixed	0.000 3.611	2.300 4.839	Pass Pass
Morgan Stanley Mortgage Loan Trust 2006-4SL	MSM 2006-4SL	5/06	3	4/09	Delinquency Cumulative Loss	Deal Deal	Fixed Fixed	0.042 0.000	4.108 2.250	Pass Pass
Mortgage Lenders Network HEL Trust 1999-1	MLNHE 1999-1	5/06	84	12/01	Delinquency Delinquency	Grp 1 Grp 2	Mixed Mixed	0.170 0.210	0.100 0.100	Fail Fail
Mortgage Lenders Network HEL Trust 1999-2	MLNHE 1999-2	5/06	79	6/02	Delinquency Cumulative Loss Current Loss	Deal Deal Deal	Mixed Mixed Mixed	17.936 12.060 5.923	15.000 1.250 1.750	Fail Fail Fail
Mortgage Lenders Network HEL Trust 2000-1	MLNHE 2000-1	5/06	74	11/02	Current Loss Delinquency Cumulative Loss Current Loss Delinquency Cumulative Loss	Deal Deal Deal Deal Deal Deal	Mixed Mixed Mixed Mixed Mixed Mixed	4.794 20.665 7.122 4.794 20.665 7.122	1.000 10.000 4.250 1.250 10.000 3.750	Fail Fail Fail Fail Fail Fail
MSDWCC HELOC Trust 2002-1	MSHLC 2002-1	5/06	46	3/05	Other Other Cumulative Loss Delinquency	Deal Deal Deal Deal	Mixed Mixed Mixed Mixed	0.000 2.575 0.085 1.799	1.000 1.500 2.250 5.000	Pass Pass Pass Pass
MSDWCC HELOC Trust 2003-1	MSHLC 2003-1	5/06	37	12/05	Cumulative Loss Delinquency Other	Deal Deal Deal	ARM ARM ARM	0.000 1.088 0.000	1.500 4.000 0.100	Pass Pass Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value	Pass/ Fail
MSDWCC HELOC Trust 2003-2	MSHLC 2003-2	5/06	32	5/06	Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
					Other	Deal	Mixed	0.000	0.100	Pass
					Delinquency	Deal	Mixed	0.267	4.000	Pass
MSDWCC HELOC Trust 2005-1	MSHLC 2005-1	5/06	17	8/07	Delinquency	Deal	ARM	0.109	4.000	Pass
					Other	Deal	ARM	0.000	0.010	Pass
					Cumulative Loss	Deal	ARM	0.000	1.500	Pass
National City Mortgage Loan Trust 2005-1	NCMLT 2005-1	5/06	13	6/08	Delinquency	Deal	Mixed	0.491	10.231	Pass
					Cumulative Loss	Deal	Mixed	0.014	2.250	Pass
New Century HEL Trust 1997-NC5	NCHET 1997-NC5	5/06	105	10/00	Delinquency	Deal	Fixed	11.513	11.750	Pass
New Century HEL Trust 1999-NCB	NCHET 1999-NCB	5/06	81	4/02	Cumulative Loss	Deal	Fixed	0.040	0.030	Fail
					Current Loss	Deal	Fixed	2.923	1.100	Fail
New Century HEL Trust 1999-NCD	NCHET 1999-NCD	5/06	78	7/02	Cumulative Loss	Deal	Fixed	0.030	0.030	Pass
New Century HEL Trust 2000-NCB	NCHET 2000-NCB	5/06	71	1/03	Current Loss	Deal	Mixed	0.030	0.010	Fail
					Delinquency	Deal	Mixed	0.290	0.100	Fail
New Century HEL Trust 2000-NC1	NCHET 2000-NC1	5/06	75	4/03	Delinquency	Deal	ARM	0.310	0.180	Fail
					Cumulative Loss	Deal	Mixed	0.030	0.030	Fail
New Century HEL Trust 2000-NCA	NCHET 2000-NCA	5/06	72	12/02	Cumulative Loss	Deal	Mixed	0.030	0.040	Pass
New Century HEL Trust 2000-NCA	NCHET 2000-NCA	5/06	72	12/02	Delinquency	Deal	Mixed	0.260	0.140	Fail
					Current Loss	Deal	Mixed	0.050	0.010	Fail
					Current Loss	Deal	Mixed	0.050	0.010	Fail
					Delinquency	Deal	Mixed	0.260	0.100	Fail
					Cumulative Loss	Deal	Mixed	0.030	0.030	Fail
New Century HEL Trust 2000-NCB	NCHET 2000-NCB	5/06	71	1/03	Current Loss	Deal	Mixed	0.030	0.010	Fail
					Delinquency	Deal	Mixed	0.290	0.100	Fail
					Cumulative Loss	Deal	Mixed	0.020	0.030	Pass
					Current Loss	Deal	Mixed	0.030	0.010	Fail
					Delinquency	Deal	Mixed	0.290	0.140	Fail
New Century HEL Trust 2000-NCB	NCHET 2000-NCB	5/06	71	1/03	Cumulative Loss	Deal	Mixed	0.020	0.040	Pass
					Delinquency	Deal	Mixed	0.290	0.140	Fail
New Century HEL Trust 2001-NC1	NCHET 2001-NC1	5/06	61	6/04	Delinquency	Deal	Mixed	38.828	15.000	Fail
New Century HEL Trust 2001-NC2	NCHET 2001-NC2	5/06	57	10/04	Delinquency	Deal	Mixed	33.671	15.000	Fail
New Century HEL Trust 2002-1	NCHET 2002-1	5/06	52	3/05	Delinquency	Deal	Mixed	31.781	40.000	Pass
					Cumulative Loss	Deal	Mixed	0.981	4.500	Pass
New Century HEL Trust 2002-A	NCHET 2002-A	5/06	52	9/04	Cumulative Loss	Deal	Mixed	1.985	4.250	Pass
					Delinquency	Deal	Mixed	34.916	14.000	Fail
New Century HEL Trust 2003-1	NCHET 2003-1	5/06	41	2/06	Delinquency	Deal	Mixed	17.403	40.000	Pass
					Cumulative Loss	Deal	Mixed	0.728	3.000	Pass
New Century HEL Trust 2003-2	NCHET 2003-2	5/06	39	4/06	Delinquency	Deal	Mixed	23.264	40.000	Pass
					Cumulative Loss	Deal	Mixed	0.926	4.000	Pass
New Century HEL Trust 2003-3	NCHET 2003-3	5/06	36	7/06	Delinquency	Deal	Mixed	15.019	48.162	Pass
					Cumulative Loss	Deal	Mixed	0.610	2.250	Pass
					Cumulative Loss	Deal	Mixed	0.610	2.250	Pass
New Century HEL Trust 2003-4	NCHET 2003-4	5/06	33	10/06	Cumulative Loss	Deal	Mixed	0.431	3.350	Pass
					Delinquency	Deal	Mixed	8.339	34.872	Pass
New Century HEL Trust 2003-5	NCHET 2003-5	5/06	32	11/06	Delinquency	Deal	Mixed	1.811	15.960	Pass
					Cumulative Loss	Deal	Mixed	0.162	1.000	Pass
New Century HEL Trust 2003-6	NCHET 2003-6	5/06	30	1/07	Delinquency	Deal	Mixed	15.002	32.976	Pass
					Cumulative Loss	Deal	Mixed	0.613	3.100	Pass
New Century HEL Trust 2003-A	NCHET 2003-A	5/06	33	10/06	Cumulative Loss	Deal	Mixed	0.492	2.500	Pass
					Delinquency	Deal	Mixed	12.421	27.418	Pass
New Century HEL Trust 2003-B	NCHET 2003-B	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.410	3.000	Pass
					Delinquency	Deal	Mixed	14.522	26.307	Pass
New Century HEL Trust 2004-1	NCHET 2004-1	5/06	26	5/07	Delinquency	Deal	Mixed	7.631	21.394	Pass
					Cumulative Loss	Deal	Mixed	0.295	3.500	Pass
New Century HEL Trust 2004-2	NCHET 2004-2	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.257	3.500	Pass
					Delinquency	Deal	Mixed	5.352	15.636	Pass
New Century HEL Trust 2004-3	NCHET 2004-3	5/06	21	10/07	Delinquency	Deal	Mixed	6.264	15.161	Pass
					Cumulative Loss	Deal	Mixed	0.213	3.250	Pass
					Cumulative Loss	Deal	Mixed	0.213	3.250	Pass
New Century HEL Trust 2004-4	NCHET 2004-4	5/06	18	1/08	Delinquency	Deal	Mixed	5.376	13.361	Pass
					Cumulative Loss	Deal	Mixed	0.173	3.250	Pass
New Century HEL Trust 2004-A	NCHET 2004-A	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.050	1.250	Pass
					Delinquency	Deal	Mixed	1.586	10.440	Pass
					Cumulative Loss	Deal	Mixed	0.220	1.250	Pass
					Cumulative Loss	Deal	Mixed	0.135	2.750	Pass
					Delinquency	Deal	Mixed	1.978	3.366	Pass
					Delinquency	Deal	Mixed	6.472	6.002	Fail
New Century HEL Trust 2005-1	NCHET 2005-1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.087	3.000	Pass
					Cumulative Loss	Deal	Mixed	0.087	3.000	Pass
					Delinquency	Deal	Mixed	5.698	12.111	Pass
New Century HEL Trust 2005-2	NCHET 2005-2	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.099	3.250	Pass
					Delinquency	Deal	Mixed	5.249	11.072	Pass
					Cumulative Loss	Deal	Mixed	0.099	3.250	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
New Century HEL Trust 2005-3	NCHET 2005-3	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.054	1.500	Pass
					Delinquency	Deal	Mixed	4.085	9.530	Pass
					Cumulative Loss	Deal	Mixed	0.054	1.500	Pass
New Century HEL Trust 2005-4	NCHET 2005-4	5/06	10	9/08	Delinquency	Deal	Mixed	3.797	10.008	Pass
					Cumulative Loss	Deal	Mixed	0.025	1.450	Pass
New Century HEL Trust 2005-A	NCHET 2005-A	5/06	12	7/08	Cumulative Loss	Deal	Fixed	0.012	2.500	Pass
					Delinquency	Deal	Fixed	1.933	7.246	Pass
New Century HEL Trust 2005-B	NCHET 2005-B	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.003	1.450	Pass
					Delinquency	Deal	Mixed	3.637	8.802	Pass
New Century HEL Trust 2005-C	NCHET 2005-C	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
					Delinquency	Deal	Mixed	1.822	8.463	Pass
New Century HEL Trust 2005-D	NCHET 2005-D	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
					Delinquency	Deal	Mixed	1.638	8.468	Pass
New Century HEL Trust 2006-S1	NCHET 2006-S1	5/06	4	3/09	Cumulative Loss	Deal	Fixed	0.000	2.700	Pass
					Delinquency	Deal	Fixed	0.000	4.104	Pass
New Century Home Equity Loan Trust 2006-1	NCHET 2006-1	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	0.207	8.070	Pass
New Century Mortgage Securities, MESA Trust 2001-1	MESA 2001-1	5/06	65	NA	Cumulative Loss	Deal	Mixed	8.254	6.000	Fail
New Century Mortgage Securities, MESA Trust 2001-3	MESA 2001-3	5/06	60	NA	Cumulative Loss	Deal	Mixed	5.879	5.000	Fail
New South Home Equity Trust 1999-2	NSHET 1999-2	5/06	79	12/02	Delinquency	Deal	Fixed	\$2,677,403	\$2,980,916	Pass
New South Home Equity Trust 2001-1	NSHET 2001-1	5/06	63	3/04	Cumulative Loss	Deal	Fixed	4.089	5.750	Pass
					Cumulative Loss	Deal	Fixed	4.089	7.000	Pass
Newcastle Mortgage Securities Trust 2006-1	NCMT 2006-1	5/06	3	4/09	Delinquency	Deal	Mixed	0.107	8.130	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
Nomura Asset Acceptance Corp. 2005-S2	NAA 2005-S2	5/06	12	7/08	Cumulative Loss	Deal	Fixed	0.008	4.900	Pass
					Delinquency	Deal	Fixed	5.117	5.591	Pass
Nomura Asset Acceptance Corp. 2005-S3	NAA 2005-S3	5/06	9	10/08	Cumulative Loss	Deal	Fixed	0.000	4.750	Pass
					Delinquency	Deal	Fixed	1.943	4.449	Pass
Nomura Asset Acceptance Corp. 2005-S4	NAA 2005-S4	5/06	6	1/09	Cumulative Loss	Deal	Fixed	0.000	2.500	Pass
					Delinquency	Deal	Fixed	0.767	3.630	Pass
Nomura Asset Acceptance Corp. 2006-S1	NAA 2006-S1	5/06	4	3/09	Delinquency	Deal	Fixed	0.041	4.196	Pass
					Cumulative Loss	Deal	Fixed	0.000	1.850	Pass
Nomura HEL Trust 2005-FM1	NHELI 2005-FM1	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.011	2.700	Pass
					Delinquency	Deal	Mixed	7.813	11.134	Pass
Nomura HEL Trust 2005-HE1	NHELI 2005-HE1	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.002	3.300	Pass
					Delinquency	Deal	Mixed	6.611	10.159	Pass
Nomura HEL Trust 2006-FM1	NHELI 2006-FM1	5/06	5	2/09	Cumulative Loss	Deal	Mixed	0.000	1.600	Pass
					Delinquency	Deal	Mixed	3.287	8.814	Pass
Nomura HEL Trust 2006-HE1	NHELI 2006-HE1	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	3.500	Pass
					Delinquency	Deal	Mixed	2.661	8.548	Pass
Nomura Home Equity Loan Trust 2006-HE2	NHELI 2006-HE2	4/06	2	5/09	Delinquency	Deal	Mixed	0.000	6.616	Pass
					Cumulative Loss	Deal	Mixed	0.000	3.200	Pass
NovaStar HEL Asset Backed Certificates 2005-3	NHEL 2005-3	5/06	9	10/08	Delinquency	Deal	Mixed	1.283	9.695	Pass
					Cumulative Loss	Deal	Mixed	0.015	1.750	Pass
NovaStar HEL Asset Backed Certificates 2005-4	NHEL 2005-4	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.006	2.000	Pass
					Delinquency	Deal	Mixed	0.805	8.946	Pass
Novastar HEL Asset-Backed Certificates 2005-2	NHEL 2005-2	5/06	13	6/08	Delinquency	Deal	Mixed	2.766	11.034	Pass
					Cumulative Loss	Deal	Mixed	0.039	2.250	Pass
					Cumulative Loss	Deal	Mixed	0.039	2.250	Pass
Novastar Mortgage Funding Trust 2000-1	NHEL 2000-1	5/06	75	NA	Delinquency	Deal	Mixed	17.007	12.000	Fail
Novastar Mortgage Funding Trust 2000-2	NHEL 2000-2	5/06	69	NA	Delinquency	Deal	Mixed	0.170	0.140	Fail
Novastar Mortgage Funding Trust 2001-1	NHEL 2001-1	5/06	62	NA	Delinquency	Deal	Mixed	0.240	0.140	Fail
Novastar Mortgage Funding Trust 2001-2	NHEL 2001-2	5/06	57	NA	Delinquency	Deal	Mixed	19.551	14.000	Fail
Novastar Mortgage Funding Trust 2002-1	NHEL 2002-1	5/06	51	4/05	Delinquency	Deal	Mixed	11.317	17.000	Pass
Novastar Mortgage Funding Trust 2002-2	NHEL 2002-2	5/06	48	7/05	Delinquency	Deal	Mixed	13.208	15.000	Pass
					Cumulative Loss	Deal	Mixed	1.313	1.680	Pass
Novastar Mortgage Funding Trust 2002-3	NHEL 2002-3	5/06	45	10/05	Cumulative Loss	Deal	Mixed	0.398	1.580	Pass
					Delinquency	Deal	Mixed	10.988	15.000	Pass
Novastar Mortgage Funding Trust 2003-1	NHEL 2003-1	5/06	40	3/06	Cumulative Loss	Deal	Mixed	0.879	3.630	Pass
					Delinquency	Deal	Mixed	9.185	17.000	Pass
Novastar Mortgage Funding Trust 2003-2	NHEL 2003-2	5/06	36	7/06	Delinquency	Deal	Mixed	4.779	17.000	Pass
					Cumulative Loss	Deal	Mixed	0.458	4.600	Pass
Novastar Mortgage Funding Trust 2003-3	NHEL 2003-3	5/06	33	10/06	Delinquency	Deal	Mixed	4.431	17.000	Pass
					Cumulative Loss	Deal	Mixed	0.298	4.000	Pass
Novastar Mortgage Funding Trust 2003-4	NHEL 2003-4	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.401	4.000	Pass
					Delinquency	Deal	Mixed	3.639	17.000	Pass
Novastar Mortgage Funding Trust 2004-1	NHEL 2004-1	5/06	27	4/07	Delinquency	Deal	Mixed	3.727	17.000	Pass
					Cumulative Loss	Deal	Mixed	0.504	3.750	Pass
Novastar Mortgage Funding Trust 2004-2	NHEL 2004-2	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.488	3.000	Pass
					Delinquency	Deal	Mixed	4.263	17.000	Pass
Novastar Mortgage Funding Trust 2004-3	NHEL 2004-3	5/06	21	10/07	Delinquency	Deal	Mixed	3.827	17.000	Pass
					Cumulative Loss	Deal	Mixed	0.298	3.000	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Novastar Mortgage Funding Trust 2004-4	NHEL 2004-4	5/06	19	12/07	Delinquency	Deal	Mixed	3.814	17.000	Pass
					Cumulative Loss	Deal	Mixed	0.198	2.500	Pass
					Cumulative Loss	Deal	Mixed	0.198	2.500	Pass
Novastar Mortgage Funding Trust 2005-1	NHEL 2005-1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.113	2.500	Pass
					Delinquency	Deal	Mixed	3.036	17.000	Pass
					Cumulative Loss	Deal	Mixed	0.113	2.500	Pass
NovaStar Mortgage Funding Trust 2006-1		4/06	2	5/09	Delinquency	Deal	Mixed	0.000	8.497	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
Novus HELOC Trust 1999-1	NHEL 1999-1	5/06	85	NA	Delinquency	Deal	ARM	11.464	4.000	Fail
					Cumulative Loss	Deal	ARM	0.534	4.000	Pass
					Cumulative Loss	Deal	ARM	0.534	6.250	Pass
					Other	Deal	ARM	0.000	\$335,659,539	Pass
Ocwen Mortgage 1998-OFS3	OCWEN 1998-OFS3	5/06	93	10/01	Cumulative Loss	Deal	Mixed	\$20,979,571	\$9,811,831	Fail
					Delinquency	Deal	Mixed	31.611	36.499	Pass
					Delinquency	Deal	Mixed	31.611	36.499	Pass
Option One Mortgage Loan Trust 1999-2	OOMLT 1999-2	5/06	86	11/01	Other	Deal	Mixed	9.685	3.000	Pass
					Other	Deal	Mixed	2.188	3.750	Pass
					Other	Deal	Mixed	5.361	3.200	Fail
Option One Mortgage Loan Trust 1999-A		5/06	89	2/02	Current Loss	Deal	Mixed	2.726	1.400	Fail
					Cumulative Loss	Deal	Mixed	4.518	4.250	Fail
					Delinquency	Deal	Mixed	27.157	18.000	Fail
					Current Loss	Deal	Mixed	2.580	1.400	Fail
					Cumulative Loss	Deal	Mixed	3.892	4.500	Pass
					Delinquency	Deal	Mixed	16.356	18.000	Pass
					Current Loss	Deal	Mixed	2.726	1.250	Fail
					Cumulative Loss	Deal	Mixed	4.518	3.250	Fail
					Delinquency	Deal	Mixed	27.157	10.000	Fail
					Cumulative Loss	Deal	Mixed	3.892	2.750	Fail
					Delinquency	Deal	Mixed	16.356	10.000	Fail
Option One Mortgage Loan Trust 1999-B		5/06	86	5/02	Current Loss	Deal	Mixed	2.580	1.250	Fail
					Current Loss	Deal	Mixed	2.580	1.250	Fail
Option One Mortgage Loan Trust 1999-C		5/06	80	5/02	Delinquency	Deal	ARM	\$4,273,936	\$2,575,022	Fail
					Cumulative Loss	Deal	ARM	4.401	4.250	Fail
Option One Mortgage Loan Trust 1999-C		5/06	80	5/02	Cumulative Loss	Grp 1	Fixed	0.060	0.030	Fail
					Delinquency	Grp 1	Fixed	0.210	0.120	Fail
					Delinquency	Grp 2	ARM	0.280	0.120	Fail
					Cumulative Loss	Grp 2	ARM	0.050	0.040	Fail
Option One Mortgage Loan Trust 2000-1	OOMLT 2000-1	5/06	77	2/03	Delinquency	Deal	Mixed	56.353	40.198	Fail
Option One Mortgage Loan Trust 2000-5	OOMLT 2000-5	5/06	68	5/03	Cumulative Loss	Deal	ARM	4.010	6.000	Pass
					Current Loss	Deal	ARM	6.013	6.250	Pass
Option One Mortgage Loan Trust 2000-A		5/06	77	2/03	Delinquency	Deal	Mixed	28.724	12.000	Fail
					Current Loss	Deal	Mixed	6.235	4.250	Fail
Option One Mortgage Loan Trust 2000-B		5/06	74	11/02	Delinquency	Deal	Mixed	26.483	12.000	Fail
					Cumulative Loss	Deal	Mixed	5.508	4.250	Fail
Option One Mortgage Loan Trust 2000-C		5/06	71	2/03	Cumulative Loss	Deal	ARM	4.861	4.500	Fail
					Delinquency	Deal	ARM	31.918	12.000	Fail
Option One Mortgage Loan Trust 2000-D		5/06	68	5/03	Cumulative Loss	Deal	Mixed	3.319	4.250	Pass
					Delinquency	Deal	Mixed	32.112	12.000	Fail
					Cumulative Loss	Deal	Mixed	3.697	3.000	Fail
					Delinquency	Deal	Mixed	26.032	12.000	Fail
Option One Mortgage Loan Trust 2001-4	OOMLT 2001-4	5/06	56	11/04	Delinquency	Deal	Mixed	33.874	28.460	Fail
Option One Mortgage Loan Trust 2001-A	OOMLT 2001-A	5/06	65	8/03	Delinquency	Deal	Mixed	25.566	18.000	Fail
					Cumulative Loss	Deal	Mixed	3.356	4.250	Pass
					Delinquency	Deal	Mixed	34.419	18.000	Fail
					Cumulative Loss	Deal	Mixed	3.058	4.250	Pass
Option One Mortgage Loan Trust 2001-B		5/06	62	11/03	Delinquency	Deal	Mixed	30.622	18.000	Fail
					Cumulative Loss	Deal	Mixed	2.536	4.250	Pass
Option One Mortgage Loan Trust 2001-C	OOMLT 2001-C	5/06	59	2/04	Delinquency	Deal	Mixed	28.867	18.000	Fail
					Cumulative Loss	Deal	Mixed	1.411	4.250	Pass
Option One Mortgage Loan Trust 2002-1	OOMLT 2002-1	5/06	53	2/05	Delinquency	Deal	Mixed	25.911	24.486	Fail
Option One Mortgage Loan Trust 2002-2	OOMLT 2002-2	5/06	51	4/05	Cumulative Loss	Deal	Mixed	1.119	4.250	Pass
					Delinquency	Deal	Mixed	24.281	31.588	Pass
Option One Mortgage Loan Trust 2002-3	OOMLT 2002-3	4/06	50	NA	Cumulative Loss	Deal	Mixed	1.049	4.000	Pass
					Delinquency	Deal	Mixed	23.080	21.891	Fail
Option One Mortgage Loan Trust 2002-4	OOMLT 2002-4	5/06	48	7/05	Delinquency	Deal	Mixed	19.655	43.250	Pass
					Cumulative Loss	Deal	Mixed	1.232	3.250	Pass
Option One Mortgage Loan Trust 2002-5	OOMLT 2002-5	5/06	47	8/05	Delinquency	Deal	Mixed	16.594	45.000	Pass
					Cumulative Loss	Deal	Mixed	1.478	3.000	Pass
Option One Mortgage Loan Trust 2002-6	OOMLT 2002-6	5/06	44	11/05	Cumulative Loss	Deal	Mixed	0.636	1.750	Pass
					Delinquency	Deal	Mixed	17.207	35.584	Pass
Option One Mortgage Loan Trust 2003-1	OOMLT 2003-1	5/06	41	2/06	Cumulative Loss	Deal	Mixed	0.537	1.750	Pass
					Delinquency	Deal	Mixed	14.992	40.726	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Option One Mortgage Loan Trust 2003-2	OOMLT 2003-2	5/06	39	4/06	Cumulative Loss	Deal	Mixed	0.430	1.750	Pass
					Delinquency	Deal	Mixed	15.712	40.460	Pass
Option One Mortgage Loan Trust 2003-3	OOMLT 2003-3	5/06	38	5/06	Cumulative Loss	Deal	Mixed	0.587	2.250	Pass
					Delinquency	Deal	Mixed	15.226	37.746	Pass
Option One Mortgage Loan Trust 2003-4	OOMLT 2003-4	5/06	36	7/06	Cumulative Loss	Deal	Mixed	0.296	2.250	Pass
					Delinquency	Deal	Mixed	13.623	34.421	Pass
Option One Mortgage Loan Trust 2003-5	OOMLT 2003-5	5/06	35	8/06	Cumulative Loss	Deal	Mixed	0.456	2.250	Pass
					Delinquency	Deal	Mixed	15.784	32.628	Pass
Option One Mortgage Loan Trust 2003-6	OOMLT 2003-6	5/06	32	11/06	Cumulative Loss	Deal	Mixed	0.328	2.000	Pass
					Delinquency	Deal	Mixed	9.563	29.289	Pass
Option One Mortgage Loan Trust 2004-1	OOMLT 2004-1	5/06	29	2/07	Cumulative Loss	Deal	Mixed	0.459	2.750	Pass
					Delinquency	Deal	Mixed	15.790	30.124	Pass
Option One Mortgage Loan Trust 2004-2	OOMLT 2004-2	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.337	2.750	Pass
					Delinquency	Deal	Mixed	10.790	21.480	Pass
Option One Mortgage Loan Trust 2004-3	OOMLT 2004-3	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.205	3.250	Pass
					Delinquency	Deal	Mixed	6.712	15.626	Pass
Option One Mortgage Loan Trust 2005-1	OOMLT 2005-1	5/06	17	2/08	Cumulative Loss	Deal	Mixed	0.056	2.000	Pass
					Delinquency	Deal	Mixed	6.110	12.373	Pass
					Other	Deal	Mixed	0.056	2.000	Pass
Option One Mortgage Loan Trust 2005-2	OOMLT 2005-2	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.064	2.150	Pass
					Delinquency	Deal	Mixed	6.758	11.377	Pass
					Cumulative Loss	Deal	Mixed	0.064	2.150	Pass
Option One Mortgage Loan Trust 2005-3	OOMLT 2005-3	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.045	1.250	Pass
					Delinquency	Deal	Mixed	4.767	9.738	Pass
					Cumulative Loss	Deal	Mixed	0.045	1.250	Pass
Option One Mortgage Loan Trust 2005-4	OOMLT 2005-4	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.010	1.350	Pass
					Delinquency	Deal	Mixed	3.471	8.783	Pass
Option One Mortgage Loan Trust 2005-5	OOMLT 2005-5	5/06	7	12/08	Delinquency	Deal	Mixed	3.037	8.123	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
Option One Mortgage Loan Trust 2006-1	OOMLT 2006-1	5/06	5	2/09	Delinquency	Deal	Mixed	0.862	8.378	Pass
					Cumulative Loss	Deal	Mixed	0.001	\$100	Pass
Option One Woodbridge Loan Trust 2002-1	OOWLT 2002-1	5/06	50	5/05	Cumulative Loss	Deal	Mixed	6.965	8.750	Pass
					Delinquency	Deal	Mixed	25.338	33.549	Pass
Option One Woodbridge Loan Trust 2002-2	OOWLT 2002-2	5/06	46	9/05	Cumulative Loss	Deal	Mixed	8.453	6.750	Fail
					Delinquency	Deal	Mixed	25.923	32.500	Pass
Option One Woodbridge Loan Trust 2003-1	OOWLT 2003-1	5/06	40	3/06	Cumulative Loss	Deal	Mixed	5.587	6.750	Pass
					Delinquency	Deal	Mixed	27.754	0.000	Fail
Option One Woodbridge Loan Trust 2003-2	OOWLT 2003-2	5/06	35	8/06	Cumulative Loss	Deal	Mixed	4.487	7.250	Pass
					Delinquency	Deal	Mixed	22.911	26.051	Pass
Option One Woodbridge Loan Trust 2004-1	OOWLT 2004-1	5/06	28	3/07	Cumulative Loss	Deal	Mixed	2.409	6.500	Pass
					Delinquency	Deal	Mixed	17.944	17.557	Fail
OWNIT Mortgage Loan Trust 2004-1	OWNIT 2004-1	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.172	3.250	Pass
					Delinquency	Deal	Mixed	4.551	13.524	Pass
OWNIT Mortgage Loan Trust 2005-1	OWNIT 2005-1	5/06	17	2/08	Cumulative Loss	Deal	Mixed	0.197	3.000	Pass
					Delinquency	Deal	Mixed	3.828	13.347	Pass
OWNIT Mortgage Loan Trust 2005-2	OWNIT 2005-2	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.141	3.000	Pass
					Delinquency	Deal	Mixed	4.402	11.024	Pass
					Delinquency	Deal	Mixed	4.558	12.513	Pass
OWNIT Mortgage Loan Trust 2005-3	OWNIT 2005-3	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.100	3.000	Pass
					Delinquency	Deal	Mixed	4.051	2.100	Pass
					Delinquency	Deal	Mixed	4.256	8.781	Pass
OWNIT Mortgage Loan Trust 2005-4	OWNIT 2005-4	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.075	2.100	Pass
					Delinquency	Deal	Mixed	3.479	7.377	Pass
OWNIT Mortgage Loan Trust 2005-5	OWNIT 2005-5	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.010	3.250	Pass
					Delinquency	Deal	Mixed	0.000	2.250	Pass
OWNIT Mortgage Loan Trust 2006-1	OWNIT 2006-1	1/06	5	2/09	Delinquency	Deal	Mixed	2.619	8.134	Pass
					Cumulative Loss	Deal	Mixed	0.000	7.750	Pass
OWNIT Mortgage Loan Trust 2006-2	OWNIT 2006-2	5/06	4	3/09	Delinquency	Deal	Mixed	0.000	\$100	Pass
					Cumulative Loss	Deal	Mixed	0.000	8.160	Pass
OWNIT Mortgage Loan Trust 2006-3	OWNIT 2006-3	5/06	3	4/09	Delinquency	Deal	Mixed	0.000	\$100	Pass
					Cumulative Loss	Deal	Mixed	0.000	8.063	Pass
PaineWebber Mortgage Acceptance Corp. IV 2000-HE-1	PMAC 2000-HE1	5/06	73	6/03	Delinquency	Deal	Fixed	0.000	1.400	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
Park Place Securities 2004-MCW1	PPSI 2004-MCW1	5/06	21	10/07	Cumulative Loss	Deal	Mixed	16.582	15.897	Fail
					Delinquency	Deal	Mixed	0.392	3.250	Pass
Park Place Securities 2004-MHQ1	PPSI 2004-MHQ1	5/06	20	11/07	Cumulative Loss	Deal	Mixed	12.840	16.821	Pass
					Delinquency	Deal	Mixed	0.579	3.500	Pass
Park Place Securities 2004-WCW1	PPSI 2004-WCW1	5/06	22	9/07	Cumulative Loss	Deal	Mixed	10.985	14.886	Pass
					Delinquency	Deal	Mixed	0.637	3.000	Pass
Park Place Securities 2004-WCW2	PPSI 2004-WCW2	5/06	21	10/07	Cumulative Loss	Deal	Mixed	13.954	17.330	Pass
					Delinquency	Deal	Mixed	0.627	3.250	Pass
					Cumulative Loss	Deal	Mixed	13.475	17.823	Pass
					Delinquency	Deal	Mixed	0.000	1.400	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Park Place Securities 2004-WHQ1	PPSI 2004-WHQ1	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.540	3.250	Pass
					Delinquency	Deal	Mixed	11.323	16.150	Pass
Park Place Securities 2004-WHQ2	PPSI 2004-WHQ2	5/06	19	12/07	Delinquency	Deal	Mixed	10.617	13.862	Pass
					Cumulative Loss	Deal	Mixed	0.359	3.500	Pass
					Cumulative Loss	Deal	Mixed	0.359	3.500	Pass
					Cumulative Loss	Deal	Mixed	0.194	3.500	Pass
Park Place Securities 2004-WWF1	PPSI 2004-WWF1	5/06	19	12/07	Delinquency	Deal	Mixed	14.396	14.746	Pass
					Cumulative Loss	Deal	Mixed	0.194	3.250	Pass
					Cumulative Loss	Deal	Mixed	0.337	3.500	Pass
Park Place Securities 2005-WCH1	PPSI 2005-WCH1	5/06	17	2/08	Cumulative Loss	Deal	Mixed	0.337	3.500	Pass
					Delinquency	Deal	Mixed	9.703	13.488	Pass
					Cumulative Loss	Deal	Mixed	0.337	3.500	Pass
Park Place Securities 2005-WCW1	PPSI 2005-WCW1	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.121	1.300	Pass
					Delinquency	Deal	Mixed	8.986	10.101	Pass
					Cumulative Loss	Deal	Mixed	0.121	2.900	Pass
Park Place Securities 2005-WCW2	PPSI 2005-WCW2	5/06	12	7/08	Delinquency	Deal	Mixed	10.954	10.921	Fail
					Cumulative Loss	Deal	Mixed	0.156	1.450	Pass
Park Place Securities 2005-WCW3	PPSI 2005-WCW3	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.068	1.400	Pass
					Delinquency	Deal	Mixed	9.028	9.809	Pass
					Cumulative Loss	Deal	Mixed	0.068	1.400	Pass
Park Place Securities 2005-WHQ1	PPSI 2005-WHQ1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.331	3.250	Pass
					Delinquency	Deal	Mixed	10.886	12.707	Pass
					Cumulative Loss	Deal	Mixed	0.331	3.250	Pass
Park Place Securities 2005-WHQ2	PPSI 2005-WHQ2	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.124	2.000	Pass
					Cumulative Loss	Deal	Mixed	0.124	2.000	Pass
					Delinquency	Deal	Mixed	8.539	12.735	Pass
Park Place Securities 2005-WHQ3	PPSI 2005-WHQ3	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.085	3.250	Pass
					Delinquency	Deal	Mixed	7.325	11.805	Pass
					Cumulative Loss	Deal	Mixed	0.085	3.250	Pass
Park Place Securities 2005-WHQ4	PPSI 2005-WHQ4	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.023	1.450	Pass
					Delinquency	Deal	Mixed	6.159	8.984	Pass
Park Place Securities 2005-WLL1	PPSI 2005-WLL1	4/06	15	4/08	Cumulative Loss	Deal	Mixed	0.137	3.000	Pass
					Delinquency	Deal	Mixed	9.672	11.951	Pass
					Cumulative Loss	Deal	Mixed	0.137	3.000	Pass
Peoples Choice Home Loan Securities Trust 2004-1	PCHLT 2004-1	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.922	3.500	Pass
					Delinquency	Deal	Mixed	13.389	28.029	Pass
Peoples Choice Home Loan Securities Trust 2004-2	PCHLT 2004-2	5/06	22	9/07	Cumulative Loss	Deal	Mixed	0.501	3.750	Pass
					Delinquency	Deal	Mixed	10.016	18.217	Pass
Peoples Choice Home Loan Securities Trust 2005-1	PCHLT 2005-1	5/06	17	2/08	Delinquency	Deal	Mixed	9.851	14.470	Pass
					Cumulative Loss	Deal	Mixed	0.354	3.500	Pass
					Cumulative Loss	Deal	Mixed	0.296	3.500	Pass
Peoples Choice Home Loan Securities Trust 2005-2	PCHLT 2005-2	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.085	3.400	Pass
					Delinquency	Deal	Mixed	6.997	13.093	Pass
					Cumulative Loss	Deal	Mixed	0.024	3.400	Pass
Peoples Choice Home Loan Securities Trust 2005-3	PCHLT 2005-3	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.043	1.650	Pass
					Delinquency	Deal	Mixed	3.783	11.207	Pass
					Cumulative Loss	Deal	Mixed	0.043	1.650	Pass
Peoples Choice Home Loan Securities Trust 2005-4	PCHLT 2005-4	4/06	8	11/08	Delinquency	Deal	Mixed	2.507	8.519	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.600	Pass
Popular ABS Mortgage Pass-Through Trust 2004-4	POPLR 2004-4	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.060	2.750	Pass
					Delinquency	Deal	Mixed	3.319	12.219	Pass
Popular ABS Mortgage Pass-Through Trust 2004-5	POPLR 2004-5	5/06	19	12/07	Cumulative Loss	Deal	Mixed	0.066	3.000	Pass
					Delinquency	Deal	Mixed	3.240	12.759	Pass
Popular ABS Mortgage Pass-Through Trust 2005-1	POPLR 2005-1	5/06	17	2/08	Delinquency	Deal	Mixed	3.171	11.699	Pass
					Cumulative Loss	Deal	Mixed	0.017	2.500	Pass
					Cumulative Loss	Deal	Mixed	0.017	2.500	Pass
Popular ABS Mortgage Pass-Through Trust 2005-2	POPLR 2005-2	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.023	2.500	Pass
					Delinquency	Deal	Mixed	2.625	11.163	Pass
					Cumulative Loss	Deal	Mixed	0.023	2.500	Pass
Popular ABS Mortgage Pass-Through Trust 2005-3	POPLR 2005-3	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.005	1.250	Pass
					Delinquency	Deal	Mixed	1.834	9.923	Pass
					Cumulative Loss	Deal	Mixed	0.005	1.250	Pass
Popular ABS Mortgage Pass-Through Trust 2005-4	POPLR 2005-4	4/06	10	9/08	Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
					Delinquency	Deal	Mixed	1.747	8.685	Pass
Popular ABS Mortgage Pass-Through Trust 2005-5	POPLR 2005-5	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.000	1.000	Pass
					Delinquency	Deal	Mixed	0.754	8.079	Pass
					Delinquency	Deal	Mixed	1.898	8.754	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
					Delinquency	Deal	Mixed	0.967	8.284	Pass
Popular ABS Mortgage Pass-Through Trust 2005-6	POPLR 2005-6	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	2.009	10.836	Pass
Popular ABS Mortgage Pass-Through Trust 2005-A	POPLR 2005-A	5/06	13	6/08	Delinquency	Deal	Mixed	2.009	10.836	Pass
					Cumulative Loss	Deal	Mixed	0.005	1.500	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value	Pass/ Fail
Popular ABS Mortgage Pass-Through Trust 2005-B	POPLR 2005-B	5/06	11	8/08	Delinquency	Deal	Mixed	2.219	9.469	Pass
					Cumulative Loss	Deal	Mixed	0.040	1.500	Pass
Popular ABS Mortgage Pass-Through Trust 2005-C	POPLR 2005-C	5/06	9	10/08	Delinquency	Deal	Mixed	1.037	8.950	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.550	Pass
Popular ABS Mortgage Pass-Through Trust 2005-D	POPLR 2005-D	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	0.403	8.620	Pass
Popular ABS Mortgage Pass-Through Trust 2006-A	POPLR 2006-A	5/06	5	2/09	Delinquency	Deal	Mixed	0.291	8.362	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
Popular ABS Mortgage Pass-Through Trust 2006-B	POPLR 2006-B	5/06	3	4/09	Delinquency	Deal	Mixed	0.271	8.039	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.300	Pass
PPT Asset-Backed Certificates 2004-1	PPT 2004-1	5/06	21	10/07	Cumulative Loss	Deal	Fixed	1.028	2.000	Pass
					Delinquency	Deal	Fixed	5.669	6.365	Pass
PPT Home Loan Trust Series 2001-HLV1	PPT 2001-HLV1	5/06	63	4/04	Cumulative Loss	Deal	Fixed	7.802	16.000	Pass
PPT Home Loan Trust Series 2002-1	PPT 2002-1	5/06	44	11/05	Cumulative Loss	Deal	Mixed	3.728	3.750	Pass
					Delinquency	Deal	Mixed	25.636	35.987	Pass
Provident Bank HEL Trust 1998-2	PBHET 1998-2	5/06	96	NA	Delinquency	Deal	Mixed	18.125	10.000	Fail
					Cumulative Loss	Deal	Mixed	6.569	6.000	Fail
					Cumulative Loss	Deal	Mixed	7.944	4.000	Fail
Provident Bank HEL Trust 1998-3	PBHET 1998-3	5/06	93	NA	Delinquency	Deal	Mixed	41.753	12.000	Fail
					Cumulative Loss	Deal	Mixed	6.828	4.000	Fail
					Cumulative Loss	Deal	Mixed	26.548	10.000	Fail
Provident Bank HEL Trust 1998-4	PBHET 1998-4	5/06	90	NA	Delinquency	Deal	Mixed	7.621	6.000	Fail
					Cumulative Loss	Deal	Mixed	7.870	6.000	Fail
					Cumulative Loss	Deal	Mixed	29.182	12.000	Fail
Provident Bank HEL Trust 1998-4	PBHET 1998-4	5/06	90	NA	Delinquency	Deal	Mixed	8.601	4.000	Fail
					Cumulative Loss	Deal	Mixed	0.220	0.100	Fail
					Cumulative Loss	Deal	Mixed	7.870	6.000	Fail
Provident Bank HEL Trust 1999-2	PBHET 1999-2	5/06	84	NA	Delinquency	Deal	Mixed	0.320	0.120	Fail
					Cumulative Loss	Deal	Mixed	7.097	6.000	Fail
					Cumulative Loss	Deal	Mixed	22.530	10.000	Fail
Provident Bank HEL Trust 1999-3	PBHET 1999-3	5/06	81	NA	Delinquency	Deal	Mixed	33.574	12.000	Fail
					Cumulative Loss	Deal	Mixed	9.230	4.000	Fail
					Cumulative Loss	Deal	Mixed	29.854	12.000	Fail
Provident Bank HEL Trust 2000-1	PBHET 2000-1	5/06	75	NA	Delinquency	Deal	Mixed	9.879	4.000	Fail
					Cumulative Loss	Deal	Mixed	23.780	10.000	Fail
					Cumulative Loss	Deal	Mixed	9.881	6.000	Fail
Provident Bank HEL Trust 2000-1	PBHET 2000-1	5/06	75	NA	Delinquency	Deal	Mixed	23.580	10.000	Fail
					Cumulative Loss	Deal	Mixed	11.453	4.000	Fail
					Cumulative Loss	Deal	Mixed	35.762	12.000	Fail
Provident Bank HEL Trust 2000-2	PBHET 2000-2	5/06	72	NA	Delinquency	Deal	Mixed	10.374	6.000	Fail
					Cumulative Loss	Deal	Mixed	26.155	10.000	Fail
					Cumulative Loss	Deal	Mixed	12.384	4.000	Fail
Quest Trust 2002-X1	QUEST 2002-X1	5/06	49	6/05	Delinquency	Deal	Mixed	35.088	12.000	Fail
					Cumulative Loss	Deal	Mixed	13.348	6.000	Fail
					Cumulative Loss	Deal	Mixed	5.447	3.500	Fail
Quest Trust 2003-X1	QUEST 2003-X1	5/06	41	2/06	Delinquency	Deal	Mixed	33.324	40.000	Pass
					Cumulative Loss	Deal	Mixed	24.753	40.851	Pass
Quest Trust 2003-X2	QUEST 2003-X2	5/06	36	7/06	Delinquency	Deal	Mixed	3.041	4.250	Pass
					Cumulative Loss	Deal	Mixed	5.421	4.250	Fail
Quest Trust 2003-x3	QUEST 2003-X3	5/06	33	10/06	Delinquency	Deal	Mixed	35.098	40.000	Pass
					Cumulative Loss	Deal	Mixed	30.500	15.823	Fail
Quest Trust 2003-X4	QUEST 2003-X4A	5/06	31	12/06	Delinquency	Deal	Mixed	5.112	4.000	Fail
					Cumulative Loss	Deal	Mixed	25.306	18.250	Fail
Quest Trust 2004-X1	QUEST 2004-X1	5/06	27	4/07	Delinquency	Deal	Mixed	4.325	5.500	Pass
					Cumulative Loss	Deal	Mixed	21.356	18.000	Fail
Quest Trust 2004-X2	QUEST 2004-X2	5/06	24	7/07	Delinquency	Deal	Mixed	4.503	5.500	Pass
					Cumulative Loss	Deal	Mixed	2.421	4.750	Pass
Quest Trust 2004-X3	QUEST 2004-X3	5/06	21	10/07	Delinquency	Deal	Mixed	27.390	18.000	Fail
					Cumulative Loss	Deal	Mixed	1.601	5.250	Pass
Quest Trust 2005-X1	QUEST 2005-X1	5/06	15	4/08	Delinquency	Deal	Mixed	22.734	18.000	Fail
					Cumulative Loss	Deal	Mixed	0.846	5.150	Pass
Quest Trust 2005-X2	QUEST 2005-X2	5/06	9	10/08	Delinquency	Deal	Mixed	21.448	10.723	Fail
					Cumulative Loss	Deal	Mixed	0.385	2.150	Pass
Quest Trust 2006-X1	QUEST 2006-X1	5/06	4	3/09	Delinquency	Deal	Mixed	0.035	2.550	Pass
					Cumulative Loss	Deal	Mixed	18.911	7.613	Fail
RAAC 2005-RP1	RAAC 2005-RP1	5/06	17	2/08	Delinquency	Deal	Mixed	0.634	4.000	Pass
					Cumulative Loss	Deal	Mixed	\$14,554,263	\$8,006,270	Fail
RAAC 2005-RP2	RAAC 2005-RP2	5/06	11	8/08	Delinquency	Deal	Mixed	\$15,065,619	\$6,048,929	Fail
					Cumulative Loss	Deal	Mixed	0.243	2.300	Pass
RAAC Series 2005-RP3 Trust	RAAC 2005-RP3	5/06	7	12/08	Delinquency	Deal	Mixed	0.042	2.550	Pass
					Cumulative Loss	Deal	Mixed	\$16,589,020	\$7,099,971	Fail

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
RAAC Series 2005-SP2 Trust	RAAC 2005-SP2	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.000	10.000	Pass
					Delinquency	Deal	Mixed	0.854	4.000	Pass
					Cumulative Loss	Deal	Mixed	0.000	30.000	Pass
					Delinquency	Deal	Mixed	0.854	2.000	Pass
					Delinquency	Deal	Mixed	8.913	9.470	Pass
					Cumulative Loss	Deal	Mixed	0.017	2.600	Pass
RAAC Series 2005-SP3 Trust	RAAC 2005-SP3	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.034	1.750	Pass
					Delinquency	Deal	Mixed	2.108	5.908	Pass
RAAC Series 2006-RP1 Trust	RAAC 2006-RP1	5/06	4	3/09	Delinquency	Deal	Mixed	\$2,673,912	\$11,256,481	Pass
					Cumulative Loss	Deal	Mixed	0.000	100.000	Pass
					Delinquency	Deal	Mixed	20.822	8.481	Fail
RAAC Series 2006-RP2 Trust		5/06	2	5/09	Delinquency	Deal	Mixed	21.106	7.567	Fail
					Cumulative Loss	Deal	Mixed	0.000	100.000	Pass
					Delinquency	Deal	Mixed	-\$799,940	\$18,663,395	Pass
RAAC Series 2006-SP1 Trust	RAAC 2006-SP1	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
					Delinquency	Deal	Mixed	0.649	6.801	Pass
RAAC Series 2006-SP2 Trust	RAAC 2006-SP2	5/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	0.000	6.075	Pass
Renaissance HEL Trust 2002-1	RAMC 2002-1	5/06	51	4/05	Delinquency	Deal	Mixed	36.027	33.419	Fail
Renaissance HEL Trust 2002-2	RAMC 2002-2	5/06	48	7/05	Cumulative Loss	Deal	Mixed	1.513	2.500	Pass
					Delinquency	Deal	Mixed	31.409	32.166	Pass
Renaissance HEL Trust 2002-3	RAMC 2002-3	5/06	45	10/05	Cumulative Loss	Deal	Mixed	1.567	2.500	Pass
Renaissance HEL Trust 2002-4	RAMC 2002-4	5/06	42	1/06	Delinquency	Deal	Mixed	15.706	19.456	Pass
					Cumulative Loss	Deal	Mixed	0.773	3.417	Pass
Renaissance HEL Trust 2003-1	RAMC 2003-1	5/06	39	4/06	Delinquency	Deal	Mixed	12.329	22.190	Pass
Renaissance HEL Trust 2003-2	RAMC 2003-2	5/06	36	7/06	Cumulative Loss	Deal	Mixed	0.525	3.100	Pass
					Delinquency	Deal	Mixed	12.350	23.415	Pass
Renaissance HEL Trust 2003-3	RAMC 2003-3	5/06	33	10/06	Cumulative Loss	Deal	Mixed	0.307	2.500	Pass
					Delinquency	Deal	Mixed	8.758	16.983	Pass
Renaissance HEL Trust 2003-4	RAMC 2003-4	5/06	30	1/07	Cumulative Loss	Deal	Mixed	0.240	99.900	Pass
					Delinquency	Deal	Mixed	7.830	17.996	Pass
Renaissance HEL Trust 2004-1	RAMC 2004-1	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.308	2.500	Pass
Renaissance HEL Trust 2004-2	RAMC 2004-2	5/06	24	7/07	Delinquency	Deal	Mixed	9.674	17.797	Pass
					Cumulative Loss	Deal	Mixed	0.117	2.500	Pass
Renaissance HEL Trust 2004-3	RAMC 2004-3	5/06	21	10/07	Delinquency	Deal	Mixed	7.423	14.127	Pass
					Cumulative Loss	Deal	Mixed	0.138	2.500	Pass
Renaissance HEL Trust 2004-4	RAMC 2004-4	5/06	18	1/08	Delinquency	Deal	Mixed	8.267	14.167	Pass
					Cumulative Loss	Deal	Mixed	0.073	3.500	Pass
					Delinquency	Deal	Mixed	15.613	14.028	Fail
Renaissance HEL Trust 2005-1	RAMC 2005-1	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.029	2.250	Pass
					Delinquency	Deal	Mixed	6.343	10.936	Pass
					Cumulative Loss	Deal	Mixed	6.837	11.384	Pass
Renaissance HEL Trust 2005-2	RAMC 2005-2	5/06	12	7/08	Delinquency	Deal	Mixed	5.135	9.694	Pass
					Cumulative Loss	Deal	Mixed	0.005	1.250	Pass
Renaissance HEL Trust 2005-3	RAMC 2005-3	5/06	9	10/08	Delinquency	Deal	Mixed	3.048	9.094	Pass
					Cumulative Loss	Deal	Mixed	0.001	1.500	Pass
Renaissance HEL Trust 2005-4	RAMC 2005-4	5/06	6	1/09	Delinquency	Deal	Mixed	0.708	8.612	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.100	Pass
Renaissance HEL Trust 2006-1	RAMC 2006-1	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.000	Pass
					Delinquency	Deal	Mixed	0.160	8.134	Pass
Republic Bank Home Loan Owner Trust 1998-1	REPB 1998-1	5/06	96	6/01	Current Loss	Deal	Fixed	2.460	2.000	Fail
					Delinquency	Deal	Fixed	10.892	4.000	Fail
					Cumulative Loss	Deal	Fixed	13.534	10.000	Fail
Residential Asset Funding Corp. 2001-1	RAFCO 2001-1	5/06	54	1/05	Cumulative Loss	Deal	Fixed	5.312	4.250	Fail
					Delinquency	Deal	Fixed	11.865	34.908	Pass
Residential Asset Mortgage Products 2000-HL1	RAMP 2000-HL1	5/06	70	NA	Cumulative Loss	Deal	Fixed	6.159	10.500	Pass
Residential Asset Mortgage Products 2001-RS2	RAMP 2001-RS2	5/06	60	7/04	Current Loss	Deal	Fixed	\$16,090	\$16,526	Pass
					Delinquency	Deal	Mixed	0.000	0.000	Pass
Residential Asset Mortgage Products 2002-RS1	RAMP 2002-RS1	4/06	53	2/05	Delinquency	Deal	Mixed	22.013	28.137	Pass
					Delinquency	Deal	Mixed	17.288	15.984	Fail
Residential Asset Mortgage Products 2002-RS2	RAMP 2002-RS2	5/06	51	4/05	Delinquency	Deal	Mixed	44.390	40.000	Fail
					Delinquency	Deal	Mixed	10.278	8.495	Fail
Residential Asset Mortgage Products 2002-RS3	RAMP 2002-RS3	5/06	48	7/05	Delinquency	Deal	Mixed	47.541	41.746	Fail
					Delinquency	Deal	Mixed	37.893	39.003	Pass
Residential Asset Mortgage Products 2002-RS4	RAMP 2002-RS4	3/06	46	3/05	Delinquency	Deal	Mixed	11.491	18.551	Pass
Residential Asset Mortgage Products 2002-RS5	RAMP 2002-RS5	4/06	45	4/05	Delinquency	Deal	Mixed	\$3,593,709	\$3,250,973	Fail
					Delinquency	Deal	Mixed	\$3,174,346	\$2,113,018	Fail

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value	Pass/ Fail
Residential Asset Mortgage Products 2002-RS6	RAMP 2002-RS6	5/06	43	6/05	Delinquency	Deal	Mixed	\$6,695,854	\$3,864,027	Fail
Residential Asset Mortgage Products 2002-RS7	RAMP 2002-RS7	4/06	42	7/05	Delinquency	Deal	Fixed	\$3,637,650	\$1,542,012	Fail
Residential Asset Mortgage Products 2002-RZ1	RAMP 2002-RZ1	4/06	52	3/05	Cumulative Loss	Deal	Fixed	2.081	3.000	Pass
					Delinquency	Deal	Fixed	11.642	8.000	Fail
Residential Asset Mortgage Products 2002-RZ2	RAMP 2002-RZ2	5/06	49	6/05	Cumulative Loss	Deal	Fixed	1.399	2.800	Pass
					Delinquency	Deal	Fixed	17.695	8.000	Fail
Residential Asset Mortgage Products 2002-RZ3	RAMP 2002-RZ3	5/06	46	9/05	Delinquency	Deal	Fixed	11.715	8.000	Fail
					Cumulative Loss	Deal	Fixed	1.570	2.800	Pass
Residential Asset Mortgage Products 2002-RZ4	RAMP 2002-RZ4	5/06	44	5/05	Delinquency	Deal	Fixed	8.835	5.000	Fail
					Cumulative Loss	Deal	Fixed	1.302	2.400	Pass
Residential Asset Mortgage Products 2003-RS1	RAMP 2003-RS1	5/06	40	9/05	Delinquency	Deal	Mixed	\$100	12.000	Fail
					Delinquency	Deal	Mixed	7.490	29.200	Pass
Residential Asset Mortgage Products 2003-RS10	RAMP 2003-RS10	4/06	31	12/06	Delinquency	Deal	Mixed	20.272	30.715	Pass
					Cumulative Loss	Deal	Mixed	1.291	4.400	Pass
					Cumulative Loss	Deal	Mixed	0.542	1.650	Pass
					Delinquency	Deal	Mixed	5.256	13.293	Pass
Residential Asset Mortgage Products 2003-RS11	RAMP 2003-RS11	5/06	30	1/07	Delinquency	Deal	Mixed	18.714	32.735	Pass
					Cumulative Loss	Deal	Mixed	1.182	4.400	Pass
					Delinquency	Deal	Mixed	6.209	14.948	Pass
					Cumulative Loss	Deal	Mixed	0.348	1.700	Pass
Residential Asset Mortgage Products 2003-RS2	RAMP 2003-RS2	5/06	39	10/05	Delinquency	Deal	Mixed	\$3,918,879	\$6,604,287	Pass
					Delinquency	Deal	Mixed	\$14,402,827	\$15,275,719	Pass
Residential Asset Mortgage Products 2003-RS3	RAMP 2003-RS3	5/06	38	11/05	Delinquency	Deal	Mixed	\$2,290,752	\$4,073,794	Pass
					Delinquency	Deal	Mixed	\$14,283,079	\$16,889,659	Pass
Residential Asset Mortgage Products 2003-RS4	RAMP 2003-RS4	5/06	37	12/05	Delinquency	Deal	Mixed	\$1,915,132	\$7,134,923	Pass
					Delinquency	Deal	Mixed	\$1,915,132	\$20,023,794	Pass
Residential Asset Mortgage Products 2003-RS5	RAMP 2003-RS5	5/06	36	1/06	Delinquency	Deal	Mixed	\$2,220,653	\$8,382,723	Pass
					Delinquency	Deal	Mixed	\$12,616,240	\$17,135,174	Pass
Residential Asset Mortgage Products 2003-RS7	RAMP 2003-RS7	4/06	34	9/06	Cumulative Loss	Deal	Mixed	0.358	1.250	Pass
					Delinquency	Deal	Mixed	4.550	10.379	Pass
					Cumulative Loss	Deal	Mixed	2.074	4.500	Pass
					Delinquency	Deal	Mixed	29.221	38.400	Pass
Residential Asset Mortgage Products 2003-RS8	RAMP 2003-RS8	4/06	33	10/06	Delinquency	Deal	Mixed	3.955	11.425	Pass
					Cumulative Loss	Deal	Mixed	1.389	4.400	Pass
					Delinquency	Deal	Mixed	25.673	40.070	Pass
					Cumulative Loss	Deal	Mixed	0.455	1.300	Pass
Residential Asset Mortgage Products 2003-RS9	RAMP 2003-RS9	4/06	32	11/06	Cumulative Loss	Deal	Mixed	0.729	1.650	Pass
					Delinquency	Deal	Mixed	22.567	32.197	Pass
					Cumulative Loss	Deal	Mixed	1.391	4.400	Pass
					Delinquency	Deal	Mixed	7.332	14.572	Pass
Residential Asset Mortgage Products 2003-RZ1	RAMP 2003-RZ1	2/06	41	8/05	Delinquency	Deal	Fixed	5.455	5.000	Fail
					Cumulative Loss	Deal	Fixed	1.056	2.400	Pass
Residential Asset Mortgage Products 2003-RZ2	RAMP 2003-RZ2	5/06	39	4/06	Delinquency	Deal	Fixed	5.238	8.000	Pass
					Cumulative Loss	Deal	Fixed	0.977	2.800	Pass
Residential Asset Mortgage Products 2003-RZ3	RAMP 2003-RZ3	5/06	36	7/06	Delinquency	Deal	Fixed	4.423	8.000	Pass
					Cumulative Loss	Deal	Fixed	0.704	2.500	Pass
Residential Asset Mortgage Products 2003-RZ4	RAMP 2003-RZ4	5/06	33	10/06	Cumulative Loss	Deal	Fixed	0.451	2.500	Pass
					Delinquency	Deal	Fixed	3.682	8.000	Pass
Residential Asset Mortgage Products 2004-RS1	RAMP 2004-RS1	5/06	29	2/07	Cumulative Loss	Deal	Mixed	0.246	1.300	Pass
					Delinquency	Deal	Mixed	5.363	10.068	Pass
					Cumulative Loss	Deal	Mixed	1.189	4.250	Pass
					Delinquency	Deal	Mixed	18.854	27.510	Pass
Residential Asset Mortgage Products 2004-RS10	RAMP 2004-RS10	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.674	4.000	Pass
					Cumulative Loss	Deal	Mixed	0.190	1.750	Pass
					Delinquency	Deal	Mixed	11.120	14.336	Pass
					Delinquency	Deal	Mixed	3.904	12.129	Pass
Residential Asset Mortgage Products 2004-RS11	RAMP 2004-RS11	5/06	19	12/07	Delinquency	Deal	Mixed	9.148	14.480	Pass
					Cumulative Loss	Deal	Mixed	0.362	3.250	Pass
Residential Asset Mortgage Products 2004-RS12	RAMP 2004-RS12	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.169	1.500	Pass
					Delinquency	Deal	Mixed	3.161	10.152	Pass
					Cumulative Loss	Deal	Mixed	0.514	3.500	Pass
					Delinquency	Deal	Mixed	11.108	13.223	Pass
Residential Asset Mortgage Products 2004-RS2	RAMP 2004-RS2	5/06	28	3/07	Cumulative Loss	Deal	Mixed	0.303	1.250	Pass
					Delinquency	Deal	Mixed	21.435	25.965	Pass
					Delinquency	Deal	Mixed	4.600	10.451	Pass
					Cumulative Loss	Deal	Mixed	1.382	4.000	Pass
Residential Asset Mortgage Products 2004-RS3	RAMP 2004-RS3	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.363	2.000	Pass
					Delinquency	Deal	Mixed	7.077	13.570	Pass
Residential Asset Mortgage Products 2004-RS4	RAMP 2004-RS4	4/06	26	5/07	Cumulative Loss	Deal	Mixed	0.202	1.250	Pass
					Delinquency	Deal	Mixed	16.437	22.933	Pass
					Cumulative Loss	Deal	Mixed	1.058	4.500	Pass
					Delinquency	Deal	Mixed	4.337	8.364	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value	Pass/ Fail
Residential Asset Mortgage Products 2004-RS5	RAMP 2004-RS5	5/06	25	6/07	Delinquency	Deal	Mixed	\$2,631,968	\$13,280,595	Pass
					Cumulative Loss	Deal	Mixed	1.004	4.250	Pass
					Delinquency	Deal	Mixed	14.159	21.402	Pass
Residential Asset Mortgage Products 2004-RS6	RAMP 2004-RS6	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.814	3.750	Pass
					Cumulative Loss	Deal	Mixed	0.208	1.500	Pass
					Delinquency	Deal	Mixed	2.765	10.917	Pass
					Delinquency	Deal	Mixed	11.456	17.901	Pass
Residential Asset Mortgage Products 2004-RS7	RAMP 2004-RS7	5/06	23	2/07	Delinquency	Deal	Mixed	2.570	15.000	Pass
					Current Loss	Deal	Mixed	0.306	7.250	Pass
					Delinquency	Deal	Mixed	10.278	25.000	Pass
					Current Loss	Deal	Mixed	0.157	1.750	Pass
					Current Loss	Deal	Mixed	0.157	1.150	Pass
					Delinquency	Deal	Mixed	2.570	10.000	Pass
					Current Loss	Deal	Mixed	0.306	3.750	Pass
					Delinquency	Deal	Mixed	10.278	17.500	Pass
Residential Asset Mortgage Products 2004-RS8	RAMP 2004-RS8	5/06	22	9/07	Delinquency	Deal	Mixed	3.372	10.913	Pass
					Cumulative Loss	Deal	Mixed	0.778	4.250	Pass
					Delinquency	Deal	Mixed	12.479	15.330	Pass
					Cumulative Loss	Deal	Mixed	0.136	1.500	Pass
Residential Asset Mortgage Products 2004-RS9	RAMP 2004-RS9	5/06	21	10/07	Delinquency	Deal	Mixed	\$8,306,867	\$11,178,581	Pass
					Cumulative Loss	Deal	Mixed	0.584	4.250	Pass
					Delinquency	Deal	Mixed	10.347	14.032	Pass
Residential Asset Mortgage Products 2004-RZ1	RAMP 2004-RZ1	5/06	27	4/07	Delinquency	Deal	Mixed	5.031	8.000	Pass
					Cumulative Loss	Deal	Mixed	0.560	1.500	Pass
Residential Asset Mortgage Products 2004-RZ2	RAMP 2004-RZ2	5/06	24	1/07	Cumulative Loss	Deal	Mixed	0.340	0.000	Fail
					Delinquency	Deal	Mixed	5.603	8.000	Pass
					Cumulative Loss	Deal	Mixed	0.247	0.000	Fail
					Delinquency	Deal	Mixed	2.944	8.000	Pass
Residential Asset Mortgage Products 2004-RZ3	RAMP 2004-RZ3	5/06	21	10/07	Delinquency	Deal	Mixed	3.113	10.750	Pass
					Cumulative Loss	Deal	Mixed	0.152	1.500	Pass
					Delinquency	Deal	Mixed	3.650	11.000	Pass
					Cumulative Loss	Deal	Mixed	0.192	2.250	Pass
Residential Asset Mortgage Products 2004-RZ4	RAMP 2004-RZ4	5/06	17	2/08	Delinquency	Deal	Mixed	2.951	11.000	Pass
					Cumulative Loss	Deal	Mixed	0.221	1.500	Pass
Residential Asset Mortgage Products 2004-SP1	RAAC 2004-SP1	5/06	24	7/07	Delinquency	Deal	Mixed	3.562	6.389	Pass
Residential Asset Mortgage Products 2005-EFC1	RAMP 2005-EFC1	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.033	1.750	Pass
					Delinquency	Deal	Mixed	3.598	10.351	Pass
Residential Asset Mortgage Products 2005-EFC2	RAMP 2005-EFC2	4/06	11	8/08	Delinquency	Deal	Mixed	3.594	9.579	Pass
					Cumulative Loss	Deal	Mixed	0.033	1.700	Pass
Residential Asset Mortgage Products 2005-EFC3	RAMP 2005-EFC3	4/06	10	9/08	Delinquency	Deal	Mixed	3.199	9.371	Pass
					Cumulative Loss	Deal	Mixed	0.003	1.650	Pass
Residential Asset Mortgage Products 2005-EFC4	RAMP 2005-EFC4	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.005	1.650	Pass
					Delinquency	Deal	Mixed	2.399	9.347	Pass
Residential Asset Mortgage Products 2005-EFC5	RAMP 2005-EFC5	5/06	8	11/08	Delinquency	Deal	Mixed	2.329	9.774	Pass
					Cumulative Loss	Deal	Mixed	0.016	1.650	Pass
Residential Asset Mortgage Products 2005-EFC6	RAMP 2005-EFC6	4/06	7	12/08	Delinquency	Deal	Mixed	1.312	8.853	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.700	Pass
Residential Asset Mortgage Products 2005-EFC7	RAMP 2005-EFC7	5/06	6	7/08	Delinquency	Deal	Mixed	0.587	16.000	Pass
					Cumulative Loss	Deal	Mixed	0.019	1.500	Pass
Residential Asset Mortgage Products 2005-NC1	RAMP 2005-NC1	5/06	6	7/08	Cumulative Loss	Deal	Mixed	0.000	2.450	Pass
					Delinquency	Deal	Mixed	1.308	15.000	Pass
Residential Asset Mortgage Products 2005-RS1	RAMP 2005-RS1	4/06	17	2/08	Cumulative Loss	Deal	Mixed	0.233	4.000	Pass
					Delinquency	Deal	Mixed	2.329	7.467	Pass
					Cumulative Loss	Deal	Mixed	0.121	2.000	Pass
					Delinquency	Deal	Mixed	9.388	12.467	Pass
Residential Asset Mortgage Products 2005-RS2	RAMP 2005-RS2	4/06	16	3/08	Cumulative Loss	Deal	Mixed	0.161	3.250	Pass
					Delinquency	Deal	Mixed	7.036	12.911	Pass
					Cumulative Loss	Deal	Mixed	0.161	3.250	Pass
Residential Asset Mortgage Products 2005-RS3	RAMP 2005-RS3	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.060	3.500	Pass
					Delinquency	Deal	Mixed	4.701	9.052	Pass
					Cumulative Loss	Deal	Mixed	0.060	1.600	Pass
Residential Asset Mortgage Products 2005-RS4	RAMP 2005-RS4	5/06	14	5/08	Delinquency	Deal	Mixed	5.906	10.204	Pass
					Cumulative Loss	Deal	Mixed	0.118	2.750	Pass
Residential Asset Mortgage Products 2005-RS5	RAMP 2005-RS5	5/06	13	6/08	Delinquency	Deal	Mixed	3.697	8.665	Pass
					Cumulative Loss	Deal	Mixed	0.102	2.250	Pass
Residential Asset Mortgage Products 2005-RS6	RAMP 2005-RS6	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.019	2.750	Pass
					Cumulative Loss	Deal	Mixed	0.019	2.750	Pass
					Delinquency	Deal	Mixed	4.069	10.032	Pass
Residential Asset Mortgage Products 2005-RS7	RAMP 2005-RS7	4/06	11	8/08	Cumulative Loss	Deal	Mixed	0.016	2.600	Pass
					Delinquency	Deal	Mixed	2.918	7.197	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Residential Asset Mortgage Products 2005-RS8	RAMP 2005-RS8	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.021	1.850	Pass
					Delinquency	Deal	Mixed	2.792	7.141	Pass
Residential Asset Mortgage Products 2005-RS9	RAMP 2005-RS9	5/06	7	6/08	Cumulative Loss	Deal	Mixed	1.512	15.000	Pass
					Delinquency	Deal	Mixed	0.007	2.450	Pass
Residential Asset Mortgage Products 2005-RZ1	RAMP 2005-RZ1	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.095	1.750	Pass
					Delinquency	Deal	Mixed	2.455	11.000	Pass
Residential Asset Mortgage Products 2005-RZ2	RAMP 2005-RZ2	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.014	3.150	Pass
					Delinquency	Deal	Mixed	3.451	6.480	Pass
Residential Asset Mortgage Products 2005-RZ3	RAMP 2005-RZ3	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.037	2.850	Pass
					Delinquency	Deal	Mixed	2.813	5.525	Pass
Residential Asset Mortgage Products 2005-RZ4	RAMP 2005-RZ4	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	3.050	Pass
					Delinquency	Deal	Mixed	0.770	5.862	Pass
Residential Asset Mortgage Products 2006-EFC1	RAMP 2006-EFC1	5/06	5	2/09	Delinquency	Deal	Mixed	0.684	8.789	Pass
					Cumulative Loss	Deal	Mixed	0.003	1.500	Pass
Residential Asset Mortgage Products 2006-NC1	RAMP 2006-NC1	5/06	5	2/09	Delinquency	Deal	Mixed	1.781	8.099	Pass
					Cumulative Loss	Deal	Mixed	0.012	1.400	Pass
Residential Asset Mortgage Products 2006-NC2	RAMP 2006-NC2	5/06	4	3/09	Delinquency	Deal	Mixed	0.721	8.260	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
Residential Asset Mortgage Products 2006-NC3	RAMP 2006-NC3	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
					Delinquency	Deal	Mixed	0.224	8.060	Pass
Residential Asset Mortgage Products 2006-RS1	RAMP 2006-RS1	5/06	5	2/09	Delinquency	Deal	Mixed	1.601	6.058	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Residential Asset Mortgage Products 2006-RS2	RAMP 2006-RS2	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	0.850	Pass
					Delinquency	Deal	Mixed	0.309	5.558	Pass
Residential Asset Mortgage Products 2006-RZ1	RAMP 2006-RZ1	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
					Delinquency	Deal	Mixed	0.359	5.462	Pass
Residential Asset Mortgage Products 2006-RS3	RAMP 2006-RS3	5/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	0.700	Pass
					Delinquency	Deal	Mixed	0.027	5.024	Pass
Residential Asset Mortgage Products 2006-RZ2	RAMP 2006-RZ2	4/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
					Delinquency	Deal	Mixed	0.000	5.096	Pass
Residential Asset Mortgage Products 2004-RP1	RFSC 2004-RP1A	5/06	27	4/07	Other	Deal	Mixed	\$3,262,309	\$2,621,446	Fail
					Cumulative Loss	Deal	Mixed	2.883	4.750	Pass
Residential Asset Securities Corp. 2000-KS4	RASC 2000-KS4	5/06	69	10/02	Cumulative Loss	Deal	Mixed	5.513	1.750	Fail
					Cumulative Loss	Deal	Mixed	5.723	3.750	Fail
					Cumulative Loss	Deal	Mixed	5.723	4.500	Fail
					Delinquency	Deal	Mixed	27.446	14.000	Fail
					Cumulative Loss	Deal	Mixed	5.723	2.500	Fail
					Cumulative Loss	Deal	Mixed	5.513	3.750	Fail
					Cumulative Loss	Deal	Mixed	5.513	4.500	Fail
Residential Asset Securities Corp. 2000-KS5	RASC 2000-KS5	5/06	66	1/03	Cumulative Loss	Grp 1	Fixed	5.750	3.750	Fail
					Cumulative Loss	Grp 1	Fixed	5.750	1.850	Fail
					Delinquency	Grp 1	Fixed	20.480	9.000	Fail
					Cumulative Loss	Grp 1	Fixed	5.750	4.500	Fail
					Cumulative Loss	Grp 2	ARM	5.838	2.750	Fail
					Cumulative Loss	Grp 2	ARM	5.838	3.750	Fail
					Delinquency	Grp 2	ARM	34.450	14.000	Fail
Residential Asset Securities Corp. 2001-KS1	RASC 2001-KS1	5/06	63	4/03	Delinquency	Grp 1	Fixed	18.327	9.000	Fail
					Cumulative Loss	Grp 1	Fixed	5.490	1.850	Fail
					Cumulative Loss	Grp 1	Fixed	5.490	4.500	Fail
					Cumulative Loss	Grp 1	Fixed	5.490	3.750	Fail
					Cumulative Loss	Grp 2	ARM	6.361	4.250	Fail
					Delinquency	Grp 2	ARM	29.006	14.000	Fail
					Cumulative Loss	Grp 2	ARM	6.361	3.750	Fail
Residential Asset Securities Corp. 2001-KS2	RASC 2001-KS2	4/06	60	7/04	Delinquency	Deal	Mixed	26.440	26.177	Fail
					Delinquency	Deal	Mixed	41.333	41.075	Fail
					Delinquency	Deal	Mixed	25.531	24.268	Fail
Residential Asset Securities Corp. 2001-KS3	RASC 2001-KS3	5/06	57	10/04	Delinquency	Deal	Mixed	44.516	40.076	Fail
					Delinquency	Deal	Mixed	4.104	3.250	Fail
Residential Asset Securities Corp. 2001-KS4	RASC 2001-KS4	5/06	54	1/04	Cumulative Loss	Deal	ARM	4.104	1.750	Fail
					Cumulative Loss	Deal	ARM	4.104	1.750	Fail
					Delinquency	Deal	ARM	27.721	21.000	Fail
					Delinquency	Deal	ARM	27.721	14.000	Fail
Residential Asset Securities Corp. 2002-KS2	RASC 2002-KS2	5/06	51	4/05	Cumulative Loss	Deal	Mixed	2.529	4.500	Pass
					Delinquency	Deal	Mixed	39.322	37.455	Fail
					Cumulative Loss	Deal	Mixed	3.706	4.000	Pass
					Delinquency	Deal	Mixed	19.767	22.616	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Residential Asset Securities Corp. 2002-KS4	RASC 2002-KS4	5/06	48	7/05	Delinquency	Deal	Mixed	0.000	11.000	Pass
					Current Loss	Deal	Mixed	0.000	2.500	Pass
					Current Loss	Deal	Mixed	0.000	1.500	Pass
					Delinquency	Deal	Mixed	0.000	16.000	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.000	Pass
Residential Asset Securities Corp. 2002-KS8	RASC 2002-KS8	5/06	42	7/05	Delinquency	Deal	Fixed	21.133	11.000	Fail
					Cumulative Loss	Deal	Fixed	\$19,042,202	\$8,800,003	Fail
					Cumulative Loss	Deal	Fixed	\$19,042,202	\$6,800,002	Fail
					Delinquency	Deal	Fixed	21.133	16.000	Fail
					Other	Deal	Fixed	0.000	1.000	Pass
Residential Asset Securities Corp. 2003-KS1	RASC 2003-KS1	4/06	41	2/06	Delinquency	Deal	Mixed	38.563	43.212	Pass
					Cumulative Loss	Deal	Mixed	1.505	1.750	Pass
Residential Asset Securities Corp. 2003-KS10	RASC 2003-KS10	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.697	2.500	Pass
					Delinquency	Deal	Mixed	7.192	35.433	Pass
					Cumulative Loss	Deal	Mixed	0.780	3.500	Pass
					Delinquency	Deal	Mixed	32.021	87.056	Pass
Residential Asset Securities Corp. 2003-KS11	RASC 2003-KS11	5/06	30	1/07	Delinquency	Deal	Mixed	35.577	81.770	Pass
					Delinquency	Deal	Mixed	7.858	37.671	Pass
					Cumulative Loss	Deal	Mixed	0.805	2.500	Pass
					Cumulative Loss	Deal	Mixed	0.678	3.500	Pass
Residential Asset Securities Corp. 2003-KS2	RASC 2003-KS2	5/06	39	4/06	Cumulative Loss	Deal	Mixed	1.744	1.600	Fail
					Delinquency	Deal	Mixed	12.319	35.515	Pass
					Delinquency	Deal	Mixed	38.458	55.194	Pass
					Cumulative Loss	Deal	Mixed	1.212	1.500	Pass
Residential Asset Securities Corp. 2003-KS3	RASC 2003-KS3	5/06	38	5/06	Cumulative Loss	Deal	Mixed	0.999	2.000	Pass
					Delinquency	Deal	Mixed	30.743	58.953	Pass
Residential Asset Securities Corp. 2003-KS7	RASC 2003-KS7	5/06	34	9/06	Cumulative Loss	Deal	Mixed	1.098	1.500	Pass
					Delinquency	Deal	Mixed	8.234	29.605	Pass
					Cumulative Loss	Deal	Mixed	0.660	1.500	Pass
					Delinquency	Deal	Mixed	21.825	50.623	Pass
Residential Asset Securities Corp. 2003-KS8	RASC 2003-KS8	5/06	33	10/06	Cumulative Loss	Deal	Mixed	0.916	1.500	Pass
					Delinquency	Deal	Mixed	8.490	28.274	Pass
					Cumulative Loss	Deal	Mixed	0.640	1.500	Pass
					Delinquency	Deal	Mixed	23.314	53.329	Pass
Residential Asset Securities Corp. 2003-KS9	RASC 2003-KS9	5/06	32	5/06	Delinquency	Deal	Mixed	3.417	18.000	Pass
					Current Loss	Deal	Mixed	0.705	1.650	Pass
					Delinquency	Deal	Mixed	3.417	18.000	Pass
					Current Loss	Deal	Mixed	0.705	1.650	Pass
					Cumulative Loss	Deal	Mixed	0.705	1.400	Pass
					Cumulative Loss	Deal	Mixed	0.545	1.450	Pass
					Current Loss	Deal	Mixed	0.545	1.000	Pass
					Delinquency	Deal	Mixed	14.849	17.000	Pass
					Current Loss	Deal	Mixed	0.545	1.350	Pass
Delinquency	Deal	Mixed	14.849	11.000	Fail					
Residential Asset Securities Corp. 2004-KS1	RASC 2004-KS1	5/06	29	2/07	Delinquency	Deal	Mixed	26.996	77.331	Pass
					Cumulative Loss	Deal	Mixed	0.609	4.000	Pass
					Delinquency	Deal	Mixed	6.253	28.206	Pass
					Cumulative Loss	Deal	Mixed	0.621	2.000	Pass
Residential Asset Securities Corp. 2004-KS10	RASC 2004-KS10	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.264	3.250	Pass
					Delinquency	Deal	Mixed	15.484	30.321	Pass
					Cumulative Loss	Deal	Mixed	0.264	3.500	Pass
Residential Asset Securities Corp. 2004-KS11	RASC 2004-KS11	5/06	19	12/07	Cumulative Loss	Deal	Mixed	0.281	3.000	Pass
					Cumulative Loss	Deal	Mixed	0.281	3.000	Pass
					Delinquency	Deal	Mixed	15.281	31.432	Pass
Residential Asset Securities Corp. 2004-KS12	RASC 2004-KS12	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.270	3.250	Pass
					Delinquency	Deal	Mixed	18.232	36.203	Pass
Residential Asset Securities Corp. 2004-KS2	RASC 2004-KS2	4/06	28	3/07	Cumulative Loss	Deal	Mixed	0.631	2.250	Pass
					Delinquency	Deal	Mixed	8.663	26.662	Pass
					Cumulative Loss	Deal	Mixed	0.533	4.000	Pass
					Delinquency	Deal	Mixed	29.992	68.499	Pass
Residential Asset Securities Corp. 2004-KS3	RASC 2004-KS3	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.449	2.000	Pass
					Delinquency	Deal	Mixed	6.216	24.478	Pass
					Cumulative Loss	Deal	Mixed	0.631	4.250	Pass
					Delinquency	Deal	Mixed	28.386	65.279	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Residential Asset Securities Corp. 2004-KS4	RASC 2004-KS4	4/06	26	11/06	Delinquency	Deal	Mixed	2.235	12.000	Pass
					Current Loss	Deal	Mixed	0.537	0.750	Pass
					Delinquency	Deal	Mixed	2.235	18.000	Pass
					Current Loss	Deal	Mixed	0.537	1.250	Pass
					Cumulative Loss	Deal	Mixed	0.537	1.400	Pass
					Delinquency	Deal	Mixed	5.865	11.000	Pass
					Current Loss	Deal	Mixed	0.368	1.250	Pass
					Delinquency	Deal	Mixed	5.865	17.000	Pass
					Current Loss	Deal	Mixed	0.368	1.350	Pass
					Cumulative Loss	Deal	Mixed	0.368	2.000	Pass
Residential Asset Securities Corp. 2004-KS5	RASC 2004-KS5	5/06	25	6/07	Delinquency	Deal	Mixed	5.341	23.073	Pass
					Cumulative Loss	Deal	Mixed	0.244	2.000	Pass
					Cumulative Loss	Deal	Mixed	0.348	3.750	Pass
					Delinquency	Deal	Mixed	17.053	48.402	Pass
Residential Asset Securities Corp. 2004-KS6	RASC 2004-KS6	3/06	24	7/07	Delinquency	Deal	Mixed	16.640	33.054	Pass
					Cumulative Loss	Deal	Mixed	0.485	2.000	Pass
					Delinquency	Deal	Mixed	5.044	17.691	Pass
					Cumulative Loss	Deal	Mixed	0.273	4.000	Pass
Residential Asset Securities Corp. 2004-KS7	RASC 2004-KS7	5/06	23	2/07	Cumulative Loss	Deal	Mixed	0.554	1.000	Pass
					Delinquency	Deal	Mixed	2.978	16.000	Pass
Residential Asset Securities Corp. 2004-KS8	RASC 2004-KS8	5/06	22	9/07	Delinquency	Deal	Mixed	19.510	37.529	Pass
					Cumulative Loss	Deal	Mixed	0.358	4.000	Pass
					Delinquency	Deal	Mixed	6.268	27.843	Pass
					Cumulative Loss	Deal	Mixed	0.496	3.500	Pass
Residential Asset Securities Corp. 2004-KS9	RASC 2004-KS9	5/06	21	4/07	Cumulative Loss	Deal	Mixed	0.292	1.000	Pass
					Delinquency	Deal	Mixed	4.481	16.000	Pass
Residential Asset Securities Corp. 2005-AHL1	RASC 2005-AHL1	5/06	9	10/08	Delinquency	Deal	Mixed	5.612	9.752	Pass
					Cumulative Loss	Deal	Mixed	0.004	1.500	Pass
Residential Asset Securities Corp. 2005-AHL2	RASC 2005-AHL2	5/06	8	11/08	Delinquency	Deal	Mixed	5.135	9.104	Pass
					Cumulative Loss	Deal	Mixed	0.003	1.450	Pass
Residential Asset Securities Corp. 2005-AHL3	RASC 2005-AHL3	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
					Delinquency	Deal	Mixed	4.808	8.770	Pass
Residential Asset Securities Corp. 2005-EMX1	RASC 2005-EMX1	4/06	16	3/08	Delinquency	Deal	Mixed	3.974	34.037	Pass
					Cumulative Loss	Deal	Mixed	0.107	3.500	Pass
					Cumulative Loss	Deal	Mixed	0.107	3.500	Pass
Residential Asset Securities Corp. 2005-EMX2	RASC 2005-EMX2	5/06	12	7/08	Delinquency	Deal	Mixed	3.461	28.242	Pass
					Cumulative Loss	Deal	Mixed	0.042	1.500	Pass
Residential Asset Securities Corp. 2005-EMX3	RASC 2005-EMX3	4/06	9	10/08	Cumulative Loss	Deal	Mixed	0.011	1.700	Pass
					Delinquency	Deal	Mixed	0.932	9.887	Pass
Residential Asset Securities Corp. 2005-EMX4	RASC 2005-EMX4	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.033	1.750	Pass
					Delinquency	Deal	Mixed	0.822	9.657	Pass
Residential Asset Securities Corp. 2005-EMX5	RASC 2005-EMX5	5/06	6	7/08	Delinquency	Deal	Mixed	0.256	20.000	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.750	Pass
					Other	Deal	Mixed	0.000	1.000	Pass
Residential Asset Securities Corp. 2005-KS1	RASC 2005-KS1	5/06	17	2/08	Delinquency	Deal	Mixed	15.527	30.592	Pass
					Cumulative Loss	Deal	Mixed	0.147	3.250	Pass
Residential Asset Securities Corp. 2005-KS10	RASC 2005-KS10	2/06	8	11/08	Delinquency	Deal	Mixed	1.306	8.332	Pass
					Cumulative Loss	Deal	Mixed	0.002	1.600	Pass
Residential Asset Securities Corp. 2005-KS11	RASC 2005-KS11	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.035	1.600	Pass
					Delinquency	Deal	Mixed	3.081	8.868	Pass
Residential Asset Securities Corp. 2005-KS12	RASC 2005-KS12	5/06	6	1/09	Delinquency	Deal	Mixed	2.064	8.831	Pass
					Cumulative Loss	Deal	Mixed	0.015	1.600	Pass
Residential Asset Securities Corp. 2005-KS2	RASC 2005-KS2	5/06	16	3/08	Delinquency	Deal	Mixed	17.955	29.256	Pass
					Cumulative Loss	Deal	Mixed	0.085	3.250	Pass
Residential Asset Securities Corp. 2005-KS3	RASC 2005-KS3	5/06	15	4/08	Delinquency	Deal	Mixed	23.285	37.107	Pass
					Cumulative Loss	Deal	Mixed	0.233	3.250	Pass
Residential Asset Securities Corp. 2005-KS4	RASC 2005-KS4	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.000	0.000	Pass
					Delinquency	Deal	Mixed	18.438	29.720	Pass
					Cumulative Loss	Deal	Mixed	0.000	0.000	Pass
Residential Asset Securities Corp. 2005-KS5	RASC 2005-KS5	5/06	13	6/08	Delinquency	Deal	Mixed	18.507	33.984	Pass
					Cumulative Loss	Deal	Mixed	0.077	1.500	Pass
Residential Asset Securities Corp. 2005-KS6	RASC 2005-KS6	5/06	12	7/08	Delinquency	Deal	Mixed	14.952	27.702	Pass
					Cumulative Loss	Deal	Mixed	0.032	1.500	Pass
Residential Asset Securities Corp. 2005-KS7	RASC 2005-KS7	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.034	1.750	Pass
					Delinquency	Deal	Mixed	10.969	26.832	Pass
Residential Asset Securities Corp. 2005-KS8	RASC 2005-KS8	5/06	10	9/08	Cumulative Loss	Deal	Mixed	0.048	1.500	Pass
					Delinquency	Deal	Mixed	12.684	25.632	Pass
Residential Asset Securities Corp. 2005-KS9	RASC 2005-KS9	5/06	9	10/08	Delinquency	Deal	Mixed	8.655	24.789	Pass
					Cumulative Loss	Deal	Mixed	0.020	1.350	Pass
Residential Asset Securities Corp. 2006-EMX1	RASC 2006-EMX1	5/06	5	2/09	Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
					Delinquency	Deal	Mixed	0.201	8.562	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Residential Asset Securities Corp. 2006-EMX2	RASC 2006-EMX2	3/06	4	3/09	Delinquency	Deal	Mixed	0.000	8.277	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.750	Pass
Residential Asset Securities Corp. 2006-KS1	RASC 2006-KS1	5/06	5	2/09	Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
					Delinquency	Deal	Mixed	1.009	8.229	Pass
Residential Asset Securities Corp. 2006-KS2	RASC 2006-KS2	5/06	4	3/09	Delinquency	Deal	Mixed	0.661	8.141	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Residential Asset Securities Corp. 2006-EMX3	RASC 2006-EMX3	4/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	1.800	Pass
					Delinquency	Deal	Mixed	0.000	8.249	Pass
Residential Asset Securities Corp. 2006-EMX4	RASC 2006-EMX4	5/06	1	6/09	Delinquency	Deal	Mixed	0.000	8.254	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Residential Asset Securities Corp. 2006-KS3	RASC 2006-KS3	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
					Delinquency	Deal	Mixed	0.312	8.162	Pass
Residential Asset Securities Corp. 2006-KS4		5/06	1	6/09	Delinquency	Deal	Mixed	0.000	7.999	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Residential Asset Securities HEL 2002-KS1	RASC 2002-KS1	5/06	53	2/04	Delinquency	Deal	Mixed	30.524	21.000	Fail
					Current Loss	Deal	Mixed	3.394	1.750	Fail
					Current Loss	Deal	Mixed	3.394	3.250	Fail
					Cumulative Loss	Deal	Mixed	3.394	4.000	Pass
					Delinquency	Deal	Mixed	16.602	11.000	Fail
					Cumulative Loss	Deal	Mixed	5.316	3.500	Fail
					Current Loss	Deal	Mixed	5.316	1.500	Fail
					Delinquency	Deal	Mixed	30.524	14.000	Fail
					Delinquency	Deal	Mixed	16.602	16.000	Fail
					Current Loss	Deal	Mixed	5.316	2.500	Fail
Residential Asset Securities HEL 2003-KS4	RASC 2003-KS4	5/06	37	6/06	Cumulative Loss	Deal	Mixed	1.787	1.700	Fail
					Delinquency	Deal	Mixed	10.224	37.169	Pass
Residential Asset Securities HEL 2003-KS5	RASC 2003-KS5	5/06	36	1/06	Delinquency	Deal	Mixed	5.225	11.000	Pass
					Current Loss	Deal	Mixed	0.000	1.150	Pass
					Delinquency	Deal	Mixed	5.225	16.000	Pass
					Current Loss	Deal	Mixed	0.000	1.500	Pass
Residential Asset Securities HEL 2003-KS6	RASC 2003-KS6	5/06	35	8/06	Cumulative Loss	Deal	Mixed	0.000	0.000	Pass
					Delinquency	Deal	Mixed	0.000	0.000	Pass
Residential Funding Home Equity Mortgage 2000-KS3	RASC 2000-KS3	5/06	72	7/02	Cumulative Loss	Deal	Mixed	6.437	4.500	Fail
					Cumulative Loss	Deal	Mixed	6.437	2.500	Fail
					Cumulative Loss	Deal	Mixed	6.171	1.750	Fail
					Cumulative Loss	Deal	Mixed	6.171	4.500	Fail
Residential Funding Mortgage Securities II 1998-HI4	RFMS2 1998-HI4	5/06	91	11/01	Cumulative Loss	Deal	Fixed	9.962	9.000	Fail
					Current Loss	Deal	Fixed	\$16,389	\$32,579	Pass
Residential Funding Mortgage Securities II 1999-HI1	RFMS2 1999-HI1	5/06	87	3/02	Cumulative Loss	Deal	Fixed	9.299	10.500	Pass
					Current Loss	Deal	Fixed	\$15,369	\$69,885	Pass
Residential Funding Mortgage Securities II 1999-HI4	RFMS2 1999-HI4	5/06	84	7/02	Current Loss	Deal	Fixed	\$52,697	\$66,685	Pass
					Cumulative Loss	Deal	Fixed	8.830	10.500	Pass
Residential Funding Mortgage Securities II 1999-HI6	RFMS2 1999-HI6	5/06	81	10/02	Cumulative Loss	Deal	Fixed	9.324	10.500	Pass
					Current Loss	Deal	Fixed	\$79,021	\$98,443	Pass
Residential Funding Mortgage Securities II 1999-HI8	RFMS2 1999-HI8	5/06	79	12/02	Cumulative Loss	Deal	Fixed	9.603	10.500	Pass
					Current Loss	Deal	Fixed	\$55,199	\$68,902	Pass
Residential Funding Mortgage Securities II 2000-HI1	RFMS2 2000-HI1	5/06	76	3/03	Current Loss	Deal	Fixed	\$132,983	\$79,888	Fail
					Cumulative Loss	Deal	Fixed	9.023	10.500	Pass
Residential Funding Mortgage Securities II 2000-HI2	RFMS2 2000-HI2	5/06	75	4/03	Cumulative Loss	Deal	Fixed	9.172	10.500	Pass
					Current Loss	Deal	Fixed	\$117,836	\$89,051	Fail
Residential Funding Mortgage Securities II 2000-HI3	RFMS2 2000-HI3	5/06	72	7/03	Cumulative Loss	Deal	Fixed	8.832	10.500	Pass
					Current Loss	Deal	Fixed	\$199,195	\$131,464	Fail
Residential Funding Mortgage Securities II 2000-HI4	RFMS2 2000-HI4	5/06	69	10/03	Cumulative Loss	Deal	Fixed	9.052	10.500	Pass
					Current Loss	Deal	Fixed	\$210,498	\$146,651	Fail
Residential Funding Mortgage Securities II 2000-HI5	RFMS2 2000-HI5	5/06	66	1/04	Cumulative Loss	Deal	Fixed	9.397	10.500	Pass
					Current Loss	Deal	Fixed	\$195,060	\$169,998	Fail
Residential Funding Mortgage Securities II 2001-HI1	RFMS2 2001-HI1	5/06	64	3/04	Cumulative Loss	Deal	Fixed	9.480	10.500	Pass
					Current Loss	Deal	Fixed	\$154,218	\$99,322	Fail
Residential Funding Mortgage Securities II 2001-HI2	RFMS2 2001-HI2	5/06	63	4/04	Cumulative Loss	Deal	Fixed	8.037	10.500	Pass
					Current Loss	Deal	Fixed	\$133,719	\$78,915	Fail
Residential Funding Mortgage Securities II 2001-HI3	RFMS2 2001-HI3	5/06	60	7/04	Cumulative Loss	Deal	Fixed	8.609	8.500	Fail
					Current Loss	Deal	Fixed	\$366,366	\$175,927	Fail
Residential Funding Mortgage Securities II 2001-HI4	RFMS2 2001-HI4	4/06	57	10/04	Current Loss	Deal	Fixed	\$397,787	\$200,740	Fail
					Cumulative Loss	Deal	Fixed	8.505	8.500	Fail
Residential Funding Mortgage Securities II 2001-HS2	RFMS2 2001-HS2	5/06	60	1/04	Cumulative Loss	Deal	Fixed	0.000	0.000	Pass
Residential Funding Mortgage Securities II 2001-HS3	RFMS2 2001-HS3	5/06	57	9/03	Delinquency	Deal	Mixed	1.805	2.000	Pass
					Cumulative Loss	Deal	Mixed	0.031	2.100	Pass
					Other	Deal	Mixed	0.000	1.000	Pass
Residential Funding Mortgage Securities II 2002-HI1	RFMS2 2002-HI1	5/06	53	2/05	Cumulative Loss	Deal	Fixed	6.845	8.500	Pass
					Current Loss	Deal	Fixed	\$441,328	\$185,328	Fail

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Residential Funding Mortgage Securities II 2002-HI2	RFMS2 2002-HI2	5/06	51	4/05	Cumulative Loss	Deal	Fixed	6.662	8.500	Pass
					Current Loss	Deal	Fixed	\$304,788	\$188,970	Fail
Residential Funding Mortgage Securities II 2002-HI4	RFMS2 2002-HI4	5/06	45	10/05	Delinquency	Deal	Fixed	3.071	5.000	Pass
					Cumulative Loss	Deal	Fixed	7.205	10.000	Pass
					Other	Deal	Fixed	\$338,099	\$270,582	Fail
Residential Funding Mortgage Securities II 2002-HI5	RFMS2 2002-HI5	5/06	42	1/06	Delinquency	Deal	Fixed	3.883	5.000	Pass
					Other	Deal	Fixed	\$471,603	\$182,547	Fail
					Cumulative Loss	Deal	Fixed	6.099	10.000	Pass
Residential Funding Mortgage Securities II 2002-HS1	RFMS2 2002-HS1	5/06	53	2/05	Cumulative Loss	Deal	Fixed	0.891	2.100	Pass
					Delinquency	Deal	Fixed	2.523	2.000	Fail
Residential Funding Mortgage Securities II 2002-HS2	RFMS2 2002-HS2	5/06	48	7/05	Delinquency	Deal	Fixed	1.186	2.000	Pass
					Cumulative Loss	Deal	Fixed	0.644	1.800	Pass
Residential Funding Mortgage Securities II 2002-HS3	RFMS2 2002-HS3	5/06	45	9/04	Other	Deal	Mixed	0.000	1.000	Pass
Residential Funding Mortgage Securities II 2003-HI1	RFMS2 2003-HI1	5/06	39	4/06	Other	Deal	Fixed	\$382,129	\$187,112	Fail
					Cumulative Loss	Deal	Fixed	5.914	10.000	Pass
					Delinquency	Deal	Fixed	2.920	5.000	Pass
Residential Funding Mortgage Securities II 2003-HI2	RFMS2 2003-HI2	5/06	36	7/06	Delinquency	Deal	Fixed	3.099	5.000	Pass
					Cumulative Loss	Deal	Fixed	5.303	10.000	Pass
					Other	Deal	Fixed	\$535,425	\$231,751	Fail
Residential Funding Mortgage Securities II 2003-HI3	RFMS2 2003-HI3	5/06	33	4/06	Other	Deal	Fixed	\$516,153	\$216,395	Fail
					Cumulative Loss	Deal	Fixed	4.501	10.000	Pass
					Delinquency	Deal	Fixed	2.664	5.000	Pass
Residential Funding Mortgage Securities II 2003-HI4	RFMS2 2003-HI4	4/06	30	1/07	Delinquency	Deal	Fixed	2.630	5.000	Pass
					Cumulative Loss	Deal	Fixed	3.843	8.500	Pass
					Other	Deal	Fixed	\$686,956	\$359,817	Fail
Residential Funding Mortgage Securities II 2003-HS1	RFMS2 2003-HS1	5/06	39	3/05	Other	Deal	Mixed	3.027	2.000	Pass
					Other	Deal	Mixed	0.027	1.000	Pass
					Other	Deal	Mixed	3.638	2.250	Pass
Residential Funding Mortgage Securities II 2003-HS2	RFMS2 2003-HS2	5/06	36	6/05	Delinquency	Deal	Mixed	0.460	2.000	Pass
					Cumulative Loss	Deal	Mixed	0.515	1.300	Pass
					Other	Deal	Mixed	2.735	2.500	Pass
					Other	Deal	Mixed	0.000	1.000	Pass
Residential Funding Mortgage Securities II 2003-HS3	RFMS2 2003-HS3	5/06	33	9/05	Other	Deal	Mixed	4.142	2.250	Pass
					Cumulative Loss	Deal	Mixed	0.461	1.000	Pass
					Other	Deal	Mixed	0.000	0.100	Pass
					Other	Deal	Mixed	3.800	2.000	Pass
Residential Funding Mortgage Securities II 2003-HS4	RFMS2 2003-HS4	5/06	30	12/05	Other	Deal	ARM	0.000	0.100	Pass
					Other	Deal	ARM	0.000	0.100	Pass
					Cumulative Loss	Deal	ARM	0.683	3.000	Pass
					Current Loss	Deal	ARM	\$133,359	\$46,715	Fail
Residential Funding Mortgage Securities II 2004-HI1	RFMS2 2004-HI1	5/06	27	4/07	Delinquency	Deal	Fixed	2.843	5.000	Pass
					Cumulative Loss	Deal	Fixed	3.932	8.500	Pass
					Other	Deal	Fixed	\$620,468	\$302,472	Fail
Residential Funding Mortgage Securities II 2004-HI2	RFMS2 2004-HI2	5/06	24	1/07	Other	Deal	Fixed	0.000	1.000	Pass
					Other	Deal	Fixed	\$803,415	\$378,434	Fail
					Cumulative Loss	Deal	Fixed	3.556	7.500	Pass
Residential Funding Mortgage Securities II 2004-HI3	RFMS2 2004-HI3	5/06	21	4/07	Other	Deal	Fixed	0.000	0.100	Pass
					Other	Deal	Fixed	\$666,064	\$407,047	Fail
					Cumulative Loss	Deal	Fixed	0.522	7.500	Pass
Residential Funding Mortgage Securities II 2004-HS1	RFMS2 2004-HS1	5/06	27	4/06	Current Loss	Deal	Mixed	0.520	2.000	Fail
					Other	Deal	Mixed	0.000	0.100	Pass
					Other	Deal	Mixed	4.243	2.250	Pass
					Cumulative Loss	Deal	Mixed	0.986	1.800	Pass
Residential Funding Mortgage Securities II 2004-HS2	RFMS2 2004-HS2	5/06	24	6/06	Current Loss	Deal	Mixed	1.500	2.000	Fail
					Cumulative Loss	Deal	Mixed	0.551	1.250	Pass
					Delinquency	Deal	Mixed	0.586	3.000	Pass
					Other	Deal	Mixed	4.532	2.250	Pass
					Other	Grp 2	ARM	0.000	0.100	Pass
Residential Funding Mortgage Securities II 2004-HS3	RFMS2 2004-HS3	5/06	21	9/06	Cumulative Loss	Deal	ARM	0.529	3.000	Pass
					Other	Deal	ARM	0.000	0.100	Pass
					Other	Deal	ARM	0.000	0.010	Pass
					Current Loss	Deal	ARM	\$142,732	\$196,854	Pass
Residential Funding Mortgage Securities II 2005-HI1	RFMS2 2005-HI1	5/06	17	8/07	Other	Deal	Fixed	0.000	1.000	Pass
					Current Loss	Deal	Fixed	\$497,379	\$230,873	Fail
					Cumulative Loss	Deal	Fixed	1.681	7.500	Pass
Residential Funding Mortgage Securities II 2005-HI2	RFMS2 2005-HI2	5/06	12	7/08	Current Loss	Deal	Fixed	\$309,234	\$547,791	Pass
					Cumulative Loss	Deal	Fixed	0.783	7.750	Pass
					Delinquency	Deal	Fixed	0.996	4.757	Pass
Residential Funding Mortgage Securities II 2005-HI3	RFMS2 2005-HI3	5/06	8	11/08	Delinquency	Deal	Fixed	0.299	3.995	Pass
					Cumulative Loss	Deal	Fixed	0.123	6.600	Pass
Residential Mortgage Loan Trust 1998-1	RMLT 1998-1	5/06	92	11/01	Delinquency	Deal	Mixed	32.863	17.890	Fail
					Cumulative Loss	Deal	Mixed	4.156	3.500	Fail

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
ResMAE Mortgage Loan Trust 2006-1	RSMLT 2006-1	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.750	Pass
					Delinquency	Deal	Mixed	0.603	8.208	Pass
RFMSII Series 2006-HSA1 Trust	RFMS2 2006-HSA1	5/06	5	8/08	Delinquency	Deal	Fixed	0.147	3.250	Pass
					Cumulative Loss	Deal	Fixed	0.000	1.250	Pass
RFSC Series 2003-RP1 Trust	RFSC 2003-RP1	5/06	38	5/06	Cumulative Loss	Deal	Mixed	6.257	6.000	Fail
					Delinquency	Deal	Mixed	\$3,602,307	\$1,809,875	Fail
RFSC Series 2003-RP2 Trust		5/06	34	9/06	Cumulative Loss	Deal	Mixed	0.000	0.000	Pass
					Delinquency	Deal	Mixed	0.000	\$2,002,773	Pass
SACO I Trust 2004-1	SACO 2004-1	5/06	24	7/07	Delinquency	Deal	Fixed	6.199	5.000	Fail
					Cumulative Loss	Deal	Fixed	2.298	1.750	Fail
SACO I Trust 2004-2	SACO 2004-2	5/06	20	11/07	Delinquency	Deal	Fixed	3.978	5.000	Pass
					Cumulative Loss	Deal	Fixed	2.471	1.750	Fail
SACO I Trust 2005-10	SACO 2005-10	5/06	6	1/09	Delinquency	Deal	Fixed	1.592	7.000	Pass
					Cumulative Loss	Deal	Fixed	0.040	5.050	Pass
					Delinquency	Deal	Fixed	1.267	7.000	Pass
					Cumulative Loss	Deal	Fixed	0.000	5.050	Pass
SACO I Trust 2005-4	SACO 2005-4	5/06	12	7/08	Other	Deal	Fixed	2.987	7.000	Pass
					Cumulative Loss	Deal	Fixed	2.038	5.400	Pass
SACO I Trust 2005-5	SACO 2005-5	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.221	3.940	Pass
					Other	Deal	Mixed	0.000	3.000	Pass
					Cumulative Loss	Deal	Mixed	1.616	3.240	Pass
					Delinquency	Deal	Mixed	3.323	7.000	Pass
					Cumulative Loss	Deal	Mixed	1.616	5.400	Pass
SACO I Trust 2005-6	SACO 2005-6	5/06	10	9/08	Cumulative Loss	Deal	Fixed	0.828	4.550	Pass
					Other	Deal	Fixed	2.712	7.000	Pass
SACO I Trust 2005-7	SACO 2005-7	5/06	9	10/08	Other	Deal	Fixed	2.615	7.000	Pass
					Cumulative Loss	Deal	Fixed	1.012	5.050	Pass
					Delinquency	Deal	Fixed	2.615	7.000	Pass
SACO I Trust 2005-8	SACO 2005-8	5/06	8	11/08	Delinquency	Deal	Fixed	2.139	7.000	Pass
					Cumulative Loss	Deal	Fixed	0.451	5.050	Pass
SACO I Trust 2005-9	SACO 2005-9	5/06	7	12/08	Cumulative Loss	Deal	Fixed	0.000	5.050	Pass
					Delinquency	Deal	Fixed	1.722	7.000	Pass
SACO I Trust 2005-GP1	SACO 2005-GP1	5/06	10	9/08	Delinquency	Deal	ARM	0.000	4.500	Pass
					Cumulative Loss	Deal	ARM	0.000	3.000	Pass
					Cumulative Loss	Deal	ARM	0.000	2.250	Pass
					Other	Deal	ARM	0.000	3.000	Pass
SACO I Trust 2005-WM1	SACO 2005-WM1	5/06	10	9/08	Delinquency	Deal	Fixed	4.202	5.000	Pass
					Cumulative Loss	Deal	Fixed	0.979	6.450	Pass
SACO I Trust 2005-WM2	SACO 2005-WM2	5/06	9	10/08	Delinquency	Deal	Fixed	4.158	7.000	Pass
					Cumulative Loss	Deal	Fixed	1.351	5.050	Pass
SACO I Trust 2006-2	SACO 2006-2	5/06	5	2/09	Delinquency	Grp 1	Fixed	2.041	7.000	Pass
					Cumulative Loss	Grp 1	Fixed	0.000	5.050	Pass
					Cumulative Loss	Grp 2	Fixed	0.000	5.050	Pass
					Delinquency	Grp 2	Fixed	1.793	7.000	Pass
SACO I Trust 2006-3	SACO 2006-3	5/06	4	3/09	Delinquency	Deal	Fixed	0.587	7.000	Pass
					Cumulative Loss	Deal	Fixed	0.000	5.350	Pass
SACO I Trust 2006-4	SACO 2006-4	5/06	3	4/09	Delinquency	Deal	Fixed	0.306	7.000	Pass
					Cumulative Loss	Deal	Fixed	0.009	4.950	Pass
SACO I Trust 2006-5	SACO 2006-5	5/06	2	5/09	Delinquency	Grp 1	Fixed	0.052	4.058	Pass
					Cumulative Loss	Grp 1	Fixed	0.000	\$999	Pass
					Delinquency	Grp 2	Fixed	0.000	4.148	Pass
					Cumulative Loss	Grp 2	Fixed	0.000	\$999	Pass
SACO I Trust, 2005-WM3	SACO 2005-WM3	5/06	8	11/08	Delinquency	Deal	Fixed	3.875	7.000	Pass
					Cumulative Loss	Deal	Fixed	1.234	5.050	Pass
Saloman Brothers Mortgage Securities VII 2003-UP1	SBM7 2003-UP1	5/06	39	4/06	Cumulative Loss	Deal	Mixed	0.919	1.750	Pass
					Delinquency	Deal	Mixed	8.764	16.938	Pass
Salomon Brothers Mortgage Securities VII 1997-NC5	SBM7 1997-NC5	4/06	103	12/00	Delinquency	Deal	ARM	0.200	0.250	Pass
Salomon Brothers Mortgage Securities VII 1998-AQ1	SBM7 1998-AQ1	5/06	97	NA	Delinquency	Deal	Mixed	\$6,601,855	\$11,476,834	Pass
					Cumulative Loss	Deal	Mixed	\$24,772,705	\$29,700,192	Pass
Salomon Brothers Mortgage Securities VII 1998-NC1	SBM7 1998-NC1	5/06	99	4/01	Delinquency	Deal	ARM	21.099	26.024	Pass
Salomon Brothers Mortgage Securities VII 1998-NC2	SBM7 1998-NC2	5/06	97	6/01	Delinquency	Deal	ARM	0.110	0.210	Pass
Salomon Brothers Mortgage Securities VII 1998-NC3	SBM7 1998-NC3	5/06	95	7/01	Delinquency	Deal	Fixed	18.648	15.000	Fail
Salomon Brothers Mortgage Securities VII 1998-NC4	SBM7 1998-NC4	5/06	93	10/01	Delinquency	Deal	ARM	42.602	24.000	Fail
Salomon Brothers Mortgage Securities VII 1998-NC6	SBM7 1998-NC6	5/06	93	10/01	Delinquency	Deal	Fixed	0.150	0.180	Pass
Salomon Brothers Mortgage Securities VII 1998-OPT1	SBM7 1998-OPT1	5/06	95	8/01	Delinquency	Deal	ARM	0.310	0.400	Pass
					Delinquency	Deal	ARM	0.310	0.120	Fail
					Cumulative Loss	Deal	ARM	0.040	0.050	Pass
Salomon Brothers Mortgage Securities VII 1998-OPT2	SBM7 1998-OPT2	5/06	93	10/01	Delinquency	Deal	ARM	0.340	0.410	Pass
					Delinquency	Deal	ARM	0.340	0.120	Fail
					Cumulative Loss	Deal	ARM	0.030	0.060	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Salomon Brothers Mortgage Securities VII 1999-NC1	SBM7 1999-NC1	5/06	87	4/02	Delinquency	Deal	Fixed	0.210	0.130	Fail
Salomon Brothers Mortgage Securities VII 1999-NC2	SBM7 1999-NC2	5/06	87	4/02	Delinquency	Deal	ARM	0.240	0.160	Fail
Salomon Brothers Mortgage Securities VII 1999-NC3	SBM7 1999-NC3	5/06	84	7/02	Delinquency	Deal	ARM	0.310	0.200	Fail
Salomon Brothers Mortgage Securities VII 1999-NC4	SBM7 1999-NC4	5/06	82	9/02	Delinquency	Deal	ARM	0.230	0.180	Fail
Salomon Brothers Mortgage Securities VII 1999-NC5	SBM7 1999-NC5	5/06	78	1/03	Delinquency	Deal	ARM	0.300	0.180	Fail
Salomon Brothers Mortgage Securities VII 2001-1	SBM7 2001-1	5/06	56	11/04	Delinquency	Deal	Mixed	35.504	15.000	Fail
					Delinquency	Deal	Mixed	15.465	15.000	Fail
Salomon Brothers Mortgage Securities VII 2001-2	SBM7 2001-2	5/06	55	NA	Cumulative Loss	Deal	Mixed	3.038	5.700	Pass
					Delinquency	Deal	Mixed	41.181	18.000	Fail
Salomon Brothers Mortgage Securities VII 2002-CIT1	SBM7 2002-CIT1	5/06	49	6/05	Delinquency	Deal	Mixed	14.628	15.000	Pass
Salomon Brothers Mortgage Securities VII 2002-WMC1	SBM7 2002-WMC1	5/06	53	2/05	Cumulative Loss	Deal	Mixed	2.472	5.000	Pass
					Delinquency	Deal	Mixed	8.213	41.066	Pass
Salomon Brothers Mortgage Securities VII 2002-WMC2	SBM7 2002-WMC2	5/06	45	10/05	Cumulative Loss	Deal	Mixed	1.935	3.500	Pass
					Delinquency	Deal	Mixed	30.997	42.141	Pass
Salomon Brothers Mortgage Securities VII 2003-HE1	SBM7 2003-HE1	5/06	38	5/06	Delinquency	Deal	Mixed	11.898	38.752	Pass
					Cumulative Loss	Deal	Mixed	0.286	3.000	Pass
Saxon Asset Securities Trust 1999-2	SAST 1999-2	5/06	85	6/02	Cumulative Loss	Grp 1	Fixed	0.050	0.040	Fail
					Delinquency	Grp 1	Fixed	0.180	0.080	Fail
					Delinquency	Grp 1	Fixed	0.360	0.280	Fail
					Delinquency	Grp 2	ARM	0.920	0.420	Fail
					Cumulative Loss	Grp 2	ARM	0.040	0.050	Pass
					Delinquency	Grp 2	ARM	0.370	0.120	Fail
Saxon Asset Securities Trust 1999-3	SAST 1999-3	5/06	82	9/02	Delinquency	Grp 1	Fixed	0.310	0.290	Fail
					Cumulative Loss	Grp 1	Fixed	0.050	0.040	Fail
					Delinquency	Grp 1	Fixed	0.150	0.080	Fail
					Cumulative Loss	Grp 2	—	0.050	0.050	Fail
					Delinquency	Grp 2	—	0.250	0.120	Fail
					Delinquency	Grp 2	—	0.610	0.430	Fail
Saxon Asset Securities Trust 1999-5	SAST 1999-5	5/06	79	12/02	Delinquency	Deal	Fixed	0.180	0.080	Fail
					Cumulative Loss	Deal	Fixed	0.060	0.040	Fail
					Delinquency	Deal	Fixed	0.350	0.290	Fail
Saxon Asset Securities Trust 2000-1	SAST 2000-1	5/06	76	3/03	Delinquency	Grp 1	Fixed	0.180	0.080	Fail
					Delinquency	Grp 1	Fixed	0.360	0.290	Fail
					Cumulative Loss	Grp 1	Fixed	0.060	0.040	Fail
					Delinquency	Grp 2	ARM	0.310	0.120	Fail
					Cumulative Loss	Grp 2	ARM	0.050	0.050	Fail
					Delinquency	Grp 2	ARM	0.760	0.420	Fail
Saxon Asset Securities Trust 2000-2	SAST 2000-2	4/06	72	7/03	Delinquency	Grp 1	Fixed	0.490	0.280	Fail
					Cumulative Loss	Grp 1	Fixed	6.230	3.000	Fail
					Delinquency	Grp 1	Fixed	24.485	6.500	Fail
					Delinquency	Grp 2	ARM	68.911	35.000	Fail
					Cumulative Loss	Grp 2	ARM	4.725	4.000	Fail
					Delinquency	Grp 2	ARM	34.456	9.000	Fail
Saxon Asset Securities Trust 2000-3	SAST 2000-3	5/06	69	10/03	Delinquency	Deal	Mixed	30.701	14.000	Fail
					Cumulative Loss	Deal	Mixed	4.282	4.750	Pass
					Delinquency	Deal	Mixed	25.812	10.000	Fail
					Cumulative Loss	Deal	Mixed	7.249	4.000	Fail
					Delinquency	Grp 1	Fixed	0.520	0.280	Fail
					Delinquency	Grp 2	—	0.610	0.420	Fail
					Cumulative Loss	Grp 2	—	4.282	4.510	Pass
Saxon Asset Securities Trust 2000-4	SAST 2000-4	5/06	66	1/04	Delinquency	Deal	Mixed	24.228	10.000	Fail
					Delinquency	Deal	Mixed	24.228	14.750	Fail
					Delinquency	Deal	Mixed	32.477	20.000	Fail
					Cumulative Loss	Deal	Mixed	4.185	4.750	Pass
					Cumulative Loss	Deal	Mixed	6.567	4.000	Fail
					Delinquency	Deal	Mixed	32.477	14.000	Fail
Saxon Asset Securities Trust 2001-1	SAST 2001-1	5/06	63	4/04	Delinquency	Grp 1	Fixed	40.620	29.000	Fail
					Delinquency	Grp 2	ARM	63.402	37.500	Fail
Saxon Asset Securities Trust 2001-2	SAST 2001-2	4/06	59	8/04	Delinquency	Deal	Mixed	19.066	19.230	Pass
Saxon Asset Securities Trust 2001-3	SAST 2001-3	5/06	57	10/04	Delinquency	Deal	Mixed	26.048	26.329	Pass
Saxon Asset Securities Trust 2002-1	SAST 2002-1	5/06	51	4/05	Delinquency	Deal	Mixed	16.462	25.403	Pass
					Cumulative Loss	Deal	Mixed	2.344	5.750	Pass
Saxon Asset Securities Trust 2002-2	SAST 2002-2	5/06	47	8/05	Delinquency	Deal	Mixed	18.358	35.582	Pass
					Cumulative Loss	Deal	Mixed	1.887	4.500	Pass
Saxon Asset Securities Trust 2002-3	SAST 2002-3	5/06	43	12/05	Cumulative Loss	Deal	Mixed	1.537	4.500	Pass
					Delinquency	Deal	Mixed	14.695	44.600	Pass
Saxon Asset Securities Trust 2003-1	SAST 2003-1	5/06	39	4/06	Cumulative Loss	Deal	Mixed	1.008	4.500	Pass
					Delinquency	Deal	Mixed	10.407	40.551	Pass
Saxon Asset Securities Trust 2003-2	SAST 2003-2	5/06	37	6/06	Cumulative Loss	Deal	Mixed	0.550	4.500	Pass
					Delinquency	Deal	Mixed	8.118	40.598	Pass
Saxon Asset Securities Trust 2003-3	SAST 2003-3	5/06	33	10/06	Delinquency	Deal	Mixed	7.027	27.691	Pass
					Cumulative Loss	Deal	Mixed	0.605	2.750	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/ Fixed	Actual Value	Limit Value	Pass/ Fail
Saxon Asset Securities Trust 2004-1	SAST 2004-1	5/06	28	3/07	Cumulative Loss	Deal	Mixed	0.415	3.000	Pass
					Delinquency	Deal	Mixed	9.378	24.722	Pass
Saxon Asset Securities Trust 2004-2	SAST 2004-2	5/06	23	8/07	Cumulative Loss	Deal	Mixed	0.137	1.750	Pass
					Delinquency	Deal	Mixed	2.217	13.050	Pass
					Cumulative Loss	Deal	Mixed	0.216	2.750	Pass
					Delinquency	Deal	Mixed	4.481	18.052	Pass
Saxon Asset Securities Trust 2004-3	SAST 2004-3	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.174	2.750	Pass
					Delinquency	Deal	Mixed	7.330	14.135	Pass
Saxon Asset Securities Trust 2005-1	SAST 2005-1	5/06	17	2/08	Cumulative Loss	Deal	Mixed	0.109	2.750	Pass
					Delinquency	Deal	Mixed	4.135	13.283	Pass
Saxon Asset Securities Trust 2005-2	SAST 2005-2	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.038	2.750	Pass
					Delinquency	Deal	Mixed	3.115	11.973	Pass
					Cumulative Loss	Deal	Mixed	0.038	2.750	Pass
Saxon Asset Securities Trust 2005-3	SAST 2005-3	5/06	9	10/08	Delinquency	Deal	Mixed	2.029	9.614	Pass
					Cumulative Loss	Deal	Mixed	0.010	1.750	Pass
Saxon Asset Securities Trust 2005-4	SAST 2005-4	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	1.300	Pass
					Delinquency	Deal	Mixed	1.029	8.026	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.300	Pass
Saxon Asset Securities Trust 2006-1	SAST 2006-1	5/06	2	5/09	Delinquency	Deal	Mixed	0.000	7.391	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
Securitized Asset Backed Receivables 2004-NC2	SABR 2004-NC2	5/06	22	9/07	Cumulative Loss	Deal	ARM	0.024	3.250	Pass
					Delinquency	Deal	ARM	5.008	14.800	Pass
Securitized Asset Backed Receivables 2004-NC3	SABR 2004-NC3	5/06	19	12/07	Delinquency	Deal	ARM	4.548	15.928	Pass
					Cumulative Loss	Deal	ARM	0.042	3.000	Pass
Securitized Asset Backed Receivables 2004-OP2	SABR 2004-OP2	5/06	21	10/07	Delinquency	Deal	Mixed	6.304	14.237	Pass
					Cumulative Loss	Deal	Mixed	0.141	3.000	Pass
Securitized Asset Backed Receivables 2005-EC1	SABR 2005-EC1	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.000	3.000	Pass
					Delinquency	Deal	Mixed	6.781	17.375	Pass
					Cumulative Loss	Deal	Mixed	0.000	3.000	Pass
Securitized Asset Backed Receivables 2005-FR1	SABR 2005-FR1	5/06	14	5/08	Delinquency	Deal	Mixed	7.067	13.932	Pass
					Cumulative Loss	Deal	Mixed	0.158	2.500	Pass
					Cumulative Loss	Deal	Mixed	0.158	2.500	Pass
Securitized Asset Backed Receivables 2005-FR2	SABR 2005-FR2	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.118	1.500	Pass
					Delinquency	Deal	Mixed	7.355	11.882	Pass
					Cumulative Loss	Deal	Mixed	0.118	1.500	Pass
Securitized Asset Backed Receivables 2005-FR3	SABR 2005-FR3	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.049	1.250	Pass
					Cumulative Loss	Deal	Mixed	0.049	1.250	Pass
					Delinquency	Deal	Mixed	7.716	10.623	Pass
Securitized Asset Backed Receivables 2005-FR4	SABR 2005-FR4	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.070	1.750	Pass
					Delinquency	Deal	Mixed	5.899	9.869	Pass
					Cumulative Loss	Deal	Mixed	0.070	1.750	Pass
Securitized Asset Backed Receivables 2005-FR5	SABR 2005-FR5	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.038	1.150	Pass
					Delinquency	Deal	Mixed	5.479	8.766	Pass
					Cumulative Loss	Deal	Mixed	0.038	1.150	Pass
Securitized Asset Backed Receivables 2005-HE1	SABR 2005-HE1	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.017	1.500	Pass
					Delinquency	Deal	Mixed	2.849	8.763	Pass
					Cumulative Loss	Deal	Mixed	0.017	1.500	Pass
Securitized Asset Backed Receivables 2005-OP1	SABR 2005-OP1	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.050	2.750	Pass
					Delinquency	Deal	Mixed	5.909	14.328	Pass
					Cumulative Loss	Deal	Mixed	0.050	2.750	Pass
Securitized Asset Backed Receivables 2005-OP2	SABR 2005-OP2	5/06	6	1/09	Delinquency	Deal	Mixed	4.525	8.447	Pass
					Cumulative Loss	Deal	Mixed	0.000	0.950	Pass
Securitized Asset Backed Receivables 2006-FR1	SABR 2006-FR1	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	1.700	Pass
					Delinquency	Deal	Mixed	2.607	8.094	Pass
Securitized Asset Backed Receivables 2006-OP1	SABR 2006-OP1	5/06	5	2/09	Delinquency	Deal	Mixed	0.880	7.819	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Securitized Asset Backed Receivables 2006-WM1	SABR 2006-WM1	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	0.337	8.328	Pass
Securitized Asset Backed Receivables 2006-NC1	SABR 2006-NC1	5/06	2	5/09	Delinquency	Deal	Mixed	0.000	6.024	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.200	Pass
Securitized Asset-Backed Receivables 2004-DO1	SABR 2004-DO1	5/06	23	8/07	Delinquency	Deal	Mixed	8.451	16.180	Pass
					Cumulative Loss	Deal	Mixed	0.383	3.000	Pass
Securitized Asset-Backed Receivables 2004-DO2	SABR 2004-DO2	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.327	3.250	Pass
					Delinquency	Deal	Mixed	7.905	13.457	Pass
Securitized Asset-Backed Receivables 2004-NC1	SABR 2004-NC1	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.382	3.250	Pass
					Delinquency	Deal	Mixed	11.683	24.413	Pass
Securitized Asset-Backed Receivables 2004-OP1	SABR 2004-OP1	5/06	27	4/07	Delinquency	Deal	Mixed	12.664	32.099	Pass
					Cumulative Loss	Deal	Mixed	0.334	3.000	Pass
Security National Mortgage Loan Trust 2005-1	SNMLT 2005-1A	5/06	17	2/08	Other	Deal	Mixed	5.245	5.500	Fail
					Cumulative Loss	Deal	Mixed	0.491	1.750	Pass
					Other	Deal	Mixed	7.571	11.000	Fail

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Security National Mortgage Loan Trust 2005-2	SNMLT 2005-2A	10/05	8	11/08	Cumulative Loss	Deal	Mixed	0.000	0.500	Pass
Security National Mortgage Trust 2001-3	SNMLT 2001-3A	5/06	55	12/04	Cumulative Loss	Deal	Mixed	6.454	6.000	Fail
					Cumulative Loss	Deal	Mixed	6.454	6.000	Fail
Security National Mortgage Trust 2002-2	SNMLT 2002-2A	5/06	46	8/05	Cumulative Loss	Deal	Mixed	4.999	5.750	Pass
Security National Mortgage Trust 2004-1	SNMLT 2004-1A	5/06	25	6/07	Cumulative Loss	Deal	Mixed	0.644	2.250	Pass
Security National Mortgage Trust 2004-2	SNMLT 2004-2A	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.195	2.250	Pass
Sequoia HELOC Trust 2004-1	SEQHE 2004-1	5/06	24	1/07	Cumulative Loss	Deal	ARM	0.000	1.500	Pass
					Delinquency	Deal	ARM	0.372	4.000	Pass
					Other	Deal	ARM	0.000	0.100	Pass
SG Mortgage Securities Trust 2005-OPT1	SGMS 2005-OPT1	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.300	Pass
					Delinquency	Deal	Mixed	3.067	8.635	Pass
SG Mortgage Securities Trust 2006-FRE1	SGMS 2006-FRE1	5/06	1	6/09	Delinquency	Deal	Mixed	0.000	8.003	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
Soundview HEL 2006-2	SVHE 2006-2	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
					Delinquency	Deal	Mixed	0.248	8.135	Pass
Soundview HEL 2006-OPT1	SVHE 2006-OPT1	5/06	3	4/09	Delinquency	Deal	Mixed	0.103	8.102	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Soundview HEL Trust 2000-1	SVHE 2000-1	5/06	73	6/03	Delinquency	Deal	Mixed	0.170	0.230	Pass
					Cumulative Loss	Deal	Mixed	0.050	0.050	Fail
Soundview HEL Trust 2001-1	SVHE 2001-1	5/06	62	5/04	Cumulative Loss	Deal	Mixed	6.517	3.400	Fail
					Delinquency	Deal	Mixed	29.298	32.087	Pass
Soundview HEL Trust 2001-2	SVHE 2001-2	5/06	60	7/04	Delinquency	Deal	Mixed	14.800	14.576	Fail
Soundview HEL Trust 2003-1	SVHE 2003-1	5/06	34	9/06	Delinquency	Deal	Mixed	0.000	0.000	Pass
					Cumulative Loss	Deal	Mixed	0.000	0.000	Pass
Soundview HEL Trust 2003-2	SVHE 2003-2	5/06	30	1/07	Cumulative Loss	Deal	Mixed	0.137	2.000	Pass
					Delinquency	Deal	Mixed	2.101	17.725	Pass
Soundview HEL Trust 2004-1	SVHE 2004-1	5/06	22	9/07	Cumulative Loss	Deal	Mixed	0.438	4.000	Pass
					Delinquency	Deal	Mixed	8.951	24.347	Pass
Soundview HEL Trust 2004-WMC1	SVHE 2004-WMC1	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.228	3.000	Pass
					Delinquency	Deal	Mixed	7.524	15.322	Pass
					Cumulative Loss	Deal	Mixed	0.228	3.000	Pass
Soundview HEL Trust 2005-1	SVHE 2005-1	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.271	3.500	Pass
					Cumulative Loss	Deal	Mixed	0.271	3.500	Pass
					Delinquency	Deal	Mixed	10.370	13.012	Pass
Soundview HEL Trust 2005-2	SVHE 2005-2	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.166	1.750	Pass
					Delinquency	Deal	Mixed	5.956	11.287	Pass
Soundview HEL Trust 2005-3	SVHE 2005-3	5/06	11	8/08	Cumulative Loss	Deal	ARM	0.014	1.500	Pass
					Cumulative Loss	Deal	ARM	0.014	1.500	Pass
					Delinquency	Deal	ARM	4.204	9.691	Pass
Soundview HEL Trust 2005-4	SVHE 2005-4	5/06	7	12/08	Delinquency	Deal	Mixed	2.980	8.817	Pass
					Cumulative Loss	Deal	Mixed	0.018	1.450	Pass
Soundview HEL Trust 2005-A	SVHE 2005-A	5/06	12	7/08	Delinquency	Deal	Fixed	8.419	10.235	Pass
					Cumulative Loss	Deal	Fixed	0.315	4.000	Pass
Soundview HEL Trust 2005-B	SVHE 2005-B	5/06	8	11/08	Delinquency	Deal	Fixed	7.250	6.696	Fail
					Cumulative Loss	Deal	Fixed	0.000	0.000	Pass
Soundview HEL Trust 2005-CTX1	SVHE 2005-CTX1	5/06	7	12/08	Delinquency	Deal	Mixed	2.599	9.171	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.450	Pass
Soundview HEL Trust 2005-DO1	SVHE 2005-DO1	5/06	12	6/08	Cumulative Loss	Deal	Mixed	0.060	1.500	Pass
					Delinquency	Deal	Mixed	6.700	10.581	Pass
Soundview HEL Trust 2005-OPT1	SVHE 2005-OPT1	5/06	13	6/08	Delinquency	Deal	Mixed	4.808	11.135	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.000	Pass
Soundview HEL Trust 2005-OPT2	SVHE 2005-OPT2	5/06	10	9/08	Delinquency	Deal	Mixed	4.654	9.726	Pass
					Cumulative Loss	Deal	Mixed	0.010	2.150	Pass
Soundview HEL Trust 2005-OPT3	SVHE 2005-OPT3	5/06	9	10/08	Delinquency	Deal	Mixed	2.388	8.946	Pass
					Cumulative Loss	Deal	Mixed	0.000	3.500	Pass
Soundview HEL Trust 2005-OPT4	SVHE 2005-OPT4	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	4.250	Pass
					Delinquency	Deal	Mixed	1.618	8.596	Pass
					Cumulative Loss	Deal	Mixed	0.000	4.250	Pass
Soundview HEL Trust 2006-1	SVHE 2006-1	5/06	5	2/09	Delinquency	Deal	Mixed	3.777	8.251	Pass
					Cumulative Loss	Deal	Mixed	0.002	2.050	Pass
Soundview Home Loan Trust 2006-OPT2	SVHE 2006-OPT2	5/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	0.042	7.993	Pass
Soundview Home Loan Trust 2006-OPT3		5/06	1	6/09	Delinquency	Deal	Mixed	0.000	7.999	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Soundview Home Loan Trust 2006-OPT4		5/06	1	6/09	Delinquency	Deal	Mixed	0.000	7.683	Pass
					Cumulative Loss	Deal	Mixed	0.000	\$100	Pass
Southern Pacific Secured Assets 1997-2	SPSAC 1997-2	5/06	108	NA	Delinquency	Grp 1	ARM	0.000	0.000	Pass
					Delinquency	Grp 2	Fixed	0.140	0.160	Pass
Southern Pacific Secured Assets 1998-1	SPSAC 1998-1	5/06	99	9/00	Delinquency	Grp 1	ARM	16.645	10.000	Fail
					Delinquency	Grp 2	Fixed	10.061	10.000	Fail
Southern Pacific Secured Assets 1998-2	SPSAC 1998-2	5/06	96	12/00	Delinquency	Grp 1	ARM	18.234	10.000	Fail
					Delinquency	Grp 2	Fixed	7.615	10.000	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Sovereign Bank HEL Trust 2000-1	SBHEL 2000-1	5/06	66	7/03	Current Loss	Deal	Fixed	- 0.088	0.750	Pass
					Cumulative Loss	Deal	Fixed	0.016	3.250	Pass
					Delinquency	Deal	Fixed	15.278	8.500	Fail
Specialty Underwriting and Residential Fin. 2003-BC1	SURF 2003-BC1	5/06	39	4/06	Cumulative Loss	Deal	Mixed	1.515	2.875	Pass
					Delinquency	Deal	Mixed	19.472	41.671	Pass
Specialty Underwriting and Residential Fin. 2003-BC2	SURF 2003-BC2	5/06	36	7/06	Cumulative Loss	Deal	Mixed	1.300	3.000	Pass
					Delinquency	Deal	Mixed	19.187	45.519	Pass
					Cumulative Loss	Deal	Mixed	1.300	3.000	Pass
Specialty Underwriting and Residential Fin. 2003-BC3	SURF 2003-BC3	5/06	33	10/06	Cumulative Loss	Deal	Mixed	0.649	2.500	Pass
					Delinquency	Deal	Mixed	14.150	31.389	Pass
Specialty Underwriting and Residential Fin. 2003-BC4	SURF 2003-BC4	5/06	30	1/07	Cumulative Loss	Deal	Mixed	0.411	2.500	Pass
					Delinquency	Deal	Mixed	11.492	27.188	Pass
Specialty Underwriting and Residential Fin. 2004-BC1	SURF 2004-BC1	5/06	27	4/07	Delinquency	Deal	Mixed	14.211	28.362	Pass
					Cumulative Loss	Deal	Mixed	0.371	2.500	Pass
Specialty Underwriting and Residential Fin. 2004-BC2	SURF 2004-BC2	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.341	2.308	Pass
					Delinquency	Deal	Mixed	10.292	21.498	Pass
					Cumulative Loss	Deal	Mixed	0.341	3.250	Pass
Specialty Underwriting and Residential Fin. 2004-BC3	SURF 2004-BC3	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.204	3.000	Pass
					Delinquency	Deal	Mixed	6.138	13.528	Pass
					Cumulative Loss	Deal	Mixed	0.374	3.000	Pass
					Delinquency	Deal	Mixed	7.855	13.528	Pass
Specialty Underwriting and Residential Fin. 2004-BC4	SURF 2004-BC4	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.120	2.500	Pass
					Delinquency	Deal	Mixed	6.598	12.899	Pass
					Cumulative Loss	Deal	Mixed	0.086	2.500	Pass
					Delinquency	Deal	Mixed	6.451	12.899	Pass
Specialty Underwriting and Residential Fin. 2005-AB1	SURF 2005-AB1	5/06	13	6/08	Delinquency	Deal	Mixed	1.435	8.899	Pass
					Cumulative Loss	Deal	Mixed	0.120	1.500	Pass
Specialty Underwriting and Residential Fin. 2005-AB2	SURF 2005-AB2	5/06	9	10/08	Delinquency	Deal	Mixed	1.252	5.974	Pass
					Cumulative Loss	Deal	Mixed	0.007	1.000	Pass
Specialty Underwriting and Residential Fin. 2005-AB3	SURF 2005-AB3	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	1.050	Pass
					Delinquency	Deal	Mixed	0.901	5.716	Pass
Specialty Underwriting and Residential Fin. 2005-BC1	SURF 2005-BC1	5/06	15	4/08	Delinquency	Deal	Mixed	9.011	11.495	Pass
					Cumulative Loss	Deal	Mixed	0.117	3.000	Pass
Specialty Underwriting and Residential Fin. 2005-BC2	SURF 2005-BC2	5/06	13	6/08	Delinquency	Deal	Mixed	3.890	10.870	Pass
					Cumulative Loss	Deal	Mixed	0.066	3.250	Pass
Specialty Underwriting and Residential Fin. 2005-BC3	SURF 2005-BC3	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.019	2.800	Pass
					Delinquency	Deal	Mixed	2.324	9.663	Pass
Specialty Underwriting and Residential Fin. 2005-BC4	SURF 2005-BC4	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.002	3.500	Pass
					Delinquency	Deal	Mixed	1.874	8.416	Pass
Specialty Underwriting and Residential Fin. 2006-AB1	SURF 2006-AB1	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.000	0.550	Pass
					Delinquency	Deal	Mixed	1.422	5.187	Pass
Specialty Underwriting and Residential Fin. 2006-BC1	SURF 2006-BC1	5/06	4	3/09	Delinquency	Deal	Mixed	1.101	8.261	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.600	Pass
Specialty Underwriting and Residential Fin. 2006-BC2	SURF 2006-BC2	5/06	3	4/09	Delinquency	Deal	Mixed	1.363	8.199	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.750	Pass
Structured Asset Investment Loan Trust 2003-BC1	SAIL 2003-BC1	5/06	40	3/06	Cumulative Loss	Deal	Mixed	0.910	2.500	Pass
					Delinquency	Deal	Mixed	16.344	43.223	Pass
Structured Asset Investment Loan Trust 2003-BC10	SAIL 2003-BC10	5/06	33	10/06	Delinquency	Deal	Mixed	15.734	37.110	Pass
Structured Asset Investment Loan Trust 2003-BC11	SAIL 2003-BC11	5/06	32	11/06	Delinquency	Deal	Mixed	14.889	32.120	Pass
					Cumulative Loss	Deal	Mixed	0.516	3.000	Pass
Structured Asset Investment Loan Trust 2003-BC12	SAIL 2003-BC12	5/06	31	12/06	Delinquency	Deal	Mixed	13.344	31.434	Pass
Structured Asset Investment Loan Trust 2003-BC13	SAIL 2003-BC13	5/06	31	12/06	Delinquency	Deal	Mixed	12.422	33.186	Pass
Structured Asset Investment Loan Trust 2003-BC2	SAIL 2003-BC2	5/06	39	4/06	Delinquency	Deal	Mixed	23.107	55.489	Pass
Structured Asset Investment Loan Trust 2003-BC3	SAIL 2003-BC3	5/06	38	5/06	Delinquency	Deal	Mixed	21.550	66.475	Pass
Structured Asset Investment Loan Trust 2003-BC4	SAIL 2003-BC4	5/06	37	6/06	Delinquency	Deal	Mixed	21.564	53.500	Pass
Structured Asset Investment Loan Trust 2003-BC5	SAIL 2003-BC5	5/06	37	6/06	Delinquency	Deal	Mixed	16.392	50.646	Pass
Structured Asset Investment Loan Trust 2003-BC6	SAIL 2003-BC6	5/06	35	8/06	Delinquency	Deal	Mixed	18.197	41.692	Pass
Structured Asset Investment Loan Trust 2003-BC7	SAIL 2003-BC7	5/06	35	8/06	Delinquency	Deal	Mixed	17.651	36.557	Pass
Structured Asset Investment Loan Trust 2003-BC8	SAIL 2003-BC8	5/06	34	9/06	Delinquency	Deal	Mixed	16.289	34.567	Pass
Structured Asset Investment Loan Trust 2003-BC9	SAIL 2003-BC9	5/06	34	9/06	Delinquency	Deal	Mixed	16.010	35.633	Pass
Structured Asset Investment Loan Trust 2004-1	SAIL 2004-1	5/06	29	2/07	Cumulative Loss	Deal	Mixed	0.413	3.000	Pass
					Delinquency	Deal	Mixed	12.240	31.660	Pass
Structured Asset Investment Loan Trust 2004-10	SAIL 2004-10	5/06	20	11/07	Delinquency	Deal	Mixed	6.462	15.105	Pass
					Cumulative Loss	Deal	Mixed	0.187	2.500	Pass
Structured Asset Investment Loan Trust 2004-11	SAIL 2004-11	4/06	18	1/08	Cumulative Loss	Deal	Mixed	0.125	2.000	Pass
					Delinquency	Deal	Mixed	8.216	13.945	Pass
Structured Asset Investment Loan Trust 2004-2	SAIL 2004-2	5/06	28	3/07	Cumulative Loss	Deal	Mixed	0.440	3.000	Pass
					Delinquency	Deal	Mixed	12.569	30.186	Pass
Structured Asset Investment Loan Trust 2004-3	SAIL 2004-3	5/06	27	4/07	Cumulative Loss	Deal	Mixed	0.462	3.000	Pass
					Delinquency	Deal	Mixed	11.054	23.855	Pass
Structured Asset Investment Loan Trust 2004-4	SAIL 2004-4	5/06	26	5/07	Cumulative Loss	Deal	Mixed	0.448	3.500	Pass
					Delinquency	Deal	Mixed	12.592	23.142	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Structured Asset Investment Loan Trust 2004-5	SAIL 2004-5	5/06	25	6/07	Cumulative Loss	Deal	Mixed	0.338	2.750	Pass
					Delinquency	Deal	Mixed	10.787	24.494	Pass
Structured Asset Investment Loan Trust 2004-6	SAIL 2004-6	5/06	24	7/07	Cumulative Loss	Deal	Mixed	0.257	2.750	Pass
					Delinquency	Deal	Mixed	8.070	16.846	Pass
Structured Asset Investment Loan Trust 2004-7	SAIL 2004-7	4/06	23	8/07	Delinquency	Deal	Mixed	7.547	15.617	Pass
					Delinquency	Deal	Mixed	7.547	15.000	Pass
					Cumulative Loss	Deal	Mixed	0.269	2.750	Pass
Structured Asset Investment Loan Trust 2004-8	SAIL 2004-8	5/06	22	9/07	Cumulative Loss	Deal	Mixed	0.183	2.750	Pass
					Delinquency	Deal	Mixed	8.039	14.950	Pass
Structured Asset Investment Loan Trust 2004-9	SAIL 2004-9	5/06	21	10/07	Delinquency	Deal	Mixed	5.908	15.720	Pass
					Cumulative Loss	Deal	Mixed	0.179	1.750	Pass
Structured Asset Investment Loan Trust 2004-BNC1	SAIL 2004-BNC1	5/06	23	8/07	Delinquency	Deal	Mixed	7.508	16.192	Pass
					Cumulative Loss	Deal	Mixed	0.118	2.500	Pass
Structured Asset Investment Loan Trust 2004-BNC2	SAIL 2004-BNC2	5/06	20	11/07	Cumulative Loss	Deal	Mixed	0.103	2.500	Pass
					Delinquency	Deal	Mixed	7.793	14.952	Pass
Structured Asset Investment Loan Trust 2005-1	SAIL 2005-1	5/06	17	2/08	Cumulative Loss	Deal	Mixed	0.169	2.000	Pass
					Delinquency	Deal	Mixed	9.889	13.525	Pass
Structured Asset Investment Loan Trust 2005-10	SAIL 2005-10	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.050	Pass
					Delinquency	Deal	Mixed	2.427	8.270	Pass
Structured Asset Investment Loan Trust 2005-11	SAIL 2005-11	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	1.050	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.050	Pass
					Delinquency	Deal	Mixed	1.888	8.782	Pass
Structured Asset Investment Loan Trust 2005-2	SAIL 2005-2	5/06	16	3/08	Cumulative Loss	Deal	Mixed	0.143	2.000	Pass
					Delinquency	Deal	Mixed	8.062	12.850	Pass
					Cumulative Loss	Deal	Mixed	0.143	2.000	Pass
Structured Asset Investment Loan Trust 2005-3	SAIL 2005-3	5/06	15	4/08	Cumulative Loss	Deal	Mixed	0.208	2.500	Pass
					Delinquency	Deal	Mixed	7.978	11.889	Pass
					Cumulative Loss	Deal	Mixed	0.208	2.500	Pass
Structured Asset Investment Loan Trust 2005-4	SAIL 2005-4	5/06	14	5/08	Delinquency	Deal	Mixed	7.928	11.287	Pass
					Cumulative Loss	Deal	Mixed	0.173	2.750	Pass
					Cumulative Loss	Deal	Mixed	0.173	2.750	Pass
Structured Asset Investment Loan Trust 2005-5	SAIL 2005-5	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.084	2.450	Pass
					Cumulative Loss	Deal	Mixed	0.084	2.450	Pass
					Delinquency	Deal	Mixed	5.808	10.898	Pass
Structured Asset Investment Loan Trust 2005-6	SAIL 2005-6	5/06	12	7/08	Cumulative Loss	Deal	Mixed	0.054	2.450	Pass
					Cumulative Loss	Deal	Mixed	0.054	2.450	Pass
					Delinquency	Deal	Mixed	5.723	9.968	Pass
Structured Asset Investment Loan Trust 2005-7	SAIL 2005-7	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.069	1.050	Pass
					Delinquency	Deal	Mixed	5.600	9.751	Pass
					Cumulative Loss	Deal	Mixed	0.069	1.050	Pass
Structured Asset Investment Loan Trust 2005-8	SAIL 2005-8	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.012	1.150	Pass
					Delinquency	Deal	Mixed	4.433	9.943	Pass
Structured Asset Investment Loan Trust 2005-9	SAIL 2005-9	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.002	1.100	Pass
					Delinquency	Deal	Mixed	3.978	8.402	Pass
Structured Asset Investment Loan Trust 2005-HE1	SAIL 2005-HE1	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.098	2.250	Pass
					Cumulative Loss	Deal	Mixed	0.098	2.250	Pass
					Cumulative Loss	Deal	Mixed	0.098	1.050	Pass
					Delinquency	Deal	Mixed	7.784	9.985	Pass
Structured Asset Investment Loan Trust 2005-HE2	SAIL 2005-HE2	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.117	1.350	Pass
					Delinquency	Deal	Mixed	8.065	9.580	Pass
Structured Asset Investment Loan Trust 2006-1	SAIL 2006-1	5/06	5	2/09	Delinquency	Deal	Mixed	1.307	8.404	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.000	Pass
Structured Asset Investment Loan Trust 2006-2	SAIL 2006-2	5/06	3	4/09	Delinquency	Deal	Mixed	0.194	7.746	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.200	Pass
Structured Asset Investment Loan Trust 2006-BNC1	SAIL 2006-BNC1	5/06	4	3/09	Delinquency	Deal	Mixed	0.696	8.349	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.200	Pass
Structured Asset Investment Loan Trust PTC 2005-HE3	SAIL 2005-HE3	5/06	10	9/08	Delinquency	Deal	Mixed	6.007	9.513	Pass
					Cumulative Loss	Deal	Mixed	0.054	1.050	Pass
Structured Asset Investment Loan Trust 2006-BNC2	SAIL 2006-BNC2	4/06	2	5/09	Delinquency	Deal	Mixed	0.000	7.720	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.200	Pass
Structured Asset Securities 2002-BC1	SASC 2002-BC1	5/06	43	12/05	Delinquency	Deal	Mixed	34.385	33.000	Fail
Structured Asset Securities 2002-HF1	SASC 2002-HF1	5/06	49	6/05	Cumulative Loss	Deal	Mixed	2.748	4.000	Pass
					Cumulative Loss	Deal	Mixed	2.748	5.250	Pass
Structured Asset Securities 2002-HF2	SASC 2002-HF2	5/06	44	11/05	Delinquency	Deal	Mixed	20.666	34.351	Pass
					Delinquency	Deal	Mixed	33.743	30.000	Fail
Structured Asset Securities 2003-39EX	SASC 2003-39EX	5/06	31	12/06	Delinquency	Deal	Mixed	45.774	30.000	Fail
					Cumulative Loss	Deal	Mixed	2.508	5.000	Pass
Structured Asset Securities 2003-AM1	SASC 2003-AM1	5/06	38	5/06	Delinquency	Deal	Mixed	16.434	38.000	Pass
Structured Asset Securities 2003-BC1	SASC 2003-BC1	5/06	41	2/06	Cumulative Loss	Deal	Mixed	0.000	0.000	Pass
					Delinquency	Deal	Mixed	51.853	38.878	Fail
Structured Asset Securities 2003-BC2	SASC 2003-BC2	5/06	40	3/06	Cumulative Loss	Deal	Mixed	4.707	6.458	Pass
					Delinquency	Deal	Mixed	33.364	34.000	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Structured Asset Securities 2003-BC3	SASC 2003-BC3	5/06	33	10/06	Delinquency	Deal	Mixed	28.666	31.195	Pass
					Cumulative Loss	Deal	Mixed	2.001	4.000	Pass
Structured Asset Securities 2003-GEL1	SASC 2003-GEL1	5/06	32	11/06	Delinquency	Deal	Mixed	40.860	25.000	Fail
					Cumulative Loss	Deal	Mixed	2.075	3.250	Pass
Structured Asset Securities 2003-S1	SASC 2003-S1	5/06	34	9/06	Delinquency	Deal	Fixed	15.466	13.000	Fail
					Cumulative Loss	Deal	Fixed	3.313	3.750	Pass
Structured Asset Securities 2003-S2	SASC 2003-S2	5/06	31	12/06	Cumulative Loss	Deal	Fixed	0.055	2.850	Pass
					Delinquency	Deal	Fixed	0.666	18.607	Pass
Structured Asset Securities 2004-GEL1	SASC 2004-GEL1	5/06	28	3/07	Cumulative Loss	Deal	Mixed	1.110	3.000	Pass
					Delinquency	Deal	Mixed	13.392	18.780	Pass
Structured Asset Securities 2004-GEL2	SASC 2004-GEL2	5/06	24	7/07	Delinquency	Deal	Mixed	18.248	16.594	Fail
					Cumulative Loss	Deal	Mixed	1.625	3.750	Pass
Structured Asset Securities 2004-GEL3	SASC 2004-GEL3	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.814	3.500	Pass
					Delinquency	Deal	Mixed	15.765	14.656	Fail
Structured Asset Securities 2004-S1	SASC 2004-S1	5/06	28	3/07	Cumulative Loss	Deal	Fixed	2.255	4.000	Pass
					Delinquency	Deal	Fixed	17.495	11.500	Fail
Structured Asset Securities 2004-S2	SASC 2004-S2	5/06	25	6/07	Delinquency	Deal	Fixed	7.334	13.496	Pass
					Cumulative Loss	Deal	Fixed	1.718	5.250	Pass
Structured Asset Securities 2004-S4	SASC 2004-S4	5/06	19	12/07	Delinquency	Deal	Fixed	6.727	7.999	Pass
					Cumulative Loss	Deal	Fixed	1.533	5.250	Pass
Structured Asset Securities 2004-SC1	SASC 2004-SC1	5/06	22	NA	Delinquency	Deal	Mixed	63.273	16.000	Fail
					Cumulative Loss	Deal	Mixed	3.888	16.000	Pass
Structured Asset Securities 2005-GEL1	SASC 2005-GEL1	5/06	17	2/08	Cumulative Loss	Deal	Mixed	0.213	3.000	Pass
					Delinquency	Deal	Mixed	14.901	13.223	Fail
Structured Asset Securities 2005-GEL2	SASC 2005-GEL2	5/06	14	5/08	Cumulative Loss	Deal	Mixed	0.133	2.000	Pass
					Delinquency	Deal	Mixed	10.020	8.729	Fail
Structured Asset Securities 2005-GEL3	SASC 2005-GEL3	5/06	12	7/08	Delinquency	Deal	Mixed	19.034	11.270	Fail
					Cumulative Loss	Deal	Mixed	0.181	3.500	Pass
Structured Asset Securities 2005-NC1	SASC 2005-NC1	5/06	17	2/08	Delinquency	Deal	Mixed	3.970	10.683	Pass
					Cumulative Loss	Deal	Mixed	0.155	2.000	Pass
Structured Asset Securities 2005-NC2	SASC 2005-NC2	5/06	13	6/08	Cumulative Loss	Deal	Mixed	0.055	2.700	Pass
					Delinquency	Deal	Mixed	3.589	10.029	Pass
					Cumulative Loss	Deal	Mixed	0.055	2.700	Pass
Structured Asset Securities 2005-OPT1	SASC 2005-OPT1	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	3.200	Pass
					Delinquency	Deal	Mixed	0.922	8.508	Pass
Structured Asset Securities 2005-RMS1	SASC 2005-RMS1	5/06	15	4/08	Delinquency	Deal	Mixed	4.780	11.912	Pass
					Cumulative Loss	Deal	Mixed	0.104	2.750	Pass
Structured Asset Securities 2005-S1	SASC 2005-S1	5/06	16	3/08	Delinquency	Deal	Fixed	5.821	6.211	Pass
					Cumulative Loss	Deal	Fixed	1.067	3.250	Pass
Structured Asset Securities 2005-S2	SASC 2005-S2	5/06	14	5/08	Delinquency	Deal	Fixed	6.336	11.673	Pass
					Cumulative Loss	Deal	Fixed	0.928	4.500	Pass
Structured Asset Securities 2005-S3	SASC 2005-S3	5/06	12	7/08	Delinquency	Deal	Fixed	4.618	7.251	Pass
					Cumulative Loss	Deal	Fixed	1.324	2.000	Pass
Structured Asset Securities 2005-S5	SASC 2005-S5	5/06	10	NA	Cumulative Loss	Deal	Fixed	0.630	2.500	Pass
					Delinquency	Deal	Fixed	2.953	3.438	Pass
Structured Asset Securities 2005-S7	SASC 2005-S7	5/06	7	12/08	Cumulative Loss	Deal	Fixed	0.000	2.100	Pass
					Delinquency	Deal	Fixed	0.790	2.819	Pass
Structured Asset Securities 2005-WF1	SASC 2005-WF1	5/06	17	2/08	Delinquency	Deal	Mixed	5.994	10.970	Pass
					Cumulative Loss	Deal	Mixed	0.029	2.000	Pass
Structured Asset Securities 2005-WF2	SASC 2005-WF2	5/06	13	6/08	Delinquency	Deal	Mixed	3.906	10.297	Pass
					Cumulative Loss	Deal	Mixed	0.017	2.250	Pass
Structured Asset Securities 2005-WF3	SASC 2005-WF3	5/06	11	8/08	Delinquency	Deal	Mixed	2.033	8.579	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.750	Pass
Structured Asset Securities 2005-WF4	SASC 2005-WF4	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.000	1.250	Pass
					Delinquency	Deal	Mixed	0.680	8.699	Pass
Structured Asset Securities 2005-WMC1	SASC 2005-WMC1	5/06	16	3/08	Delinquency	Deal	Mixed	5.108	13.665	Pass
					Cumulative Loss	Deal	Mixed	0.279	3.250	Pass
Structured Asset Securities 2006-GEL1	SASC 2006-GEL1	5/06	5	2/09	Cumulative Loss	Deal	Mixed	0.000	3.250	Pass
					Delinquency	Deal	Mixed	7.663	8.437	Pass
Structured Asset Securities 2006-OW1	SASC 2006-OW1	5/06	4	3/09	Delinquency	Deal	Mixed	2.765	7.667	Pass
					Cumulative Loss	Deal	Mixed	0.000	2.750	Pass
Structured Asset Securities 2006-S1	SASC 2006-S1	5/06	4	3/09	Cumulative Loss	Deal	Fixed	0.000	2.000	Pass
					Delinquency	Deal	Fixed	0.219	2.695	Pass
Structured Asset Securities Corp. 1998-8	SASC 1998-8	5/06	95	8/01	Delinquency	Grp 1	Mixed	28.672	31.252	Pass
					Delinquency	Grp 2	Mixed	35.683	27.366	Fail
					Delinquency	Grp 3	Mixed	35.459	32.624	Fail
					Delinquency	Grp 4	Mixed	27.062	28.544	Pass
Structured Asset Securities Corp. 1999-BC3		5/06	82	8/02	Delinquency	Deal	ARM	23.718	16.000	Fail
					Cumulative Loss	Deal	ARM	3.741	3.000	Fail
Structured Asset Securities Corp. 1999-BC4		5/06	80	5/02	Delinquency	Deal	Mixed	0.230	0.120	Fail
					Cumulative Loss	Deal	Mixed	0.050	0.040	Fail

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Structured Asset Securities Corp. 1999-SP1	SASC 1999-SP1	5/06	86	5/02	Delinquency	Deal	Mixed	31.154	32.718	Pass
Structured Asset Securities Corp. 1998-2	SASC 1998-2	5/06	101	2/01	Delinquency	Deal	Mixed	32.704	32.945	Pass
Structured Asset Securities Corp. 2006-AM1	SASC 2006-AM1	5/06	2	5/09	Delinquency	Deal	Mixed	0.015	7.855	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.500	Pass
Structured Asset Securities Corp. 2006-BC1	SASC 2006-BC1	4/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	1.400	Pass
					Delinquency	Deal	Mixed	0.000	7.499	Pass
Structured Asset Securities Corp. 2006-GEL2	SASC 2006-GEL2	4/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	\$999	Pass
					Delinquency	Deal	Mixed	0.000	7.640	Pass
Structured Asset Securities Corp. 2006-WF1	SASC 2006-WF1	5/06	3	4/09	Cumulative Loss	Deal	Mixed	0.000	1.200	Pass
					Delinquency	Deal	Mixed	0.053	6.594	Pass
Structured Asset Securities Corp. 2006-OPT1	SASC 2006-OPT1	5/06	2	5/09	Cumulative Loss	Deal	Mixed	0.000	1.550	Pass
					Delinquency	Deal	Mixed	0.015	8.102	Pass
Structured Asset Securities Mortgage PTC 2005-AR1	SASC 2005-AR1	5/06	7	12/08	Cumulative Loss	Deal	Mixed	0.001	2.000	Pass
					Delinquency	Deal	Mixed	4.246	8.852	Pass
					Cumulative Loss	Deal	Mixed	0.001	2.000	Pass
Structured Asset Securities Mortgage PTC 2005-S6	SASC 2005-S6	4/06	8	NA	Delinquency	Deal	Fixed	2.604	2.873	Pass
Structured Asset Securities Mortgage PTC 2005-SC1	SASC 2005-SC1	5/06	9	NA	Cumulative Loss	Deal	Fixed	0.430	100.000	Pass
					Delinquency	Deal	Mixed	9.921	16.000	Pass
Summitt PELS Trust 2002 HEL-Backed Notes	SUMM 2002-1	4/06	47	NA	Other	Deal	ARM	1.343	0.000	Pass
Terwin Mortgage Trust 2003-1SL	TMTS 2003-1SL	5/06	36	7/06	Delinquency	Deal	Fixed	3.423	2.000	Fail
					Cumulative Loss	Deal	Fixed	2.219	6.000	Pass
					Delinquency	Deal	Fixed	4.105	11.343	Pass
Terwin Mortgage Trust 2003-2HE	TMTS 2003-2HE	5/06	35	8/06	Cumulative Loss	Deal	Mixed	1.098	2.500	Pass
					Delinquency	Deal	Mixed	9.908	23.270	Pass
Terwin Mortgage Trust 2003-3SL	TMTS 2003-3SL	5/06	34	9/06	Delinquency	Deal	Fixed	1.626	2.000	Pass
					Cumulative Loss	Deal	Fixed	2.927	6.000	Pass
					Delinquency	Deal	Fixed	13.542	11.715	Fail
Terwin Mortgage Trust 2003-4HE	TMTS 2003-4HE	5/06	32	11/06	Cumulative Loss	Deal	Mixed	0.383	3.000	Pass
					Delinquency	Deal	Mixed	15.645	25.263	Pass
Terwin Mortgage Trust 2003-5SL	TMTS 2003-5SL	5/06	32	11/06	Cumulative Loss	Deal	Fixed	3.111	6.000	Pass
					Delinquency	Deal	Fixed	8.526	10.831	Pass
Terwin Mortgage Trust 2003-6HE	TMTS 2003-6HE	5/06	31	12/06	Cumulative Loss	Deal	Mixed	0.746	2.250	Pass
					Delinquency	Deal	Mixed	14.604	27.182	Pass
Terwin Mortgage Trust 2003-7SL	TMTS 2003-7SL	4/06	30	1/07	Delinquency	Deal	Fixed	4.433	2.000	Fail
					Cumulative Loss	Deal	Fixed	2.044	6.000	Pass
Terwin Mortgage Trust 2003-8HE	TMTS 2003-8HE	5/06	30	1/07	Delinquency	Deal	Mixed	13.715	27.403	Pass
					Cumulative Loss	Deal	Mixed	0.339	2.000	Pass
Terwin Mortgage Trust 2004-10SL	TMTS 2004-10SL	4/06	22	9/07	Cumulative Loss	Deal	Fixed	1.573	6.000	Pass
					Delinquency	Deal	Fixed	3.852	10.250	Pass
Terwin Mortgage Trust 2004-11HE	TMTS 2004-11HE	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.100	2.850	Pass
					Delinquency	Deal	Mixed	5.841	14.362	Pass
Terwin Mortgage Trust 2004-16SL	TMTS 2004-16SL	5/06	21	10/07	Cumulative Loss	Deal	Fixed	1.642	6.000	Pass
					Delinquency	Deal	Fixed	4.604	9.850	Pass
Terwin Mortgage Trust 2004-18SL	TMTS 2004-18SL	5/06	20	11/07	Delinquency	Deal	Fixed	1.616	2.000	Pass
					Cumulative Loss	Deal	Fixed	1.179	6.000	Pass
					Delinquency	Deal	Fixed	3.251	9.813	Pass
					Cumulative Loss	Deal	Fixed	3.659	12.000	Pass
					Delinquency	Deal	Fixed	5.748	11.146	Pass
Terwin Mortgage Trust 2004-19HE	TMTS 2004-19HE	5/06	21	10/07	Delinquency	Deal	Mixed	7.110	16.129	Pass
					Cumulative Loss	Deal	Mixed	0.238	3.500	Pass
Terwin Mortgage Trust 2004-1HE	TMTS 2004-1HE	5/06	28	3/07	Delinquency	Deal	Mixed	9.408	34.029	Pass
					Cumulative Loss	Deal	Mixed	0.634	3.000	Pass
Terwin Mortgage Trust 2004-21HE	TMTS 2004-21HE	5/06	18	1/08	Cumulative Loss	Deal	Mixed	0.079	2.400	Pass
					Cumulative Loss	Deal	Mixed	0.078	1.500	Pass
					Delinquency	Deal	Mixed	0.836	4.546	Pass
Terwin Mortgage Trust 2004-22SL	TMTS 2004-22SL	5/06	18	1/08	Delinquency	Deal	Mixed	2.392	11.633	Pass
					Cumulative Loss	Deal	Fixed	1.478	6.000	Pass
Terwin Mortgage Trust 2004-23HELOC	TMTS 2004-23HE	5/06	18	7/07	Current Loss	Deal	ARM	0.230	1.750	Pass
					Other	Deal	ARM	0.000	0.100	Pass
Terwin Mortgage Trust 2004-2SL	TMTS 2004-2SL	5/06	28	3/07	Delinquency	Deal	Fixed	4.890	11.387	Pass
					Cumulative Loss	Deal	Fixed	2.275	6.000	Pass
Terwin Mortgage Trust 2004-3HE	TMTS 2004-3HE	5/06	26	5/07	Delinquency	Deal	Mixed	12.132	30.630	Pass
					Cumulative Loss	Deal	Mixed	0.686	3.000	Pass
Terwin Mortgage Trust 2004-4SL	TMTS 2004-4SL	5/06	27	4/07	Cumulative Loss	Deal	Fixed	1.891	6.083	Pass
					Delinquency	Deal	Fixed	15.609	10.500	Fail
Terwin Mortgage Trust 2004-5HE	TMTS 2004-5HE	5/06	24	7/07	Delinquency	Deal	Mixed	11.992	21.726	Pass
					Cumulative Loss	Deal	Mixed	0.440	3.250	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Terwin Mortgage Trust 2004-6SL	TMTS 2004-6SL	4/06	24	7/07	Delinquency	Deal	Fixed	3.262	11.004	Pass
					Cumulative Loss	Deal	Fixed	1.794	6.000	Pass
Terwin Mortgage Trust 2004-7HE	TMTS 2004-7HE	5/06	25	6/07	Delinquency	Deal	Mixed	8.678	19.896	Pass
					Cumulative Loss	Deal	Mixed	0.228	3.250	Pass
Terwin Mortgage Trust 2004-8HES	TMTS 2004-8HES	5/06	25	6/07	Cumulative Loss	Deal	Fixed	3.719	6.000	Pass
					Delinquency	Deal	Fixed	4.780	11.511	Pass
Terwin Mortgage Trust 2004-9HE	TMTS 2004-9HE	5/06	22	9/07	Delinquency	Deal	Mixed	6.822	15.606	Pass
					Cumulative Loss	Deal	Mixed	0.078	3.250	Pass
Terwin Mortgage Trust 2005-10HE	TMTS 2005-10HE	5/06	11	8/08	Cumulative Loss	Deal	Mixed	0.016	3.250	Pass
					Delinquency	Deal	Mixed	5.654	11.461	Pass
Terwin Mortgage Trust 2005-11	TMTS 2005-11	5/06	8	11/08	Delinquency	Deal	Mixed	0.000	2.000	Pass
					Delinquency	Deal	Mixed	0.000	5.000	Pass
					Cumulative Loss	Deal	Mixed	0.122	3.600	Pass
					Delinquency	Deal	Mixed	0.000	2.000	Pass
					Delinquency	Deal	Mixed	0.000	5.000	Pass
					Cumulative Loss	Deal	Mixed	0.057	0.750	Pass
					Cumulative Loss	Deal	Mixed	0.122	0.750	Pass
					Cumulative Loss	Deal	Mixed	0.057	4.450	Pass
					Delinquency	Deal	Mixed	0.000	4.529	Pass
					Delinquency	Deal	Mixed	0.000	2.013	Pass
					Cumulative Loss	Deal	Mixed	0.122	3.350	Pass
					Delinquency	Deal	Mixed	0.000	3.445	Pass
					Delinquency	Deal	Mixed	0.000	1.590	Pass
					Cumulative Loss	Deal	Mixed	0.057	5.400	Pass
Terwin Mortgage Trust 2005-13SL	TMTS 2005-13SL	5/06	7	NA	Cumulative Loss	Deal	Mixed	0.000	0.700	Pass
					Delinquency	Deal	Mixed	0.000	2.000	Pass
					Delinquency	Deal	Mixed	0.000	5.000	Pass
					Delinquency	Deal	Mixed	1.167	2.825	Pass
					Delinquency	Deal	Mixed	0.508	0.997	Pass
					Cumulative Loss	Deal	Mixed	0.000	4.450	Pass
Terwin Mortgage Trust 2005-13SL	TMTS 2005-13SL	5/06	7	NA	Cumulative Loss	Deal	Mixed	0.000	5.400	Pass
Terwin Mortgage Trust 2005-1SL	TMTS 2005-1SL	5/06	16	3/08	Delinquency	Deal	Fixed	3.236	7.870	Pass
					Cumulative Loss	Deal	Fixed	1.258	7.000	Pass
					Delinquency	Deal	Fixed	1.197	2.000	Pass
					Cumulative Loss	Deal	Fixed	1.258	0.950	Fail
Terwin Mortgage Trust 2005-2HE	TMTS 2005-2HE	5/06	17	2/08	Delinquency	Deal	Mixed	4.086	11.405	Pass
					Cumulative Loss	Deal	Mixed	0.048	2.250	Pass
Terwin Mortgage Trust 2005-3SL	TMTS 2005-3SL	5/06	15	4/08	Delinquency	Deal	Mixed	3.575	2.000	Fail
					Cumulative Loss	Deal	Mixed	1.178	0.950	Fail
					Cumulative Loss	Deal	Mixed	1.178	6.000	Pass
Terwin Mortgage Trust 2005-3SL	TMTS 2005-3SL	5/06	15	4/08	Delinquency	Deal	Mixed	4.625	6.863	Pass
Terwin Mortgage Trust 2005-4HE	TMTS 2005-4HE	5/06	15	4/08	Delinquency	Deal	Mixed	7.205	14.637	Pass
					Cumulative Loss	Deal	Mixed	0.059	2.750	Pass
Terwin Mortgage Trust 2005-5SL	TMTS 2005-5SL	5/06	13	6/08	Cumulative Loss	Deal	Fixed	0.537	0.950	Pass
					Cumulative Loss	Deal	Fixed	0.537	5.400	Pass
					Delinquency	Deal	Fixed	2.188	6.697	Pass
Terwin Mortgage Trust 2005-6HE	TMTS 2005-6HE	5/06	14	5/08	Delinquency	Deal	Mixed	6.600	13.603	Pass
					Cumulative Loss	Deal	Mixed	0.012	2.750	Pass
Terwin Mortgage Trust 2005-7SL	TMTS 2005-7SL	4/06	11	8/08	Delinquency	Deal	Fixed	3.069	7.430	Pass
					Cumulative Loss	Deal	Fixed	0.289	4.550	Pass
					Delinquency	Deal	Fixed	2.558	2.000	Fail
Terwin Mortgage Trust 2005-8HE	TMTS 2005-8HE	5/06	12	7/08	Delinquency	Deal	Mixed	3.946	13.054	Pass
					Cumulative Loss	Deal	Mixed	0.020	3.000	Pass
Terwin Mortgage Trust 2005-9HGS	TMTS 2005-9HGS	5/06	10	9/08	Delinquency	Deal	Mixed	0.000	5.000	Pass
					Delinquency	Deal	Mixed	0.000	2.000	Pass
					Cumulative Loss	Deal	Mixed	0.153	2.000	Pass
					Delinquency	Deal	Mixed	1.492	4.799	Pass
					Cumulative Loss	Deal	Mixed	0.153	1.750	Pass
					Cumulative Loss	Deal	Mixed	0.153	0.850	Pass
Terwin Mortgage Trust 2006-1	TMTS 2006-1	5/06	5	2/09	Cumulative Loss	Deal	Mixed	0.000	0.700	Pass
					Cumulative Loss	Grp 1	—	0.000	1.450	Pass
					Delinquency	Grp 1	—	2.445	8.464	Pass
					Delinquency	Grp 2	—	0.000	2.000	Pass
					Delinquency	Grp 2	—	0.000	5.000	Pass
					Cumulative Loss	Grp 2	—	0.000	5.800	Pass
					Cumulative Loss	Grp 2	—	0.000	4.750	Pass
					Delinquency	Grp 2	—	0.000	0.000	Pass
					Delinquency	Grp 2	—	0.844	3.873	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Terwin Mortgage Trust 2006-2HGS	TMTS 2006-2HGS	5/06	4	3/09	Cumulative Loss	Deal	Mixed	0.006	3.200	Pass
					Cumulative Loss	Deal	Mixed	0.006	2.700	Pass
					Delinquency	Deal	Mixed	0.000	5.000	Pass
					Delinquency	Deal	Mixed	0.000	2.000	Pass
					Cumulative Loss	Deal	Mixed	0.006	0.500	Pass
					Delinquency	Deal	Mixed	0.007	2.845	Pass
Terwin Mortgage Trust 2006-3	TMTS 2006-3	4/06	3	4/09	Delinquency	Grp 1	—	0.000	7.994	Pass
					Cumulative Loss	Grp 1	—	0.000	1.450	Pass
					Delinquency	Grp 2	—	0.000	3.384	Pass
					Cumulative Loss	Grp 2	—	0.000	0.550	Pass
Terwin Mortgage Trust Series TMTS 2005-16HE	TMTS 2005-16HE	5/06	8	11/08	Cumulative Loss	Deal	Mixed	0.000	2.250	Pass
					Delinquency	Deal	Mixed	1.239	8.992	Pass
Terwin Mortgage Trust TMTS 2005-14HE	TMTS 2005-14HE	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.001	2.250	Pass
					Delinquency	Deal	Mixed	2.034	5.521	Pass
The Money Store Trust 1998-B	TMSHE 1998-B	5/06	94	9/01	Current Loss	Grp 1	Fixed	\$34,913,458	\$14,390,717	Fail
					Current Loss	Grp 2	ARM	\$29,408,458	\$14,420,492	Fail
					Delinquency	Grp 3	Fixed	0.080	0.510	Pass
					Delinquency	Grp 3	Fixed	0.090	0.100	Pass
					Delinquency	Grp 3	Fixed	0.090	0.150	Pass
					Current Loss	Grp 3	Fixed	\$31,753,187	\$8,943,200	Fail
The Money Store Trust 1998-C	TMSHE 1998-C	5/06	93	NA	Current Loss	Grp 1	Fixed	\$35,996,974	\$14,712,501	Fail
					Current Loss	Grp 2	ARM	\$22,819,625	\$9,900,000	Fail
Truman Capital Mortgage Loan Trust 2005-1	TRUMN 2005-1	5/06	6	1/09	Cumulative Loss	Deal	Mixed	- 0.008	3.750	Pass
					Delinquency	Deal	Mixed	25.622	6.638	Fail
Truman Capital Mortgage Trust 2002-1	TRUMN 2002-1	5/06	52	3/05	Delinquency	Deal	Mixed	31.618	32.279	Pass
Truman Capital Mortgage Trust 2002-2	TRUMN 2002-2	5/06	43	12/05	Cumulative Loss	Deal	Mixed	11.446	6.500	Fail
					Delinquency	Deal	Mixed	0.000	31.234	Pass
Truman Capital Mortgage Trust 2004-1	TRUMN 2004-1	5/06	29	2/07	Cumulative Loss	Deal	Mixed	7.461	5.000	Fail
					Delinquency	Deal	Mixed	0.000	25.000	Pass
Truman Capital Mortgage Trust 2004-2	TRUMN 2004-2	5/06	23	8/07	Cumulative Loss	Deal	Mixed	4.025	5.500	Pass
					Delinquency	Deal	Mixed	1.129	3.750	Pass
UCFC EMC Mortgage Common Reserve Fund Trust	UCFC 1998-D	5/06	67	NA	Cumulative Loss	Deal	Mixed	34.329	17.005	Fail
					Delinquency	Deal	Mixed	47.524	\$100	Pass
UCFC HEL 1998-D	UCFC 1998-D	5/06	90	1/02	Other	Deal	—	47.524	\$100	Pass
					Delinquency	Deal	Mixed	21.779	20.000	Fail
					Cumulative Loss	Deal	Mixed	6.435	7.750	Pass
					Cumulative Loss	Deal	Mixed	5.376	6.250	Pass
Wachovia Asset Securitization Trust 2005-HEMM1	WASI 2005-HM1A	5/06	12	1/08	Delinquency	Deal	Mixed	18.620	30.385	Pass
					Cumulative Loss	Deal	ARM	0.023	1.500	Pass
					Other	Deal	ARM	0.000	0.100	Pass
Wachovia Asset Securitization, Inc., Trust 2002-HE1	WASI 2002-HE1	5/06	45	4/05	Delinquency	Deal	ARM	0.105	3.500	Pass
					Other	Deal	ARM	0.492	3.500	Pass
					Cumulative Loss	Deal	ARM	0.000	0.100	Pass
Wachovia Asset Securitization, Inc., Trust 2002-HE2	WASI 2002-HE2	5/06	42	7/05	Other	Deal	ARM	0.226	1.500	Pass
					Cumulative Loss	Deal	ARM	0.000	0.100	Pass
					Delinquency	Deal	ARM	0.141	1.500	Pass
Wachovia Asset Securitization, Inc., Trust 2003-HE1	WASI 2003-HE1	5/06	39	10/05	Other	Deal	ARM	0.521	3.500	Pass
					Delinquency	Deal	ARM	0.000	0.100	Pass
					Other	Deal	ARM	0.634	3.500	Pass
					Other	Deal	ARM	3.502	1.000	Pass
					Other	Deal	ARM	3.831	1.000	Pass
Wachovia Asset Securitization, Inc., Trust 2003-HE2	WASI 2003-HE2	5/06	36	1/06	Other	Deal	ARM	3.831	1.250	Pass
					Other	Deal	ARM	2.074	1.000	Pass
					Delinquency	Deal	ARM	0.665	3.500	Pass
					Other	Deal	ARM	2.074	1.150	Pass
					Other	Deal	ARM	1.956	1.000	Pass
Wachovia Asset Securitization, Inc., Trust 2003-HE3	WASI 2003-HE3	5/06	31	6/06	Other	Deal	ARM	0.000	0.100	Pass
					Delinquency	Deal	ARM	0.301	3.500	Pass
					Cumulative Loss	Deal	ARM	0.066	1.500	Pass
Wachovia Asset Securitization, Inc., Trust 2004-HE1	WASI 2004-HE1	5/06	24	1/07	Other	Deal	ARM	0.000	0.100	Pass
					Cumulative Loss	Deal	ARM	0.045	1.500	Pass
					Delinquency	Deal	ARM	0.204	3.500	Pass
Wachovia Asset Securitization, Inc., Trust 2004-HEMM1	WASI 2004-HM1A	5/06	19	6/07	Cumulative Loss	Deal	ARM	0.010	1.500	Pass
					Other	Deal	ARM	0.000	0.100	Pass
					Delinquency	Deal	ARM	0.206	3.500	Pass
Wachovia Asset Securitization, Inc., Trust 2004-HEMM2	WASI 2004-HM2A	5/06	18	7/07	Delinquency	Deal	ARM	0.362	3.500	Pass
					Cumulative Loss	Deal	ARM	0.038	1.500	Pass
					Other	Deal	ARM	0.000	0.100	Pass
Wachovia Loan Trust 2005-SD1	WACL T 2005-SD1	5/06	14	5/08	Delinquency	Deal	Mixed	5.344	8.436	Pass
					Cumulative Loss	Deal	Mixed	0.204	3.500	Pass

Exhibit 6: Detailed Trigger Report

Deal Name	Ticker	As of Date	Deal Age (months)	Step-Down Date	Trigger Type	Group Number	ARM/Fixed	Actual Value	Limit Value	Pass/Fail
Wachovia Loan Trust 2005-WMC1	WMLT 2005-WMC1	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.026	1.400	Pass
					Delinquency	Deal	Mixed	1.900	9.365	Pass
Washington Mutual Asset-Backed Certificates 2006-HE1	WMABS 2006-HE1	5/06	2	5/09	Delinquency	Deal	Mixed	0.000	7.956	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.350	Pass
Wells Fargo Home Equity 2005-2	WFHET 2005-2	5/06	9	10/08	Cumulative Loss	Deal	Mixed	0.000	0.950	Pass
					Cumulative Loss	Deal	Mixed	0.000	0.950	Pass
					Delinquency	Deal	Mixed	2.547	7.461	Pass
Wells Fargo Home Equity 2005-3	WFHET 2005-3	5/06	7	12/08	Other	Deal	Mixed	0.000	1.000	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.050	Pass
					Cumulative Loss	Deal	Mixed	0.000	1.050	Pass
					Delinquency	Deal	Mixed	1.721	8.640	Pass
Wells Fargo Home Equity 2005-4	WFHET 2005-4	5/06	6	1/09	Cumulative Loss	Deal	Mixed	0.000	2.900	Pass
					Delinquency	Deal	Mixed	1.256	7.850	Pass
Wells Fargo Home Equity Trust 2004-1	WFHET 2004-1	5/06	27	4/07	Delinquency	Deal	Mixed	9.552	16.065	Pass
					Cumulative Loss	Deal	Mixed	0.211	3.250	Pass
Wells Fargo Home Equity Trust 2004-2	WFHET 2004-2	5/06	21	10/07	Cumulative Loss	Deal	Mixed	0.034	2.000	Pass
					Delinquency	Deal	Mixed	3.381	9.563	Pass
Wells Fargo Home Equity Trust 2005-1	WFHET 2005-1	5/06	12	7/08	Delinquency	Deal	Mixed	4.018	8.293	Pass
					Cumulative Loss	Deal	Mixed	0.002	1.250	Pass
					Delinquency	Deal	Mixed	17.298	19.612	Pass
WMC Mortgage Loan Pass-Through Certificates 1997-1	WMCM 1997-1	5/06	106	9/00	Delinquency	Deal	ARM	17.298	15.000	Fail
					Delinquency	Deal	ARM	17.298	19.612	Pass
					Cumulative Loss	Deal	ARM	7.875	7.900	Pass
WMC Mortgage Loan Pass-Through Certificates 1997-2	WMCM 1997-2	5/06	102	1/01	Delinquency	Deal	ARM	24.053	21.706	Fail
WMC Mortgage Loan Pass-Through Certificates 1998-A	WMCM 1998-A	5/06	96	12/00	Delinquency	Deal	ARM	0.370	0.410	Pass
WMC Mortgage Loan Pass-Through Certificates 1998-B	WMCM 1998-B	5/06	94	9/01	Delinquency	Deal	ARM	23.446	21.752	Fail
WMC Mortgage Loan Pass-Through Certificates 1999-A	WMCM 1999-A	5/06	80	10/02	Other	Deal	Mixed	0.180	0.180	Pass
					Cumulative Loss	Deal	Mixed	0.060	0.060	Fail
					Delinquency	Deal	Mixed	0.180	0.120	Fail
WMC Mortgage Loan Pass-Through Certificates 2000-A	WMCM 2000-A	5/06	74	5/03	Delinquency	Deal	Mixed	0.270	0.220	Fail
					Delinquency	Deal	Mixed	27.669	12.000	Fail
					Cumulative Loss	Deal	Mixed	0.060	0.060	Fail

Source: Intex Solutions, Inc., and Wachovia Securities.

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Addition information is available on request.

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