



101 Barclay Street, 8W  
New York, NY 10286

Officer: Kelly Crosson  
212-815-3235

Associate: William J. Herrmann  
212-815-7080

**First Horizon Asset Securities Inc.**  
**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

*Certificateholder Monthly Distribution Summary*

Class	Cusip	Class Description	Certificate Rate Type	Beginning Balance	Pass Through Rate (%)	Principal Distribution	Interest Distribution	Total Distribution	Current Realized Losses	Ending Balance	Cumulative Realized Losses
I-A-1	32052NAA7	Senior	Fix-30/360	11,506,722.53	6.416172	774,097.78	61,524.26	835,622.04	0.00	10,732,624.75	0.00
I-A-2	32052NAB5	Strip IO	Fix-30/360	11,506,722.53	0.350000	0.00	3,356.13	3,356.13	0.00	10,732,624.75	0.00
II-A-1	32052NAC3	Senior	Fix-30/360	144,309,057.61	6.330978	3,304,053.71	761,347.84	4,065,401.55	0.00	141,005,003.90	0.00
II-A-R	32052NAD1	Senior	Fix-30/360	0.00	6.480978	0.00	0.25	0.25	0.00	0.00	0.00
III-A-1	32052NAE9	Senior	Fix-30/360	48,511,227.65	6.339117	4,044,671.21	256,265.27	4,300,936.48	0.00	44,466,556.44	0.00
<b>AB3</b>				<b>11,916,393.84</b>	<b>6.333026</b>	<b>454,189.92</b>	<b>62,889.03</b>	<b>517,078.95</b>	<b>0.00</b>	<b>11,462,203.92</b>	<b>0.00</b>
2AB3	32052NAF6	Senior	Fix-30/360	8,917,797.63	6.330978	204,179.02	47,048.65	251,227.67	0.00	8,713,618.61	0.00
2AB3	32052NAF6	Senior	Fix-30/360	2,998,596.21	6.339117	250,010.90	15,840.38	265,851.28	0.00	2,748,585.31	0.00
<b>2IO</b>				<b>204,736,679.10</b>	<b>0.277053</b>	<b>0.00</b>	<b>47,269.14</b>	<b>47,269.14</b>	<b>0.00</b>	<b>196,933,764.26</b>	<b>0.00</b>
2IO3	32052NAG4	Strip IO	Fix-30/360	153,226,855.24	0.150000	0.00	19,153.36	19,153.36	0.00	149,718,622.51	0.00
2IO3	32052NAG4	Strip IO	Fix-30/360	51,509,823.86	0.655000	0.00	28,115.78	28,115.78	0.00	47,215,141.75	0.00
IV-A-1	32052NAH2	Senior	Fix-30/360	25,267,755.44	6.477733	5,666.06	136,398.15	142,064.22	0.00	25,262,089.38	0.00
IV-A-2	32052NAJ8	Senior	Fix-30/360	1,562,287.90	6.477733	350.33	8,433.40	8,783.73	0.00	1,561,937.58	0.00
IV-AIO	32052NAK5	Strip IO	Fix-30/360	26,830,043.35	0.400550	0.00	8,955.64	8,955.64	0.00	26,824,026.96	0.00
B-1	32052NAL3	Junior	Fix-30/360	7,008,274.42	6.651839	693.49	38,848.26	39,541.75	0.00	7,007,580.93	0.00
B-2	32052NAM1	Junior	Fix-30/360	2,512,739.85	6.651839	248.64	13,928.62	14,177.26	0.00	2,512,491.21	0.00
B-3	32052NAN9	Junior	Fix-30/360	1,850,808.38	6.651839	183.14	10,259.40	10,442.54	0.00	1,850,625.24	0.00
B-4	32052NAP4	Junior	Fix-30/360	1,322,863.04	6.651839	130.90	7,332.89	7,463.79	0.00	1,322,732.14	0.00
B-5	32052NAQ2	Junior	Fix-30/360	1,057,890.47	6.651839	104.68	5,864.10	5,968.78	0.00	1,057,785.79	0.00
B-6	32052NAR0	Junior	Fix-30/360	793,536.07	6.651839	78.52	4,398.73	4,477.25	0.00	793,457.55	0.00
Totals				257,619,557.20		8,584,468.38	1,427,071.11	10,011,539.50	0.00	249,035,088.83	0.00



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**First Horizon Asset Securities Inc.**  
**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

*Principal Distribution Detail*

Class	Cusip	Original Certificate Balance	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Adjustments	Net Principal Distribution	Current Realized Losses	Ending Certificate Balance	Ending Certificate Factor
I-A-1	32052NAA7	12,728,000.00	11,506,722.53	774,097.78	0.00	774,097.78	0.00	10,732,624.75	0.84322947458
I-A-2	32052NAB5	12,728,000.00	11,506,722.53	0.00	0.00	0.00	0.00	10,732,624.75	0.84322947458
II-A-1	32052NAC3	145,882,000.00	144,309,057.61	3,304,053.71	0.00	3,304,053.71	0.00	141,005,003.90	0.96656889745
II-A-R	32052NAD1	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000000
III-A-1	32052NAE9	51,721,000.00	48,511,227.65	4,044,671.21	0.00	4,044,671.21	0.00	44,466,556.44	0.85973891525
<b>AB3</b>		<b>12,212,000.00</b>	<b>11,916,393.84</b>	<b>454,189.92</b>	<b>0.00</b>	<b>454,189.92</b>	<b>0.00</b>	<b>11,462,203.92</b>	<b>0.93860169669</b>
2AB3	32052NAF6	9,015,000.00	8,917,797.63	204,179.02	0.00	204,179.02	0.00	8,713,618.61	0.96656889745
2AB3	32052NAF6	3,197,000.00	2,998,596.21	250,010.90	0.00	250,010.90	0.00	2,748,585.31	0.85973891525
<b>2IO</b>		<b>209,815,000.00</b>	<b>204,736,679.10</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>196,933,764.26</b>	<b>0.93860669761</b>
2IO3	32052NAG4	154,897,000.00	153,226,855.24	0.00	0.00	0.00	0.00	149,718,622.51	0.96656889745
2IO3	32052NAG4	54,918,000.00	51,509,823.86	0.00	0.00	0.00	0.00	47,215,141.75	0.85973891525
IV-A-1	32052NAH2	25,813,000.00	25,267,755.44	5,666.06	0.00	5,666.06	0.00	25,262,089.38	0.97865762914
IV-A-2	32052NAJ8	1,596,000.00	1,562,287.90	350.33	0.00	350.33	0.00	1,561,937.58	0.97865762914
IV-AIO	32052NAK5	27,409,000.00	26,830,043.35	0.00	0.00	0.00	0.00	26,824,026.96	0.97865762914
B-1	32052NAL3	7,009,000.00	7,008,274.42	693.49	0.00	693.49	0.00	7,007,580.93	0.99979753554
B-2	32052NAM1	2,513,000.00	2,512,739.85	248.64	0.00	248.64	0.00	2,512,491.21	0.99979753554
B-3	32052NAN9	1,851,000.00	1,850,808.38	183.14	0.00	183.14	0.00	1,850,625.24	0.99979753554
B-4	32052NAP4	1,323,000.00	1,322,863.04	130.90	0.00	130.90	0.00	1,322,732.14	0.99979753554
B-5	32052NAQ2	1,058,000.00	1,057,890.47	104.68	0.00	104.68	0.00	1,057,785.79	0.99979753554
B-6	32052NAR0	793,618.23	793,536.07	78.52	0.00	78.52	0.00	793,457.55	0.99979753554
Totals		264,499,718.23	257,619,557.20	8,584,468.38	0.00	8,584,468.38	0.00	249,035,088.83	



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**First Horizon Asset Securities Inc.**  
**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

*Interest Distribution Detail*

Class	Beginning Certificate Balance	Pass Through Rate (%)	Current Interest	Total Interest Due	Net Interest Shortfall	Interest Paid
I-A-1	11,506,722.53	6.416172	61,524.26	61,524.26	0.00	61,524.26
I-A-2	11,506,722.53	0.350000	3,356.13	3,356.13	0.00	3,356.13
II-A-1	144,309,057.61	6.330978	761,347.84	761,347.84	0.00	761,347.84
II-A-R	0.00	6.480978	0.00	0.00	0.00	0.25
III-A-1	48,511,227.65	6.339117	256,265.27	256,265.27	0.00	256,265.27
<b>AB3</b>	<b>11,916,393.84</b>	<b>6.333026</b>	<b>62,889.03</b>	<b>62,889.03</b>	<b>0.00</b>	<b>62,889.03</b>
2AB3	8,917,797.63	6.330978	47,048.65	47,048.65	0.00	47,048.65
2AB3	2,998,596.21	6.339117	15,840.38	15,840.38	0.00	15,840.38
<b>2IO</b>	<b>204,736,679.10</b>	<b>0.277053</b>	<b>47,269.14</b>	<b>47,269.14</b>	<b>0.00</b>	<b>47,269.14</b>
2IO3	153,226,855.24	0.150000	19,153.36	19,153.36	0.00	19,153.36
2IO3	51,509,823.86	0.655000	28,115.78	28,115.78	0.00	28,115.78
IV-A-1	25,267,755.44	6.477733	136,398.15	136,398.15	0.00	136,398.15
IV-A-2	1,562,287.90	6.477733	8,433.40	8,433.40	0.00	8,433.40
IV-AIO	26,830,043.35	0.400550	8,955.64	8,955.64	0.00	8,955.64
B-1	7,008,274.42	6.651839	38,848.26	38,848.26	0.00	38,848.26
B-2	2,512,739.85	6.651839	13,928.62	13,928.62	0.00	13,928.62
B-3	1,850,808.38	6.651839	10,259.40	10,259.40	0.00	10,259.40
B-4	1,322,863.04	6.651839	7,332.89	7,332.89	0.00	7,332.89
B-5	1,057,890.47	6.651839	5,864.10	5,864.10	0.00	5,864.10
B-6	793,536.07	6.651839	4,398.73	4,398.73	0.00	4,398.73
Totals	257,619,557.20		1,427,070.86	1,427,070.86	0.00	1,427,071.11



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**Mortgage Pass-Through Certificates, Series 2006-AA4**

*Current Payment Information*  
*Factors per \$1,000*

Class	Cusip	Original Certificate Balance	Beginning Certificate Balance	Principal Distribution	Interest Distribution	Ending Certificate Balance	Pass Through Rate (%)
I-A-1	32052NAA7	12,728,000.00	904.047967824	60.818493243	4.833772879	843.229474581	6.416172
I-A-2	32052NAB5	12,728,000.00	904.047967824	0.000000000	0.263680657	843.229474581	0.350000
II-A-1	32052NAC3	145,882,000.00	989.217707507	22.648810057	5.218929264	966.568897450	6.330978
II-A-R	32052NAD1	100.00	0.000000000	0.000000000	2.527802065	0.000000000	6.480978
III-A-1	32052NAE9	51,721,000.00	937.940636257	78.201721006	4.954762506	859.738915251	6.339117
<b>AB3</b>		<b>12,212,000.00</b>	<b>975.793796266</b>	<b>37.192099574</b>	<b>5.149773174</b>	<b>938.601696692</b>	<b>6.333026</b>
2AB3	32052NAF6	9,015,000.00	989.217707507	22.648810057	5.218929264	966.568897450	6.330978
2AB3	32052NAF6	3,197,000.00	937.940636257	78.201721005	4.954762506	859.738915252	6.339117
<b>2IO</b>		<b>209,815,000.00</b>	<b>975.796197126</b>	<b>0.000000000</b>	<b>0.225289612</b>	<b>938.606697615</b>	<b>0.277053</b>
2IO3	32052NAG4	154,897,000.00	989.217707507	0.000000000	0.123652213	966.568897450	0.150000
2IO3	32052NAG4	54,918,000.00	937.940636257	0.000000000	0.511959264	859.738915251	0.655000
IV-A-1	32052NAH2	25,813,000.00	978.877133363	0.219504222	5.284087630	978.657629140	6.477733
IV-A-2	32052NAJ8	1,596,000.00	978.877133363	0.219504222	5.284087630	978.657629140	6.477733
IV-AIO	32052NAK5	27,409,000.00	978.877133363	0.000000000	0.326741030	978.657629140	0.400550
B-1	32052NAL3	7,009,000.00	999.896478276	0.098942738	5.542625170	999.797535538	6.651839
B-2	32052NAM1	2,513,000.00	999.896478276	0.098942738	5.542625170	999.797535538	6.651839
B-3	32052NAN9	1,851,000.00	999.896478276	0.098942738	5.542625170	999.797535538	6.651839
B-4	32052NAP4	1,323,000.00	999.896478276	0.098942738	5.542625170	999.797535538	6.651839
B-5	32052NAQ2	1,058,000.00	999.896478276	0.098942738	5.542625170	999.797535538	6.651839
B-6	32052NAR0	793,618.23	999.896478276	0.098942738	5.542625170	999.797535538	6.651839
Totals		264,499,718.23	973.988021326	32.455491588	5.395359661	941.532529776	



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**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

**Pool Level Data**

Distribution Date		8/25/06
Cut-off Date		6/ 1/06
Record Date		7/31/06
Determination Date		8/19/06
Accrual Period 30/360	Begin	7/ 1/06
	End	8/ 1/06
Number of Days in 30/360 Accrual Period		30

**Collateral Detail**

**Original Mortgage Loan Details**

	<u><b>Group I</b></u>	<u><b>Group II</b></u>	<u><b>Group III</b></u>	<u><b>Group IV</b></u>	<u><b>Total</b></u>
Original Aggregate Loan Count	42	736	80	96	954
Original Stated Principal Balance	13,468,640.34	163,911,642.48	58,114,946.38	29,004,489.03	264,499,718.23
Original Weighted Average Mortgage Rate	7.16298%	6.86055%	7.38535%	7.27555%	
Original Weighted Average Net Mortgage Rate	6.78798%	6.48555%	7.01035%	6.90055%	
Original Weighted Average Remaining Term	360	360	360	360	



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**Mortgage Pass-Through Certificates, Series 2006-AA4**

**Current Mortgage Loan Details**

	<u>Group I</u>	<u>Group II</u>	<u>Group III</u>	<u>Group IV</u>	<u>Total</u>
Beginning Aggregate Loan Count	38	730	76	94	938
Loans Paid Off or otherwise removed pursuant to the PSA	<u>3</u>	<u>15</u>	<u>5</u>	<u>0</u>	<u>23</u>
Ending Aggregate Loan Count	35	715	71	94	915
Beginning Pool Stated Principal Balance	12,247,282.23	162,240,433.89	54,706,524.74	28,425,316.36	257,619,557.22
Scheduled Principal	1,363.68	16,898.14	3,363.06	3,948.55	25,573.43
Unscheduled Principal	772,816.56	3,492,273.40	4,291,515.57	2,289.44	8,558,894.97
Realized Principal Losses	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Ending Pool Stated Principal Balance	11,473,101.99	158,731,262.35	50,411,646.11	28,419,078.37	249,035,088.82
Beginning Weighted Average Mortgage Rate	7.14117%	6.85598%	7.36912%	7.25328%	
Beginning Weighted Average Net Mortgage Rate	6.76617%	6.48098%	6.99412%	6.87828%	
Ending Weighted Average Mortgage Rate	7.15223%	6.84505%	7.36772%	7.25329%	
Ending Weighted Average Net Mortgage Rate	6.77723%	6.47005%	6.99272%	6.87829%	
Beginning Weighted Average Remaining Term to Maturity	358	359	359	359	
Ending Weighted Average Remaining Term to Maturity	357	358	358	358	



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**Delinquency Information**

Delinquency Information

	30-59 Days				60-89 Days				90+ Days			
	Count	Count %	Balance	Balance %	Count	Count %	Balance	Balance %	Count	Count %	Balance	Balance %
Group 1	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%
Group 2	5	0.69930%	1,456,506.62	0.91759%	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%
Group 3	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%
Group 4	1	1.06383%	78,000.00	0.27446%	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%
<b>Total</b>	<b>6</b>	<b>0.65574%</b>	<b>1,534,506.62</b>	<b>0.61618%</b>	<b>0</b>	<b>0.00000%</b>	<b>0.00</b>	<b>0.00000%</b>	<b>0</b>	<b>0.00000%</b>	<b>0.00</b>	<b>0.00000%</b>

	Foreclosure				Bankruptcy				REO			
	Count	Count %	Balance	Balance %	Count	Count %	Balance	Balance %	Count	Count %	Balance	Balance %
Group 1	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%
Group 2	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%
Group 3	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%
Group 4	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%	0	0.00000%	0.00	0.00000%
<b>Total</b>	<b>0</b>	<b>0.00000%</b>	<b>0.00</b>	<b>0.00000%</b>	<b>0</b>	<b>0.00000%</b>	<b>0.00</b>	<b>0.00000%</b>	<b>0</b>	<b>0.00000%</b>	<b>0.00</b>	<b>0.00000%</b>

	<u>Group I</u>	<u>Group II</u>	<u>Group III</u>	<u>Group IV</u>	<u>Total</u>
60+ Delinquency, Foreclosure, REO and Bankruptcy	0.00	0.00	0.00	0.00	0.00



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**Available Funds**

**Interest**

	<b>Group I</b>	<b>Group II</b>	<b>Group III</b>	<b>Group IV</b>	<b>Total</b>
Scheduled Interest	72,883.31	926,074.66	335,948.97	171,814.12	1,506,721.06
Plus: Compensating Interest	0.00	856.16	0.00	0.00	856.16
Less: Master Servicer Fee	<u>3,766.04</u>	<u>49,888.93</u>	<u>16,822.26</u>	<u>8,740.78</u>	<u>79,218.01</u>
Less: Trustee Fee	61.24	811.20	273.53	142.13	1,288.10
Total Interest Available	69,056.03	876,230.68	318,853.18	162,931.21	1,427,071.11

**Principal**

	<b>Group I</b>	<b>Group II</b>	<b>Group III</b>	<b>Group IV</b>	<b>Total</b>
Scheduled Principal	1,363.68	16,898.14	3,363.06	3,948.55	25,573.43
Paid in Full Principal	748,072.03	3,480,187.70	4,290,082.21	0.00	8,518,341.94
Curtailment Principal	24,744.53	12,085.70	1,433.36	2,289.44	40,553.03
Liquidation Principal	0.00	0.00	0.00	0.00	0.00
Repurchased Principal	0.00	0.00	0.00	0.00	0.00
Substitution Adjustment Principal	0.00	0.00	0.00	0.00	0.00
Unanticipated Principal Recoveries	0.00	0.00	0.00	0.00	0.00
Remaining Amounts in Supplemental Account	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Total Principal Available	<u>774,180.24</u>	<u>3,509,171.54</u>	<u>4,294,878.63</u>	<u>6,237.99</u>	<u>8,584,468.40</u>

**Total Available Funds**

**843,236.27    4,385,402.22    4,613,731.81    169,169.20    10,011,539.51**





101 Barclay Street, 8W  
New York, NY 10286

Officer: Kelly Crosson  
212-815-3235  
Associate: William J. Herrmann  
212-815-7080

**First Horizon Asset Securities Inc.**  
**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

**Principal Distribution Amounts**

**Senior and Subordinate Percentages**

	<b>Group I</b>	<b>Group II</b>	<b>Group III</b>	<b>Group IV</b>
Senior Percentage Original	94.50100%	94.50036%	94.49893%	94.49917%
Senior Prepayment Percentage Original	100.00000%	100.00000%	100.00000%	100.00000%
Senior Percentage	93.95327%	94.44431%	94.15664%	94.38784%
Senior Prepayment Percentage	100.00000%	100.00000%	100.00000%	100.00000%
Subordinate Percentages	6.04673%	5.55569%	5.84336%	5.61216%
Subordinate Prepayment Percentage	0.00000%	0.00000%	0.00000%	0.00000%

**Principal Distribution Amounts**

	<b><u>Group I</u></b>	<b><u>Group II</u></b>	<b><u>Group III</u></b>	<b><u>Group IV</u></b>	<b><u>Total</u></b>
Senior Principal Distribution Amount	774,097.78	3,508,232.73	4,294,682.11	6,016.39	8,583,029.02
Subordinate Principal Distribution Amount	<u>82.46</u>	<u>938.81</u>	<u>196.52</u>	<u>221.60</u>	<u>1,439.38</u>
Total Principal Distribution Amount	774,180.24	3,509,171.54	4,294,878.63	6,237.99	8,584,468.40

**Conditions for Senior Prepayment Interest Shifting**

Delinquency Test Pass	YES
Loss Test Pass	YES



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**Distribution Account**

		<u>Group I</u>	<u>Group II</u>	<u>Group III</u>	<u>Group IV</u>	<u>Total</u>
	Beginning Balance	0.00	0.00	0.00	0.00	0.00
Deposits	Available Funds	843,236.27	4,385,402.22	4,613,731.81	169,169.20	10,011,539.51
	Other Deposits Required by the PSA	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
	Total Deposits	843,236.27	4,385,402.22	4,613,731.81	169,169.20	10,011,539.51
Withdrawals	To the Senior Classes	838,978.17	4,335,782.83	4,594,903.54	159,803.59	9,929,468.13
	To the Subordinate Classes	<u>4,258.10</u>	<u>49,619.40</u>	<u>18,828.27</u>	<u>9,365.60</u>	<u>82,071.38</u>
	Total Withdrawals	<u>843,236.27</u>	<u>4,385,402.22</u>	<u>4,613,731.81</u>	<u>169,169.20</u>	<u>10,011,539.51</u>
	Ending Balance	0.00	0.00	0.00	0.00	0.00

**Fees of the Trust**

	<u>Group I</u>	<u>Group II</u>	<u>Group III</u>	<u>Group IV</u>	<u>Total</u>
Gross Master Servicing Fee	3,766.04	49,888.93	16,822.26	8,740.78	79,218.01
Net Master Servicing Fee	3,766.04	49,032.77	16,822.26	8,740.78	78,361.85
Trustee Fee	61.24	811.20	273.53	142.13	1,288.10
Bond Insurance Premium	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Total Net Loan Fees	3,827.28	49,843.97	17,095.79	8,882.91	79,649.95



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**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

**Mortgage Prepayment Details**

	<u><b>Group I</b></u>	<u><b>Group II</b></u>	<u><b>Group III</b></u>	<u><b>Group IV</b></u>	<u><b>Total</b></u>
Principal Balance of Loans Paid in Full	748,072.03	3,480,187.70	4,290,082.21	0.00	8,518,341.94
Prepayment Interest Excess ( to Master Servicer )	0.00	0.00	0.00	0.00	0.00
Prepayment Interest Shortfall	0.00	856.16	0.00	0.00	856.16
Compensating Interest	0.00	856.16	0.00	0.00	856.16
Non-Supported Prepayment Interest Shortfall	0.00	0.00	0.00	0.00	0.00
CPR %	54.26235%	22.98359%	62.48358%	0.09662%	
SMM %	6.31081%	2.15275%	7.84510%	0.00806%	

**Loan Substitution**

	<u><b>Group I</b></u>	<u><b>Group II</b></u>	<u><b>Group III</b></u>	<u><b>Group IV</b></u>	<u><b>Total</b></u>
Aggregate Stated of Principal Balances Removed	0.00	0.00	0.00	0.00	0.00
Aggregate Stated of Principal Balance Added	0.00	0.00	0.00	0.00	0.00
Aggregate Principal Substitution Shortfall Amount	0.00	0.00	0.00	0.00	0.00

**Net Interest Shortfalls**

	<u><b>Group I</b></u>	<u><b>Group II</b></u>	<u><b>Group III</b></u>	<u><b>Group IV</b></u>	<u><b>Total</b></u>
Net Prepayment Interest Shortfalls	0.00	0.00	0.00	0.00	0.00
Relief Act Reduction Shortfalls	0.00	0.00	0.00	0.00	0.00
Total Net Interest Shortfalls	0.00	0.00	0.00	0.00	0.00



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**First Horizon Asset Securities Inc.**  
**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

Servicer Advances					
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	<u>Group I</u>	<u>Group II</u>	<u>Group III</u>	<u>Group IV</u>	<u>Total</u>
Principal Advances	0.00	0.00	0.00	0.00	0.00
Interest Advances	<u>0.00</u>	<u>3,560.65</u>	<u>0.00</u>	<u>0.00</u>	<u>3,560.65</u>
Total Advances	0.00	3,560.65	0.00	0.00	3,560.65

Advances made regarding the Mortgage Loans other than for Delinquent Principal and Interest

NONE



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**Realized Loss Detail**

	<u>Group I</u>	<u>Group II</u>	<u>Group III</u>	<u>Group IV</u>	<u>Total</u>
Current Period Realized Losses	0.00	0.00	0.00	0.00	0.00
Cumulative Realized Losses	0.00	0.00	0.00	0.00	0.00
Total Liquidated Loan Balance	0.00	0.00	0.00	0.00	0.00
Total Liquidated Proceeds	0.00	0.00	0.00	0.00	0.00
Subsequent Recoveries	0.00	0.00	0.00	0.00	0.00

<u>Group</u>	<u>Loan ID</u>	<u>Liquidation Balance</u>	<u>Liquidation Proceeds</u>	<u>Realized Loss</u>
Group I	N/A			
Group II	N/A			
Group III	N/A			
Group IV	N/A			

**Bankruptcy, Fraud and Special Hazard Coverage Amounts**

Original Bankruptcy Loss Limit	150,000.00
Original Bankruptcy Loss Limit %	0.057%
Current Bankruptcy Loss Limit	150,000.00
Current Bankruptcy Loss Limit %	0.060%
Original Special Hazard Loss Limit	5,039,500.00
Original Special Hazard Loss Limit %	1.905%
Current Special Hazard Loss Limit	2,490,350.89
Current Special Hazard Loss Limit %	1.000%
Original Fraud Loss Limit	5,289,994.00
Original Fraud Loss Limit %	2.000%
Current Fraud Loss Limit	5,289,994.00
Current Fraud Loss Limit %	2.124%



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**Mortgage Pass-Through Certificates, Series 2006-AA4**

**Credit Enhancements**

**Subordination**

**Credit Support**

	<b>Original</b>	<b>Current</b>
Class A	249,952,100.00	234,490,415.97
Class A Percentage	94.499949%	94.159589%
Class B-1	7,009,000.00	7,007,580.93
Class B-1 Percentage	2.649908%	2.813893%
Class B-2	2,513,000.00	2,512,491.21
Class B-2 Percentage	0.950096%	1.008890%
Class B-3	1,851,000.00	1,850,625.24
Class B-3 Percentage	0.699812%	0.743118%
Class B-4	1,323,000.00	1,322,732.14
Class B-4 Percentage	0.500190%	0.531143%
Class B-5	1,058,000.00	1,057,785.79
Class B-5 Percentage	0.400000%	0.424754%
Class B-6	793,618.23	793,457.55
Class B-6 Percentage	0.300045%	0.318613%

**Material Changes to Pool Assets Disclosure**

Material Modifications, extensions or waivers to pool asset terms, fees, penalties or payments  
Material breaches of pool asset representations or warranties or transaction covenants

NONE  
NONE



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**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

**Group I**

<u>Issuance Coupon</u>		<u>Number of Items</u>	<u>Percent of Items</u>	<u>Principal Balance</u>	<u>Percent of Balance</u>
< =	5.000000000000	0	0.000	0.00	0.000
5.000000000000	- 5.501000000000	0	0.000	0.00	0.000
5.501000000000	- 6.001000000000	2	5.714	1,042,000.00	9.082
6.001000000000	- 6.501000000000	4	11.429	1,053,442.00	9.182
6.501000000000	- 7.001000000000	11	31.429	2,846,135.30	24.807
7.001000000000	- 7.501000000000	9	25.714	3,123,873.89	27.228
7.501000000000	- 8.001000000000	8	22.857	2,618,850.80	22.826
8.001000000000	- 8.501000000000	1	2.857	788,800.00	6.875
8.501000000000	- 9.001000000000	0	0.000	0.00	0.000
9.001000000000	- 9.501000000000	0	0.000	0.00	0.000
9.501000000000	- 10.001000000000	0	0.000	0.00	0.000
10.001000000000	- 10.501000000000	0	0.000	0.00	0.000
10.501000000000	- 11.001000000000	0	0.000	0.00	0.000
11.001000000000	- 11.501000000000	0	0.000	0.00	0.000
11.501000000000	- 12.001000000000	0	0.000	0.00	0.000
12.001000000000	- 12.501000000000	0	0.000	0.00	0.000
>	12.501000000000	0	0.000	0.00	0.000
<b>Wgt Ave / Total:</b>		<b>35</b>	<b>100.000</b>	<b>11,473,101.99</b>	<b>100.000</b>

**Group II**

<u>Issuance Coupon</u>		<u>Number of Items</u>	<u>Percent of Items</u>	<u>Principal Balance</u>	<u>Percent of Balance</u>
< =	5.000000000000	0	0.000	0.00	0.000
5.000000000000	- 5.501000000000	0	0.000	0.00	0.000
5.501000000000	- 6.001000000000	15	2.098	3,913,680.47	2.466
6.001000000000	- 6.501000000000	201	28.112	46,913,173.28	29.555
6.501000000000	- 7.001000000000	296	41.399	65,017,987.70	40.961
7.001000000000	- 7.501000000000	122	17.063	26,422,389.49	16.646
7.501000000000	- 8.001000000000	69	9.650	14,718,969.78	9.273
8.001000000000	- 8.501000000000	12	1.678	1,745,061.63	1.099
8.501000000000	- 9.001000000000	0	0.000	0.00	0.000
9.001000000000	- 9.501000000000	0	0.000	0.00	0.000
9.501000000000	- 10.001000000000	0	0.000	0.00	0.000



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**First Horizon Asset Securities Inc.**  
**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

<u>Issuance Coupon</u>		<u>Number of Items</u>	<u>Percent of Items</u>	<u>Principal Balance</u>	<u>Percent of Balance</u>
10.001000000000	- 10.501000000000	0	0.000	0.00	0.000
10.501000000000	- 11.001000000000	0	0.000	0.00	0.000
11.001000000000	- 11.501000000000	0	0.000	0.00	0.000
11.501000000000	- 12.001000000000	0	0.000	0.00	0.000
12.001000000000	- 12.501000000000	0	0.000	0.00	0.000
>	12.501000000000	0	0.000	0.00	0.000
<b>Wgt Ave / Total:</b>		<b>715</b>	<b>100.000</b>	<b>158,731,262.35</b>	<b>100.000</b>

**Group III**

<u>Issuance Coupon</u>		<u>Number of Items</u>	<u>Percent of Items</u>	<u>Principal Balance</u>	<u>Percent of Balance</u>
<=	5.000000000000	0	0.000	0.00	0.000
5.000000000000	- 5.501000000000	0	0.000	0.00	0.000
5.501000000000	- 6.001000000000	0	0.000	0.00	0.000
6.001000000000	- 6.501000000000	7	9.859	4,242,089.60	8.415
6.501000000000	- 7.001000000000	23	32.394	13,090,454.72	25.967
7.001000000000	- 7.501000000000	15	21.127	11,497,648.83	22.808
7.501000000000	- 8.001000000000	22	30.986	18,412,335.93	36.524
8.001000000000	- 8.501000000000	4	5.634	3,169,117.03	6.286
8.501000000000	- 9.001000000000	0	0.000	0.00	0.000
9.001000000000	- 9.501000000000	0	0.000	0.00	0.000
9.501000000000	- 10.001000000000	0	0.000	0.00	0.000
10.001000000000	- 10.501000000000	0	0.000	0.00	0.000
10.501000000000	- 11.001000000000	0	0.000	0.00	0.000
11.001000000000	- 11.501000000000	0	0.000	0.00	0.000
11.501000000000	- 12.001000000000	0	0.000	0.00	0.000
12.001000000000	- 12.501000000000	0	0.000	0.00	0.000
>	12.501000000000	0	0.000	0.00	0.000
<b>Wgt Ave / Total:</b>		<b>71</b>	<b>100.000</b>	<b>50,411,646.11</b>	<b>100.000</b>

**Group IV**

<u>Issuance Coupon</u>		<u>Number of Items</u>	<u>Percent of Items</u>	<u>Principal Balance</u>	<u>Percent of Balance</u>
<=	5.000000000000	0	0.000	0.00	0.000
5.000000000000	- 5.501000000000	0	0.000	0.00	0.000





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**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

<u>Issuance Coupon</u>		<u>Number of Items</u>	<u>Percent of Items</u>	<u>Principal Balance</u>	<u>Percent of Balance</u>
5.501000000000	- 6.001000000000	3	3.191	417,877.19	1.470
6.001000000000	- 6.501000000000	20	21.277	4,512,400.11	15.878
6.501000000000	- 7.001000000000	30	31.915	7,924,917.67	27.886
7.001000000000	- 7.501000000000	22	23.404	5,480,524.87	19.285
7.501000000000	- 8.001000000000	8	8.511	5,701,050.00	20.061
8.001000000000	- 8.501000000000	10	10.638	4,316,709.03	15.189
8.501000000000	- 9.001000000000	1	1.064	65,599.50	0.231
9.001000000000	- 9.501000000000	0	0.000	0.00	0.000
9.501000000000	- 10.001000000000	0	0.000	0.00	0.000
10.001000000000	- 10.501000000000	0	0.000	0.00	0.000
10.501000000000	- 11.001000000000	0	0.000	0.00	0.000
11.001000000000	- 11.501000000000	0	0.000	0.00	0.000
11.501000000000	- 12.001000000000	0	0.000	0.00	0.000
12.001000000000	- 12.501000000000	0	0.000	0.00	0.000
>	12.501000000000	0	0.000	0.00	0.000
<b>Wgt Ave / Total:</b>		<b>94</b>	<b>100.000</b>	<b>28,419,078.37</b>	<b>100.000</b>

**Group I**

<u>Update Face</u>		<u>Number of Items</u>	<u>Percent of Items</u>	<u>Principal Balance</u>	<u>Percent of Balance</u>
< =	0.00	0	0.000	0.00	0.000
0.00	- 25,000.00	0	0.000	0.00	0.000
25,000.00	- 50,000.00	1	2.857	25,936.52	0.226
50,000.00	- 75,000.00	0	0.000	0.00	0.000
75,000.00	- 100,000.00	0	0.000	0.00	0.000
100,000.00	- 125,000.00	3	8.571	333,965.62	2.911
125,000.00	- 150,000.00	2	5.714	279,436.39	2.436
150,000.00	- 175,000.00	1	2.857	158,263.56	1.379
175,000.00	- 200,000.00	4	11.429	755,694.00	6.587
200,000.00	- 225,000.00	0	0.000	0.00	0.000
225,000.00	- 250,000.00	3	8.571	717,500.00	6.254
250,000.00	- 275,000.00	2	5.714	535,814.28	4.670
275,000.00	- 300,000.00	2	5.714	551,600.00	4.808
300,000.00	- 325,000.00	4	11.429	1,232,549.30	10.743
325,000.00	- 350,000.00	1	2.857	332,000.00	2.894
350,000.00	- 375,000.00	1	2.857	357,500.00	3.116
375,000.00	- 400,000.00	3	8.571	1,164,650.00	10.151
400,000.00	- 425,000.00	1	2.857	407,922.73	3.555
425,000.00	- 450,000.00	2	5.714	874,000.00	7.618



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**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

Update Face			Number of Items	Percent of Items	Principal Balance	Percent of Balance
450,000.00	-	475,000.00	0	0.000	0.00	0.000
475,000.00	-	500,000.00	0	0.000	0.00	0.000
500,000.00	-	525,000.00	1	2.857	524,000.00	4.567
525,000.00	-	550,000.00	0	0.000	0.00	0.000
550,000.00	-	575,000.00	0	0.000	0.00	0.000
575,000.00	-	600,000.00	0	0.000	0.00	0.000
600,000.00	-	625,000.00	0	0.000	0.00	0.000
625,000.00	-	650,000.00	1	2.857	648,469.59	5.652
650,000.00	-	675,000.00	0	0.000	0.00	0.000
675,000.00	-	700,000.00	0	0.000	0.00	0.000
700,000.00	-	725,000.00	1	2.857	710,000.00	6.188
725,000.00	-	750,000.00	0	0.000	0.00	0.000
750,000.00	-	775,000.00	0	0.000	0.00	0.000
775,000.00	-	800,000.00	1	2.857	788,800.00	6.875
>		800,000.00	1	2.857	1,075,000.00	9.370
<b>Wgt Ave / Total:</b>			<b>35</b>	<b>100.000</b>	<b>11,473,101.99</b>	<b>100.000</b>

**Group II**

Update Face			Number of Items	Percent of Items	Principal Balance	Percent of Balance
< =		0.00	0	0.000	0.00	0.000
0.00	-	25,000.00	0	0.000	0.00	0.000
25,000.00	-	50,000.00	0	0.000	0.00	0.000
50,000.00	-	75,000.00	16	2.238	1,041,782.25	0.656
75,000.00	-	100,000.00	43	6.014	3,892,504.79	2.452
100,000.00	-	125,000.00	55	7.692	6,298,780.94	3.968
125,000.00	-	150,000.00	81	11.329	11,206,847.36	7.060
150,000.00	-	175,000.00	63	8.811	10,320,108.19	6.502
175,000.00	-	200,000.00	70	9.790	13,129,906.87	8.272
200,000.00	-	225,000.00	63	8.811	13,426,922.41	8.459
225,000.00	-	250,000.00	67	9.371	15,967,225.58	10.059
250,000.00	-	275,000.00	47	6.573	12,338,402.84	7.773
275,000.00	-	300,000.00	55	7.692	15,778,333.84	9.940
300,000.00	-	325,000.00	47	6.573	14,671,493.63	9.243
325,000.00	-	350,000.00	27	3.776	9,013,619.24	5.679
350,000.00	-	375,000.00	26	3.636	9,418,113.06	5.933
375,000.00	-	400,000.00	23	3.217	8,946,581.51	5.636
400,000.00	-	425,000.00	32	4.476	13,280,639.84	8.367
425,000.00	-	450,000.00	0	0.000	0.00	0.000



101 Barclay Street, 8W  
New York, NY 10286

Officer: Kelly Crosson  
212-815-3235  
Associate: William J. Herrmann  
212-815-7080

**First Horizon Asset Securities Inc.**  
**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

Update Face			Number of Items	Percent of Items	Principal Balance	Percent of Balance
450,000.00	-	475,000.00	0	0.000	0.00	0.000
475,000.00	-	500,000.00	0	0.000	0.00	0.000
500,000.00	-	525,000.00	0	0.000	0.00	0.000
525,000.00	-	550,000.00	0	0.000	0.00	0.000
550,000.00	-	575,000.00	0	0.000	0.00	0.000
575,000.00	-	600,000.00	0	0.000	0.00	0.000
600,000.00	-	625,000.00	0	0.000	0.00	0.000
625,000.00	-	650,000.00	0	0.000	0.00	0.000
650,000.00	-	675,000.00	0	0.000	0.00	0.000
675,000.00	-	700,000.00	0	0.000	0.00	0.000
700,000.00	-	725,000.00	0	0.000	0.00	0.000
725,000.00	-	750,000.00	0	0.000	0.00	0.000
750,000.00	-	775,000.00	0	0.000	0.00	0.000
775,000.00	-	800,000.00	0	0.000	0.00	0.000
>		800,000.00	0	0.000	0.00	0.000
<b>Wgt Ave / Total:</b>			<b>715</b>	<b>100.000</b>	<b>158,731,262.35</b>	<b>100.000</b>

**Group III**

Update Face			Number of Items	Percent of Items	Principal Balance	Percent of Balance
< =		0.00	0	0.000	0.00	0.000
0.00	-	25,000.00	0	0.000	0.00	0.000
25,000.00	-	50,000.00	0	0.000	0.00	0.000
50,000.00	-	75,000.00	0	0.000	0.00	0.000
75,000.00	-	100,000.00	0	0.000	0.00	0.000
100,000.00	-	125,000.00	0	0.000	0.00	0.000
125,000.00	-	150,000.00	0	0.000	0.00	0.000
150,000.00	-	175,000.00	0	0.000	0.00	0.000
175,000.00	-	200,000.00	0	0.000	0.00	0.000
200,000.00	-	225,000.00	0	0.000	0.00	0.000
225,000.00	-	250,000.00	0	0.000	0.00	0.000
250,000.00	-	275,000.00	0	0.000	0.00	0.000
275,000.00	-	300,000.00	0	0.000	0.00	0.000
300,000.00	-	325,000.00	0	0.000	0.00	0.000
325,000.00	-	350,000.00	0	0.000	0.00	0.000
350,000.00	-	375,000.00	0	0.000	0.00	0.000
375,000.00	-	400,000.00	0	0.000	0.00	0.000
400,000.00	-	425,000.00	1	1.408	420,000.00	0.833
425,000.00	-	450,000.00	3	4.225	1,317,167.92	2.613



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**First Horizon Asset Securities Inc.**  
**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

Update Face			Number of Items	Percent of Items	Principal Balance	Percent of Balance
450,000.00	-	475,000.00	8	11.268	3,717,402.72	7.374
475,000.00	-	500,000.00	4	5.634	1,944,000.00	3.856
500,000.00	-	525,000.00	1	1.408	519,920.00	1.031
525,000.00	-	550,000.00	3	4.225	1,619,487.00	3.213
550,000.00	-	575,000.00	5	7.042	2,806,176.00	5.567
575,000.00	-	600,000.00	8	11.268	4,747,900.00	9.418
600,000.00	-	625,000.00	9	12.676	5,515,917.30	10.942
625,000.00	-	650,000.00	8	11.268	5,156,032.19	10.228
650,000.00	-	675,000.00	1	1.408	655,230.08	1.300
675,000.00	-	700,000.00	1	1.408	677,339.60	1.344
700,000.00	-	725,000.00	2	2.817	1,428,749.00	2.834
725,000.00	-	750,000.00	2	2.817	1,481,250.00	2.938
750,000.00	-	775,000.00	1	1.408	770,000.00	1.527
775,000.00	-	800,000.00	3	4.225	2,385,569.33	4.732
>		800,000.00	11	15.493	15,249,504.97	30.250
<b>Wgt Ave / Total:</b>			<b>71</b>	<b>100.000</b>	<b>50,411,646.11</b>	<b>100.000</b>

**Group IV**

Update Face			Number of Items	Percent of Items	Principal Balance	Percent of Balance
< =		0.00	0	0.000	0.00	0.000
0.00	-	25,000.00	0	0.000	0.00	0.000
25,000.00	-	50,000.00	0	0.000	0.00	0.000
50,000.00	-	75,000.00	5	5.319	318,291.18	1.120
75,000.00	-	100,000.00	6	6.383	536,528.52	1.888
100,000.00	-	125,000.00	7	7.447	799,123.86	2.812
125,000.00	-	150,000.00	10	10.638	1,396,183.30	4.913
150,000.00	-	175,000.00	5	5.319	793,378.24	2.792
175,000.00	-	200,000.00	7	7.447	1,325,613.37	4.665
200,000.00	-	225,000.00	5	5.319	1,049,234.59	3.692
225,000.00	-	250,000.00	10	10.638	2,370,112.51	8.340
250,000.00	-	275,000.00	5	5.319	1,287,873.52	4.532
275,000.00	-	300,000.00	4	4.255	1,143,023.44	4.022
300,000.00	-	325,000.00	3	3.191	953,000.00	3.353
325,000.00	-	350,000.00	1	1.064	329,000.00	1.158
350,000.00	-	375,000.00	4	4.255	1,432,900.00	5.042
375,000.00	-	400,000.00	6	6.383	2,357,698.72	8.296
400,000.00	-	425,000.00	2	2.128	832,851.10	2.931
425,000.00	-	450,000.00	0	0.000	0.00	0.000



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**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

<u>Update Face</u>			Number of Items	Percent of Items	Principal Balance	Percent of Balance
450,000.00	-	475,000.00	1	1.064	474,425.00	1.669
475,000.00	-	500,000.00	2	2.128	1,000,000.00	3.519
500,000.00	-	525,000.00	0	0.000	0.00	0.000
525,000.00	-	550,000.00	0	0.000	0.00	0.000
550,000.00	-	575,000.00	0	0.000	0.00	0.000
575,000.00	-	600,000.00	1	1.064	582,988.53	2.051
600,000.00	-	625,000.00	2	2.128	1,222,805.75	4.303
625,000.00	-	650,000.00	0	0.000	0.00	0.000
650,000.00	-	675,000.00	0	0.000	0.00	0.000
675,000.00	-	700,000.00	0	0.000	0.00	0.000
700,000.00	-	725,000.00	1	1.064	710,000.00	2.498
725,000.00	-	750,000.00	0	0.000	0.00	0.000
750,000.00	-	775,000.00	1	1.064	751,996.00	2.646
775,000.00	-	800,000.00	1	1.064	782,983.80	2.755
>		800,000.00	5	5.319	5,969,066.94	21.004
<b>Wgt Ave / Total:</b>			<b>94</b>	<b>100.000</b>	<b>28,419,078.37</b>	<b>100.000</b>

**Group I**

<u>Update Term</u>			Number of Items	Percent of Items	Principal Balance	Percent of Balance
< =		120	0	0.000	0.00	0.000
120	-	180	0	0.000	0.00	0.000
180	-	300	0	0.000	0.00	0.000
300	-	360	35	100.000	11,473,101.99	100.000
>		360	0	0.000	0.00	0.000
<b>Wgt Ave / Total:</b>			<b>35</b>	<b>100.000</b>	<b>11,473,101.99</b>	<b>100.000</b>

**Group II**

<u>Update Term</u>			Number of Items	Percent of Items	Principal Balance	Percent of Balance
< =		120	0	0.000	0.00	0.000
120	-	180	0	0.000	0.00	0.000
180	-	300	1	0.140	86,000.00	0.054
300	-	360	714	99.860	158,645,262.35	99.946
>		360	0	0.000	0.00	0.000



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**First Horizon Asset Securities Inc.**  
**First Horizon Alternative Mortgage Securities Trust 2006-AA4**  
**Mortgage Pass-Through Certificates, Series 2006-AA4**

<u>Update Term</u>	<u>Number of Items</u>	<u>Percent of Items</u>	<u>Principal Balance</u>	<u>Percent of Balance</u>
<b>Wgt Ave / Total:</b>	<b>715</b>	<b>100.000</b>	<b>158,731,262.35</b>	<b>100.000</b>

**Group III**

<u>Update Term</u>	<u>Number of Items</u>	<u>Percent of Items</u>	<u>Principal Balance</u>	<u>Percent of Balance</u>
< = 120	0	0.000	0.00	0.000
120 - 180	0	0.000	0.00	0.000
180 - 300	0	0.000	0.00	0.000
300 - 360	71	100.000	50,411,646.11	100.000
> 360	0	0.000	0.00	0.000
<b>Wgt Ave / Total:</b>	<b>71</b>	<b>100.000</b>	<b>50,411,646.11</b>	<b>100.000</b>

**Group IV**

<u>Update Term</u>	<u>Number of Items</u>	<u>Percent of Items</u>	<u>Principal Balance</u>	<u>Percent of Balance</u>
< = 120	0	0.000	0.00	0.000
120 - 180	0	0.000	0.00	0.000
180 - 300	0	0.000	0.00	0.000
300 - 360	94	100.000	28,419,078.37	100.000
> 360	0	0.000	0.00	0.000
<b>Wgt Ave / Total:</b>	<b>94</b>	<b>100.000</b>	<b>28,419,078.37</b>	<b>100.000</b>