

**Thornburg Mortgage Home Loans, Inc.**  
**Mortgage Loan Pass-Through Certificates**  
**Series 2006-5**

Contact: Customer Service - CTSLink  
Wells Fargo Bank, N.A.  
Securities Administration Services  
8480 Stagecoach Circle  
Frederick, MD 21701-4747  
www.ctslink.com  
Telephone: 1-866-846-4526  
Fax: 240-586-8675

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**Certificateholder Distribution Summary**

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
A-1	88522RAA2	07/23/2010	0.46719 %	1,109,970,801.64	446,544.03	18,776,724.17	0.00	1,091,194,077.48	19,223,268.20	0.00
A-2	88522RAB0	07/23/2010	0.52719 %	123,329,878.33	55,987.96	2,086,299.12	0.00	121,243,579.21	2,142,287.08	0.00
A-X	88522RAC8	06/30/2010	5.48704 %	0.00	5,639,306.33	0.00	0.00	0.00	5,639,306.33	0.00
A-R	88522RAD6	06/30/2010	6.07277 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	88522RAE4	06/30/2010	5.97600 %	34,681,024.21	172,711.53	6,271.71	0.00	34,674,752.51	178,983.24	0.00
B-2	88522RAF1	06/30/2010	5.97600 %	21,341,786.87	106,282.11	3,859.44	0.00	21,337,927.43	110,141.55	0.00
B-3	88522RAG9	06/30/2010	5.97600 %	12,009,019.79	72,733.84	0.00	807,810.97	11,201,208.82	72,733.84	807,810.97
B-4	88522RAH7	06/30/2010	5.97600 %	2,082,012.74	0.00	0.00	2,082,012.74	0.00	0.00	5,341,274.02
B-5	88522RAJ3	06/30/2010	6.07277 %	0.00	0.00	0.00	0.00	0.00	0.00	4,005,458.56
B-6	88522RAK0	06/30/2010	6.07277 %	0.00	0.00	0.00	0.00	0.00	0.00	8,021,390.64
<b>Totals</b>				<b>1,303,414,523.58</b>	<b>6,493,565.80</b>	<b>20,873,154.44</b>	<b>2,889,823.71</b>	<b>1,279,651,545.45</b>	<b>27,366,720.24</b>	<b>18,175,934.19</b>

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

All Record Dates are based upon the governing documents and logic set forth as of closing.

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**Principal Distribution Statement**

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	2,340,859,000.00	1,109,970,801.64	200,726.56	18,575,997.60	0.00	0.00	18,776,724.17	1,091,194,077.48	0.46615113	18,776,724.17
A-2	260,095,000.00	123,329,878.33	22,302.91	2,063,996.21	0.00	0.00	2,086,299.12	121,243,579.21	0.46615113	2,086,299.12
A-X	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
A-R	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
B-1	34,930,000.00	34,681,024.21	6,271.70	0.01	0.00	0.00	6,271.71	34,674,752.51	0.99269260	6,271.71
B-2	21,495,000.00	21,341,786.87	3,859.44	0.00	0.00	0.00	3,859.44	21,337,927.43	0.99269260	3,859.44
B-3	12,091,000.00	12,009,019.79	0.00	0.00	0.00	807,810.97	807,810.97	11,201,208.82	0.92640880	0.00
B-4	5,374,000.00	2,082,012.74	0.00	0.00	0.00	2,082,012.74	2,082,012.74	0.00	0.00000000	0.00
B-5	4,030,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
B-6	8,062,075.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	2,686,936,175.31	1,303,414,523.58	233,160.61	20,639,993.82	0.00	2,889,823.71	23,762,978.15	1,279,651,545.45	0.47624933	20,873,154.44

NOTE: Accretion amount also includes Net Negative Amortization, if applicable.

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**Principal Distribution Factors Statement**

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	2,340,859,000.00	474.17243057	0.08574910	7.93554742	0.00000000	0.00000000	8.02129653	466.15113404	0.46615113	8.02129653
A-2	260,095,000.00	474.17243057	0.08574909	7.93554743	0.00000000	0.00000000	8.02129653	466.15113405	0.46615113	8.02129653
A-X	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
A-R	100.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
B-1	34,930,000.00	992.87215030	0.17955053	0.00000029	0.00000000	0.00000000	0.17955082	992.69259977	0.99269260	0.17955082
B-2	21,495,000.00	992.87215027	0.17955059	0.00000000	0.00000000	0.00000000	0.17955059	992.69259967	0.99269260	0.17955059
B-3	12,091,000.00	993.21973286	0.00000000	0.00000000	0.00000000	66.81093127	66.81093127	926.40880159	0.92640880	0.00000000
B-4	5,374,000.00	387.42328619	0.00000000	0.00000000	0.00000000	387.42328619	387.42328619	0.00000000	0.00000000	0.00000000
B-5	4,030,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
B-6	8,062,075.31	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

NOTE: Accretion amount also includes Net Negative Amortization, if applicable.

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

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**Interest Distribution Statement**

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
A-1	06/25/10 - 07/25/10	31	0.46719 %	1,109,970,801.64	446,544.03	0.00	0.00	0.00	446,544.03	0.00	1,091,194,077.48
A-2	06/25/10 - 07/25/10	31	0.52719 %	123,329,878.33	55,987.96	0.00	0.00	0.00	55,987.96	0.00	121,243,579.21
A-X	06/01/10 - 06/30/10	30	5.48704 %	1,233,300,679.97	5,639,306.33	0.00	0.00	0.00	5,639,306.33	0.00	1,212,437,656.69
A-R	N/A	N/A	6.07277 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	06/01/10 - 06/30/10	30	5.97600 %	34,681,024.21	172,711.53	0.00	0.00	0.00	172,711.53	0.00	34,674,752.51
B-2	06/01/10 - 06/30/10	30	5.97600 %	21,341,786.87	106,282.11	0.00	0.00	0.00	106,282.11	0.00	21,337,927.43
B-3	06/01/10 - 06/30/10	30	5.97600 %	12,009,019.79	59,804.93	12,928.91	0.00	0.00	72,733.84	42,625.49	11,201,208.82
B-4	06/01/10 - 06/30/10	30	5.97600 %	2,082,012.74	10,368.43	0.00	10,368.43	0.00	0.00	45,988.84	0.00
B-5	N/A	N/A	6.07277 %	0.00	0.00	0.00	0.00	0.00	0.00	42,976.07	0.00
B-6	N/A	N/A	6.07277 %	0.00	0.00	0.00	0.00	0.00	0.00	6,501.54	0.00
Totals					6,491,005.32	12,928.91	10,368.43	0.00	6,493,565.80	138,091.94	

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

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**Interest Distribution Factors Statement**

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
A-1	2,340,859,000.00	0.46719 %	474.17243057	0.19076075	0.00000000	0.00000000	0.00000000	0.19076075	0.00000000	466.15113404
A-2	260,095,000.00	0.52719 %	474.17243057	0.21525966	0.00000000	0.00000000	0.00000000	0.21525966	0.00000000	466.15113405
A-X	0.00	5.48704 %	474.17243057	2.16816842	0.00000000	0.00000000	0.00000000	2.16816842	0.00000000	466.15113404
A-R	100.00	6.07277 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
B-1	34,930,000.00	5.97600 %	992.87215030	4.94450415	0.00000000	0.00000000	0.00000000	4.94450415	0.00000000	992.69259977
B-2	21,495,000.00	5.97600 %	992.87215027	4.94450384	0.00000000	0.00000000	0.00000000	4.94450384	0.00000000	992.69259967
B-3	12,091,000.00	5.97600 %	993.21973286	4.94623522	1.06930031	0.00000000	0.00000000	6.01553552	3.52538996	926.40880159
B-4	5,374,000.00	5.97600 %	387.42328619	1.92936918	0.00000000	1.92936918	0.00000000	0.00000000	8.55765538	0.00000000
B-5	4,030,000.00	6.07277 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	10.66403722	0.00000000
B-6	8,062,075.31	6.07277 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.80643504	0.00000000

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

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

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**Certificateholder Account Statement**

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	30,498,057.42
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Servicer Advances	740,966.31
Gains & Subsequent Recoveries (Realized Losses)	(2,887,275.50)
Swap/Cap Payments	0.00
Total Deposits	<u>28,351,748.23</u>
Withdrawals	
Swap Payments	0.00
Reserve Funds and Credit Enhancements	0.00
Reimbursement for Servicer Advances	709,541.21
Total Administration Fees	275,486.78
Payment of Interest and Principal	27,366,720.24
Total Withdrawals (Pool Distribution Amount)	<u>28,351,748.23</u>
Ending Balance	<u>0.00</u>

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	<u>0.00</u>
Non-Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>

ADMINISTRATION FEES	
Gross Servicing Fee*	272,771.33
Master Servicing Fee - Wells Fargo Bank, N.A.	2,715.45
Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>
Total Administration Fees	<u>275,486.78</u>

\*Servicer Payees include: BAC HOME LOANS SERVICING, LP; COLONIAL SAVINGS, F.A.; DOVENMUEHLE MTG CO; FIRST REPUBLIC BANK; METLIFE HOME LOANS; SELECT PORTFOLIO SERVICING, INC; WELLS FARGO BANK, N.A.

Servicer Advances are calculated as delinquent scheduled principal and interest.

Reserve and Guaranty Funds				
Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
Net WAC Reserve Fund - Wells Fargo Bank, N.A.	0.00	0.00	0.00	0.00
Yield Maintenance Account - Wells Fargo Bank, N.A.	0.00	0.00	0.00	0.00
Hedge Funds				
Account Name		Funds In (A)	Funds Out (B)	Net Amount (A - B)
Class A1, A-2 Cap Agreement - Credit Suisse		0.00	0.00	0.00

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**Collateral Statement**

Group	Total
Collateral Description	Mixed Fixed & Arm
Weighted Average Coupon Rate	6.232773
Weighted Average Net Rate	5.981644
Weighted Average Pass-Through Rate	5.979144
Weighted Average Remaining Term	313
Principal and Interest Constant	7,005,545.51
Beginning Loan Count	1,848
Loans Paid in Full	31
Ending Loan Count	1,817
Beginning Scheduled Balance	1,303,414,523.59
Ending Scheduled Balance	1,279,651,545.44
Actual Ending Collateral Balance	1,279,974,254.40
Scheduled Principal	235,639.95
Unscheduled Principal	23,527,338.20
Negative Amortized Principal	0.00
Scheduled Interest	6,769,905.56
Servicing Fees	272,771.33
Master Servicing Fees	2,715.45
Trustee Fee	0.00
FRY Amount	0.00
Special Hazard Fee	0.00
Other Fee	0.00
Pool Insurance Fee	0.00
Spread 1	0.00
Spread 2	0.00
Spread 3	0.00
Net Interest	6,494,418.78
Realized Loss Amount	2,887,275.50
Cumulative Realized Loss	18,307,414.19
Percentage of Cumulative Losses	0.6813
Special Servicing Fee	0.00

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**Additional Reporting - Deal Level**

<b>Informational Reporting</b>	
One-Year CMT Balance	960,616,813.64
Three-Year CMT Balance	83,139.14
One-Month LIBOR Balance	36,627,360.64
One-Year LIBOR Balance	241,661,551.00
Six-Month LIBOR Balance	40,662,681.02
<b>Structural Reporting</b>	
Six-Month Rolling Delinquency Average	155.949917%
Subordinate Prepayment Percentage	0.000000%
Senior Prepayment Percentage	100.000000%
Senior Percentage	94.620756%
Subordinate Percentage	5.379244%
<b>Trigger Event Reporting</b>	
Delinquency Stepdown	
Trigger Result	Fail
Threshold Value	50.000000%
Calculated Value	155.949917%
Cumulative Loss Stepdown	
Trigger Result	Pass
Threshold Value	30.000000%
Calculated Value	21.123534%
Shifting Interest Stepdown	
Trigger Result	Pass
Two Times Delinquency Test	
Trigger Result	Fail
Threshold Value	50.000000%
Calculated Value	155.949917%
Two Times Test	
Trigger Result	Pass
Threshold Value	30.000000%
Calculated Value	21.123534%
Subordinate Two Times Test	
Trigger Result	Fail

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**Delinquency Status - MBA Delinquency Calculation Method**

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO		TOTAL		
No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance	No. of Loans	Actual Balance	
		0-29 Days	6	2,846,045.41		0	0.00		0	0.00	6	2,846,045.41	
30 Days	45	30,979,692.16	0	0.00		0	0.00		0	0.00	45	30,979,692.16	
60 Days	21	16,441,259.22	1	462,000.00		0	0.00		0	0.00	22	16,903,259.22	
90 Days	13	9,128,458.95	0	0.00		0	0.00		0	0.00	13	9,128,458.95	
120 Days	7	5,186,531.38	0	0.00		0	0.00		0	0.00	7	5,186,531.38	
150 Days	7	3,557,759.94	0	0.00		2	1,120,741.08		0	0.00	9	4,678,501.02	
180+ Days	27	19,338,489.80	6	6,612,841.93		45	38,714,460.77		13	11,061,352.68	91	75,727,145.18	
	<b>120</b>	<b>84,632,191.45</b>	<b>13</b>	<b>9,920,887.34</b>		<b>47</b>	<b>39,835,201.85</b>		<b>13</b>	<b>11,061,352.68</b>	<b>193</b>	<b>145,449,633.32</b>	
No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance	No. of Loans	Actual Balance	
		0-29 Days	0.330215 %	0.222352 %		0.000000 %	0.000000 %		0.000000 %	0.000000 %	0.330215 %	0.222352 %	
30 Days	2.476610 %	2.420337 %	0.000000 %	0.000000 %		0.000000 %	0.000000 %		0.000000 %	0.000000 %	2.476610 %	2.420337 %	
60 Days	1.155751 %	1.284499 %	0.055036 %	0.036094 %		0.000000 %	0.000000 %		0.000000 %	0.000000 %	1.210787 %	1.320594 %	
90 Days	0.715465 %	0.713175 %	0.000000 %	0.000000 %		0.000000 %	0.000000 %		0.000000 %	0.000000 %	0.715465 %	0.713175 %	
120 Days	0.385250 %	0.405206 %	0.000000 %	0.000000 %		0.000000 %	0.000000 %		0.000000 %	0.000000 %	0.385250 %	0.405206 %	
150 Days	0.385250 %	0.277956 %	0.000000 %	0.000000 %		0.110072 %	0.087560 %		0.000000 %	0.000000 %	0.495322 %	0.365515 %	
180+ Days	1.485966 %	1.510850 %	0.330215 %	0.516639 %		2.476610 %	3.024628 %		0.715465 %	0.864186 %	5.008255 %	5.916302 %	
	<b>6.604293 %</b>	<b>6.612023 %</b>	<b>0.715465 %</b>	<b>0.775085 %</b>		<b>2.586681 %</b>	<b>3.112188 %</b>		<b>0.715465 %</b>	<b>0.864186 %</b>	<b>10.621904 %</b>	<b>11.363481 %</b>	

Please refer to CTSLink.com for a list of delinquency code descriptions.

Current Period Class A Insufficient Funds 0.00 Principal Balance of Contaminated Properties 0.00 Periodic Advance 740,966.31

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**180+ Delinquency Summary**

Days Delinquent	Summary		
	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)
180 - 209	5	2,749,249.69	0.215
210 - 239	4	2,357,621.02	0.184
240 - 269	10	6,360,992.11	0.497
270 - 299	6	3,079,315.83	0.241
300 - 329	4	4,507,499.22	0.352
330 - 359	9	10,332,944.05	0.807
360 - 389	5	4,496,942.72	0.351
390 - 419	4	2,815,886.83	0.220
420 - 449	8	6,956,731.96	0.544
450 - 479	4	2,055,613.70	0.161
480 - 509	4	5,410,118.18	0.423
510 - 539	2	1,157,875.00	0.090
540 - 569	3	1,572,180.98	0.123
570 - 599	6	4,750,171.67	0.371
600 - 629	5	5,035,428.10	0.393
630 - 659	2	2,268,513.17	0.177
660 - 689	3	1,535,697.39	0.120
690 - 719	2	1,010,932.15	0.079
720 - 749	1	463,546.89	0.036
750 - 779	1	739,884.52	0.058
810 - 839	2	5,420,000.00	0.423
930 - 959	1	650,000.00	0.051
Total	91	75,727,145.18	5.916

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

**Thornburg Mortgage Home Loans, Inc.**  
**Mortgage Loan Pass-Through Certificates**  
**Series 2006-5**

Contact: Customer Service - CTSLink  
Wells Fargo Bank, N.A.  
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23-Jul-2010 10:39:04AM

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

Summary	12 Month REO History																																												
<table style="width: 100%; border-collapse: collapse;"> <tr> <td colspan="2"><b>New REO Loans</b></td> </tr> <tr> <td style="padding-left: 20px;">Loans in REO</td> <td style="text-align: right;">1</td> </tr> <tr> <td style="padding-left: 20px;">Original Principal Balance</td> <td style="text-align: right;">450,000.00</td> </tr> <tr> <td style="padding-left: 20px;">Current Actual Balance</td> <td style="text-align: right;">450,000.00</td> </tr> <tr> <td colspan="2"> </td> </tr> <tr> <td colspan="2"><b>Current REO Total</b></td> </tr> <tr> <td style="padding-left: 20px;">Loans in REO</td> <td style="text-align: right;">13</td> </tr> <tr> <td style="padding-left: 20px;">Original Principal Balance</td> <td style="text-align: right;">11,090,700.00</td> </tr> <tr> <td style="padding-left: 20px;">Current Actual Balance</td> <td style="text-align: right;">11,061,352.68</td> </tr> </table>	<b>New REO Loans</b>		Loans in REO	1	Original Principal Balance	450,000.00	Current Actual Balance	450,000.00	 		<b>Current REO Total</b>		Loans in REO	13	Original Principal Balance	11,090,700.00	Current Actual Balance	11,061,352.68	<table style="display: none;"> <caption>12 Month REO History Data</caption> <thead> <tr> <th>Month</th> <th>REO History (%)</th> </tr> </thead> <tbody> <tr><td>May-09</td><td>0.40%</td></tr> <tr><td>Sep-09</td><td>0.45%</td></tr> <tr><td>Oct-09</td><td>0.80%</td></tr> <tr><td>Nov-09</td><td>0.85%</td></tr> <tr><td>Dec-09</td><td>1.10%</td></tr> <tr><td>Jan-10</td><td>1.00%</td></tr> <tr><td>Feb-10</td><td>0.95%</td></tr> <tr><td>Mar-10</td><td>0.85%</td></tr> <tr><td>Apr-10</td><td>1.05%</td></tr> <tr><td>May-10</td><td>1.10%</td></tr> <tr><td>Jun-10</td><td>1.10%</td></tr> <tr><td>Jul-10</td><td>0.85%</td></tr> </tbody> </table>	Month	REO History (%)	May-09	0.40%	Sep-09	0.45%	Oct-09	0.80%	Nov-09	0.85%	Dec-09	1.10%	Jan-10	1.00%	Feb-10	0.95%	Mar-10	0.85%	Apr-10	1.05%	May-10	1.10%	Jun-10	1.10%	Jul-10	0.85%
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**REO Loan Detail - All Mortgage Loans in REO during Current Period**

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Summary	0018755306	Apr-2010	01-Oct-2006	CA	80.00	310,100.00	300,000.18	01-Mar-2009	15	6.500%	26,349.46
Summary	0018761031	Dec-2009	01-Aug-2006	NM	65.00	3,900,000.00	3,900,000.00	01-Mar-2008	27	6.875%	624,406.25
Summary	0018774109	Jun-2010	01-Oct-2006	FL	80.00	191,200.00	191,200.00	01-Nov-2008	19	6.250%	20,076.00
Summary	0018780239	Apr-2010	01-Sep-2006	NJ	80.00	1,520,000.00	1,520,000.00	01-Mar-2008	27	6.500%	229,583.14
Summary	0018806786	Jan-2010	01-Oct-2006	UT	80.00	840,000.00	840,000.00	01-Apr-2009	14	7.125%	77,000.00
Summary	0018808477	May-2010	01-Oct-2006	FL	58.56	260,000.00	259,998.46	01-Aug-2008	22	6.500%	32,499.60
Summary	0018872325	May-2010	01-Jul-2006	MT	68.42	650,000.00	650,000.00	01-Nov-2007	31	6.875%	118,421.82
Summary	0018887927	Apr-2010	01-Aug-2006	FL	69.22	550,000.00	549,971.93	01-Dec-2008	18	6.500%	57,288.65
Summary	0018890418	Jul-2010	01-Aug-2006	CA	69.77	450,000.00	450,000.00	01-Jul-2009	11	6.500%	30,468.75
Summary	0018907063	Jun-2010	01-May-2006	AZ	80.00	833,400.00	814,959.52	01-Oct-2009	8	6.625%	43,322.42
Summary	0018909630	Jun-2010	01-Aug-2006	CA	80.00	472,000.00	471,675.70	01-Oct-2008	20	6.250%	51,884.14
Summary	0018954958	Apr-2010	01-May-2006	CA	76.24	650,000.00	650,000.00	01-May-2009	13	6.375%	49,765.65
Summary	0018978577	Apr-2010	01-Jul-2006	CA	80.00	464,000.00	463,546.89	01-Jun-2008	24	6.750%	65,282.90

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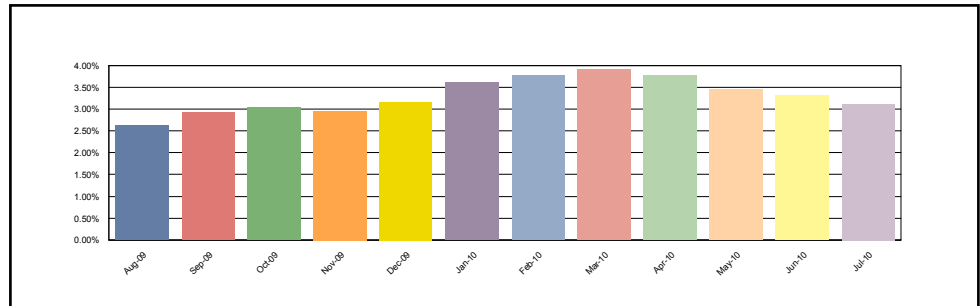
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**Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period**

**Summary**

<b>New Foreclosure Loans</b>	
Loans in Foreclosure	1
Original Principal Balance	622,930.00
Current Actual Balance	622,921.06
<b>Current Foreclosure Total</b>	
Loans in Foreclosure	47
Original Principal Balance	40,199,160.00
Current Actual Balance	39,835,201.85

**12 Month Foreclosure History**



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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Summary	0018727453	Mar-2010	01-Jun-2006	CA	94.75	300,100.00	298,895.53	01-Oct-2009	8	6.625%	15,878.81
Summary	0018759761	Jan-2010	01-Sep-2006	NM	51.18	307,089.00	307,089.00	01-Jul-2009	11	6.625%	21,208.33
Summary	0018772624	Apr-2010	01-Aug-2006	SC	78.15	851,800.00	851,348.07	01-Oct-2009	8	6.625%	45,227.90
Summary	0018775379	Feb-2010	01-Aug-2006	FL	69.39	170,000.00	166,966.14	01-Sep-2009	9	6.500%	9,565.82
Summary	0018776328	Nov-2009	01-Sep-2006	NJ	80.00	1,000,000.00	1,000,000.00	01-Jun-2009	12	3.500%	42,708.42
Summary	0018777078	Mar-2010	01-Aug-2006	CA	80.00	460,000.00	459,998.00	01-Oct-2009	8	6.375%	23,479.10
Summary	0018778431	Oct-2009	01-Aug-2006	VA	80.00	576,000.00	576,000.00	01-Aug-2008	22	6.500%	72,000.00
Summary	0018780056	Aug-2009	01-Sep-2006	NJ	80.00	740,000.00	739,884.52	01-May-2008	25	6.375%	101,965.50
Summary	0018780130	Jan-2010	01-Sep-2006	CA	70.00	1,855,000.00	1,855,000.00	01-Aug-2009	10	6.750%	120,575.04
Summary	0018828111	Jan-2010	01-Oct-2006	PA	75.00	637,500.00	637,500.00	01-Aug-2009	10	6.875%	42,234.36
Summary	0018849117	Jul-2009	01-Oct-2006	FL	64.98	3,834,000.00	3,831,124.57	01-Feb-2009	16	7.250%	402,268.14
Summary	0018885608	Feb-2009	01-Apr-2006	FL	66.89	495,000.00	480,397.41	01-Jul-2008	23	6.375%	60,518.05
Summary	0018906586	Oct-2009	01-Jul-2006	NJ	69.02	568,000.00	545,460.83	01-May-2009	13	5.750%	37,205.57
Summary	0018907238	Jun-2010	01-Jun-2006	CA	69.44	1,000,000.00	1,000,000.00	01-Jul-2009	11	6.375%	66,354.21
Summary	0018908681	May-2010	01-Jul-2006	CA	80.00	670,800.00	670,800.00	01-Dec-2009	6	6.250%	26,832.00
Summary	0018909820	May-2010	01-Aug-2006	CA	79.67	650,000.00	650,000.00	01-Dec-2009	6	6.500%	27,083.28
Summary	0018909945	May-2010	01-Aug-2006	CA	80.00	448,000.00	446,449.69	01-Dec-2009	6	6.500%	18,602.08
Summary	0018910018	Jun-2010	01-Aug-2006	CA	72.76	618,500.00	614,532.59	01-Dec-2008	18	6.625%	65,294.08
Summary	0018910513	Jun-2010	01-Jun-2006	NV	64.81	875,000.00	860,613.17	01-Sep-2008	21	6.750%	107,218.18
Summary	0018910877	Mar-2010	01-Aug-2006	CA	75.00	539,250.00	538,380.18	01-Oct-2009	8	6.625%	28,601.85
Summary	0018929802	Jun-2010	01-Jul-2006	NV	75.91	835,000.00	835,000.00	01-Apr-2009	14	6.500%	69,583.36
Summary	0018929836	Jun-2010	01-Jul-2006	NV	70.00	1,820,000.00	1,820,000.00	01-Apr-2009	14	6.250%	145,600.00
Summary	0018931550	Dec-2009	01-Jul-2006	NJ	54.67	656,000.00	656,000.00	01-Jul-2009	11	6.375%	43,528.29
Summary	0018932160	Apr-2010	01-Aug-2006	CA	80.00	880,000.00	878,580.90	01-Nov-2009	7	6.500%	41,183.46

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Summary	0018932376	Aug-2009	01-Aug-2006	NJ	80.00	676,000.00	667,200.00	01-Mar-2009	15	6.500%	59,077.08
Summary	0018934026	May-2010	01-Aug-2006	CA	79.90	658,000.00	657,875.00	01-Jan-2009	17	6.625%	66,404.24
Summary	0018934166	Sep-2009	01-Aug-2006	CA	75.00	675,750.00	675,750.00	01-Apr-2009	14	6.625%	57,438.72
Summary	0018953273	Mar-2010	01-Jul-2006	NV	55.27	970,000.00	970,000.00	01-Oct-2009	8	5.750%	44,458.40
Summary	0018953869	Jan-2010	01-Jun-2006	FL	66.71	527,000.00	526,999.22	01-Aug-2009	10	5.625%	28,326.24
Summary	0018954214	Apr-2010	01-Jun-2006	NY	70.00	696,500.00	696,426.00	01-May-2009	13	6.375%	53,320.05
Summary	0018954354	Apr-2010	01-Jul-2006	NJ	54.27	515,000.00	514,929.95	01-Nov-2009	7	6.250%	23,173.25
Summary	0018954362	Dec-2009	01-Jul-2006	FL	65.00	1,560,000.00	1,560,000.00	01-Jul-2009	11	6.250%	101,400.00
Summary	0018955534	May-2009	01-Aug-2006	FL	80.00	420,262.00	407,676.46	01-Dec-2008	18	6.375%	41,208.93
Summary	0018956144	Jun-2010	01-Aug-2006	CA	80.00	555,200.00	555,200.00	01-Jan-2010	5	6.750%	21,051.31
Summary	0018957068	May-2010	01-Aug-2006	CA	74.82	520,000.00	520,000.00	01-Sep-2009	9	6.750%	30,983.37
Summary	0018957118	Mar-2010	01-Jun-2006	IL	75.00	675,000.00	670,692.57	01-Oct-2009	8	5.125%	27,246.90
Summary	0018957233	Jan-2010	01-Aug-2006	CA	65.00	2,470,000.00	2,470,000.00	01-Jul-2009	11	6.625%	170,584.44
Summary	0018978007	Jan-2010	01-Jul-2006	HI	65.00	1,332,500.00	1,332,500.00	01-Sep-2009	9	5.625%	65,653.39
Summary	0018978098	Apr-2009	01-Jul-2006	CA	43.48	1,000,000.00	1,000,000.00	01-Nov-2008	19	6.375%	107,187.57
Summary	0018978239	Jun-2009	01-Jun-2006	CA	64.52	500,000.00	500,000.00	01-Jan-2009	17	6.250%	47,500.00
Summary	0018978916	Oct-2009	01-Jun-2006	NY	39.32	924,000.00	924,000.00	01-May-2009	13	6.625%	73,631.25
Summary	0018979567	Jun-2010	01-Aug-2006	TX	57.46	520,000.00	565,541.08	01-Jan-2010	5	5.625%	17,683.20
Summary	0018980318	Mar-2009	01-Aug-2006	NJ	80.00	848,000.00	847,999.99	01-Oct-2008	20	6.500%	97,166.52
Summary	0018981290	Jul-2010	01-Aug-2006	FL	80.00	622,930.00	622,921.06	01-Oct-2008	20	6.250%	68,521.20
Summary	0018981464	Feb-2010	01-Aug-2006	FL	80.00	646,000.00	334,390.07	01-Sep-2009	9	6.875%	20,314.74
Summary	0018981829	Apr-2009	01-Aug-2006	FL	50.00	1,500,000.00	1,499,953.33	01-Nov-2008	19	6.750%	170,620.25
Summary	0018981993	Nov-2009	01-Aug-2006	AZ	80.00	599,979.00	595,126.52	01-Jun-2009	12	6.875%	45,998.83

**Thornburg Mortgage Home Loans, Inc.**  
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**Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period**

Summary	12 Month Bankruptcy History																		
<table style="width: 100%; border-collapse: collapse;"> <tr> <td colspan="2"><b>New Bankruptcy Loans</b></td> </tr> <tr> <td style="padding-left: 20px;">Loans in Bankruptcy</td> <td style="text-align: right;">2</td> </tr> <tr> <td style="padding-left: 20px;">Original Principal Balance</td> <td style="text-align: right;">1,232,400.00</td> </tr> <tr> <td style="padding-left: 20px;">Current Actual Balance</td> <td style="text-align: right;">1,194,187.93</td> </tr> <tr> <td colspan="2"> </td> </tr> <tr> <td colspan="2"><b>Current Bankruptcy Total</b></td> </tr> <tr> <td style="padding-left: 20px;">Loans in Bankruptcy</td> <td style="text-align: right;">13</td> </tr> <tr> <td style="padding-left: 20px;">Original Principal Balance</td> <td style="text-align: right;">10,482,625.00</td> </tr> <tr> <td style="padding-left: 20px;">Current Actual Balance</td> <td style="text-align: right;">9,920,887.34</td> </tr> </table>	<b>New Bankruptcy Loans</b>		Loans in Bankruptcy	2	Original Principal Balance	1,232,400.00	Current Actual Balance	1,194,187.93	 		<b>Current Bankruptcy Total</b>		Loans in Bankruptcy	13	Original Principal Balance	10,482,625.00	Current Actual Balance	9,920,887.34	
<b>New Bankruptcy Loans</b>																			
Loans in Bankruptcy	2																		
Original Principal Balance	1,232,400.00																		
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<b>Current Bankruptcy Total</b>																			
Loans in Bankruptcy	13																		
Original Principal Balance	10,482,625.00																		
Current Actual Balance	9,920,887.34																		

**Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period**

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Summary	0018772806	May-2010	01-Aug-2006	CA	77.83	716,000.00	716,000.00	01-Jul-2009	11	6.625%	49,448.75
Summary	0018781278	Jun-2010	01-Oct-2006	CO	75.00	2,212,500.00	2,212,500.00	01-Jul-2009	11	6.875%	158,792.92
Summary	0018782862	May-2010	01-Sep-2006	NC	80.00	1,488,000.00	1,488,000.00	01-Aug-2009	10	6.750%	96,720.00
Summary	0018889212	May-2009	01-Aug-2006	CA	78.64	462,000.00	462,000.00	01-Apr-2010	2	6.625%	9,817.52
Summary	0018905943	Jul-2009	01-Aug-2006	NJ	80.00	520,000.00	519,956.96	01-Jun-2010	0	6.750%	5,632.88
Summary	0018907048	Jul-2010	01-Jul-2006	GA	80.00	648,000.00	611,472.68	01-Jun-2010	0	5.750%	5,609.25
Summary	0018931675	Jan-2010	01-Aug-2006	FL	60.81	623,350.00	158,394.96	01-Jun-2010	0	5.875%	1,485.96
Summary	0018933101	Mar-2010	01-Aug-2006	CA	80.00	476,000.00	476,000.00	01-Jun-2010	0	6.875%	5,255.82
Summary	0018955716	Jul-2010	01-Aug-2006	FL	80.00	584,400.00	582,715.25	01-Jun-2010	0	5.250%	4,856.59
Summary	0018978387	Jun-2010	01-Jul-2006	WA	68.49	1,000,000.00	961,355.05	01-Jul-2009	11	6.250%	62,107.82
Summary	0018979104	Jun-2010	01-Jun-2006	CA	57.80	500,000.00	497,505.56	01-Jun-2010	0	6.250%	4,975.04
Summary	0018980292	Jun-2010	01-Aug-2006	CA	80.00	746,575.00	746,573.36	01-Apr-2009	14	5.000%	47,282.88
Summary	0018980789	Jun-2010	01-Jul-2006	FL	90.00	505,800.00	488,413.52	01-Mar-2009	15	6.875%	45,485.54

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**Realized Loss Detail Report - Loans with Losses during Current Period**

Group	Inactive				Active				Totals			
	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	12	7,567,833.39	2,887,275.50	0.226 %	0	0.00	0.00	0.000 %	12	7,567,833.39	2,887,275.50	0.226 %

**Realized Loss Loan Detail Report - Loans with Losses during Current Period**

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0018755314	339,400.00	6.500%	CA	80.00	360	322,234.49	06/23/2010	184,361.45	184,361.45
Summary	0018759712	1,000,000.00	6.875%	AZ	66.67	360	997,800.60	06/29/2010	508,570.82	508,570.82
Summary	0018771907	331,000.00	4.000%	NV	74.99	360	331,000.00	06/18/2010	153,258.05	153,258.05
Summary	0018776344	1,708,000.00	6.875%	MD	70.00	360	1,707,895.97	06/28/2010	1,104,519.20	1,104,519.20
Summary	0018780403	611,250.00	6.625%	AL	75.00	360	611,250.00	06/29/2010	417,751.91	417,751.91
Summary	0018804625	278,300.00	6.875%	ID	79.99	360	278,300.00	06/18/2010	166,661.85	166,661.85
Summary	0018819144	294,300.00	4.000%	NV	74.99	360	294,300.00	06/24/2010	118,094.17	118,094.17
Summary	0018833897	372,300.00	4.000%	NV	75.00	360	371,800.00	05/31/2010	79.50	156,610.38
Summary	0018888834	705,470.00	6.125%	CA	80.00	360	705,470.00	05/04/2010	458.92	504,845.18
Summary	0018889170	429,750.00	6.625%	CA	70.00	360	429,750.00	04/28/2010	(6,395.65)	124,325.78
Summary	0018890335	999,000.00	6.250%	CA	76.85	360	999,000.00	05/05/2010	972.30	305,583.47
Summary	0018909390	520,000.00	6.625%	NV	71.72	360	519,032.33	06/11/2010	238,942.98	238,942.98

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

\* This data is currently not provided for reporting.

\*\* The current loss for this loan is associated with a modification; for further detail please see the Modification section.

**Thornburg Mortgage Home Loans, Inc.**  
**Mortgage Loan Pass-Through Certificates**  
**Series 2006-5**

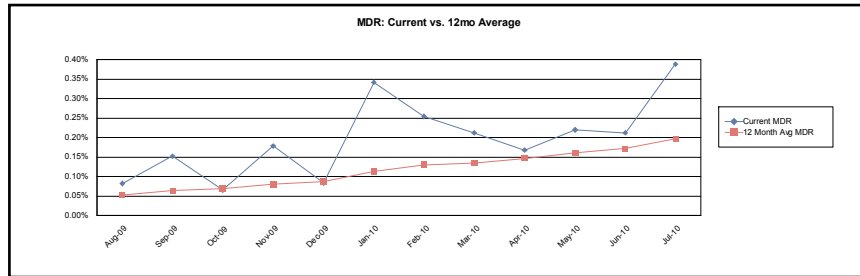
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**Realized Loss Report - Collateral**

**Summary**

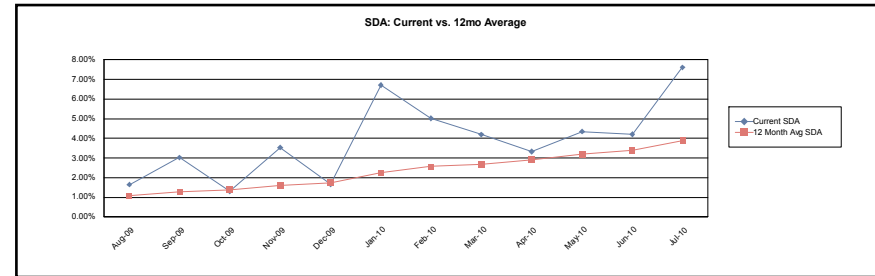
**MDR**

Current Month 0.388%  
3 Month Average 0.274%  
12 Month Average 0.197%



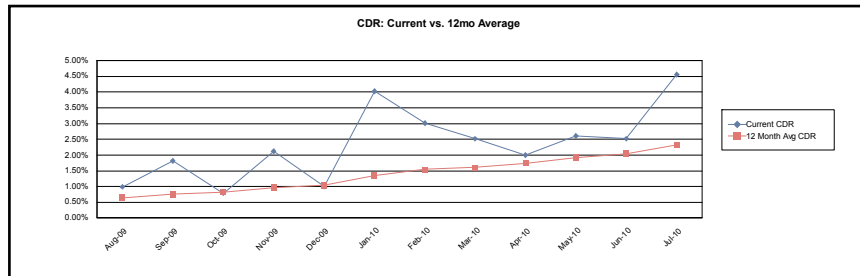
**SDA**

Current Month 7.604%  
3 Month Average 5.384%  
12 Month Average 3.884%



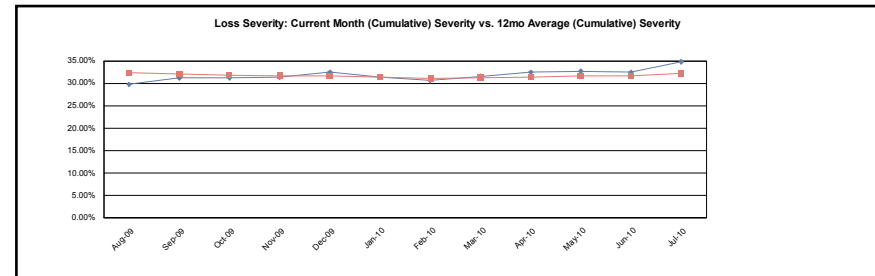
**CDR**

Current Month 4.562%  
3 Month Average 3.231%  
12 Month Average 2.330%



**Loss Severity**

Current Month (Cumulative) 34.843%  
3 Month Average (Cumulative) 33.356%  
12 Month Average (Cumulative) 31.868%



**Calculation Methodology:**

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

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

SDA Standard Default Assumption: If  $\text{WAS} \leq 30$  then  $\text{CDR} / (\text{WAS} * 0.02)$  else if  $30 < \text{WAS} \leq 60$  then  $\text{CDR} / 0.6$  else if  $60 < \text{WAS} \leq 120$  then  $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$  else if  $\text{WAS} > 120$  then  $\text{CDR} / 0.03$

Cumulative Loss Severity:  $\text{Sum}(\text{All Realized Losses}) / \text{Sum}(\text{Actual Liquidated Balance for loans that have experienced a loss})$ . 3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

**Thornburg Mortgage Home Loans, Inc.**  
**Mortgage Loan Pass-Through Certificates**  
**Series 2006-5**

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**Prepayment Detail - Prepayments during Current Period**

Summary													
	Loans Paid in Full			Repurchased Loans			Substitution Loans			Liquidated Loans			Curtailments
	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Curtailment Amount
Total	23	18,508,853.00	17,220,233.56	0	0.00	0.00	0	0.00	0.00	8	5,082,250.00	5,062,211.04	1,250,655.34

**Prepayment Loan Detail - Prepayments during Current Period**

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
Summary	0018753590	CO	80.00	01-Aug-2006	266,400.00	266,279.89	Loan Paid in Full	0	6.250%	360	47
Summary	0018755314	CA	80.00	01-Oct-2006	339,400.00	322,234.49	Liquidation	14	6.500%	360	45
Summary	0018755934	CO	57.14	01-Sep-2006	400,000.00	400,000.00	Loan Paid in Full	(1)	6.875%	360	46
Summary	0018759712	AZ	66.67	01-Sep-2006	1,000,000.00	997,800.60	Liquidation	11	6.875%	360	46
Summary	0018771907	NV	74.99	01-May-2006	331,000.00	331,000.00	Liquidation	6	4.000%	360	50
Summary	0018776344	MD	70.00	01-Sep-2006	1,708,000.00	1,707,895.97	Liquidation	14	6.875%	360	46
Summary	0018780403	AL	75.00	01-Oct-2006	611,250.00	611,250.00	Liquidation	25	6.625%	360	45
Summary	0018804625	ID	79.99	01-Sep-2006	278,300.00	278,300.00	Liquidation	15	6.875%	360	46
Summary	0018819144	NV	74.99	01-May-2006	294,300.00	294,300.00	Liquidation	6	4.000%	360	50
Summary	0018851998	FL	52.45	01-Oct-2006	375,000.00	310,000.00	Loan Paid in Full	0	6.375%	360	45
Summary	0018872002	VA	80.00	01-Jul-2006	574,088.00	538,188.86	Loan Paid in Full	0	5.250%	360	48
Summary	0018885665	CA	65.93	01-Jul-2006	1,500,000.00	1,500,000.00	Loan Paid in Full	0	6.250%	360	48
Summary	0018885962	NY	48.23	01-Aug-2006	750,000.00	250,000.00	Loan Paid in Full	0	6.250%	360	47
Summary	0018887315	CA	54.71	01-Jun-2006	848,000.00	848,000.00	Loan Paid in Full	0	6.250%	360	49
Summary	0018887414	NY	74.07	01-Jul-2006	500,000.00	477,006.73	Loan Paid in Full	0	6.250%	360	48
Summary	0018907303	CA	52.63	01-Jul-2006	1,000,000.00	1,000,000.00	Loan Paid in Full	0	6.500%	360	48
Summary	0018907535	AZ	38.04	01-Jul-2006	700,000.00	582,504.21	Loan Paid in Full	0	6.375%	360	48
Summary	0018907618	NY	70.00	01-Jul-2006	1,960,000.00	1,959,795.83	Loan Paid in Full	0	6.250%	360	48
Summary	0018909184	NJ	80.00	01-Sep-2006	499,200.00	485,701.47	Loan Paid in Full	0	6.500%	360	46
Summary	0018909390	NV	71.72	01-Aug-2006	520,000.00	519,032.33	Liquidation	12	6.625%	360	47
Summary	0018909457	NY	80.00	01-Aug-2006	796,000.00	795,931.52	Loan Paid in Full	0	6.250%	360	47
Summary	0018910356	VA	58.52	01-Aug-2006	1,814,000.00	1,814,000.00	Loan Paid in Full	0	6.500%	360	47
Summary	0018930487	ME	59.74	01-Jun-2006	1,135,000.00	996,384.40	Loan Paid in Full	0	6.250%	360	49
Summary	0018932731	NJ	80.00	01-Aug-2006	860,000.00	859,272.74	Loan Paid in Full	(1)	6.375%	360	47
Summary	0018932772	NJ	78.03	01-Aug-2006	675,000.00	637,864.47	Loan Paid in Full	0	5.875%	360	47
Summary	0018953760	CA	28.29	01-Jul-2006	500,000.00	250,000.00	Loan Paid in Full	0	6.125%	360	48
Summary	0018954115	VA	72.16	01-Jul-2006	730,000.00	682,120.56	Loan Paid in Full	0	6.250%	360	48
Summary	0018954701	NJ	59.70	01-Jul-2006	1,000,000.00	1,000,000.00	Loan Paid in Full	0	6.625%	360	48

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**Mortgage Loan Pass-Through Certificates**  
**Series 2006-5**

Contact: Customer Service - CTSLink  
Wells Fargo Bank, N.A.  
Securities Administration Services  
8480 Stagecoach Circle  
Frederick, MD 21701-4747  
www.ctslink.com  
Telephone: 1-866-846-4526  
Fax: 240-586-8675

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**Prepayment Loan Detail - Prepayments during Current Period**

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
Summary	0018955492	OR	80.00	01-Aug-2006	436,165.00	412,675.42	Loan Paid in Full	0	6.000%	360	47
Summary	0018977264	NV	60.42	01-Jul-2006	725,000.00	684,179.20	Loan Paid in Full	(1)	5.875%	360	48
Summary	0018980516	VA	60.89	01-Jul-2006	465,000.00	464,964.17	Loan Paid in Full	0	6.125%	360	48

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**Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period**

Summary	Loan Count	Prior Balance	Prepayment Penalty Amount	Prepayment Penalty Waived
Total	0	0.00	0.00	0.00

**Prepayment Penalty Loan Detail - Prepayment Penalty Paid during Current Period**

Group	Loan Number	Paid In Full Date	Prior Balance	Prepayment Penalty Amount	Prepayment Penalty Waived
<b>No Prepayment Penalties this Period</b>					

**Thornburg Mortgage Home Loans, Inc.**  
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**Prepayment Rates**

**Summary**

**SMM**

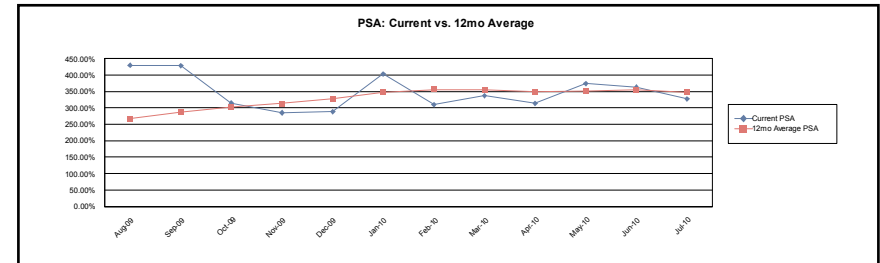
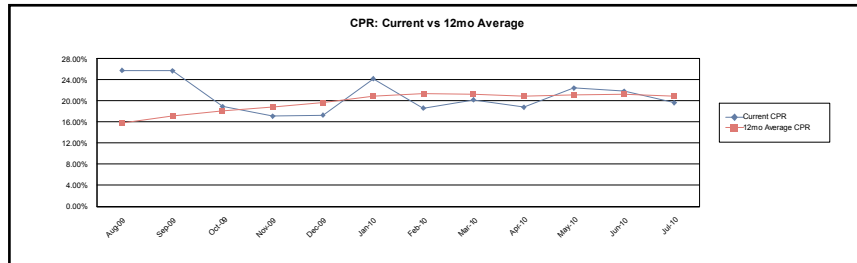
Current Month	1.805%
3 Month Average	1.977%
12 Month Average	2.431%

**CPR**

Current Month	19.638%
3 Month Average	21.302%
12 Month Average	20.871%

**PSA**

Current Month	327.295%
3 Month Average	355.036%
12 Month Average	347.845%



**Calculation Methodology:**

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

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

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

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

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<b>Modifications</b>						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
0018871863	847,375.66	849,353.13	5.750%	2.000%	4,060.34	3,501.93
0018886960	573,743.96	579,468.85	6.500%	4.000%	3,107.78	2,423.87
0018910117	560,000.00	577,408.08	6.250%	2.000%	2,916.67	2,052.58
0018932988	443,006.21	447,175.20	6.375%	5.000%	2,353.47	2,403.42
0018956946	655,703.23	701,554.84	6.625%	2.000%	3,620.03	2,051.57

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<b>Substitutions</b>							
<b><u>Loans Repurchased</u></b>				<b><u>Loans Substituted</u></b>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
<b>No Substitutions this Period</b>							

<b>Repurchases Due to Breaches</b>				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
<b>No Repurchases Due to Breaches this Period</b>				

<b>Repurchases Due To Other</b>				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
<b>No Repurchases Due to Other this Period</b>				

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**Interest Rate Stratification**

Current Interest Rate Range (%)		Summary		
		Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 2.000		3	1,109,214.22	0.087
2.000	2.499	13	6,051,805.06	0.473
2.500	2.999	15	13,518,025.95	1.056
3.000	3.499	17	11,601,136.36	0.907
3.500	3.999	10	4,976,956.09	0.389
4.000	4.499	12	8,034,803.84	0.628
4.500	4.999	8	5,007,014.55	0.391
5.000	5.499	33	23,877,912.72	1.866
5.500	5.999	236	173,842,493.20	13.585
6.000	6.499	627	458,086,844.54	35.798
6.500	6.999	787	531,126,421.55	41.506
7.000	7.499	56	42,418,917.36	3.315
7.500	7.999	0	0.00	0.000
8.000	8.499	0	0.00	0.000
8.500	8.999	0	0.00	0.000
9.000	9.499	0	0.00	0.000
9.500	9.999	0	0.00	0.000
>= 10.000		0	0.00	0.000
Total		1,817	1,279,651,545.44	100.000

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**Supplemental Reporting**

<b><u>Closing Date</u></b>
August 31, 2006
<b><u>Distribution Date</u></b>
The 25th day of the month, or, if such day is not a Business Day, the next Business Day commencing in September 2006.
<b><u>Determination Date</u></b>
For any Distribution Date and each Mortgage Loan, the date each month, as set forth in the related Servicing Agreement, on which the related Servicer determines the amount of all funds required to be remitted to the Master Servicer on the Servicer Remittance Date with respect to the Mortgage Loans it is servicing
<b><u>Record Date</u></b>
With respect to each Distribution Date and the Class A-1 and Class A-2 Certificates, the Business Day preceding the applicable Distribution Date so long as such Certificates remain Book-Entry Certificates and otherwise the Record Date shall be same as the other Classes of Certificates. For each other Class of Certificates, the last Business Day of the calendar month preceding the month in which such Distribution Date occurs.
<b><u>Servicer Remittance Date</u></b>
With respect to each Mortgage Loan, the 18th day of each month, or the next Business Day if such 18th day is not a Business Day or if provided in the related Servicing Agreement, the preceding Business Day if such 18th day is not a Business Day.
<b><u>LIBOR Determination Date</u></b>
The second LIBOR Business Day immediately preceding the commencement of each Accrual Period for the Class A-1 and Class A-2 Certificates.
<b><u>Business Day</u></b>
Any day other than a Saturday, a Sunday or a day on which banking or savings institutions in the State of Minnesota, the State of Maryland, the State of Illinois, the State of New York or in the city in which the Corporate Trust Office of the Trustee is located are authorized or obligated by law or executive order to be closed.
<b><u>Miscellaneous Modification Reporting Footnote</u></b>
In the absence of specific guidance in the governing agreements, Wells Fargo Bank, N.A. has determined that a reduction in principal agreed to by a servicer in connection with a loan modification should be treated in a manner similar to a realized principal loss on the related loan.