

# SECURITIES AND EXCHANGE COMMISSION

## FORM 10-D

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

Filing Date: **2007-12-10** | Period of Report: **2007-11-26**  
SEC Accession No. **0001056404-07-003998**

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### FILER

#### **ACE Securities Corp. Home Equity Loan Trust, Series 2007-WM1**

CIK: **1386635** | State of Incorporation: **DE** | Fiscal Year End: **1231**  
Type: **10-D** | Act: **34** | File No.: **333-131727-21** | Film No.: **071294541**  
SIC: **6189** Asset-backed securities

Mailing Address  
6525 MORRISON BLVD  
SUITE 318  
CHARLOTTE NC 28211

Business Address  
6525 MORRISON BLVD  
SUITE 318  
CHARLOTTE NC 28211  
7043650569

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

FORM 10-D

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

For the monthly distribution period from:  
October 26, 2007 to November 26, 2007

Commission File Number of issuing entity: 333-131727-21

ACE Securities Corp. Home Equity Loan Trust, Series 2007-WM1  
(Exact name of issuing entity as specified in its charter)

Commission File Number of depositor: 333-131727

ACE Securities Corp.  
(Exact name of depositor as specified in its charter)

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

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

54-2198475  
54-2198577  
54-2198578  
(I.R.S. Employer Identification No.)

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

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

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

<TABLE>

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

</TABLE>

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

Yes  No

Part I - DISTRIBUTION INFORMATION

Item 1. Distribution and Pool Performance Information

On November 26, 2007 a distribution was made to holders of ACE Securities Corp. Home Equity Loan Trust, Series 2007-WM1.

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

Part II - OTHER INFORMATION

Item 9. Exhibits.

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

- (99.1) Monthly report distributed to holders of ACE Securities Corp. Home Equity Loan Trust, Series 2007-WM1, relating to the November 26, 2007 distribution.

(b) The exhibits required to be filed by the Registrant pursuant to this Form are listed above and in the Exhibit Index that immediately follows the signature page hereof.

SIGNATURES

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

ACE Securities Corp. Home Equity Loan Trust, Series 2007-WM1  
(Issuing Entity)

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

/s/ Elisabeth A. Brewster  
Elisabeth A. Brewster, Vice President

Date: December 10, 2007

EXHIBIT INDEX

Exhibit Number	Description
EX-99.1	Monthly report distributed to holders of ACE Securities Corp. Home Equity Loan Trust, Series 2007-WM1, relating to the November 26, 2007 distribution.

EX-99.1

ACE Securities Corporation  
Asset Backed Pass-Through Certificates

Distribution Date: 11/26/2007

ACE Securities Corporation  
Asset Backed Pass-Through Certificates  
Series 2007-WM1

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

<TABLE>  
<CAPTION>

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution
<s>	<c>	<c>	<c>	<c>	<c>
A-1	004424AA5	11/23/2007	5.01250%	182,140,970.65	811,539.21
A-2A	004424AB3	11/23/2007	4.94250%	203,465,640.77	893,892.38
A-2B	004424AC1	11/23/2007	4.99250%	75,222,000.00	333,818.52
A-2C	004424AD9	11/23/2007	5.04250%	67,016,000.00	300,380.60
A-2D	004424AE7	11/23/2007	5.09250%	81,626,000.00	369,493.69
M-1	004424AF4	11/23/2007	5.12250%	28,161,000.00	128,226.42
M-2	004424AG2	11/23/2007	5.16250%	24,321,000.00	111,606.37
M-3	004424AH0	11/23/2007	5.19250%	15,361,000.00	70,899.55
M-4	004424AJ6	11/23/2007	5.27250%	13,654,000.00	63,991.75
M-5	004424AK3	11/23/2007	5.29250%	13,654,000.00	64,234.48
M-6	004424AL1	11/23/2007	5.33250%	12,800,000.00	60,672.00
M-7	004424AM9	11/23/2007	5.97250%	11,520,000.00	61,158.40
M-8	004424AN7	11/23/2007	6.87250%	6,400,000.00	39,096.89
M-9	004424AP2	11/23/2007	7.37250%	6,400,000.00	40,031.03
M-10	004424AQ0	11/23/2007	7.37250%	8,534,000.00	53,378.88
CE	004424AR8	10/31/2007	0.00000%	17,983,942.72	0.00
P	004424AS6	10/31/2007	0.00000%	100.00	14,699.49
R	004424AT4	10/31/2007	0.00000%	0.00	0.00
Totals				768,259,654.14	3,417,119.66

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Certificateholder Distribution Summary (continued)

Class	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
<s>	<c>	<c>	<c>	<c>	<c>
A-1	3,737,748.57	0.00	178,403,222.09	4,549,287.78	0.00
A-2A	2,306,370.24	0.00	201,159,270.53	3,200,262.62	0.00
A-2B	0.00	0.00	75,222,000.00	333,818.52	0.00
A-2C	0.00	0.00	67,016,000.00	300,380.60	0.00
A-2D	0.00	0.00	81,626,000.00	369,493.69	0.00
M-1	0.00	0.00	28,161,000.00	128,226.42	0.00
M-2	0.00	0.00	24,321,000.00	111,606.37	0.00
M-3	0.00	0.00	15,361,000.00	70,899.55	0.00
M-4	0.00	0.00	13,654,000.00	63,991.75	0.00
M-5	0.00	0.00	13,654,000.00	64,234.48	0.00
M-6	0.00	0.00	12,800,000.00	60,672.00	0.00
M-7	0.00	0.00	11,520,000.00	61,158.40	0.00
M-8	0.00	0.00	6,400,000.00	39,096.89	0.00
M-9	0.00	0.00	6,400,000.00	40,031.03	0.00
M-10	0.00	0.00	8,534,000.00	53,378.88	0.00
CE	0.00	0.00	18,003,651.01	0.00	0.00
P	0.00	0.00	100.00	14,699.49	0.00
R	0.00	0.00	0.00	0.00	0.00
Totals	6,044,118.81	0.00	762,235,243.63	9,461,238.47	0.00

<FN>

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

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	Beginning	Scheduled	UnScheduled	Accretion
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<s>	<c>	Face Amount	Certificate Balance	Principal Distribution	Principal Distribution	
		<c>	<c>	<c>	<c>	
A-1		219,104,000.00	182,140,970.65	0.00	3,737,748.57	0.00
A-2A		250,390,000.00	203,465,640.77	0.00	2,306,370.24	0.00
A-2B		75,222,000.00	75,222,000.00	0.00	0.00	0.00
A-2C		67,016,000.00	67,016,000.00	0.00	0.00	0.00
A-2D		81,626,000.00	81,626,000.00	0.00	0.00	0.00
M-1		28,161,000.00	28,161,000.00	0.00	0.00	0.00
M-2		24,321,000.00	24,321,000.00	0.00	0.00	0.00
M-3		15,361,000.00	15,361,000.00	0.00	0.00	0.00
M-4		13,654,000.00	13,654,000.00	0.00	0.00	0.00
M-5		13,654,000.00	13,654,000.00	0.00	0.00	0.00
M-6		12,800,000.00	12,800,000.00	0.00	0.00	0.00
M-7		11,520,000.00	11,520,000.00	0.00	0.00	0.00
M-8		6,400,000.00	6,400,000.00	0.00	0.00	0.00
M-9		6,400,000.00	6,400,000.00	0.00	0.00	0.00
M-10		8,534,000.00	8,534,000.00	0.00	0.00	0.00
CE		19,201,163.40	17,983,942.72	0.00	0.00	0.00
P		100.00	100.00	0.00	0.00	0.00
R		0.00	0.00	0.00	0.00	0.00
Totals		853,364,263.40	768,259,654.14	0.00	6,044,118.81	0.00

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Principal Distribution Statement (continued)

Class	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
<s>	<c>	<c>	<c>	<c>	
A-1	0.00	3,737,748.57	178,403,222.09	0.81423991	3,737,748.57
A-2A	0.00	2,306,370.24	201,159,270.53	0.80338380	2,306,370.24
A-2B	0.00	0.00	75,222,000.00	1.00000000	0.00
A-2C	0.00	0.00	67,016,000.00	1.00000000	0.00
A-2D	0.00	0.00	81,626,000.00	1.00000000	0.00
M-1	0.00	0.00	28,161,000.00	1.00000000	0.00
M-2	0.00	0.00	24,321,000.00	1.00000000	0.00
M-3	0.00	0.00	15,361,000.00	1.00000000	0.00
M-4	0.00	0.00	13,654,000.00	1.00000000	0.00
M-5	0.00	0.00	13,654,000.00	1.00000000	0.00
M-6	0.00	0.00	12,800,000.00	1.00000000	0.00
M-7	0.00	0.00	11,520,000.00	1.00000000	0.00
M-8	0.00	0.00	6,400,000.00	1.00000000	0.00
M-9	0.00	0.00	6,400,000.00	1.00000000	0.00
M-10	0.00	0.00	8,534,000.00	1.00000000	0.00
CE	0.00	0.00	18,003,651.01	0.93763334	0.00
P	0.00	0.00	100.00	1.00000000	0.00
R	0.00	0.00	0.00	0.00000000	0.00
Totals	0.00	6,044,118.81	762,235,243.63	0.89321205	6,044,118.81

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	UnScheduled Principal Distribution	Accretion
<s>	<c>	<c>	<c>	<c>	
A-1	219,104,000.00	831.29915771	0.00000000	17.05924388	0.00000000
A-2A	250,390,000.00	812.59491501	0.00000000	9.21111163	0.00000000
A-2B	75,222,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
A-2C	67,016,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
A-2D	81,626,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-1	28,161,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-2	24,321,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-3	15,361,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-4	13,654,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-5	13,654,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-6	12,800,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-7	11,520,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-8	6,400,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-9	6,400,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-10	8,534,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
CE	19,201,163.40	936.60693081	0.00000000	0.00000000	0.00000000
P	100.00	1000.00000000	0.00000000	0.00000000	0.00000000
R	0.00	0.00000000	0.00000000	0.00000000	0.00000000

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Principal Distribution Factors Statement (continued)

Class	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
<s>	<c>	<c>	<c>	<c>	<c>
A-1	0.00000000	17.05924388	814.23991388	0.81423991	17.05924388
A-2A	0.00000000	9.21111163	803.38380339	0.80338380	9.21111163
A-2B	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-2C	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-2D	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-1	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-3	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-4	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-5	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-6	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-7	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-8	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-9	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-10	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
CE	0.00000000	0.00000000	937.63334205	0.93763334	0.00000000
P	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
R	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

<FN>

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)
<s>	<c>	<c>	<c>	<c>	<c>	<c>
A-1	10/25/07 - 11/25/07	32	5.01250%	182,140,970.65	811,539.21	0.00
A-2A	10/25/07 - 11/25/07	32	4.94250%	203,465,640.77	893,892.38	0.00
A-2B	10/25/07 - 11/25/07	32	4.99250%	75,222,000.00	333,818.52	0.00
A-2C	10/25/07 - 11/25/07	32	5.04250%	67,016,000.00	300,380.60	0.00
A-2D	10/25/07 - 11/25/07	32	5.09250%	81,626,000.00	369,493.69	0.00
M-1	10/25/07 - 11/25/07	32	5.12250%	28,161,000.00	128,226.42	0.00
M-2	10/25/07 - 11/25/07	32	5.16250%	24,321,000.00	111,606.37	0.00
M-3	10/25/07 - 11/25/07	32	5.19250%	15,361,000.00	70,899.55	0.00
M-4	10/25/07 - 11/25/07	32	5.27250%	13,654,000.00	63,991.75	0.00
M-5	10/25/07 - 11/25/07	32	5.29250%	13,654,000.00	64,234.48	0.00
M-6	10/25/07 - 11/25/07	32	5.33250%	12,800,000.00	60,672.00	0.00
M-7	10/25/07 - 11/25/07	32	5.97250%	11,520,000.00	61,158.40	0.00
M-8	10/25/07 - 11/25/07	32	6.87250%	6,400,000.00	39,096.89	0.00
M-9	10/25/07 - 11/25/07	32	7.37250%	6,400,000.00	41,941.33	0.00
M-10	10/25/07 - 11/25/07	32	7.37250%	8,534,000.00	55,926.15	0.00
CE	N/A	N/A	0.00000%	768,259,654.14	0.00	0.00
P	N/A	N/A	0.00000%	100.00	0.00	0.00
R	N/A	N/A	0.00000%	0.00	0.00	0.00
Totals					3,406,877.74	0.00

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Interest Distribution Statement (continued)

Class	Current Interest Shortfall (1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall (1)	Ending Certificate/Notional Balance
<s>	<c>	<c>	<c>	<c>	<c>
A-1	0.00	0.00	811,539.21	0.00	178,403,222.09
A-2A	0.00	0.00	893,892.38	0.00	201,159,270.53
A-2B	0.00	0.00	333,818.52	0.00	75,222,000.00
A-2C	0.00	0.00	300,380.60	0.00	67,016,000.00

A-2D	0.00	0.00	369,493.69	0.00	81,626,000.00
M-1	0.00	0.00	128,226.42	0.00	28,161,000.00
M-2	0.00	0.00	111,606.37	0.00	24,321,000.00
M-3	0.00	0.00	70,899.55	0.00	15,361,000.00
M-4	0.00	0.00	63,991.75	0.00	13,654,000.00
M-5	0.00	0.00	64,234.48	0.00	13,654,000.00
M-6	0.00	0.00	60,672.00	0.00	12,800,000.00
M-7	0.00	0.00	61,158.40	0.00	11,520,000.00
M-8	0.00	0.00	39,096.89	0.00	6,400,000.00
M-9	1,910.30	0.00	40,031.03	2,462.14	6,400,000.00
M-10	2,547.27	0.00	53,378.88	4,032.13	8,534,000.00
CE	0.00	0.00	0.00	0.00	762,235,243.62
P	0.00	0.00	14,699.49	0.00	100.00
R	0.00	0.00	0.00	0.00	0.00

Totals 4,457.57 0.00 3,417,119.66 6,494.27

<FN>  
(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)
<s>	<c>	<c>	<c>	<c>	<c>
A-1	219,104,000.00	5.01250%	831.29915771	3.70389956	0.00000000
A-2A	250,390,000.00	4.94250%	812.59491501	3.57000032	0.00000000
A-2B	75,222,000.00	4.99250%	1000.00000000	4.43777778	0.00000000
A-2C	67,016,000.00	5.04250%	1000.00000000	4.48222216	0.00000000
A-2D	81,626,000.00	5.09250%	1000.00000000	4.52666663	0.00000000
M-1	28,161,000.00	5.12250%	1000.00000000	4.55333333	0.00000000
M-2	24,321,000.00	5.16250%	1000.00000000	4.58888903	0.00000000
M-3	15,361,000.00	5.19250%	1000.00000000	4.61555563	0.00000000
M-4	13,654,000.00	5.27250%	1000.00000000	4.68666691	0.00000000
M-5	13,654,000.00	5.29250%	1000.00000000	4.70444412	0.00000000
M-6	12,800,000.00	5.33250%	1000.00000000	4.74000000	0.00000000
M-7	11,520,000.00	5.97250%	1000.00000000	5.30888889	0.00000000
M-8	6,400,000.00	6.87250%	1000.00000000	6.10888906	0.00000000
M-9	6,400,000.00	7.37250%	1000.00000000	6.55333281	0.00000000
M-10	8,534,000.00	7.37250%	1000.00000000	6.55333372	0.00000000
CE	19,201,163.40	0.00000%	40011.09923058	0.00000000	0.00000000
P	100.00	0.00000%	1000.00000000	0.00000000	0.00000000
R	0.00	0.00000%	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement (continued)

Class	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
<s>	<c>	<c>	<c>	<c>	<c>
A-1	0.00000000	0.00000000	3.70389956	0.00000000	814.23991388
A-2A	0.00000000	0.00000000	3.57000032	0.00000000	803.38380339
A-2B	0.00000000	0.00000000	4.43777778	0.00000000	1000.00000000
A-2C	0.00000000	0.00000000	4.48222216	0.00000000	1000.00000000
A-2D	0.00000000	0.00000000	4.52666663	0.00000000	1000.00000000
M-1	0.00000000	0.00000000	4.55333333	0.00000000	1000.00000000
M-2	0.00000000	0.00000000	4.58888903	0.00000000	1000.00000000
M-3	0.00000000	0.00000000	4.61555563	0.00000000	1000.00000000
M-4	0.00000000	0.00000000	4.68666691	0.00000000	1000.00000000
M-5	0.00000000	0.00000000	4.70444412	0.00000000	1000.00000000
M-6	0.00000000	0.00000000	4.74000000	0.00000000	1000.00000000
M-7	0.00000000	0.00000000	5.30888889	0.00000000	1000.00000000
M-8	0.00000000	0.00000000	6.10888906	0.00000000	1000.00000000
M-9	0.29848437	0.00000000	6.25484844	0.38470937	1000.00000000
M-10	0.29848488	0.00000000	6.25484884	0.47247832	1000.00000000
CE	0.00000000	0.00000000	0.00000000	0.00000000	39697.34686076
P	0.00000000	0.00000000	146994.90000000	0.00000000	1000.00000000
R	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT

<s>	<c>	
Beginning Balance		0.00
Deposits		
Payments of Interest and Principal		11,093,080.08
Reserve Funds and Credit Enhancements		0.00
Proceeds from Repurchased Loans		0.00
Servicer Advances		1,959,625.73
Gains & Subsequent Recoveries (Realized Losses)		(1,576,890.36)
Prepayment Penalties		14,699.49
Swap/Cap Payments		197,249.22
Total Deposits		11,687,764.16
Withdrawals		
Swap Payments		0.00
Reserve Funds and Credit Enhancements		0.00
Reimbursement for Servicer Advances		1,895,213.72
Total Administration Fees		331,311.97
Payment of Interest and Principal		9,461,238.47
Total Withdrawals (Pool Distribution Amount)		11,687,764.16
Ending Balance		0.00

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

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

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<s>	<c>	
ADMINISTRATION FEES		
Gross Servicing Fee*		320,108.19
Credit Risk Management Fee - Clayton Fixed Income		8,642.91
Master Servicing Fee - Wells Fargo Bank, N.A.		2,560.87
Supported Prepayment/Curtailment Interest Shortfall		0.00
Total Administration Fees		331,311.97

<FN>  
\*Servicer Payees include: COUNTRYWIDE HOME LOANS SERVICING LP

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Reserve and Guaranty Funds					
	Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
<s>	<c>	<c>	<c>	<c>	
	Reserve Fund - Wells Fargo Bank, N.A.	0.00	0.00	0.00	0.00
	Supplemental Interest Trust	0.00	197,249.23	197,249.23	0.00

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Hedge Funds

Account Name	Funds In (A)	Funds Out (B)	Net Amount (A - B)
<s>	<c>	<c>	<c>
Group I Cap Contract - Royal Bank of Scotland	0.00	0.00	0.00
Group II Cap Contract - Royal Bank of Scotland	0.00	0.00	0.00
Interest Rate Swap Agmt - Royal Bank of Scotland	2,790,843.86	2,593,594.64	197,249.22

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Collateral Statement

Group	Group 1 Fixed	Group 1 ARM
Collateral Description	Mixed Fixed	Mixed ARM
Weighted Average Coupon Rate	8.874721	8.115886
Weighted Average Net Rate	8.374721	7.615886
Weighted Average Pass-Through Rate	8.357221	7.598386
Weighted Average Remaining Term	319	346
Principal And Interest Constant	466,625.60	1,245,467.25
Beginning Loan Count	663	867
Loans Paid in Full	11	9
Ending Loan Count	652	858
Beginning Scheduled Balance	58,743,425.22	175,012,720.69
Ending Scheduled Balance	57,623,484.47	173,222,313.55
Actual Ending Collateral Balance	57,668,888.89	173,369,776.58
Scheduled Principal	32,182.66	61,814.47
Unscheduled Principal	1,087,758.09	1,728,592.67
Negative Amortized Principal	0.00	0.00
Scheduled Interest	434,442.94	1,183,652.78
Servicing Fees	24,476.43	72,921.97
Master Servicing Fees	195.81	583.38
Trustee Fee	0.00	0.00
FRY Amount	0.00	0.00
Special Hazard Fee	0.00	0.00
Other Fee	0.00	0.00
Pool Insurance Fee	660.86	1,968.89
Spread 1	0.00	0.00
Spread 2	0.00	0.00
Spread 3	0.00	0.00
Net Interest	409,109.84	1,108,178.54
Realized Loss Amount	130,636.51	0.00
Cumulative Realized Loss	579,755.56	48,055.53
Percentage of Cumulative Losses	0.8571	0.0238
Prepayment Penalty Waived Amount	0.00	0.00
Prepayment Penalty Waived Count	0	0
Prepayment Penalty Paid Amount	11,262.81	0.00
Prepayment Penalty Paid Count	3	0
Special Servicing Fee	0.00	0.00

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Collateral Statement

Group	Group 2 Fixed	Group 2 ARM
Collateral Description	Mixed Fixed	Mixed ARM
Weighted Average Coupon Rate	9.705616	7.740070
Weighted Average Net Rate	9.205616	7.240070
Weighted Average Pass-Through Rate	9.188116	7.222570
Weighted Average Remaining Term	301	347
Principal And Interest Constant	985,604.61	2,829,376.01
Beginning Loan Count	1,161	1,449
Loans Paid in Full	14	5
Ending Loan Count	1,147	1,444
Beginning Scheduled Balance	115,218,971.97	419,284,536.26
Ending Scheduled Balance	114,079,777.87	417,309,667.73
Actual Ending Collateral Balance	114,192,259.40	417,661,193.70
Scheduled Principal	53,712.05	124,966.12
Unscheduled Principal	1,085,482.05	1,849,902.41
Negative Amortized Principal	0.00	0.00
Scheduled Interest	931,892.56	2,704,409.89
Servicing Fees	48,007.90	174,701.89
Master Servicing Fees	384.06	1,397.62
Trustee Fee	0.00	0.00
FRY Amount	0.00	0.00
Special Hazard Fee	0.00	0.00
Other Fee	0.00	0.00
Pool Insurance Fee	1,296.21	4,716.95

Spread 1	0.00	0.00
Spread 2	0.00	0.00
Spread 3	0.00	0.00
Net Interest	882,204.39	2,523,593.43
Realized Loss Amount	1,027,698.41	418,555.44
Cumulative Realized Loss	5,215,478.81	870,277.07
Percentage of Cumulative Losses	4.0224	0.1917
Prepayment Penalty Waived Amount	0.00	0.00
Prepayment Penalty Waived Count	0	0
Prepayment Penalty Paid Amount	3,436.68	0.00
Prepayment Penalty Paid Count	1	0
Special Servicing Fee	0.00	0.00

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Collateral Statement

<s> Group	<c>	<c>	Total
Collateral Description		Mixed	Fixed & Arm
Weighted Average Coupon Rate			8.017730
Weighted Average Net Rate			7.517730
Weighted Average Pass-Through Rate			7.500229
Weighted Average Remaining Term			338
Principal And Interest Constant			5,527,073.47
Beginning Loan Count			4,140
Loans Paid in Full			39
Ending Loan Count			4,101
Beginning Scheduled Balance			768,259,654.14
Ending Scheduled Balance			762,235,243.62
Actual Ending Collateral Balance			762,892,118.57
Scheduled Principal			272,675.30
Unscheduled Principal			5,751,735.22
Negative Amortized Principal			0.00
Scheduled Interest			5,254,398.17
Servicing Fees			320,108.19
Master Servicing Fees			2,560.87
Trustee Fee			0.00
FRY Amount			0.00
Special Hazard Fee			0.00
Other Fee			0.00
Pool Insurance Fee			8,642.91
Spread 1			0.00
Spread 2			0.00
Spread 3			0.00
Net Interest			4,923,086.20
Realized Loss Amount			1,576,890.36
Cumulative Realized Loss			6,713,566.97
Percentage of Cumulative Losses			0.7867
Prepayment Penalty Waived Amount			0.00
Prepayment Penalty Waived Count			0
Prepayment Penalty Paid Amount			14,699.49
Prepayment Penalty Paid Count			4
Special Servicing Fee			0.00

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Additional Reporting - Deal Level

Cash Reporting

<s>	<c>	
Net Monthly Excess Cashflow		0.00

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Informational Reporting

<s>	<c>	
Current Month Libor Rate		4.872500%
Delinquency %		23.652360%
Extraordinary Trust Fund Expenses		0.00
Relief Act Interest Shortfalls		636.71

<CAPTION>

Structural Reporting

<s>	<c>	
Extra Principal Distribution Amount		1,336,710.56

Overcollateralization Increase Amount	19,708.29
Overcollateralization Amount	18,003,651.01
Overcollateralization Deficiency	1,197,044.92
Overcollateralization Reduction	0.00
Credit Enhancement Percentage	20.832026%
Required Overcollateralization Amount	19,200,695.93

<CAPTION>

Trigger Event Reporting

<s>	<c>
Optional Termination Date	NO
Stepdown Occured	NO
Cumulative Loss Trigger	
Trigger Result	Pass
Threshold Value	1.500000%
Calculated Value	0.728781%
Delinquency Trigger	
Trigger Result	Fail
Threshold Value	8.804175%
Calculated Value	23.652360%
Trigger Event	
Trigger Result	N/A

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Delinquency Status - OTS Delinquency Calculation Method

	DELINQUENT	BANKRUPTCY	FORECLOSURE	REO	Total
<s>	<c>	<c>	<c>	<c>	<c>
	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance
0-29 Days	0 0.00	0 0.00	0 0.00	0 0.00	0 0.00
30 Days	235 44,159,769.51	4 441,410.33	0 0.00	0 0.00	239 44,601,179.84
60 Days	167 32,039,581.64	3 691,682.59	2 231,209.79	0 0.00	172 32,962,474.02
90 Days	106 19,960,828.02	2 318,224.98	16 3,588,298.30	0 0.00	124 23,867,351.30
120 Days	65 8,259,429.54	6 543,551.82	57 15,452,623.01	1 72,840.66	129 24,328,445.03
150 Days	38 4,115,352.74	5 1,214,171.49	57 14,469,310.03	8 1,358,241.03	108 21,157,075.29
180+ Days	110 10,832,479.87	32 6,648,499.23	98 26,158,201.97	118 34,497,926.45	358 78,137,107.52
Totals	721 119,367,441.32	52 9,857,540.44	230 59,899,643.10	127 35,929,008.14	1,130 225,053,633.00
	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance
0-29 Days	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%
30 Days	5.730310% 5.788468%	0.097537% 0.057860%	0.000000% 0.000000%	0.000000% 0.000000%	5.827847% 5.846329%
60 Days	4.072178% 4.199753%	0.073153% 0.090666%	0.048769% 0.030307%	0.000000% 0.000000%	4.194099% 4.320725%
90 Days	2.584735% 2.616468%	0.048769% 0.041713%	0.390149% 0.470355%	0.000000% 0.000000%	3.023653% 3.128536%
120 Days	1.584979% 1.082647%	0.146306% 0.071249%	1.389905% 2.025532%	0.024384% 0.009548%	3.145574% 3.188976%
150 Days	0.926603% 0.539441%	0.121921% 0.159154%	1.389905% 1.896639%	0.195074% 0.178038%	2.633504% 2.773272%
180+ Days	2.682273% 1.419923%	0.780297% 0.871486%	2.389661% 3.428821%	2.877347% 4.521993%	8.729578% 10.242222%
Totals	17.581078% 15.646700%	1.267983% 1.292128%	5.608388% 7.851653%	3.096806% 4.709579%	27.554255% 29.500060%

<FN>

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

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Current Period Class A Insufficient Funds	0.00
Principal Balance of Contaminated Properties	0.00
Periodic Advance	1,959,625.73

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Delinquency Status By Group

	DELINQUENT	BANKRUPTCY	FORECLOSURE	REO	Total
<s>	<c>	<c>	<c>	<c>	<c>
Group 1 Fixed - OTS	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance
0-29 Days	0 0.00	0 0.00	0 0.00	0 0.00	0 0.00
30 Days	37 3,805,575.54	0 0.00	0 0.00	0 0.00	37 3,805,575.54
60 Days	18 1,428,386.66	0 0.00	0 0.00	0 0.00	18 1,428,386.66
90 Days	14 982,684.17	0 0.00	2 219,303.59	0 0.00	16 1,201,987.76
120 Days	14 1,085,162.53	1 17,710.77	3 380,325.66	0 0.00	18 1,483,198.96
150 Days	11 529,721.08	0 0.00	0 0.00	2 66,594.13	13 596,315.21
180+ Days	24 1,182,422.92	4 193,726.37	4 403,780.58	1 25,965.08	33 1,805,894.95
Totals	118 9,013,952.90	5 211,437.14	9 1,003,409.83	3 92,559.21	135 10,321,359.08
0-29 Days		0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%
30 Days	5.674847% 6.599010%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	5.674847% 6.599010%
60 Days	2.760736% 2.476876%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	2.760736% 2.476876%
90 Days	2.147239% 1.704011%	0.000000% 0.000000%	0.306748% 0.380281%	0.000000% 0.000000%	2.453988% 2.084292%
120 Days	2.147239% 1.881712%	0.153374% 0.030711%	0.460123% 0.659499%	0.000000% 0.000000%	2.760736% 2.571922%
150 Days	1.687117% 0.918556%	0.000000% 0.000000%	0.000000% 0.000000%	0.306748% 0.115477%	1.993865% 1.034033%
180+ Days	3.680982% 2.050365%	0.613497% 0.335929%	0.613497% 0.700171%	0.153374% 0.045024%	5.061350% 3.131489%
Totals	18.098160% 15.630530%	0.766871% 0.366640%	1.380368% 1.739950%	0.460123% 0.160501%	20.705521% 17.897621%

<CAPTION>

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Group 1 ARM - OTS	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
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0-29 Days		0 0.00	0 0.00	0 0.00	0 0.00
30 Days	59 11,736,561.72	0 0.00	0 0.00	0 0.00	59 11,736,561.72
60 Days	42 8,317,574.62	0 0.00	1 103,206.06	0 0.00	43 8,420,780.68
90 Days	26 5,718,713.05	1 247,360.93	6 1,313,330.89	0 0.00	33 7,279,404.87
120 Days	9 1,834,002.42	1 77,212.47	14 3,267,245.32	0 0.00	24 5,178,460.21
150 Days	4 1,313,318.69	2 521,926.82	17 3,696,870.55	2 329,236.20	25 5,861,352.26
180+ Days	4 437,105.40	6 1,444,268.04	24 5,194,649.16	25 5,878,968.62	59 12,954,991.22
Totals	144 29,357,275.90	10 2,290,768.26	62 13,575,301.98	27 6,208,204.82	243 51,431,550.96

0-29 Days		0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%
30 Days	6.876457% 6.769670%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	6.876457% 6.769670%
60 Days	4.895105% 4.797592%	0.000000% 0.000000%	0.116550% 0.059529%	0.000000% 0.000000%	5.011655% 4.857121%
90 Days	3.030303% 3.298564%	0.116550% 0.142678%	0.699301% 0.757532%	0.000000% 0.000000%	3.846154% 4.198774%
120 Days	1.048951% 1.057856%	0.116550% 0.044536%	1.631702% 1.884553%	0.000000% 0.000000%	2.797203% 2.986945%
150 Days	0.466200% 0.757525%	0.233100% 0.301048%	1.981352% 2.132362%	0.233100% 0.189904%	2.913753% 3.380839%
180+ Days	0.466200% 0.252123%	0.699301% 0.833056%	2.797203% 2.996283%	2.913753% 3.391000%	6.876457% 7.472462%
Totals	16.783217% 16.933330%	1.165501% 1.321319%	7.226107% 7.830259%	3.146853% 3.580904%	28.321678% 29.665811%

<FN>  
Please refer to CTSLink.com for a list of delinquency code descriptions.  
</FN>

	DELINQUENT	BANKRUPTCY	FORECLOSURE	REO	Total
<CAPTION>					
<s>	<c>	<c>	<c>	<c>	<c>
Group 2 Fixed - OTS	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance
0-29 Days		0 0.00	0 0.00	0 0.00	0 0.00
30 Days	59 5,637,629.48	3 187,025.20	0 0.00	0 0.00	62 5,824,654.68
60 Days	47 3,680,042.26	1 120,579.83	0 0.00	0 0.00	48 3,800,622.09
90 Days	32 2,948,810.20	0 0.00	2 617,937.51	0 0.00	34 3,566,747.71
120 Days	33 2,992,651.81	2 102,273.32	1 319,379.02	1 72,840.66	37 3,487,144.81
150 Days	21 1,674,899.57	1 53,882.10	5 824,241.19	1 76,676.63	28 2,629,699.49
180+ Days	75 5,930,451.47	7 651,341.85	8 1,757,143.81	14 2,986,340.80	104 11,325,277.93
Totals	267 22,864,484.79	14 1,115,102.30	16 3,518,701.53	16 3,135,858.09	313 30,634,146.71

0-29 Days		0.000000%	0.000000%	0.000000%	0.000000%
		0.000000%	0.000000%	0.000000%	0.000000%
30 Days	5.143854%	0.261552%	0.000000%	0.000000%	5.405405%
	4.936963%	0.163781%	0.000000%	0.000000%	5.100744%
60 Days	4.097646%	0.087184%	0.000000%	0.000000%	4.184830%
	3.222672%	0.105594%	0.000000%	0.000000%	3.328266%
90 Days	2.789887%	0.000000%	0.174368%	0.000000%	2.964255%
	2.582321%	0.000000%	0.541138%	0.000000%	3.123458%
120 Days	2.877071%	0.174368%	0.087184%	0.087184%	3.225806%
	2.620713%	0.089562%	0.279685%	0.063788%	3.053749%
150 Days	1.830863%	0.087184%	0.435920%	0.087184%	2.441151%
	1.466737%	0.047185%	0.721801%	0.067147%	2.302870%
180+ Days	6.538797%	0.610288%	0.697472%	1.220575%	9.067132%
	5.193392%	0.570391%	1.538759%	2.615187%	9.917728%
Totals	23.278117%	1.220575%	1.394943%	1.394943%	27.288579%
	20.022797%	0.976513%	3.081384%	2.746121%	26.826815%

<CAPTION>	DELINQUENT	BANKRUPTCY	FORECLOSURE	REO	Total
<s>	<c>	<c>	<c>	<c>	<c>
Group 2 ARM - OTS	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance
0-29 Days		0 0.00	0 0.00	0 0.00	0 0.00
30 Days	80 22,980,002.77	1 254,385.13	0 0.00	0 0.00	81 23,234,387.90
60 Days	60 18,613,578.10	2 571,102.76	1 128,003.73	0 0.00	63 19,312,684.59
90 Days	34 10,310,620.60	1 70,864.05	6 1,437,726.31	0 0.00	41 11,819,210.96
120 Days	9 2,347,612.78	2 346,355.26	39 11,485,673.01	0 0.00	50 14,179,641.05
150 Days	2 597,413.40	2 638,362.57	35 9,948,198.29	3 885,734.07	42 12,069,708.33
180+ Days	7 3,282,500.08	15 4,359,162.97	62 18,802,628.42	78 25,606,651.95	162 52,050,943.42
Totals	192 58,131,727.73	23 6,240,232.74	143 41,802,229.76	81 26,492,386.02	439 132,666,576.25

0-29 Days		0.000000%	0.000000%	0.000000%	0.000000%
		0.000000%	0.000000%	0.000000%	0.000000%
30 Days	5.540166%	0.069252%	0.000000%	0.000000%	5.609418%
	5.502068%	0.060907%	0.000000%	0.000000%	5.562975%
60 Days	4.155125%	0.138504%	0.069252%	0.000000%	4.362881%
	4.456621%	0.136738%	0.030648%	0.000000%	4.624007%
90 Days	2.354571%	0.069252%	0.415512%	0.000000%	2.839335%
	2.468657%	0.016967%	0.344233%	0.000000%	2.829856%
120 Days	0.623269%	0.138504%	2.700831%	0.000000%	3.462604%
	0.562085%	0.082927%	2.749998%	0.000000%	3.395010%
150 Days	0.138504%	0.138504%	2.423823%	0.207756%	2.908587%
	0.143038%	0.152842%	2.381882%	0.212070%	2.889832%
180+ Days	0.484765%	1.038781%	4.293629%	5.401662%	11.218837%
	0.785924%	1.043708%	4.501885%	6.130963%	12.462480%
Totals	13.296399%	1.592798%	9.903047%	5.609418%	30.401662%
	13.918393%	1.494090%	10.008646%	6.343033%	31.764162%

<FN>  
Please refer to CTSLink.com for a list of delinquency code descriptions.  
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180+ Delinquency Summary

Summary						Group 1 Fixed		
Days Delinquent	Number of Loans	Outstanding Actual Balance (\$)	Percentage of Balance (%)	Number of Loans	Outstanding Actual Balance (\$)	Percentage of Balance (%)		
<s>	<c>	<c>	<c>	<c>	<c>	<c>		
180 -	209	88	17,173,246.99	2.251	11	486,185.51		0.843
210 -	239	65	12,525,542.69	1.642	7	399,732.71		0.693
240 -	269	61	13,655,005.72	1.790	7	508,586.40		0.882
270 -	299	52	11,516,173.99	1.510	5	289,487.32		0.502
300 -	329	50	11,579,559.56	1.518	2	86,932.87		0.151
330 -	359	42	11,687,578.57	1.532	1	34,970.14		0.061
	Total	358	78,137,107.52	10.243	33	1,805,894.95		3.132

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180+ Delinquency Summary (continued)

Group 1 ARM				Group 2 Fixed			
Days Delinquent	Number of Loans	Outstanding Actual Balance (\$)	Percentage of Balance (%)	Number of Loans	Outstanding Actual Balance (\$)	Percentage of Balance (%)	
<s>	<c>	<c>	<c>	<c>	<c>	<c>	
180 -	209	15	2,665,105.68	1.537	29	3,561,890.61	3.119
210 -	239	12	2,661,265.61	1.535	22	1,863,047.67	1.632
240 -	269	10	2,763,521.00	1.594	19	2,676,368.13	2.344
270 -	299	7	1,665,816.31	0.961	11	1,226,864.29	1.074
300 -	329	8	1,648,852.71	0.951	16	1,443,041.04	1.264
330 -	359	7	1,550,429.91	0.894	7	554,066.19	0.485
	Total	59	12,954,991.22	7.472	104	11,325,277.93	9.918

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180+ Delinquency Summary (continued)  
 Group 2 ARM

Days Delinquent	Number of Loans	Outstanding Actual Balance (\$)	Percentage of Balance (%)
<s>	<c>	<c>	<c>
180 -	209	33	10,460,065.19
210 -	239	24	7,601,496.70
240 -	269	25	7,706,530.19
270 -	299	29	8,334,006.07
300 -	329	24	8,400,732.94
330 -	359	27	9,548,112.33
	Total	162	52,050,943.42

<FN>  
 This report includes all loans greater than 180 days delinquent regardless of status (REO, Foreclosure, Bankruptcy).  
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REO Detail - All Mortgage Loans in REO during Current Period

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Summary	12 Month REO History*	
New REO Loans	Month	REO Percentage
<s>	<s>	<c>
Loans in REO	Dec-06	0.000%
Original Principal Balance	Jan-07	0.000%
Current Actual Balance	Feb-07	0.000%
	Mar-07	0.000%
Current REO Total	Apr-07	0.000%
Loans in REO	May-07	0.054%
Original Principal Balance	Jun-07	0.425%
Current Actual Balance	Jul-07	0.553%

Aug-07	2.002%
Sep-07	2.926%
Oct-07	3.628%
Nov-07	4.710%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Group 1 Fixed		12 Month REO History*	
New REO Loans		Month	REO Percentage
<s>	<c>	<s>	<c>
Loans in REO	3	Dec-06	0.000%
Original Principal Balance	92,800.00	Jan-07	0.000%
Current Actual Balance	92,559.21	Feb-07	0.000%
		Mar-07	0.000%
Current REO Total		Apr-07	0.000%
Loans in REO	3	May-07	0.000%
Original Principal Balance	92,800.00	Jun-07	0.000%
Current Actual Balance	92,559.21	Jul-07	0.447%
		Aug-07	0.584%
		Sep-07	0.371%
		Oct-07	0.378%
		Nov-07	0.161%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Group 1 ARM		12 Month REO History*	
New REO Loans		Month	REO Percentage
<s>	<c>	<s>	<c>
Loans in REO	8	Dec-06	0.000%
Original Principal Balance	1,674,720.00	Jan-07	0.000%
Current Actual Balance	1,671,272.01	Feb-07	0.000%
		Mar-07	0.000%
Current REO Total		Apr-07	0.000%
Loans in REO	27	May-07	0.133%
Original Principal Balance	6,215,790.00	Jun-07	0.382%
Current Actual Balance	6,208,204.82	Jul-07	0.467%
		Aug-07	1.457%
		Sep-07	2.248%
		Oct-07	2.590%
		Nov-07	3.581%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Group 2 Fixed		12 Month REO History*	
New REO Loans		Month	REO Percentage
<s>	<c>	<s>	<c>
Loans in REO	11	Dec-06	0.000%
Original Principal Balance	1,963,490.00	Jan-07	0.000%
Current Actual Balance	1,958,022.90	Feb-07	0.000%
		Mar-07	0.000%
Current REO Total		Apr-07	0.000%
Loans in REO	16	May-07	0.000%
Original Principal Balance	3,143,690.00	Jun-07	0.058%
Current Actual Balance	3,135,858.09	Jul-07	0.065%
		Aug-07	0.118%
		Sep-07	0.913%
		Oct-07	1.057%
		Nov-07	2.746%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Group 2 ARM		12 Month REO History*	
New REO Loans		Month	REO Percentage
<s>	<c>	<s>	<c>
Loans in REO	18	Dec-06	0.000%
Original Principal Balance	5,410,683.00	Jan-07	0.000%
Current Actual Balance	5,402,775.17	Feb-07	0.000%
		Mar-07	0.000%



Current REO Total		Apr-07	0.000%
Loans in REO	81	May-07	0.044%
Original Principal Balance	26,520,685.00	Jun-07	0.608%
Current Actual Balance	26,492,386.02	Jul-07	0.743%
		Aug-07	2.968%
		Sep-07	4.126%
		Oct-07	5.224%
		Nov-07	6.343%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance
<s>	<c>	<c>	<c>	<c>	<c>	<c>
Group 1 Fixed	0113272279	Nov-2007	01-Sep-2006	MD	100.00	47,600.00
Group 1 Fixed	0113272869	Nov-2007	01-Oct-2006	TX	100.00	26,000.00
Group 1 Fixed	0113274826	Nov-2007	01-Oct-2006	TN	100.00	19,200.00
Group 1 ARM	0113270147	Nov-2007	01-Aug-2006	MD	80.00	279,920.00
Group 1 ARM	0113270646	Sep-2007	01-Sep-2006	NY	95.00	147,250.00
Group 1 ARM	0113271033	Sep-2007	01-Oct-2006	NV	80.00	228,000.00
Group 1 ARM	0113271322	Nov-2007	01-Sep-2006	CA	75.00	273,750.00
Group 1 ARM	0113271344	Sep-2007	01-Sep-2006	IL	80.00	136,000.00
Group 1 ARM	0113271411	Sep-2007	01-Oct-2006	CA	80.00	396,000.00
Group 1 ARM	0113271495	Oct-2007	01-Oct-2006	TX	90.00	117,000.00
Group 1 ARM	0113271526	Oct-2007	01-Sep-2006	CO	95.00	99,750.00
Group 1 ARM	0113271610	Nov-2007	01-Sep-2006	GA	95.00	139,650.00
Group 1 ARM	0113271628	Aug-2007	01-Sep-2006	AZ	80.00	92,000.00
Group 1 ARM	0113271706	Nov-2007	01-Sep-2006	CA	80.00	160,000.00
Group 1 ARM	0113271996	Nov-2007	01-Sep-2006	CA	88.36	387,000.00
Group 1 ARM	0113272067	Sep-2007	01-Oct-2006	CA	80.00	404,000.00
Group 1 ARM	0113272250	Aug-2007	01-Oct-2006	CA	80.00	312,000.00
Group 1 ARM	0113272278	Nov-2007	01-Sep-2006	MD	80.00	190,400.00
Group 1 ARM	0113272614	Oct-2007	01-Sep-2006	CA	80.00	346,400.00
Group 1 ARM	0113272788	Jun-2007	01-Oct-2006	TX	95.00	137,750.00
Group 1 ARM	0113272836	Nov-2007	01-Sep-2006	FL	80.00	140,000.00
Group 1 ARM	0113272868	Nov-2007	01-Oct-2006	TX	80.00	104,000.00
Group 1 ARM	0113272980	Aug-2007	01-Oct-2006	CA	74.03	285,000.00
Group 1 ARM	0113273515	Aug-2007	01-Oct-2006	CA	90.00	306,000.00
Group 1 ARM	0113273906	Jul-2007	01-Oct-2006	CO	80.00	144,000.00
Group 1 ARM	0113274011	Aug-2007	01-Oct-2006	VA	80.00	300,000.00
Group 1 ARM	0113274505	Aug-2007	01-Oct-2006	NV	80.00	308,000.00
Group 1 ARM	0113275174	Sep-2007	01-Oct-2006	CA	83.78	310,000.00
Group 1 ARM	0113275181	Aug-2007	01-Oct-2006	CO	80.00	151,920.00
Group 1 ARM	0113275620	Jun-2007	01-Oct-2006	VA	80.00	320,000.00
Group 2 Fixed	0113270609	Nov-2007	01-Oct-2006	CA	100.00	67,600.00
Group 2 Fixed	0113270923	Nov-2007	01-Sep-2006	CA	100.00	165,000.00
Group 2 Fixed	0113272976	Oct-2007	01-Oct-2006	MD	100.00	111,000.00
Group 2 Fixed	0113272988	Nov-2007	01-Oct-2006	NV	80.00	286,792.00
Group 2 Fixed	0113272990	Nov-2007	01-Oct-2006	NV	100.00	71,698.00
Group 2 Fixed	0113273408	Nov-2007	01-Oct-2006	MD	100.00	111,600.00
Group 2 Fixed	0113273927	Sep-2007	01-Oct-2006	FL	80.00	304,000.00
Group 2 Fixed	0113273929	Sep-2007	01-Oct-2006	CA	80.00	496,000.00
Group 2 Fixed	0113273954	Sep-2007	01-Oct-2006	CO	68.89	186,000.00
Group 2 Fixed	0113274052	Nov-2007	01-Oct-2006	CA	80.00	180,000.00
Group 2 Fixed	0113274229	Nov-2007	01-Oct-2006	VA	100.00	73,000.00
Group 2 Fixed	0113274716	Sep-2007	01-Oct-2006	TX	80.00	83,200.00
Group 2 Fixed	0113274937	Nov-2007	01-Oct-2006	TN	80.00	76,800.00
Group 2 Fixed	0113275018	Nov-2007	01-Oct-2006	CA	100.00	96,000.00
Group 2 Fixed	0113275067	Nov-2007	01-Oct-2006	TX	80.00	668,000.00
Group 2 Fixed	0113275068	Nov-2007	01-Oct-2006	TX	100.00	167,000.00
Group 2 ARM	0113269640	Nov-2007	01-Jul-2006	CA	80.00	261,600.00
Group 2 ARM	0113270034	Nov-2007	01-Aug-2006	MD	80.00	304,000.00
Group 2 ARM	0113270120	Sep-2007	01-Aug-2006	CO	80.00	166,000.00
Group 2 ARM	0113270214	Jun-2007	01-Aug-2006	VA	95.00	451,250.00
Group 2 ARM	0113270294	Oct-2007	01-Aug-2006	MA	90.00	162,000.00
Group 2 ARM	0113270374	Sep-2007	01-Aug-2006	CA	80.00	503,960.00
Group 2 ARM	0113270430	Nov-2007	01-Sep-2006	LA	95.00	57,000.00
Group 2 ARM	0113270516	Sep-2007	01-Jul-2006	CA	80.00	520,000.00
Group 2 ARM	0113270608	Nov-2007	01-Oct-2006	CA	80.00	270,400.00
Group 2 ARM	0113270813	Nov-2007	01-Sep-2006	NM	80.00	261,600.00

Group 2 ARM	0113270868	Nov-2007	01-Sep-2006	IL	80.00	288,000.00
Group 2 ARM	0113270922	Oct-2007	01-Sep-2006	CA	80.00	660,000.00
Group 2 ARM	0113270960	Aug-2007	01-Sep-2006	CA	80.00	360,000.00
Group 2 ARM	0113271053	Oct-2007	01-Oct-2006	CA	80.00	377,600.00
Group 2 ARM	0113271060	Jun-2007	01-Sep-2006	TX	80.00	520,000.00
Group 2 ARM	0113271103	Aug-2007	01-Oct-2006	AZ	80.00	196,000.00
Group 2 ARM	0113271203	Jun-2007	01-Sep-2006	MD	80.00	221,520.00
Group 2 ARM	0113271416	Nov-2007	01-Sep-2006	CA	80.00	276,883.00
Group 2 ARM	0113271426	Aug-2007	01-Sep-2006	CA	80.00	448,000.00
Group 2 ARM	0113271508	Oct-2007	01-Oct-2006	CA	80.00	416,000.00
Group 2 ARM	0113271540	Aug-2007	01-Sep-2006	CA	80.00	152,000.00
Group 2 ARM	0113271587	Oct-2007	01-Sep-2006	CA	80.00	198,688.00
Group 2 ARM	0113271962	Oct-2007	01-Oct-2006	NC	80.00	191,600.00
Group 2 ARM	0113272015	Oct-2007	01-Sep-2006	CA	80.00	280,360.00
Group 2 ARM	0113272134	Nov-2007	01-Sep-2006	CA	80.00	424,000.00
Group 2 ARM	0113272163	Oct-2007	01-Sep-2006	CA	80.00	376,000.00
Group 2 ARM	0113272178	Aug-2007	01-Oct-2006	CA	80.00	236,800.00
Group 2 ARM	0113272191	Nov-2007	01-Oct-2006	CA	80.00	280,800.00
Group 2 ARM	0113272224	Aug-2007	01-Sep-2006	CA	80.00	404,000.00
Group 2 ARM	0113272230	Sep-2007	01-Oct-2006	CA	80.00	279,200.00
Group 2 ARM	0113272232	Nov-2007	01-Oct-2006	CA	80.00	384,000.00
Group 2 ARM	0113272296	Aug-2007	01-Oct-2006	CA	80.00	225,600.00
Group 2 ARM	0113272301	Oct-2007	01-Oct-2006	MS	80.00	61,560.00
Group 2 ARM	0113272363	Sep-2007	01-Sep-2006	CA	85.00	480,250.00
Group 2 ARM	0113272388	Aug-2007	01-Oct-2006	RI	80.00	252,800.00
Group 2 ARM	0113272574	Aug-2007	01-Oct-2006	MD	80.00	312,000.00
Group 2 ARM	0113272639	Sep-2007	01-Sep-2006	CA	80.00	276,000.00
Group 2 ARM	0113272645	Aug-2007	01-Sep-2006	CA	80.00	228,000.00
Group 2 ARM	0113272673	Aug-2007	01-Oct-2006	CA	80.00	249,600.00
Group 2 ARM	0113272716	Aug-2007	01-Oct-2006	CA	80.00	333,600.00
Group 2 ARM	0113272834	Oct-2007	01-Sep-2006	MD	80.00	184,000.00
Group 2 ARM	0113272888	Oct-2007	01-Oct-2006	TX	80.00	105,600.00
Group 2 ARM	0113272894	Nov-2007	01-Sep-2006	MD	80.00	292,000.00
Group 2 ARM	0113272919	Nov-2007	01-Oct-2006	MA	80.00	300,000.00
Group 2 ARM	0113272975	Oct-2007	01-Oct-2006	MD	80.00	444,000.00
Group 2 ARM	0113273011	Nov-2007	01-Oct-2006	CA	80.00	292,000.00
Group 2 ARM	0113273048	Sep-2007	01-Oct-2006	CA	80.00	386,389.00
Group 2 ARM	0113273075	Jul-2007	01-Oct-2006	TX	80.00	106,980.00
Group 2 ARM	0113273176	Sep-2007	01-Oct-2006	CT	80.00	540,000.00
Group 2 ARM	0113273188	Aug-2007	01-Oct-2006	CA	80.00	512,000.00
Group 2 ARM	0113273354	Oct-2007	01-Oct-2006	CA	80.00	600,000.00
Group 2 ARM	0113273407	Oct-2007	01-Oct-2006	MD	80.00	446,400.00
Group 2 ARM	0113273458	Aug-2007	01-Oct-2006	AZ	80.00	480,000.00
Group 2 ARM	0113273576	Aug-2007	01-Oct-2006	MA	80.00	280,000.00
Group 2 ARM	0113273603	Jul-2007	01-Oct-2006	VA	80.00	314,320.00
Group 2 ARM	0113273869	Aug-2007	01-Oct-2006	NV	80.00	218,000.00
Group 2 ARM	0113273877	Aug-2007	01-Oct-2006	AZ	95.00	265,525.00
Group 2 ARM	0113273893	Aug-2007	01-Oct-2006	CA	80.00	332,000.00
Group 2 ARM	0113273995	Aug-2007	01-Oct-2006	CA	80.00	244,000.00
Group 2 ARM	0113274087	Nov-2007	01-Oct-2006	CA	80.00	328,000.00
Group 2 ARM	0113274136	Jul-2007	01-Oct-2006	MA	80.00	128,000.00
Group 2 ARM	0113274228	Nov-2007	01-Oct-2006	VA	80.00	292,000.00
Group 2 ARM	0113274367	Jun-2007	01-Oct-2006	MD	80.00	492,000.00
Group 2 ARM	0113274466	Sep-2007	01-Oct-2006	CA	80.00	336,000.00
Group 2 ARM	0113274497	Jun-2007	01-Oct-2006	MD	80.00	384,000.00
Group 2 ARM	0113274580	Sep-2007	01-Oct-2006	NV	80.00	500,000.00
Group 2 ARM	0113274584	Aug-2007	01-Oct-2006	CA	80.00	412,000.00
Group 2 ARM	0113274652	Oct-2007	01-Oct-2006	MA	80.00	280,000.00
Group 2 ARM	0113274665	Aug-2007	01-Oct-2006	CA	80.00	468,000.00
Group 2 ARM	0113274685	Aug-2007	01-Oct-2006	CA	80.00	272,000.00
Group 2 ARM	0113274963	Aug-2007	01-Oct-2006	CA	80.00	328,000.00
Group 2 ARM	0113275017	Nov-2007	01-Oct-2006	CA	80.00	384,000.00
Group 2 ARM	0113275052	Aug-2007	01-Oct-2006	CA	80.00	400,000.00
Group 2 ARM	0113275176	Nov-2007	01-Oct-2006	AZ	80.00	294,400.00
Group 2 ARM	0113275188	Aug-2007	01-Oct-2006	CA	80.00	460,000.00
Group 2 ARM	0113275267	Sep-2007	01-Oct-2006	TX	80.00	219,200.00
Group 2 ARM	0113275448	Aug-2007	01-Oct-2006	CA	80.00	500,000.00
Group 2 ARM	0113275450	Sep-2007	01-Oct-2006	VA	80.00	335,200.00
Group 2 ARM	0113275475	Jun-2007	01-Oct-2006	VA	80.00	248,000.00
Group 2 ARM	0113275543	Sep-2007	01-Oct-2006	VA	80.00	348,000.00
Group 2 ARM	0113275675	Nov-2007	01-Oct-2006	CA	80.00	420,000.00

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

Group	Loan Number	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
<s>	<c>	<c>	<c>	<c>	<c>	<c>
Group 1 Fixed	0113272279	47,470.82	01-Apr-2007	5	12.375%	3,285.55
Group 1 Fixed	0113272869	25,965.08	01-Dec-2006	9	9.990%	2,048.33

Group 1 Fixed	0113274826	19,123.31	01-Apr-2007	5	9.000%	946.53
Group 1 ARM	0113270147	279,414.25	01-Mar-2007	6	8.900%	15,634.19
Group 1 ARM	0113270646	147,129.14	01-Oct-2006	11	10.370%	12,064.38
Group 1 ARM	0113271033	227,380.69	01-Jan-2007	8	7.990%	14,150.27
Group 1 ARM	0113271322	273,477.68	01-Jan-2007	8	9.290%	20,014.71
Group 1 ARM	0113271344	135,679.99	01-Dec-2006	9	8.695%	9,235.66
Group 1 ARM	0113271411	395,672.59	01-Jan-2007	8	6.700%	20,423.92
Group 1 ARM	0113271495	116,729.75	01-Mar-2007	6	10.750%	7,965.21
Group 1 ARM	0113271526	99,705.65	01-Mar-2007	6	9.820%	6,193.60
Group 1 ARM	0113271610	139,355.93	01-Apr-2007	5	8.375%	6,396.39
Group 1 ARM	0113271628	91,887.44	01-Oct-2006	11	8.470%	6,075.28
Group 1 ARM	0113271706	159,796.79	01-Feb-2007	7	6.650%	7,364.19
Group 1 ARM	0113271996	385,608.20	01-Jan-2007	8	7.720%	23,124.32
Group 1 ARM	0113272067	403,708.22	01-Dec-2006	9	8.620%	27,281.42
Group 1 ARM	0113272250	311,905.18	01-Oct-2006	11	7.795%	18,918.95
Group 1 ARM	0113272278	189,880.27	01-Apr-2007	5	7.945%	8,238.58
Group 1 ARM	0113272614	345,917.54	01-Feb-2007	7	6.395%	15,280.04
Group 1 ARM	0113272788	137,622.30	01-Nov-2006	10	9.800%	10,633.79
Group 1 ARM	0113272836	139,824.27	01-Nov-2006	10	8.460%	9,259.70
Group 1 ARM	0113272868	103,914.62	01-Feb-2007	7	9.945%	7,356.30
Group 1 ARM	0113272980	284,924.96	01-Nov-2006	10	7.895%	17,543.69
Group 1 ARM	0113273515	305,657.41	01-Nov-2006	10	8.900%	21,318.86
Group 1 ARM	0113273906	143,969.15	01-Oct-2006	11	8.990%	10,169.75
Group 1 ARM	0113274011	299,563.33	01-Feb-2007	7	7.990%	16,808.21
Group 1 ARM	0113274505	307,892.53	01-Oct-2006	11	9.125%	22,096.03
Group 1 ARM	0113275174	310,000.00	01-Dec-2006	9	7.770%	18,780.80
Group 1 ARM	0113275181	151,743.66	01-Jan-2007	8	7.990%	9,459.09
Group 1 ARM	0113275620	319,843.28	01-Nov-2006	10	8.550%	21,422.38
Group 2 Fixed	0113270609	67,478.74	01-Feb-2007	7	11.250%	5,433.45
Group 2 Fixed	0113270923	164,700.41	01-Jan-2007	8	11.000%	14,387.49
Group 2 Fixed	0113272976	110,943.34	01-Nov-2006	10	12.535%	11,109.06
Group 2 Fixed	0113272988	285,615.63	01-Mar-2007	6	7.990%	14,226.19
Group 2 Fixed	0113272990	71,594.09	01-Mar-2007	6	12.875%	5,901.80
Group 2 Fixed	0113273408	111,373.72	01-Mar-2007	6	12.875%	9,180.84
Group 2 Fixed	0113273927	303,740.41	01-Dec-2006	9	8.045%	19,067.85
Group 2 Fixed	0113273929	494,650.91	01-Jan-2007	8	8.750%	33,917.49
Group 2 Fixed	0113273954	185,485.51	01-Jan-2007	8	7.900%	11,402.14
Group 2 Fixed	0113274052	179,867.71	01-Mar-2007	6	8.120%	9,133.18
Group 2 Fixed	0113274229	72,840.66	01-May-2007	4	12.375%	4,321.79
Group 2 Fixed	0113274716	83,015.02	01-Jan-2007	8	8.970%	5,844.87
Group 2 Fixed	0113274937	76,676.63	01-Apr-2007	5	8.870%	3,741.08
Group 2 Fixed	0113275018	95,800.30	01-Mar-2007	6	11.250%	6,857.90
Group 2 Fixed	0113275067	665,528.56	01-Mar-2007	6	8.500%	35,414.94
Group 2 Fixed	0113275068	166,546.45	01-Mar-2007	6	9.990%	10,521.27
Group 2 ARM	0113269640	260,841.25	01-Mar-2007	6	7.680%	12,470.83
Group 2 ARM	0113270034	303,165.83	01-Apr-2007	5	7.875%	13,029.94
Group 2 ARM	0113270120	165,667.14	01-Feb-2007	7	8.070%	9,395.09
Group 2 ARM	0113270214	450,956.59	01-Nov-2006	10	9.950%	35,475.21
Group 2 ARM	0113270294	161,582.32	01-Nov-2006	10	8.720%	11,026.21
Group 2 ARM	0113270374	503,960.00	01-Jan-2007	8	7.900%	31,077.60
Group 2 ARM	0113270430	56,849.63	01-Mar-2007	6	10.870%	3,924.71
Group 2 ARM	0113270516	519,612.83	01-Oct-2006	11	9.500%	38,916.72
Group 2 ARM	0113270608	269,995.96	01-Feb-2007	7	8.990%	17,176.61
Group 2 ARM	0113270813	261,348.57	01-Dec-2006	9	8.945%	18,370.00
Group 2 ARM	0113270868	287,621.55	01-Oct-2006	11	8.120%	18,175.45
Group 2 ARM	0113270922	659,711.81	01-Jan-2007	8	8.990%	46,656.29
Group 2 ARM	0113270960	359,787.00	01-Oct-2006	11	7.900%	22,138.54
Group 2 ARM	0113271053	377,205.09	01-Feb-2007	7	6.675%	17,454.23
Group 2 ARM	0113271060	519,649.03	01-Nov-2006	10	8.850%	36,106.35
Group 2 ARM	0113271103	195,894.85	01-Dec-2006	9	9.620%	14,873.30
Group 2 ARM	0113271203	221,347.22	01-Dec-2006	9	9.345%	16,297.81
Group 2 ARM	0113271416	276,451.97	01-Mar-2007	6	7.125%	12,201.97
Group 2 ARM	0113271426	447,240.18	01-Nov-2006	10	8.870%	31,080.92
Group 2 ARM	0113271508	415,278.42	01-Feb-2007	7	7.375%	21,382.89
Group 2 ARM	0113271540	151,839.37	01-Nov-2006	10	7.299%	8,583.48
Group 2 ARM	0113271587	198,011.10	01-Jan-2007	8	7.990%	12,320.58
Group 2 ARM	0113271962	191,153.77	01-Jan-2007	8	8.745%	13,098.80
Group 2 ARM	0113272015	280,022.57	01-Jan-2007	8	8.645%	18,985.99
Group 2 ARM	0113272134	424,000.00	01-Mar-2007	6	6.450%	16,818.64
Group 2 ARM	0113272163	374,413.82	01-Feb-2007	7	7.850%	20,582.29
Group 2 ARM	0113272178	236,673.41	01-Nov-2006	10	8.250%	15,258.92
Group 2 ARM	0113272191	280,257.32	01-Feb-2007	7	6.990%	13,620.90
Group 2 ARM	0113272224	403,573.83	01-Dec-2006	9	8.320%	26,261.29
Group 2 ARM	0113272230	278,896.14	01-Dec-2006	9	7.195%	15,529.18
Group 2 ARM	0113272232	383,618.75	01-Mar-2007	6	7.320%	17,431.41
Group 2 ARM	0113272296	225,521.03	01-Oct-2006	11	7.300%	12,746.76
Group 2 ARM	0113272301	61,373.54	01-Mar-2007	6	9.470%	3,663.35
Group 2 ARM	0113272363	479,786.65	01-Nov-2006	10	7.620%	28,408.51
Group 2 ARM	0113272388	252,515.51	01-Nov-2006	10	8.875%	17,559.60
Group 2 ARM	0113272574	311,969.06	01-Oct-2006	11	8.625%	21,107.49
Group 2 ARM	0113272639	275,760.54	01-Nov-2006	10	7.990%	17,180.04
Group 2 ARM	0113272645	227,857.12	01-Oct-2006	11	7.700%	13,639.92
Group 2 ARM	0113272673	249,522.11	01-Dec-2006	9	8.520%	16,666.87
Group 2 ARM	0113272716	333,486.49	01-Oct-2006	11	7.400%	19,127.72

Group 2 ARM	0113272834	183,641.57	01-Mar-2007	6	8.170%	9,380.65
Group 2 ARM	0113272888	105,169.87	01-Mar-2007	6	8.025%	5,262.96
Group 2 ARM	0113272894	291,210.33	01-Apr-2007	5	7.500%	11,878.51
Group 2 ARM	0113272919	299,262.36	01-Mar-2007	6	6.790%	12,530.46
Group 2 ARM	0113272975	443,353.71	01-Feb-2007	7	7.990%	24,875.32
Group 2 ARM	0113273011	291,768.51	01-Mar-2007	6	7.920%	14,425.89
Group 2 ARM	0113273048	386,215.13	01-Jan-2007	8	8.325%	25,171.79
Group 2 ARM	0113273075	106,829.06	01-Dec-2006	9	9.750%	8,213.32
Group 2 ARM	0113273176	539,795.69	01-Jan-2007	8	8.775%	37,207.33
Group 2 ARM	0113273188	512,000.00	01-Oct-2006	11	6.175%	24,213.40
Group 2 ARM	0113273354	597,689.01	01-Feb-2007	7	7.375%	30,722.52
Group 2 ARM	0113273407	445,926.32	01-Mar-2007	6	8.250%	23,029.55
Group 2 ARM	0113273458	479,793.55	01-Nov-2006	10	8.990%	33,898.36
Group 2 ARM	0113273576	279,642.22	01-Dec-2006	9	6.620%	14,228.60
Group 2 ARM	0113273603	313,955.17	01-Jan-2007	8	7.990%	19,570.09
Group 2 ARM	0113273869	217,948.80	01-Nov-2006	10	8.195%	13,965.43
Group 2 ARM	0113273877	265,502.95	01-Oct-2006	11	9.080%	18,971.82
Group 2 ARM	0113273893	331,896.93	01-Oct-2006	11	7.721%	19,926.44
Group 2 ARM	0113273995	243,966.17	01-Oct-2006	11	7.750%	14,724.63
Group 2 ARM	0113274087	327,684.07	01-Mar-2007	6	7.300%	14,854.96
Group 2 ARM	0113274136	127,739.05	01-Dec-2006	9	7.970%	7,922.07
Group 2 ARM	0113274228	291,357.91	01-Apr-2007	5	7.750%	12,309.95
Group 2 ARM	0113274367	491,699.13	01-Nov-2006	10	7.785%	29,791.75
Group 2 ARM	0113274466	335,859.72	01-Jan-2007	8	8.520%	22,435.69
Group 2 ARM	0113274497	383,945.71	01-Nov-2006	10	9.500%	28,782.79
Group 2 ARM	0113274580	499,461.71	01-Jan-2007	8	8.250%	32,217.27
Group 2 ARM	0113274584	411,844.05	01-Nov-2006	10	6.925%	22,024.16
Group 2 ARM	0113274652	279,046.10	01-Feb-2007	7	7.990%	15,631.01
Group 2 ARM	0113274665	467,830.11	01-Dec-2006	9	8.125%	29,706.97
Group 2 ARM	0113274685	271,902.05	01-Oct-2006	11	7.200%	15,141.21
Group 2 ARM	0113274963	327,921.02	01-Oct-2006	11	8.595%	22,081.80
Group 2 ARM	0113275017	383,641.93	01-Mar-2007	6	7.500%	17,893.24
Group 2 ARM	0113275052	399,766.39	01-Nov-2006	10	7.945%	24,755.73
Group 2 ARM	0113275176	294,126.66	01-Mar-2007	6	7.500%	13,718.25
Group 2 ARM	0113275188	459,937.19	01-Oct-2006	11	7.790%	27,913.22
Group 2 ARM	0113275267	218,873.98	01-Dec-2006	9	9.500%	16,371.38
Group 2 ARM	0113275448	499,789.66	01-Oct-2006	11	6.645%	25,514.79
Group 2 ARM	0113275450	334,870.22	01-Jan-2007	8	8.570%	22,495.34
Group 2 ARM	0113275475	248,000.00	01-Dec-2006	9	8.500%	16,533.40
Group 2 ARM	0113275543	347,530.07	01-Feb-2007	7	8.250%	20,177.54
Group 2 ARM	0113275675	419,572.57	01-Feb-2007	7	6.750%	19,651.84

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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

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Summary		12 Month Foreclosure History*	
New Foreclosure Loans		Month	Foreclosure Percentage
<s>	<c>	<s>	<c>
Loans in Foreclosure	35	Dec-06	0.000%
Original Principal Balance	7,938,557.00	Jan-07	0.000%
Current Actual Balance	7,914,183.66	Feb-07	0.000%
		Mar-07	0.000%
Current Foreclosure Total		Apr-07	0.353%
Loans in Foreclosure	230	May-07	4.842%
Original Principal Balance	60,023,894.00	Jun-07	5.807%
Current Actual Balance	59,899,643.10	Jul-07	7.189%
		Aug-07	7.593%
		Sep-07	8.899%
		Oct-07	8.966%
		Nov-07	7.852%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Group 1 Fixed		12 Month Foreclosure History*	
New Foreclosure Loans		Month	Foreclosure Percentage
<s>	<c>	<s>	<c>
Loans in Foreclosure	3	Dec-06	0.000%
Original Principal Balance	429,895.00	Jan-07	0.000%
Current Actual Balance	428,553.72	Feb-07	0.000%
		Mar-07	0.000%
Current Foreclosure Total		Apr-07	0.000%
Loans in Foreclosure	9	May-07	0.539%
Original Principal Balance	1,005,905.00	Jun-07	1.208%
Current Actual Balance	1,003,409.83	Jul-07	0.757%
		Aug-07	0.834%

Sep-07	0.837%
Oct-07	1.299%
Nov-07	1.740%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Group 1 ARM		12 Month Foreclosure History*	
New Foreclosure Loans		Month	Foreclosure Percentage
<s>	<c>	<s>	<c>
Loans in Foreclosure	12	Dec-06	0.000%
Original Principal Balance	2,709,250.00	Jan-07	0.000%
Current Actual Balance	2,700,998.61	Feb-07	0.000%
		Mar-07	0.000%
Current Foreclosure Total		Apr-07	0.371%
Loans in Foreclosure	62	May-07	4.059%
Original Principal Balance	13,606,575.00	Jun-07	5.225%
Current Actual Balance	13,575,301.98	Jul-07	6.360%
		Aug-07	6.705%
		Sep-07	7.901%
		Oct-07	8.301%
		Nov-07	7.830%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Group 2 Fixed		12 Month Foreclosure History*	
New Foreclosure Loans		Month	Foreclosure Percentage
<s>	<c>	<s>	<c>
Loans in Foreclosure	2	Dec-06	0.000%
Original Principal Balance	620,750.00	Jan-07	0.000%
Current Actual Balance	617,937.51	Feb-07	0.000%
		Mar-07	0.000%
Current Foreclosure Total		Apr-07	0.000%
Loans in Foreclosure	16	May-07	0.856%
Original Principal Balance	3,526,568.00	Jun-07	2.107%
Current Actual Balance	3,518,701.53	Jul-07	2.502%
		Aug-07	3.542%
		Sep-07	3.048%
		Oct-07	3.620%
		Nov-07	3.081%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Group 2 ARM		12 Month Foreclosure History*	
New Foreclosure Loans		Month	Foreclosure Percentage
<s>	<c>	<s>	<c>
Loans in Foreclosure	18	Dec-06	0.000%
Original Principal Balance	4,178,662.00	Jan-07	0.000%
Current Actual Balance	4,166,693.82	Feb-07	0.000%
		Mar-07	0.000%
Current Foreclosure Total		Apr-07	0.498%
Loans in Foreclosure	143	May-07	6.945%
Original Principal Balance	41,884,846.00	Jun-07	7.772%
Current Actual Balance	41,802,229.76	Jul-07	9.797%
		Aug-07	10.075%
		Sep-07	12.071%
		Oct-07	11.788%
		Nov-07	10.009%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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

<s>	Group	<c>	Loan Number	<c>	Month Loan Entered FC	<c>	First Payment Date	<c>	State	<c>	LTV at Origination	<c>	Original Principal Balance
	Group 1 Fixed		0113269826		Jun-2007		01-Aug-2006		ME		64.32		119,000.00
	Group 1 Fixed		0113271284		Nov-2007		01-Sep-2006		LA		80.00		92,000.00
	Group 1 Fixed		0113271556		Nov-2007		01-Oct-2006		FL		68.32		209,750.00
	Group 1 Fixed		0113271727		Oct-2007		01-Oct-2006		OH		80.00		110,400.00
	Group 1 Fixed		0113273226		Aug-2007		01-Oct-2006		UT		100.00		41,455.00
	Group 1 Fixed		0113273866		Oct-2007		01-Oct-2006		CA		100.00		61,000.00
	Group 1 Fixed		0113274138		Jun-2007		01-Oct-2006		OH		80.00		116,000.00
	Group 1 Fixed		0113275275		Nov-2007		01-Oct-2006		TX		95.00		128,145.00
	Group 1 Fixed		0113275562		Sep-2007		01-Oct-2006		NY		95.00		128,155.00
	Group 1 ARM		0113269616		Oct-2007		01-Jul-2006		WI		80.00		109,600.00
	Group 1 ARM		0113269815		Aug-2007		01-Jul-2006		NY		80.00		264,000.00
	Group 1 ARM		0113269845		Aug-2007		01-Aug-2006		IL		80.00		208,000.00
	Group 1 ARM		0113269996		Sep-2007		01-Aug-2006		CA		80.00		240,000.00
	Group 1 ARM		0113270024		Nov-2007		01-Sep-2006		NY		80.00		165,360.00
	Group 1 ARM		0113270255		May-2007		01-Oct-2006		IN		84.89		118,000.00
	Group 1 ARM		0113270332		May-2007		01-Sep-2006		FL		80.00		140,000.00
	Group 1 ARM		0113270393		Sep-2007		01-Aug-2006		FL		80.00		240,000.00
	Group 1 ARM		0113270437		Sep-2007		01-Jul-2006		CA		80.00		268,000.00
	Group 1 ARM		0113270439		Jun-2007		01-Oct-2006		IL		80.00		80,000.00
	Group 1 ARM		0113270462		Oct-2007		01-Sep-2006		PA		75.00		172,500.00
	Group 1 ARM		0113270630		Aug-2007		01-Sep-2006		NY		85.00		191,250.00
	Group 1 ARM		0113270632		Jul-2007		01-Oct-2006		IL		80.00		123,200.00
	Group 1 ARM		0113270656		May-2007		01-Sep-2006		NY		80.00		304,000.00
	Group 1 ARM		0113270856		Jun-2007		01-Sep-2006		FL		80.00		201,600.00
	Group 1 ARM		0113270873		Oct-2007		01-Oct-2006		NJ		80.00		216,000.00
	Group 1 ARM		0113270878		Aug-2007		01-Sep-2006		MA		80.00		269,600.00
	Group 1 ARM		0113270956		Sep-2007		01-Oct-2006		CA		80.00		180,000.00
	Group 1 ARM		0113270965		Oct-2007		01-Aug-2006		WI		80.00		94,400.00
	Group 1 ARM		0113270973		Jun-2007		01-Sep-2006		FL		90.00		337,500.00
	Group 1 ARM		0113271068		Nov-2007		01-Sep-2006		VA		80.00		324,000.00
	Group 1 ARM		0113271255		Sep-2007		01-Sep-2006		MA		80.00		184,800.00
	Group 1 ARM		0113271436		Nov-2007		01-Oct-2006		IL		80.00		200,000.00
	Group 1 ARM		0113271573		Nov-2007		01-Sep-2006		MD		80.00		204,320.00
	Group 1 ARM		0113271606		Aug-2007		01-Oct-2006		CA		85.00		314,500.00
	Group 1 ARM		0113271717		Nov-2007		01-Sep-2006		TX		80.00		110,800.00
	Group 1 ARM		0113271839		Sep-2007		01-Oct-2006		FL		80.00		136,000.00
	Group 1 ARM		0113272022		Nov-2007		01-Oct-2006		MD		67.29		323,000.00
	Group 1 ARM		0113272037		Sep-2007		01-Sep-2006		OH		80.00		73,600.00
	Group 1 ARM		0113272090		Sep-2007		01-Oct-2006		IL		80.00		360,000.00
	Group 1 ARM		0113272117		May-2007		01-Sep-2006		OH		80.00		172,000.00
	Group 1 ARM		0113272272		Aug-2007		01-Oct-2006		CT		80.00		139,200.00
	Group 1 ARM		0113272705		Nov-2007		01-Oct-2006		MD		95.00		318,250.00
	Group 1 ARM		0113272729		Jun-2007		01-Oct-2006		NY		80.00		128,400.00
	Group 1 ARM		0113272891		Oct-2007		01-Sep-2006		WA		80.00		200,000.00
	Group 1 ARM		0113272943		Sep-2007		01-Oct-2006		CO		80.00		228,000.00
	Group 1 ARM		0113273054		Aug-2007		01-Oct-2006		IL		90.00		265,500.00
	Group 1 ARM		0113273112		Oct-2007		01-Oct-2006		CA		80.00		329,600.00
	Group 1 ARM		0113273114		May-2007		01-Oct-2006		FL		80.00		220,000.00
	Group 1 ARM		0113273147		Oct-2007		01-Oct-2006		FL		80.00		248,000.00
	Group 1 ARM		0113273235		Aug-2007		01-Oct-2006		IL		95.00		147,250.00
	Group 1 ARM		0113273452		May-2007		01-Oct-2006		WA		80.00		183,200.00
	Group 1 ARM		0113273547		Nov-2007		01-Oct-2006		MA		80.00		263,920.00
	Group 1 ARM		0113273659		Sep-2007		01-Oct-2006		CA		78.43		400,000.00
	Group 1 ARM		0113273864		May-2007		01-Oct-2006		FL		95.00		235,600.00
	Group 1 ARM		0113273865		Sep-2007		01-Oct-2006		CA		80.00		244,000.00
	Group 1 ARM		0113273904		Sep-2007		01-Oct-2006		CO		80.00		223,200.00
	Group 1 ARM		0113273984		Sep-2007		01-Oct-2006		CO		80.00		124,800.00
	Group 1 ARM		0113274097		Aug-2007		01-Oct-2006		NJ		85.00		192,525.00
	Group 1 ARM		0113274170		Sep-2007		01-Oct-2006		CT		90.00		182,700.00
	Group 1 ARM		0113274197		Jul-2007		01-Oct-2006		CA		80.00		388,000.00
	Group 1 ARM		0113274305		Jun-2007		01-Oct-2006		CA		80.00		284,000.00
	Group 1 ARM		0113274332		Oct-2007		01-Oct-2006		IL		80.00		182,400.00
	Group 1 ARM		0113274362		Sep-2007		01-Oct-2006		NM		80.00		110,800.00
	Group 1 ARM		0113274428		Oct-2007		01-Oct-2006		NY		80.00		296,000.00
	Group 1 ARM		0113274472		Nov-2007		01-Oct-2006		FL		80.00		199,200.00
	Group 1 ARM		0113274526		Nov-2007		01-Oct-2006		OK		80.00		100,800.00
	Group 1 ARM		0113274762		Nov-2007		01-Oct-2006		CA		80.00		396,000.00
	Group 1 ARM		0113274864		May-2007		01-Oct-2006		FL		80.00		220,000.00
	Group 1 ARM		0113275059		Jun-2007		01-Oct-2006		NJ		80.00		368,000.00
	Group 1 ARM		0113275336		Oct-2007		01-Oct-2006		CA		80.00		357,600.00
	Group 1 ARM		0113289242		Nov-2007		01-Sep-2006		CT		80.00		103,600.00
	Group 2 Fixed		0113269872		Nov-2007		01-Aug-2006		MD		80.00		472,000.00
	Group 2 Fixed		0113270292		May-2007		01-Sep-2006		NJ		54.89		252,500.00
	Group 2 Fixed		0113270427		Sep-2007		01-Sep-2006		FL		80.00		157,600.00
	Group 2 Fixed		0113270524		Jun-2007		01-Sep-2006		LA		80.00		67,200.00
	Group 2 Fixed		0113270669		Oct-2007		01-Oct-2006		FL		100.00		70,980.00
	Group 2 Fixed		0113270807		Oct-2007		01-Sep-2006		AZ		80.00		319,920.00
	Group 2 Fixed		0113270972		Jun-2007		01-Sep-2006		NY		80.00		343,168.00



Group 2 Fixed	0113271831	Jun-2007	01-Oct-2006	LA	95.00	62,225.00
Group 2 Fixed	0113272068	Oct-2007	01-Oct-2006	FL	95.00	221,825.00
Group 2 Fixed	0113272087	Sep-2007	01-Sep-2006	MD	100.00	66,200.00
Group 2 Fixed	0113272298	Nov-2007	01-Oct-2006	MI	80.41	148,750.00
Group 2 Fixed	0113272488	Jun-2007	01-Oct-2006	NJ	80.00	248,000.00
Group 2 Fixed	0113273027	Aug-2007	01-Oct-2006	MA	80.00	283,200.00
Group 2 Fixed	0113274842	Aug-2007	01-Oct-2006	UT	89.81	97,000.00
Group 2 Fixed	0113274905	May-2007	01-Oct-2006	NY	80.00	392,000.00
Group 2 Fixed	0113275573	Jul-2007	01-Oct-2006	NV	80.00	324,000.00
Group 2 ARM	0113269553	May-2007	01-Feb-2006	IL	80.00	203,200.00
Group 2 ARM	0113269590	Aug-2007	01-Jun-2006	CA	80.00	231,600.00
Group 2 ARM	0113269622	Oct-2007	01-Jul-2006	MD	80.00	380,000.00
Group 2 ARM	0113269659	Nov-2007	01-Jul-2006	CA	75.00	198,750.00
Group 2 ARM	0113269700	Aug-2007	01-Sep-2006	CA	53.40	510,000.00
Group 2 ARM	0113269822	Oct-2007	01-Aug-2006	LA	80.00	68,000.00
Group 2 ARM	0113269999	Aug-2007	01-Sep-2006	IL	95.00	351,500.00
Group 2 ARM	0113270132	May-2007	01-Sep-2006	IL	80.00	188,000.00
Group 2 ARM	0113270205	May-2007	01-Sep-2006	IL	80.00	304,000.00
Group 2 ARM	0113270209	Jun-2007	01-Sep-2006	CA	80.00	192,000.00
Group 2 ARM	0113270243	Nov-2007	01-Sep-2006	CT	80.00	128,800.00
Group 2 ARM	0113270271	May-2007	01-Sep-2006	FL	80.00	264,000.00
Group 2 ARM	0113270314	May-2007	01-Sep-2006	NJ	80.00	428,000.00
Group 2 ARM	0113270377	May-2007	01-Oct-2006	HI	80.00	176,000.00
Group 2 ARM	0113270503	Oct-2007	01-Sep-2006	CA	80.00	321,112.00
Group 2 ARM	0113270539	Jun-2007	01-Sep-2006	IL	80.00	272,000.00
Group 2 ARM	0113270611	May-2007	01-Sep-2006	FL	80.00	620,000.00
Group 2 ARM	0113270631	May-2007	01-Sep-2006	NJ	80.00	224,000.00
Group 2 ARM	0113270645	Sep-2007	01-Oct-2006	FL	80.00	283,920.00
Group 2 ARM	0113270673	May-2007	01-Sep-2006	NY	80.00	351,920.00
Group 2 ARM	0113270767	Sep-2007	01-Sep-2006	IL	80.00	152,000.00
Group 2 ARM	0113270792	Nov-2007	01-Oct-2006	FL	75.00	210,000.00
Group 2 ARM	0113270811	Aug-2007	01-Sep-2006	CA	80.00	196,800.00
Group 2 ARM	0113270906	May-2007	01-Sep-2006	FL	80.00	244,000.00
Group 2 ARM	0113270930	May-2007	01-Oct-2006	NJ	80.00	205,600.00
Group 2 ARM	0113271028	May-2007	01-Sep-2006	FL	80.00	204,000.00
Group 2 ARM	0113271032	Nov-2007	01-Oct-2006	TX	95.00	85,500.00
Group 2 ARM	0113271067	Jul-2007	01-Sep-2006	NJ	80.00	256,000.00
Group 2 ARM	0113271131	Oct-2007	01-Sep-2006	CA	80.00	359,200.00
Group 2 ARM	0113271137	Sep-2007	01-Oct-2006	CA	80.00	616,000.00
Group 2 ARM	0113271138	Aug-2007	01-Sep-2006	NJ	80.00	408,000.00
Group 2 ARM	0113271202	May-2007	01-Sep-2006	GA	80.00	133,600.00
Group 2 ARM	0113271225	Jun-2007	01-Oct-2006	FL	80.00	220,000.00
Group 2 ARM	0113271258	Sep-2007	01-Sep-2006	FL	80.00	144,000.00
Group 2 ARM	0113271278	May-2007	01-Sep-2006	NY	80.00	371,200.00
Group 2 ARM	0113271292	Jun-2007	01-Oct-2006	FL	80.00	112,000.00
Group 2 ARM	0113271293	Sep-2007	01-Sep-2006	CA	80.00	440,000.00
Group 2 ARM	0113271307	Nov-2007	01-Oct-2006	MD	80.00	360,000.00
Group 2 ARM	0113271311	Sep-2007	01-Sep-2006	CA	80.00	284,000.00
Group 2 ARM	0113271325	Aug-2007	01-Sep-2006	DE	90.00	149,400.00
Group 2 ARM	0113271336	Sep-2007	01-Sep-2006	NY	80.00	320,000.00
Group 2 ARM	0113271337	Jul-2007	01-Oct-2006	FL	80.00	287,200.00
Group 2 ARM	0113271371	Oct-2007	01-Sep-2006	GA	80.00	132,000.00
Group 2 ARM	0113271390	Nov-2007	01-Oct-2006	CA	80.00	272,720.00
Group 2 ARM	0113271409	Nov-2007	01-Sep-2006	TX	80.00	122,082.00
Group 2 ARM	0113271419	Sep-2007	01-Oct-2006	WA	80.00	176,000.00
Group 2 ARM	0113271535	May-2007	01-Oct-2006	CA	80.00	572,000.00
Group 2 ARM	0113271580	Sep-2007	01-Oct-2006	CA	80.00	428,000.00
Group 2 ARM	0113271594	May-2007	01-Sep-2006	NJ	80.00	244,000.00
Group 2 ARM	0113271615	May-2007	01-Sep-2006	CA	80.00	456,000.00
Group 2 ARM	0113271631	Aug-2007	01-Oct-2006	CA	80.00	304,000.00
Group 2 ARM	0113271646	Sep-2007	01-Oct-2006	NJ	80.00	248,000.00
Group 2 ARM	0113271656	Aug-2007	01-Sep-2006	CA	80.00	404,000.00
Group 2 ARM	0113271760	Oct-2007	01-Sep-2006	TX	80.00	83,104.00
Group 2 ARM	0113271855	May-2007	01-Oct-2006	NY	80.00	416,000.00
Group 2 ARM	0113271866	Jun-2007	01-Oct-2006	FL	80.00	136,800.00
Group 2 ARM	0113271907	May-2007	01-Sep-2006	NY	85.00	484,500.00
Group 2 ARM	0113271910	May-2007	01-Oct-2006	NY	80.00	360,000.00
Group 2 ARM	0113271912	Sep-2007	01-Sep-2006	LA	80.00	81,600.00
Group 2 ARM	0113271971	Sep-2007	01-Sep-2006	FL	80.00	157,600.00
Group 2 ARM	0113271981	Oct-2007	01-Oct-2006	FL	80.00	206,320.00
Group 2 ARM	0113272024	Jun-2007	01-Oct-2006	FL	80.00	162,400.00
Group 2 ARM	0113272059	Aug-2007	01-Sep-2006	NJ	80.00	340,000.00
Group 2 ARM	0113272060	Nov-2007	01-Sep-2006	MA	80.00	188,000.00
Group 2 ARM	0113272089	Oct-2007	01-Oct-2006	FL	80.00	340,000.00
Group 2 ARM	0113272102	Oct-2007	01-Sep-2006	NV	80.00	444,000.00
Group 2 ARM	0113272138	Oct-2007	01-Oct-2006	GA	80.00	137,600.00
Group 2 ARM	0113272173	Jun-2007	01-Oct-2006	NY	80.00	440,000.00
Group 2 ARM	0113272212	Jul-2007	01-Sep-2006	CA	80.00	267,200.00
Group 2 ARM	0113272293	Oct-2007	01-Oct-2006	TN	85.00	61,200.00
Group 2 ARM	0113272412	Sep-2007	01-Sep-2006	MA	88.73	315,000.00
Group 2 ARM	0113272424	Oct-2007	01-Sep-2006	MD	80.00	392,000.00
Group 2 ARM	0113272445	Jul-2007	01-Oct-2006	FL	80.00	188,000.00
Group 2 ARM	0113272666	Sep-2007	01-Oct-2006	CA	80.00	412,000.00
Group 2 ARM	0113272692	Aug-2007	01-Oct-2006	CA	80.00	344,000.00

Group 2 ARM	0113272720	Jul-2007	01-Oct-2006	FL	80.00	195,200.00
Group 2 ARM	0113272741	Sep-2007	01-Oct-2006	CA	80.00	114,000.00
Group 2 ARM	0113272752	Aug-2007	01-Oct-2006	CA	80.00	484,000.00
Group 2 ARM	0113272771	Sep-2007	01-Sep-2006	CA	80.00	511,200.00
Group 2 ARM	0113272787	Aug-2007	01-Oct-2006	CA	80.00	422,400.00
Group 2 ARM	0113272818	Nov-2007	01-Sep-2006	FL	80.00	424,000.00
Group 2 ARM	0113272952	Nov-2007	01-Oct-2006	FL	90.00	301,500.00
Group 2 ARM	0113272960	Sep-2007	01-Oct-2006	CA	80.00	396,000.00
Group 2 ARM	0113273089	May-2007	01-Oct-2006	FL	80.00	340,000.00
Group 2 ARM	0113273135	Nov-2007	01-Oct-2006	MD	80.00	212,800.00
Group 2 ARM	0113273146	Sep-2007	01-Oct-2006	NJ	94.97	174,750.00
Group 2 ARM	0113273152	Aug-2007	01-Oct-2006	FL	80.00	215,200.00
Group 2 ARM	0113273162	Sep-2007	01-Oct-2006	CA	80.00	272,000.00
Group 2 ARM	0113273187	Sep-2007	01-Oct-2006	CA	80.00	511,920.00
Group 2 ARM	0113273271	Sep-2007	01-Oct-2006	NJ	95.00	541,500.00
Group 2 ARM	0113273288	Sep-2007	01-Oct-2006	CA	80.00	436,635.00
Group 2 ARM	0113273294	Oct-2007	01-Oct-2006	CA	80.00	296,000.00
Group 2 ARM	0113273366	Nov-2007	01-Oct-2006	CA	80.00	271,200.00
Group 2 ARM	0113273376	Aug-2007	01-Oct-2006	CA	80.00	411,280.00
Group 2 ARM	0113273426	Aug-2007	01-Sep-2006	FL	80.00	259,920.00
Group 2 ARM	0113273439	Aug-2007	01-Oct-2006	NY	80.00	316,000.00
Group 2 ARM	0113273445	Nov-2007	01-Oct-2006	CA	80.00	312,000.00
Group 2 ARM	0113273474	Jun-2007	01-Oct-2006	CA	80.00	428,000.00
Group 2 ARM	0113273614	Nov-2007	01-Oct-2006	PA	85.00	56,950.00
Group 2 ARM	0113273666	Sep-2007	01-Oct-2006	FL	80.00	128,000.00
Group 2 ARM	0113273721	Sep-2007	01-Oct-2006	CA	80.00	247,200.00
Group 2 ARM	0113273788	Oct-2007	01-Oct-2006	FL	95.00	261,250.00
Group 2 ARM	0113273973	Sep-2007	01-Oct-2006	FL	80.00	217,360.00
Group 2 ARM	0113274027	Sep-2007	01-Oct-2006	CA	80.00	414,000.00
Group 2 ARM	0113274054	May-2007	01-Oct-2006	NY	80.00	352,000.00
Group 2 ARM	0113274145	May-2007	01-Oct-2006	CA	80.00	329,600.00
Group 2 ARM	0113274180	Jul-2007	01-Oct-2006	FL	80.00	384,000.00
Group 2 ARM	0113274223	Jun-2007	01-Oct-2006	CA	80.00	376,000.00
Group 2 ARM	0113274245	Jul-2007	01-Oct-2006	NY	80.00	440,000.00
Group 2 ARM	0113274249	Aug-2007	01-Oct-2006	CA	80.00	492,000.00
Group 2 ARM	0113274265	May-2007	01-Oct-2006	FL	80.00	228,800.00
Group 2 ARM	0113274286	Jun-2007	01-Oct-2006	NV	80.00	204,655.00
Group 2 ARM	0113274314	Oct-2007	01-Oct-2006	TX	80.00	372,000.00
Group 2 ARM	0113274317	Sep-2007	01-Oct-2006	CA	90.00	481,500.00
Group 2 ARM	0113274341	Oct-2007	01-Oct-2006	CA	80.00	408,000.00
Group 2 ARM	0113274411	Sep-2007	01-Oct-2006	CA	80.00	376,000.00
Group 2 ARM	0113274415	Sep-2007	01-Oct-2006	FL	80.00	214,400.00
Group 2 ARM	0113274547	Nov-2007	01-Oct-2006	FL	80.00	337,600.00
Group 2 ARM	0113274562	Sep-2007	01-Oct-2006	CA	80.00	364,000.00
Group 2 ARM	0113274769	Nov-2007	01-Oct-2006	FL	80.00	244,000.00
Group 2 ARM	0113274879	Oct-2007	01-Oct-2006	CT	80.00	356,000.00
Group 2 ARM	0113274945	Oct-2007	01-Oct-2006	LA	80.00	87,200.00
Group 2 ARM	0113274970	Sep-2007	01-Oct-2006	CA	80.00	236,000.00
Group 2 ARM	0113275035	Jun-2007	01-Oct-2006	MA	80.00	310,400.00
Group 2 ARM	0113275102	Aug-2007	01-Oct-2006	FL	80.00	224,000.00
Group 2 ARM	0113275129	Nov-2007	01-Oct-2006	TX	80.00	117,560.00
Group 2 ARM	0113275169	Sep-2007	01-Oct-2006	NJ	80.00	76,000.00
Group 2 ARM	0113275189	May-2007	01-Oct-2006	IL	80.00	198,400.00
Group 2 ARM	0113275207	Oct-2007	01-Oct-2006	NY	80.00	420,000.00
Group 2 ARM	0113275230	Jul-2007	01-Oct-2006	FL	80.00	368,000.00
Group 2 ARM	0113275242	Sep-2007	01-Nov-2006	IL	80.00	308,000.00
Group 2 ARM	0113275246	Oct-2007	01-Oct-2006	FL	80.00	186,400.00
Group 2 ARM	0113275259	Jun-2007	01-Oct-2006	NJ	80.00	336,000.00
Group 2 ARM	0113275264	Sep-2007	01-Oct-2006	CA	95.00	308,750.00
Group 2 ARM	0113275332	Sep-2007	01-Oct-2006	CA	80.00	326,400.00
Group 2 ARM	0113275362	Aug-2007	01-Oct-2006	CA	80.00	456,000.00
Group 2 ARM	0113275436	Sep-2007	01-Oct-2006	CA	80.00	188,000.00
Group 2 ARM	0113275614	Nov-2007	01-Oct-2006	NY	80.00	335,200.00
Group 2 ARM	0113275623	May-2007	01-Oct-2006	NY	80.00	361,600.00
Group 2 ARM	0113275637	May-2007	01-Oct-2006	NY	80.00	339,200.00
Group 2 ARM	0113275639	Sep-2007	01-Oct-2006	FL	80.00	207,648.00
Group 2 ARM	0113275677	Aug-2007	01-Oct-2006	NY	80.00	260,000.00
Group 2 ARM	0113275694	Oct-2007	01-Oct-2006	NY	80.00	329,840.00

</TABLE>

<TABLE>

<CAPTION>

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

Group	Loan Number	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
<s>	<c>	<c>	<c>	<c>	<c>	<c>
Group 1 Fixed	0113269826	118,541.48	01-Jan-2007	8	8.300%	7,681.88
Group 1 Fixed	0113271284	91,561.16	01-Jun-2007	3	9.820%	3,552.05
Group 1 Fixed	0113271556	209,250.13	01-May-2007	4	7.945%	7,783.29
Group 1 Fixed	0113271727	110,255.64	01-May-2007	4	7.370%	3,785.67
Group 1 Fixed	0113273226	41,387.85	01-Mar-2007	6	12.375%	3,273.37



Group 1 Fixed	0113273866	60,819.89	01-May-2007	4	10.990%	3,187.12
Group 1 Fixed	0113274138	115,853.90	01-Feb-2007	7	8.490%	6,935.29
Group 1 Fixed	0113275275	127,742.43	01-Jun-2007	3	11.270%	5,728.17
Group 1 Fixed	0113275562	127,997.35	01-Dec-2006	9	10.395%	10,530.90
Group 1 ARM	0113269616	109,285.72	01-May-2007	4	8.445%	4,338.39
Group 1 ARM	0113269815	263,461.42	01-Mar-2007	6	8.900%	14,741.49
Group 1 ARM	0113269845	207,041.03	01-Apr-2007	5	6.000%	6,631.97
Group 1 ARM	0113269996	239,362.66	01-Apr-2007	5	7.990%	10,448.47
Group 1 ARM	0113270024	164,920.86	01-May-2007	4	7.990%	6,171.52
Group 1 ARM	0113270255	117,968.23	01-Dec-2006	9	8.900%	8,253.69
Group 1 ARM	0113270332	139,898.86	01-Oct-2006	11	7.200%	7,790.30
Group 1 ARM	0113270393	239,432.80	01-Apr-2007	5	8.395%	11,017.76
Group 1 ARM	0113270437	267,406.03	01-Apr-2007	5	8.990%	13,233.98
Group 1 ARM	0113270439	79,903.00	01-Feb-2007	7	8.620%	4,861.31
Group 1 ARM	0113270462	171,706.01	01-Apr-2007	5	8.875%	8,373.35
Group 1 ARM	0113270630	190,752.25	01-Mar-2007	6	7.150%	8,445.24
Group 1 ARM	0113270632	122,754.85	01-Mar-2007	6	8.625%	6,634.61
Group 1 ARM	0113270656	304,000.01	01-Jan-2007	8	7.625%	18,050.00
Group 1 ARM	0113270856	201,309.92	01-Feb-2007	7	8.670%	12,322.92
Group 1 ARM	0113270873	215,786.32	01-Apr-2007	5	7.750%	9,121.96
Group 1 ARM	0113270878	269,343.09	01-Mar-2007	6	7.850%	13,191.27
Group 1 ARM	0113270956	178,913.33	01-May-2007	4	7.870%	6,580.77
Group 1 ARM	0113270965	93,923.77	01-May-2007	4	9.550%	4,244.38
Group 1 ARM	0113270973	336,410.77	01-Dec-2006	9	7.125%	18,490.33
Group 1 ARM	0113271068	323,487.79	01-May-2007	4	7.475%	11,277.60
Group 1 ARM	0113271255	184,162.91	01-May-2007	4	7.070%	6,043.76
Group 1 ARM	0113271436	199,274.25	01-Mar-2007	6	8.595%	10,730.41
Group 1 ARM	0113271573	203,769.74	01-Jun-2007	3	8.320%	6,635.75
Group 1 ARM	0113271606	314,087.29	01-Apr-2007	5	6.990%	11,883.91
Group 1 ARM	0113271717	110,074.14	01-Jun-2007	3	8.270%	3,558.74
Group 1 ARM	0113271839	135,717.32	01-Apr-2007	5	7.945%	5,888.63
Group 1 ARM	0113272022	322,627.10	01-Jun-2007	3	8.025%	10,112.99
Group 1 ARM	0113272037	73,277.63	01-Apr-2007	5	9.130%	3,682.55
Group 1 ARM	0113272090	358,583.46	01-Apr-2007	5	8.970%	17,685.71
Group 1 ARM	0113272117	171,933.76	01-Nov-2006	10	7.970%	10,694.07
Group 1 ARM	0113272272	138,696.48	01-Mar-2007	6	9.220%	8,047.07
Group 1 ARM	0113272705	316,777.64	01-May-2007	4	8.850%	13,205.43
Group 1 ARM	0113272729	128,002.17	01-Feb-2007	7	8.720%	7,871.96
Group 1 ARM	0113272891	199,563.34	01-Apr-2007	5	8.250%	9,014.21
Group 1 ARM	0113272943	227,741.34	01-May-2007	4	7.750%	8,252.58
Group 1 ARM	0113273054	265,083.03	01-Mar-2007	6	9.375%	15,672.72
Group 1 ARM	0113273112	329,104.22	01-May-2007	4	6.990%	10,674.23
Group 1 ARM	0113273114	219,474.82	01-Jan-2007	8	8.625%	14,819.66
Group 1 ARM	0113273147	246,936.30	01-Apr-2007	5	8.550%	11,573.44
Group 1 ARM	0113273235	147,118.54	01-Mar-2007	6	10.270%	9,577.11
Group 1 ARM	0113273452	183,103.81	01-Jan-2007	8	7.920%	11,315.16
Group 1 ARM	0113273547	262,628.59	01-May-2007	4	8.575%	10,586.64
Group 1 ARM	0113273659	399,295.56	01-May-2007	4	7.250%	13,470.19
Group 1 ARM	0113273864	235,395.83	01-Jan-2007	8	8.990%	16,637.75
Group 1 ARM	0113273865	243,778.22	01-Apr-2007	5	7.975%	10,625.45
Group 1 ARM	0113273904	223,002.11	01-Feb-2007	7	7.125%	11,072.74
Group 1 ARM	0113273984	124,700.51	01-Apr-2007	5	8.320%	5,686.40
Group 1 ARM	0113274097	192,189.04	01-Apr-2007	5	8.550%	9,017.83
Group 1 ARM	0113274170	182,541.86	01-May-2007	4	8.465%	7,267.69
Group 1 ARM	0113274197	387,663.71	01-Jan-2007	8	8.990%	27,400.59
Group 1 ARM	0113274305	283,536.47	01-Feb-2007	7	7.590%	15,057.22
Group 1 ARM	0113274332	181,827.47	01-Jun-2007	3	7.400%	5,220.41
Group 1 ARM	0113274362	110,332.09	01-Apr-2007	5	8.625%	5,219.37
Group 1 ARM	0113274428	295,261.73	01-May-2007	4	7.990%	11,049.05
Group 1 ARM	0113274472	199,200.00	01-May-2007	4	7.870%	7,340.52
Group 1 ARM	0113274526	100,161.69	01-Jun-2007	3	7.896%	3,082.12
Group 1 ARM	0113274762	394,870.75	01-Jun-2007	3	7.740%	11,904.06
Group 1 ARM	0113274864	219,844.80	01-Dec-2006	9	8.700%	15,003.26
Group 1 ARM	0113275059	366,716.98	01-Feb-2007	7	7.875%	20,226.82
Group 1 ARM	0113275336	356,970.50	01-Apr-2007	5	8.520%	16,687.14
Group 1 ARM	0113289242	103,206.06	01-Jul-2007	2	7.795%	2,508.39
Group 2 Fixed	0113269872	470,001.82	01-Jun-2007	3	7.070%	12,855.93
Group 2 Fixed	0113270292	252,278.41	01-Nov-2006	10	7.950%	15,632.79
Group 2 Fixed	0113270427	157,270.57	01-Apr-2007	5	8.400%	7,241.62
Group 2 Fixed	0113270524	67,013.33	01-Jan-2007	8	8.990%	4,729.61
Group 2 Fixed	0113270669	70,877.12	01-Mar-2007	6	12.875%	5,842.12
Group 2 Fixed	0113270807	319,379.02	01-May-2007	4	7.000%	10,374.76
Group 2 Fixed	0113270972	342,978.01	01-Jan-2007	8	8.375%	22,496.51
Group 2 Fixed	0113271831	62,111.88	01-Feb-2007	7	10.995%	4,881.72
Group 2 Fixed	0113272068	221,599.36	01-Apr-2007	5	10.620%	13,076.17
Group 2 Fixed	0113272087	65,897.92	01-Apr-2007	5	12.625%	4,656.66
Group 2 Fixed	0113272298	147,935.69	01-Jun-2007	3	8.620%	4,998.78
Group 2 Fixed	0113272488	247,387.28	01-Feb-2007	7	9.570%	16,794.80
Group 2 Fixed	0113273027	282,853.50	01-Apr-2007	5	7.180%	11,015.87
Group 2 Fixed	0113274842	96,619.84	01-Apr-2007	5	8.990%	4,776.68
Group 2 Fixed	0113274905	390,989.76	01-Jan-2007	8	8.250%	25,175.35
Group 2 Fixed	0113275573	323,508.02	01-Mar-2007	6	8.500%	17,237.91
Group 2 ARM	0113269553	202,456.54	01-Oct-2006	11	6.850%	10,678.87
Group 2 ARM	0113269590	230,730.69	01-Apr-2007	5	7.500%	9,411.36

Group 2 ARM	0113269622	378,682.86	01-May-2007	4	8.270%	14,701.08
Group 2 ARM	0113269659	198,518.24	01-May-2007	4	11.450%	10,865.76
Group 2 ARM	0113269700	509,396.93	01-Apr-2007	5	8.150%	22,723.06
Group 2 ARM	0113269822	67,599.80	01-May-2007	4	9.045%	2,883.90
Group 2 ARM	0113269999	350,040.51	01-Apr-2007	5	9.375%	18,092.18
Group 2 ARM	0113270132	187,871.67	01-Oct-2006	11	7.400%	10,775.54
Group 2 ARM	0113270205	303,803.14	01-Nov-2006	10	8.990%	21,464.06
Group 2 ARM	0113270209	191,327.26	01-Jan-2007	8	7.850%	11,681.16
Group 2 ARM	0113270243	128,003.73	01-Jul-2007	2	9.045%	3,642.73
Group 2 ARM	0113270271	263,594.38	01-Nov-2006	10	9.345%	19,364.59
Group 2 ARM	0113270314	427,613.40	01-Nov-2006	10	7.850%	26,140.60
Group 2 ARM	0113270377	175,921.55	01-Nov-2006	10	8.870%	12,252.95
Group 2 ARM	0113270503	320,191.07	01-May-2007	4	7.720%	11,549.28
Group 2 ARM	0113270539	270,950.86	01-Feb-2007	7	8.295%	15,799.06
Group 2 ARM	0113270611	619,722.04	01-Oct-2006	11	8.850%	43,050.85
Group 2 ARM	0113270631	223,486.30	01-Dec-2006	9	8.820%	15,446.79
Group 2 ARM	0113270645	283,287.60	01-Mar-2007	6	7.145%	12,532.76
Group 2 ARM	0113270673	351,351.96	01-Dec-2006	9	6.825%	18,478.22
Group 2 ARM	0113270767	151,639.34	01-May-2007	4	8.395%	5,981.83
Group 2 ARM	0113270792	208,791.92	01-May-2007	4	7.770%	7,575.33
Group 2 ARM	0113270811	196,623.50	01-Apr-2007	5	8.370%	9,023.47
Group 2 ARM	0113270906	243,776.33	01-Dec-2006	9	8.800%	16,839.84
Group 2 ARM	0113270930	205,534.86	01-Oct-2006	11	7.650%	12,218.01
Group 2 ARM	0113271028	203,340.97	01-Dec-2006	9	7.120%	11,167.86
Group 2 ARM	0113271032	85,142.44	01-Jun-2007	3	9.970%	3,356.31
Group 2 ARM	0113271067	256,000.00	01-Feb-2007	7	6.975%	12,431.97
Group 2 ARM	0113271131	358,355.01	01-Apr-2007	5	7.990%	15,642.72
Group 2 ARM	0113271137	616,000.00	01-Apr-2007	5	6.880%	22,925.42
Group 2 ARM	0113271138	407,098.04	01-Apr-2007	5	8.225%	18,329.04
Group 2 ARM	0113271202	133,464.44	01-Dec-2006	9	8.470%	8,851.90
Group 2 ARM	0113271225	219,919.93	01-Jan-2007	8	8.875%	15,342.06
Group 2 ARM	0113271258	143,857.95	01-Apr-2007	5	8.120%	6,392.01
Group 2 ARM	0113271278	370,541.19	01-Nov-2006	10	8.650%	25,069.70
Group 2 ARM	0113271292	111,709.59	01-Jan-2007	8	8.220%	7,165.83
Group 2 ARM	0113271293	439,627.32	01-Apr-2007	5	8.520%	20,560.37
Group 2 ARM	0113271307	359,684.82	01-Jun-2007	3	8.750%	12,361.65
Group 2 ARM	0113271311	283,176.62	01-May-2007	4	8.145%	10,816.36
Group 2 ARM	0113271325	149,313.47	01-Apr-2007	5	9.500%	7,837.17
Group 2 ARM	0113271336	317,578.75	01-May-2007	4	6.990%	10,282.80
Group 2 ARM	0113271337	287,063.89	01-Dec-2006	9	7.420%	16,539.99
Group 2 ARM	0113271371	131,893.82	01-May-2007	4	8.970%	5,584.38
Group 2 ARM	0113271390	272,380.25	01-May-2007	4	7.500%	9,529.44
Group 2 ARM	0113271409	121,475.50	01-Apr-2007	5	8.500%	5,657.78
Group 2 ARM	0113271419	176,000.00	01-Apr-2007	5	7.320%	7,001.89
Group 2 ARM	0113271535	571,950.79	01-Oct-2006	11	8.990%	40,439.86
Group 2 ARM	0113271580	427,706.33	01-Mar-2007	6	8.300%	22,231.47
Group 2 ARM	0113271594	243,780.90	01-Dec-2006	9	8.870%	16,982.60
Group 2 ARM	0113271615	455,788.83	01-Dec-2006	9	8.250%	29,417.58
Group 2 ARM	0113271631	303,759.95	01-Apr-2007	5	8.345%	13,895.92
Group 2 ARM	0113271646	247,755.75	01-May-2007	4	8.125%	9,442.65
Group 2 ARM	0113271656	404,000.00	01-Mar-2007	6	8.400%	21,277.36
Group 2 ARM	0113271760	82,533.89	01-May-2007	4	8.275%	3,203.49
Group 2 ARM	0113271855	415,122.34	01-Dec-2006	9	7.800%	25,155.78
Group 2 ARM	0113271866	136,671.05	01-Jan-2007	8	8.705%	9,335.27
Group 2 ARM	0113271907	483,989.87	01-Oct-2006	11	9.195%	34,932.31
Group 2 ARM	0113271910	359,917.80	01-Oct-2006	11	8.775%	24,777.62
Group 2 ARM	0113271912	81,320.60	01-Apr-2007	5	10.295%	4,640.14
Group 2 ARM	0113271971	157,547.98	01-Apr-2007	5	7.920%	6,819.26
Group 2 ARM	0113271981	205,885.59	01-May-2007	4	8.375%	8,101.18
Group 2 ARM	0113272024	162,103.96	01-Dec-2006	9	8.520%	10,798.38
Group 2 ARM	0113272059	339,539.29	01-Feb-2007	7	8.875%	21,307.71
Group 2 ARM	0113272060	187,502.14	01-May-2007	4	8.000%	7,025.90
Group 2 ARM	0113272089	339,155.52	01-May-2007	4	7.800%	12,369.17
Group 2 ARM	0113272102	444,000.01	01-May-2007	4	7.250%	14,985.00
Group 2 ARM	0113272138	137,362.68	01-Apr-2007	5	8.590%	6,477.37
Group 2 ARM	0113272173	439,642.15	01-Jan-2007	8	6.745%	22,858.62
Group 2 ARM	0113272212	267,057.15	01-Oct-2006	11	8.250%	17,213.44
Group 2 ARM	0113272293	61,004.42	01-May-2007	4	10.620%	3,083.56
Group 2 ARM	0113272412	312,551.63	01-Apr-2007	5	6.350%	10,634.20
Group 2 ARM	0113272424	391,101.28	01-May-2007	4	8.500%	15,633.62
Group 2 ARM	0113272445	187,846.69	01-Jan-2007	8	9.195%	13,598.34
Group 2 ARM	0113272666	410,310.02	01-May-2007	4	7.970%	15,319.06
Group 2 ARM	0113272692	343,486.57	01-Mar-2007	6	8.545%	18,405.63
Group 2 ARM	0113272720	195,081.09	01-Feb-2007	7	8.125%	11,150.75
Group 2 ARM	0113272741	113,677.42	01-Apr-2007	5	6.850%	4,205.49
Group 2 ARM	0113272752	483,396.67	01-Feb-2007	7	8.525%	29,065.08
Group 2 ARM	0113272771	509,842.51	01-May-2007	4	7.990%	19,078.88
Group 2 ARM	0113272787	421,949.52	01-Apr-2007	5	7.550%	17,344.46
Group 2 ARM	0113272818	420,791.81	01-May-2007	4	6.990%	13,624.69
Group 2 ARM	0113272952	301,287.53	01-Apr-2007	5	8.645%	14,310.43
Group 2 ARM	0113272960	395,373.39	01-Apr-2007	5	7.990%	17,269.02
Group 2 ARM	0113273089	339,999.98	01-Dec-2006	9	7.070%	18,615.00
Group 2 ARM	0113273135	212,588.55	01-Jun-2007	3	8.420%	7,013.79
Group 2 ARM	0113273146	174,343.70	01-Mar-2007	6	10.720%	11,861.66

Group 2 ARM	0113273152	214,936.01	01-Feb-2007	7	8.580%	13,011.83
Group 2 ARM	0113273162	272,000.00	01-May-2007	4	7.595%	9,649.20
Group 2 ARM	0113273187	508,828.59	01-May-2007	4	7.525%	17,837.43
Group 2 ARM	0113273271	539,420.53	01-May-2007	4	9.750%	24,916.68
Group 2 ARM	0113273288	435,357.53	01-May-2007	4	7.220%	14,614.13
Group 2 ARM	0113273294	295,320.33	01-Apr-2007	5	7.595%	12,210.08
Group 2 ARM	0113273366	271,041.85	01-Jan-2007	8	8.145%	17,258.52
Group 2 ARM	0113273376	410,945.79	01-Apr-2007	5	8.270%	18,619.36
Group 2 ARM	0113273426	259,822.14	01-Jan-2007	8	9.370%	19,198.66
Group 2 ARM	0113273439	315,310.79	01-Mar-2007	6	7.220%	14,107.31
Group 2 ARM	0113273445	309,943.58	01-Jun-2007	3	8.645%	10,505.17
Group 2 ARM	0113273474	427,712.24	01-Oct-2006	11	7.990%	26,564.58
Group 2 ARM	0113273614	56,738.99	01-May-2007	4	9.920%	2,669.15
Group 2 ARM	0113273666	127,754.95	01-Apr-2007	5	8.230%	5,755.76
Group 2 ARM	0113273721	246,392.61	01-Apr-2007	5	7.370%	9,868.78
Group 2 ARM	0113273788	260,812.99	01-Apr-2007	5	8.695%	12,458.61
Group 2 ARM	0113273973	216,209.45	01-Apr-2007	5	7.500%	8,807.70
Group 2 ARM	0113274027	413,418.22	01-May-2007	4	7.175%	13,791.55
Group 2 ARM	0113274054	352,000.00	01-Oct-2006	11	6.795%	18,465.30
Group 2 ARM	0113274145	329,574.09	01-Oct-2006	11	9.220%	23,935.17
Group 2 ARM	0113274180	383,629.42	01-Feb-2007	7	6.895%	18,385.96
Group 2 ARM	0113274223	375,748.16	01-Feb-2007	7	7.875%	20,772.96
Group 2 ARM	0113274245	439,774.94	01-Dec-2006	9	7.215%	24,586.57
Group 2 ARM	0113274249	490,990.64	01-Apr-2007	5	7.990%	21,432.56
Group 2 ARM	0113274265	228,669.18	01-Jan-2007	8	7.695%	13,701.89
Group 2 ARM	0113274286	204,375.46	01-Jan-2007	8	7.420%	11,768.12
Group 2 ARM	0113274314	370,562.46	01-May-2007	4	9.720%	17,061.23
Group 2 ARM	0113274317	478,458.27	01-May-2007	4	7.296%	16,224.56
Group 2 ARM	0113274341	407,575.72	01-Mar-2007	6	7.195%	18,180.07
Group 2 ARM	0113274411	375,583.75	01-Apr-2007	5	7.450%	15,219.30
Group 2 ARM	0113274415	213,097.23	01-Apr-2007	5	6.795%	7,803.93
Group 2 ARM	0113274547	337,600.00	01-May-2007	4	7.870%	12,440.52
Group 2 ARM	0113274562	362,262.75	01-Apr-2007	5	8.020%	15,857.35
Group 2 ARM	0113274769	243,393.08	01-May-2007	4	7.795%	8,870.57
Group 2 ARM	0113274879	353,573.21	01-Jun-2007	3	7.525%	10,333.00
Group 2 ARM	0113274945	86,799.39	01-May-2007	4	8.895%	3,637.93
Group 2 ARM	0113274970	235,557.69	01-May-2007	4	8.775%	9,740.24
Group 2 ARM	0113275035	309,580.26	01-May-2007	4	7.590%	10,965.23
Group 2 ARM	0113275102	223,890.35	01-Feb-2007	7	8.695%	13,755.41
Group 2 ARM	0113275129	116,793.71	01-Jun-2007	3	7.750%	3,522.79
Group 2 ARM	0113275169	75,699.39	01-Apr-2007	5	8.945%	3,722.52
Group 2 ARM	0113275189	198,304.58	01-Nov-2006	10	8.615%	13,389.63
Group 2 ARM	0113275207	419,963.57	01-May-2007	4	6.990%	13,627.86
Group 2 ARM	0113275230	367,569.45	01-Mar-2007	6	6.875%	15,610.70
Group 2 ARM	0113275242	306,277.20	01-May-2007	4	7.220%	10,269.58
Group 2 ARM	0113275246	186,400.00	01-May-2007	4	7.570%	6,589.20
Group 2 ARM	0113275259	335,698.67	01-Dec-2006	9	7.875%	20,598.26
Group 2 ARM	0113275264	308,333.69	01-Apr-2007	5	9.425%	16,042.91
Group 2 ARM	0113275332	325,927.59	01-May-2007	4	7.095%	10,742.43
Group 2 ARM	0113275362	453,759.54	01-Apr-2007	5	7.875%	19,478.26
Group 2 ARM	0113275436	187,685.56	01-Apr-2007	5	8.695%	8,965.47
Group 2 ARM	0113275614	335,015.68	01-Mar-2007	6	8.875%	18,698.80
Group 2 ARM	0113275623	361,554.23	01-Oct-2006	11	7.990%	22,546.05
Group 2 ARM	0113275637	339,100.16	01-Nov-2006	10	7.600%	20,044.52
Group 2 ARM	0113275639	207,502.79	01-Mar-2007	6	8.250%	10,716.41
Group 2 ARM	0113275677	259,659.45	01-Mar-2007	6	8.990%	14,685.02
Group 2 ARM	0113275694	329,054.03	01-May-2007	4	7.945%	12,239.54

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

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Summary		12 Month Bankruptcy History*	
New Bankruptcy Loans		Month	Bankruptcy Percentage
<s>	<c>	<s>	<c>
Loans in Bankruptcy	28	Dec-06	0.000%
Original Principal Balance	5,934,080.00	Jan-07	0.000%
Current Actual Balance	5,923,191.29	Feb-07	0.063%
		Mar-07	0.012%
Current Bankruptcy Total		Apr-07	0.027%
Loans in Bankruptcy	52	May-07	0.060%
Original Principal Balance	9,875,223.00	Jun-07	0.095%
Current Actual Balance	9,857,540.44	Jul-07	0.106%
		Aug-07	0.294%
		Sep-07	0.336%
		Oct-07	0.571%
		Nov-07	1.292%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond

## &lt;CAPTION&gt;

Group 1 Fixed		12 Month Bankruptcy History*	
New Bankruptcy Loans		Month	Bankruptcy Percentage
<s>	<c>	<s>	<c>
Loans in Bankruptcy	2	Dec-06	0.000%
Original Principal Balance	70,800.00	Jan-07	0.000%
Current Actual Balance	70,534.33	Feb-07	0.029%
		Mar-07	0.029%
		Apr-07	0.030%
Current Bankruptcy Total		May-07	0.030%
Loans in Bankruptcy	5	Jun-07	0.031%
Original Principal Balance	212,127.00	Jul-07	0.031%
Current Actual Balance	211,437.14	Aug-07	0.199%
		Sep-07	0.238%
		Oct-07	0.240%
		Nov-07	0.367%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Group 1 ARM		12 Month Bankruptcy History*	
New Bankruptcy Loans		Month	Bankruptcy Percentage
<s>	<c>	<s>	<c>
Loans in Bankruptcy	4	Dec-06	0.000%
Original Principal Balance	1,141,200.00	Jan-07	0.000%
Current Actual Balance	1,139,309.73	Feb-07	0.039%
		Mar-07	0.040%
		Apr-07	0.040%
Current Bankruptcy Total		May-07	0.041%
Loans in Bankruptcy	10	Jun-07	0.108%
Original Principal Balance	2,294,700.00	Jul-07	0.110%
Current Actual Balance	2,290,768.26	Aug-07	0.532%
		Sep-07	0.538%
		Oct-07	0.741%
		Nov-07	1.321%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Group 2 Fixed		12 Month Bankruptcy History*	
New Bankruptcy Loans		Month	Bankruptcy Percentage
<s>	<c>	<s>	<c>
Loans in Bankruptcy	8	Dec-06	0.000%
Original Principal Balance	656,780.00	Jan-07	0.000%
Current Actual Balance	654,589.30	Feb-07	0.000%
		Mar-07	0.000%
		Apr-07	0.099%
Current Bankruptcy Total		May-07	0.100%
Loans in Bankruptcy	14	Jun-07	0.169%
Original Principal Balance	1,119,096.00	Jul-07	0.171%
Current Actual Balance	1,115,102.30	Aug-07	0.419%
		Sep-07	0.330%
		Oct-07	0.431%
		Nov-07	0.977%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Group 2 ARM		12 Month Bankruptcy History*	
New Bankruptcy Loans		Month	Bankruptcy Percentage
<s>	<c>	<s>	<c>
Loans in Bankruptcy	14	Dec-06	0.000%
Original Principal Balance	4,065,300.00	Jan-07	0.000%
Current Actual Balance	4,058,757.93	Feb-07	0.096%
		Mar-07	0.000%
		Apr-07	0.000%
Current Bankruptcy Total		May-07	0.061%
Loans in Bankruptcy	23	Jun-07	0.078%
Original Principal Balance	6,249,300.00	Jul-07	0.097%
Current Actual Balance	6,240,232.74	Aug-07	0.172%
		Sep-07	0.267%
		Oct-07	0.584%

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance
<s>	<c>	<c>	<c>	<c>	<c>	<c>
Group 1 Fixed	0113269665	Nov-2007	01-Jul-2006	CA	100.00	53,000.00
Group 1 Fixed	0113270981	Aug-2007	01-Oct-2006	NC	85.00	101,575.00
Group 1 Fixed	0113272426	Nov-2007	01-Oct-2006	TN	100.00	17,800.00
Group 1 Fixed	0113272850	Nov-2007	01-Sep-2006	LA	100.00	19,400.00
Group 1 Fixed	0113273196	Sep-2007	01-Oct-2006	LA	100.00	20,352.00
Group 1 ARM	0113269664	Nov-2007	01-Jul-2006	CA	80.00	212,000.00
Group 1 ARM	0113270445	Nov-2007	01-Sep-2006	CA	80.00	408,000.00
Group 1 ARM	0113270707	Nov-2007	01-Oct-2006	DE	80.00	400,000.00
Group 1 ARM	0113272444	Oct-2007	01-Oct-2006	CA	95.00	394,250.00
Group 1 ARM	0113272851	Nov-2007	01-Sep-2006	LA	80.00	77,600.00
Group 1 ARM	0113272963	Nov-2007	01-Oct-2006	TX	80.00	121,200.00
Group 1 ARM	0113274100	Aug-2007	01-Oct-2006	MA	80.00	142,400.00
Group 1 ARM	0113274352	Aug-2007	01-Oct-2006	NV	80.00	168,000.00
Group 1 ARM	0113274523	Jun-2007	01-Oct-2006	MD	85.00	123,250.00
Group 1 ARM	0113274984	Oct-2007	01-Oct-2006	MA	80.00	248,000.00
Group 2 Fixed	0113269765	Nov-2007	01-Sep-2006	CA	100.00	95,000.00
Group 2 Fixed	0113270284	Nov-2007	01-Sep-2006	CA	100.00	103,000.00
Group 2 Fixed	0113271178	Oct-2007	01-Sep-2006	FL	100.00	54,000.00
Group 2 Fixed	0113271238	Oct-2007	01-Oct-2006	MD	100.00	120,000.00
Group 2 Fixed	0113271453	Oct-2007	01-Oct-2006	CA	100.00	95,000.00
Group 2 Fixed	0113272167	Nov-2007	01-Oct-2006	NV	100.00	33,980.00
Group 2 Fixed	0113272417	Nov-2007	01-Oct-2006	CA	100.00	63,800.00
Group 2 Fixed	0113272946	Nov-2007	01-Oct-2006	VA	100.00	121,000.00
Group 2 Fixed	0113273716	Oct-2007	01-Oct-2006	FL	100.00	51,200.00
Group 2 Fixed	0113273982	Nov-2007	01-Oct-2006	MA	100.00	69,800.00
Group 2 Fixed	0113274821	Sep-2007	01-Oct-2006	MD	100.00	90,000.00
Group 2 Fixed	0113274932	Nov-2007	01-Oct-2006	CA	100.00	65,200.00
Group 2 Fixed	0113275098	Aug-2007	01-Oct-2006	TX	100.00	52,116.00
Group 2 Fixed	0113275676	Nov-2007	01-Oct-2006	CA	100.00	105,000.00
Group 2 ARM	0113269764	Nov-2007	01-Sep-2006	CA	80.00	380,000.00
Group 2 ARM	0113270203	Oct-2007	01-Sep-2006	WA	73.08	237,500.00
Group 2 ARM	0113270285	Nov-2007	01-Sep-2006	CA	80.00	412,000.00
Group 2 ARM	0113270375	Oct-2007	01-Aug-2006	TN	90.00	54,000.00
Group 2 ARM	0113270518	Nov-2007	01-Oct-2006	IL	80.00	148,000.00
Group 2 ARM	0113270596	Nov-2007	01-Sep-2006	NJ	76.25	305,000.00
Group 2 ARM	0113270917	Nov-2007	01-Sep-2006	RI	95.00	370,500.00
Group 2 ARM	0113271065	Sep-2007	01-Oct-2006	CA	80.00	370,400.00
Group 2 ARM	0113271177	Oct-2007	01-Sep-2006	FL	80.00	216,000.00
Group 2 ARM	0113271239	Oct-2007	01-Oct-2006	MD	80.00	480,000.00
Group 2 ARM	0113271966	Aug-2007	01-Oct-2006	CA	80.00	313,492.00
Group 2 ARM	0113272416	Nov-2007	01-Oct-2006	CA	80.00	255,200.00
Group 2 ARM	0113272427	Oct-2007	01-Oct-2006	TN	80.00	71,200.00
Group 2 ARM	0113272972	Nov-2007	01-Oct-2006	CA	80.00	448,000.00
Group 2 ARM	0113272991	Nov-2007	01-Sep-2006	CA	54.10	165,000.00
Group 2 ARM	0113273057	Nov-2007	01-Oct-2006	CA	80.00	293,600.00
Group 2 ARM	0113273195	Jul-2007	01-Oct-2006	LA	80.00	81,408.00
Group 2 ARM	0113273545	Nov-2007	01-Oct-2006	IN	80.00	124,000.00
Group 2 ARM	0113273668	Nov-2007	01-Oct-2006	CA	80.00	288,000.00
Group 2 ARM	0113273987	Nov-2007	01-Oct-2006	MA	80.00	279,200.00
Group 2 ARM	0113274820	Sep-2007	01-Oct-2006	MD	80.00	360,000.00
Group 2 ARM	0113274931	Nov-2007	01-Oct-2006	CA	80.00	260,800.00
Group 2 ARM	0113275145	Nov-2007	01-Oct-2006	MD	80.00	336,000.00

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

Group	Loan Number	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
<s>	<c>	<c>	<c>	<c>	<c>	<c>
Group 1 Fixed	0113269665	52,823.56	01-Mar-2007	6	11.000%	3,692.53
Group 1 Fixed	0113270981	101,391.08	01-Jan-2007	8	9.950%	7,968.62
Group 1 Fixed	0113272426	17,710.77	01-May-2007	4	9.000%	751.67
Group 1 Fixed	0113272850	19,201.92	01-Jan-2007	8	12.000%	1,824.15

Group 1 Fixed	0113273196	20,309.81	01-Mar-2007	6	11.250%	1,453.89
Group 1 ARM	0113269664	211,392.02	01-Mar-2007	6	7.720%	10,163.12
Group 1 ARM	0113270445	407,747.61	01-Oct-2006	11	7.745%	24,561.75
Group 1 ARM	0113270707	399,089.29	01-Apr-2007	5	7.625%	16,570.33
Group 1 ARM	0113272444	393,877.38	01-Feb-2007	7	7.050%	19,334.63
Group 1 ARM	0113272851	77,212.47	01-May-2007	4	9.070%	3,303.72
Group 1 ARM	0113272963	121,080.81	01-Nov-2006	10	9.520%	9,072.34
Group 1 ARM	0113274100	142,204.30	01-Dec-2006	9	9.875%	11,082.07
Group 1 ARM	0113274352	167,965.92	01-Nov-2006	10	8.575%	11,295.35
Group 1 ARM	0113274523	122,837.53	01-Apr-2007	5	9.750%	6,618.11
Group 1 ARM	0113274984	247,360.93	01-Jun-2007	3	8.095%	7,823.26
Group 2 Fixed	0113269765	94,847.01	01-Dec-2006	9	10.500%	7,887.22
Group 2 Fixed	0113270284	102,353.21	01-Mar-2007	6	10.750%	6,983.28
Group 2 Fixed	0113271178	53,882.10	01-Apr-2007	5	12.375%	3,729.69
Group 2 Fixed	0113271238	119,788.75	01-Mar-2007	6	12.000%	9,174.94
Group 2 Fixed	0113271453	94,827.12	01-Feb-2007	7	10.990%	7,451.28
Group 2 Fixed	0113272167	33,886.72	01-Aug-2007	1	12.875%	1,048.09
Group 2 Fixed	0113272417	63,396.77	01-Aug-2007	1	10.750%	1,622.81
Group 2 Fixed	0113272946	120,579.83	01-Jul-2007	2	12.100%	4,660.19
Group 2 Fixed	0113273716	50,347.62	01-May-2007	4	12.375%	2,973.50
Group 2 Fixed	0113273982	69,683.74	01-Mar-2007	6	12.250%	5,452.94
Group 2 Fixed	0113274821	89,741.71	01-Aug-2007	1	12.650%	2,725.15
Group 2 Fixed	0113274932	65,033.12	01-Mar-2007	6	11.250%	4,655.33
Group 2 Fixed	0113275098	51,925.70	01-May-2007	4	9.990%	2,460.92
Group 2 Fixed	0113275676	104,808.90	01-Feb-2007	7	10.990%	8,234.66
Group 2 ARM	0113269764	379,492.58	01-Dec-2006	9	7.500%	22,096.46
Group 2 ARM	0113270203	237,260.70	01-Feb-2007	7	9.870%	16,661.73
Group 2 ARM	0113270285	411,709.76	01-Mar-2007	6	7.175%	18,321.04
Group 2 ARM	0113270375	53,639.44	01-May-2007	4	8.175%	2,054.80
Group 2 ARM	0113270518	147,544.84	01-Feb-2007	7	8.495%	8,825.10
Group 2 ARM	0113270596	304,605.87	01-Dec-2006	9	7.615%	18,028.51
Group 2 ARM	0113270917	369,418.51	01-Jan-2007	8	8.750%	25,330.82
Group 2 ARM	0113271065	370,064.95	01-Jan-2007	8	8.845%	25,707.71
Group 2 ARM	0113271177	215,643.14	01-Feb-2007	7	8.195%	12,431.79
Group 2 ARM	0113271239	479,585.76	01-Mar-2007	6	7.695%	22,992.11
Group 2 ARM	0113271966	313,236.54	01-Nov-2006	10	6.770%	16,324.04
Group 2 ARM	0113272416	254,385.13	01-Aug-2007	1	7.275%	3,766.94
Group 2 ARM	0113272427	70,864.05	01-Jun-2007	3	9.345%	2,608.75
Group 2 ARM	0113272972	447,601.32	01-Jul-2007	2	8.990%	12,665.35
Group 2 ARM	0113272991	164,952.00	01-Mar-2007	6	7.200%	7,367.84
Group 2 ARM	0113273057	292,715.82	01-May-2007	4	7.120%	9,679.45
Group 2 ARM	0113273195	81,369.21	01-Jan-2007	8	8.175%	5,201.36
Group 2 ARM	0113273545	123,501.44	01-Jul-2007	2	6.900%	2,633.04
Group 2 ARM	0113273668	287,866.96	01-Feb-2007	7	8.845%	18,010.12
Group 2 ARM	0113273987	278,551.55	01-Apr-2007	5	7.695%	11,679.39
Group 2 ARM	0113274820	359,811.02	01-Apr-2007	5	9.400%	18,675.79
Group 2 ARM	0113274931	260,552.79	01-Mar-2007	6	8.745%	14,316.57
Group 2 ARM	0113275145	335,859.36	01-Dec-2006	9	7.750%	20,276.27

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Realized Loss Detail Report - Loans with Losses during Current Period

Summary

Group	# Loans with Losses	Prior Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1 Fixed	3	295,361.25	130,636.51	0.227%
Group 1 ARM	0	0.00	0.00	0.000%
Group 2 Fixed	17	976,757.19	1,027,698.41	0.901%
Group 2 ARM	5	1,657,890.02	418,555.44	0.100%
Total	25	2,930,008.46	1,576,890.36	0.207%

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Realized Loss Loan Detail Report - Loans With Losses during Current Period

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term
Group 1 Fixed	0113273989	184,000.00	8.800%	MA	80.00	360
Group 1 Fixed	0113275175	73,600.00	11.125%	AZ	100.00	360
Group 1 Fixed	0113275182	37,980.00	12.500%	CO	100.00	360
Group 2 Fixed	0113269641	65,400.00	11.000%	CA	100.00	180
Group 2 Fixed	0113270053	130,400.00	10.125%	CA	100.00	180
Group 2 Fixed	0113270121	41,500.00	12.875%	CO	100.00	180
Group 2 Fixed	0113270679	25,000.00	11.875%	LA	100.00	180

Group 2 Fixed	0113271412	99,000.00	11.250%	CA	100.00	180
Group 2 Fixed	0113271415	69,220.00	11.250%	CA	100.00	180
Group 2 Fixed	0113271509	104,000.00	10.875%	CA	100.00	180
Group 2 Fixed	0113271588	49,672.00	11.250%	CA	100.00	180
Group 2 Fixed	0113271655	101,000.00	11.125%	CA	100.00	180
Group 2 Fixed	0113271963	47,900.00	12.875%	NC	100.00	180
Group 2 Fixed	0113272192	70,200.00	10.990%	CA	100.00	180
Group 2 Fixed	0113272889	26,400.00	9.990%	TX	100.00	360
Group 2 Fixed	0113272954	77,000.00	12.375%	VA	100.00	360
Group 2 Fixed	0113273012	73,000.00	10.990%	CA	100.00	360
Group 2 Fixed	0113273355	150,000.00	11.250%	CA	100.00	360
Group 2 Fixed	0113273928	76,000.00	12.875%	FL	100.00	360
Group 2 Fixed	0113273930	124,000.00	11.250%	CA	100.00	360
Group 2 ARM	0113270052	521,600.00	6.775%	CA	80.00	360
Group 2 ARM	0113270201	333,600.00	7.580%	CA	80.00	360
Group 2 ARM	0113272953	308,000.00	7.990%	VA	80.00	360
Group 2 ARM	0113273792	324,000.00	7.895%	CA	80.00	360
Group 2 ARM	0113274029	496,000.00	6.990%	CA	80.00	360

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Realized Loss Loan Detail Report - Loans With Losses during Current Period (continued)

Group	Loan Number	Prior Actual Balance	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1 Fixed	0113273989	183,958.29	10,134.12	10,134.12
Group 1 Fixed	0113275175	73,442.49	77,598.93	77,598.93
Group 1 Fixed	0113275182	37,960.47	42,903.46	42,903.46
Group 2 Fixed	0113269641	65,156.93	67,737.10	67,737.10
Group 2 Fixed	0113270053	129,877.32	132,926.36	132,926.36
Group 2 Fixed	0113270121	41,460.33	45,667.31	45,667.31
Group 2 Fixed	0113270679	0.00	15.00	27,417.02
Group 2 Fixed	0113271412	0.00	(8.00)	104,608.41
Group 2 Fixed	0113271415	69,026.77	72,335.02	72,335.02
Group 2 Fixed	0113271509	103,560.61	106,390.02	106,390.02
Group 2 Fixed	0113271588	49,586.60	53,959.41	53,959.41
Group 2 Fixed	0113271655	100,747.75	105,501.84	105,501.84
Group 2 Fixed	0113271963	47,853.19	51,734.46	51,734.46
Group 2 Fixed	0113272192	70,123.46	75,535.83	75,535.83
Group 2 Fixed	0113272889	0.00	15.00	28,081.16
Group 2 Fixed	0113272954	76,809.88	77,006.90	77,006.90
Group 2 Fixed	0113273012	72,812.34	76,216.48	76,216.48
Group 2 Fixed	0113273355	149,742.01	162,635.68	162,635.68
Group 2 Fixed	0113273928	0.00	15.00	82,795.06
Group 2 Fixed	0113273930	0.00	15.00	134,472.87
Group 2 ARM	0113270052	521,599.99	58,136.16	58,136.16
Group 2 ARM	0113270201	333,383.66	154,609.50	154,609.50
Group 2 ARM	0113272953	307,182.11	81,456.32	81,456.32
Group 2 ARM	0113273792	0.00	3,012.76	30,419.47
Group 2 ARM	0113274029	495,724.26	121,340.70	121,340.70

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Realized Loss Report - Collateral

Summary

MDR	SDA
Current Month	Current Month
3 Month Average	3 Month Average
12 Month Average	12 Month Average

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MDR: Current vs. 12mo Average*			SDA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	0.000%	N/A	Feb-2007	0.000%	N/A
Mar-2007	0.000%	N/A	Mar-2007	0.000%	N/A
Apr-2007	0.000%	N/A	Apr-2007	0.000%	N/A



May-2007	0.000%	N/A
Jun-2007	0.000%	N/A
Jul-2007	0.009%	N/A
Aug-2007	0.016%	N/A
Sep-2007	0.446%	N/A
Oct-2007	0.273%	N/A
Nov-2007	0.381%	N/A

May-2007	0.000%	N/A
Jun-2007	0.000%	N/A
Jul-2007	0.570%	N/A
Aug-2007	0.927%	N/A
Sep-2007	22.929%	N/A
Oct-2007	13.040%	N/A
Nov-2007	16.701%	N/A

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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CDR			Cumulative Loss Severity		
<s>	<c>		<s>	<c>	
Current Month		4.474%	Current Month		71.375%
3 Month Average		4.311%	3 Month Average		80.388%
12 Month Average		0.000%	12 Month Average		0.000%

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CDR: Current vs. 12mo Average*			Cumulative Loss Severity: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	0.000%	N/A	Feb-2007	N/A	N/A
Mar-2007	0.000%	N/A	Mar-2007	N/A	N/A
Apr-2007	0.000%	N/A	Apr-2007	N/A	N/A
May-2007	0.000%	N/A	May-2007	0.000%	N/A
Jun-2007	0.000%	N/A	Jun-2007	0.000%	N/A
Jul-2007	0.107%	N/A	Jul-2007	103.549%	N/A
Aug-2007	0.193%	N/A	Aug-2007	104.791%	N/A
Sep-2007	5.226%	N/A	Sep-2007	90.471%	N/A
Oct-2007	3.233%	N/A	Oct-2007	79.318%	N/A
Nov-2007	4.474%	N/A	Nov-2007	71.375%	N/A

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Group 1 Fixed

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MDR			SDA		
<s>	<c>		<s>	<c>	
Current Month		0.501%	Current Month		21.859%
3 Month Average		0.364%	3 Month Average		17.245%
12 Month Average		0.000%	12 Month Average		0.000%

<CAPTION>

MDR: Current vs. 12mo Average*			SDA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	0.000%	N/A	Feb-2007	0.000%	N/A
Mar-2007	0.000%	N/A	Mar-2007	0.000%	N/A
Apr-2007	0.000%	N/A	Apr-2007	0.000%	N/A
May-2007	0.000%	N/A	May-2007	0.000%	N/A
Jun-2007	0.000%	N/A	Jun-2007	0.000%	N/A
Jul-2007	0.000%	N/A	Jul-2007	0.000%	N/A
Aug-2007	0.000%	N/A	Aug-2007	0.000%	N/A
Sep-2007	0.472%	N/A	Sep-2007	24.206%	N/A
Oct-2007	0.118%	N/A	Oct-2007	5.670%	N/A
Nov-2007	0.501%	N/A	Nov-2007	21.859%	N/A

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CDR			Cumulative Loss Severity		
<s>	<c>		<s>	<c>	
Current Month		5.854%	Current Month		81.195%
3 Month Average		4.258%	3 Month Average		98.422%
12 Month Average		0.000%	12 Month Average		0.000%

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CDR: Current vs. 12mo Average*			Cumulative Loss Severity: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	0.000%	N/A	Feb-2007	N/A	N/A
Mar-2007	0.000%	N/A	Mar-2007	N/A	N/A
Apr-2007	0.000%	N/A	Apr-2007	N/A	N/A
May-2007	0.000%	N/A	May-2007	0.000%	N/A
Jun-2007	0.000%	N/A	Jun-2007	0.000%	N/A
Jul-2007	0.000%	N/A	Jul-2007	103.164%	N/A
Aug-2007	0.000%	N/A	Aug-2007	103.164%	N/A
Sep-2007	5.516%	N/A	Sep-2007	106.797%	N/A
Oct-2007	1.405%	N/A	Oct-2007	107.273%	N/A
Nov-2007	5.854%	N/A	Nov-2007	81.195%	N/A

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Group 1 ARM

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MDR			SDA		
<s>	<c>		<s>	<c>	
Current Month		0.000%	Current Month		0.000%
3 Month Average		0.047%	3 Month Average		2.430%
12 Month Average		0.000%	12 Month Average		0.000%

<CAPTION>

MDR: Current vs. 12mo Average*			SDA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	0.000%	N/A	Feb-2007	0.000%	N/A
Mar-2007	0.000%	N/A	Mar-2007	0.000%	N/A
Apr-2007	0.000%	N/A	Apr-2007	0.000%	N/A
May-2007	0.000%	N/A	May-2007	0.000%	N/A
Jun-2007	0.000%	N/A	Jun-2007	0.000%	N/A
Jul-2007	0.000%	N/A	Jul-2007	0.000%	N/A
Aug-2007	0.000%	N/A	Aug-2007	0.000%	N/A
Sep-2007	0.141%	N/A	Sep-2007	7.290%	N/A
Oct-2007	0.000%	N/A	Oct-2007	0.000%	N/A
Nov-2007	0.000%	N/A	Nov-2007	0.000%	N/A

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CDR			Cumulative Loss Severity		
<s>	<c>		<s>	<c>	
Current Month		0.000%	Current Month		19.078%

3 Month Average  
12 Month Average

0.558%  
0.000%

3 Month Average  
12 Month Average

19.078%  
0.000%

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CDR: Current vs. 12mo Average*			Cumulative Loss Severity: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	0.000%	N/A	Feb-2007	N/A	N/A
Mar-2007	0.000%	N/A	Mar-2007	N/A	N/A
Apr-2007	0.000%	N/A	Apr-2007	N/A	N/A
May-2007	0.000%	N/A	May-2007	N/A	N/A
Jun-2007	0.000%	N/A	Jun-2007	N/A	N/A
Jul-2007	0.000%	N/A	Jul-2007	N/A	N/A
Aug-2007	0.000%	N/A	Aug-2007	N/A	N/A
Sep-2007	1.673%	N/A	Sep-2007	19.078%	N/A
Oct-2007	0.000%	N/A	Oct-2007	19.078%	N/A
Nov-2007	0.000%	N/A	Nov-2007	19.078%	N/A

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Group 2 Fixed

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MDR		SDA	
<s>	<c>	<s>	<c>
Current Month	0.846%	Current Month	36.328%
3 Month Average	1.159%	3 Month Average	53.578%
12 Month Average	0.000%	12 Month Average	0.000%

<CAPTION>

MDR: Current vs. 12mo Average*			SDA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	0.000%	N/A	Feb-2007	0.000%	N/A
Mar-2007	0.000%	N/A	Mar-2007	0.000%	N/A
Apr-2007	0.000%	N/A	Apr-2007	0.000%	N/A
May-2007	0.000%	N/A	May-2007	0.000%	N/A
Jun-2007	0.000%	N/A	Jun-2007	0.000%	N/A
Jul-2007	0.058%	N/A	Jul-2007	3.736%	N/A
Aug-2007	0.000%	N/A	Aug-2007	0.000%	N/A
Sep-2007	2.038%	N/A	Sep-2007	96.478%	N/A
Oct-2007	0.594%	N/A	Oct-2007	27.927%	N/A
Nov-2007	0.846%	N/A	Nov-2007	36.328%	N/A

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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<CAPTION>

CDR		Cumulative Loss Severity	
<s>	<c>	<s>	<c>
Current Month	9.694%	Current Month	109.057%
3 Month Average	12.827%	3 Month Average	108.781%
12 Month Average	0.000%	12 Month Average	0.000%

<CAPTION>

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

Dec-2006	N/A	N/A
Jan-2007	N/A	N/A
Feb-2007	0.000%	N/A
Mar-2007	0.000%	N/A
Apr-2007	0.000%	N/A
May-2007	0.000%	N/A
Jun-2007	0.000%	N/A
Jul-2007	0.698%	N/A
Aug-2007	0.000%	N/A
Sep-2007	21.892%	N/A
Oct-2007	6.895%	N/A
Nov-2007	9.694%	N/A

Dec-2006	N/A	N/A
Jan-2007	N/A	N/A
Feb-2007	N/A	N/A
Mar-2007	N/A	N/A
Apr-2007	N/A	N/A
May-2007	0.000%	N/A
Jun-2007	0.000%	N/A
Jul-2007	103.660%	N/A
Aug-2007	105.007%	N/A
Sep-2007	107.243%	N/A
Oct-2007	110.043%	N/A
Nov-2007	109.057%	N/A

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Group 2 ARM

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MDR			SDA		
<s>	<c>		<s>	<c>	
Current Month		0.395%	Current Month		17.326%
3 Month Average		0.279%	3 Month Average		12.986%
12 Month Average		0.000%	12 Month Average		0.000%

<CAPTION>

MDR: Current vs. 12mo Average*			SDA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	0.000%	N/A	Feb-2007	0.000%	N/A
Mar-2007	0.000%	N/A	Mar-2007	0.000%	N/A
Apr-2007	0.000%	N/A	Apr-2007	0.000%	N/A
May-2007	0.000%	N/A	May-2007	0.000%	N/A
Jun-2007	0.000%	N/A	Jun-2007	0.000%	N/A
Jul-2007	0.000%	N/A	Jul-2007	0.000%	N/A
Aug-2007	0.030%	N/A	Aug-2007	1.720%	N/A
Sep-2007	0.121%	N/A	Sep-2007	6.331%	N/A
Oct-2007	0.321%	N/A	Oct-2007	15.301%	N/A
Nov-2007	0.395%	N/A	Nov-2007	17.326%	N/A

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CDR			Cumulative Loss Severity		
<s>	<c>		<s>	<c>	
Current Month		4.636%	Current Month		23.792%
3 Month Average		3.288%	3 Month Average		20.807%
12 Month Average		0.000%	12 Month Average		0.000%

<CAPTION>

CDR: Current vs. 12mo Average*			Cumulative Loss Severity: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	0.000%	N/A	Feb-2007	N/A	N/A
Mar-2007	0.000%	N/A	Mar-2007	N/A	N/A
Apr-2007	0.000%	N/A	Apr-2007	N/A	N/A
May-2007	0.000%	N/A	May-2007	N/A	N/A
Jun-2007	0.000%	N/A	Jun-2007	N/A	N/A
Jul-2007	0.000%	N/A	Jul-2007	N/A	N/A
Aug-2007	0.357%	N/A	Aug-2007	0.000%	N/A
Sep-2007	1.441%	N/A	Sep-2007	16.040%	N/A

Oct-2007	3.788%	N/A	Oct-2007	22.587%	N/A
Nov-2007	4.636%	N/A	Nov-2007	23.792%	N/A

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Calculation Methodology:

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

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

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

Cumulative Loss Severity:  $\text{Sum}(\text{Realized Losses}) / \text{Sum}(\text{Ending Actual Balance for loans that have experienced a loss})$ .

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Prepayment Detail - Prepayments during Current Period

Summary

		Loans Paid In Full				Repurchased Loans			
Group	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance
Group 1 Fixed	8	795,700.00	791,246.47	0	0.00	0.00	0	0.00	0.00
Group 1 ARM	9	1,753,120.00	1,744,854.51	0	0.00	0.00	0	0.00	0.00
Group 2 Fixed	2	127,485.00	126,774.44	0	0.00	0.00	0	0.00	0.00
Group 2 ARM	1	194,400.00	193,656.72	0	0.00	0.00	0	0.00	0.00
Total	20	2,870,705.00	2,856,532.14	0	0.00	0.00	0	0.00	0.00

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Prepayment Detail - Prepayments during Current Period (continued)

Summary

		Substitution Loans			Liquidated Loans			Curtailments	
Group	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Curtailment Amount		
Group 1 Fixed	0	0.00	0.00	3	295,580.00	294,555.50	2,305.93		
Group 1 ARM	0	0.00	0.00	0	0.00	0.00	(15,629.17)		
Group 2 Fixed	0	0.00	0.00	12	979,292.00	974,864.21	(15,721.81)		
Group 2 ARM	0	0.00	0.00	4	1,659,200.00	1,655,199.06	1,415.30		
Total	0	0.00	0.00	19	2,934,072.00	2,924,618.77	(27,629.75)		

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Prepayment Loan Detail - Prepayments during Current Period

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount
Group 1 Fixed	0113269673	MD	100.00	01-Jul-2006	75,000.00	74,503.01
Group 1 Fixed	0113270648	NJ	70.00	01-Oct-2006	154,000.00	152,665.82
Group 1 Fixed	0113271640	IN	90.00	01-Oct-2006	130,500.00	129,253.74
Group 1 Fixed	0113272072	CA	63.66	01-Sep-2006	205,000.00	204,374.18
Group 1 Fixed	0113272492	IL	100.00	01-Oct-2006	38,700.00	38,494.38
Group 1 Fixed	0113273989	MA	80.00	01-Oct-2006	184,000.00	183,387.43
Group 1 Fixed	0113274592	NH	80.00	01-Oct-2006	125,200.00	124,703.18
Group 1 Fixed	0113274593	NH	100.00	01-Oct-2006	31,300.00	31,129.72

Group 1 Fixed	0113275175	AZ	100.00	01-Oct-2006	73,600.00	73,248.18
Group 1 Fixed	0113275182	CO	100.00	01-Oct-2006	37,980.00	37,834.38
Group 1 Fixed	0113275683	RI	100.00	01-Oct-2006	36,000.00	35,858.14
Group 1 ARM	0113269672	MD	80.00	01-Jul-2006	300,000.00	300,000.00
Group 1 ARM	0113270130	MD	65.62	01-Aug-2006	250,000.00	250,000.00
Group 1 ARM	0113270441	IL	80.00	01-Oct-2006	90,320.00	89,548.53
Group 1 ARM	0113270606	IL	75.00	01-Sep-2006	210,000.00	209,051.63
Group 1 ARM	0113271324	NY	37.38	01-Sep-2006	200,000.00	199,123.69
Group 1 ARM	0113272491	IL	80.00	01-Oct-2006	154,800.00	154,149.74
Group 1 ARM	0113272554	NJ	50.47	01-Oct-2006	216,000.00	213,298.96
Group 1 ARM	0113275516	IL	80.00	01-Oct-2006	188,000.00	186,176.78
Group 1 ARM	0113275682	RI	80.00	01-Oct-2006	144,000.00	142,872.51
Group 2 Fixed	0113269641	CA	100.00	01-Jul-2006	65,400.00	65,026.82
Group 2 Fixed	0113270053	CA	100.00	01-Sep-2006	130,400.00	129,506.08
Group 2 Fixed	0113270121	CO	100.00	01-Aug-2006	41,500.00	41,353.42
Group 2 Fixed	0113271415	CA	100.00	01-Sep-2006	69,220.00	68,872.08
Group 2 Fixed	0113271509	CA	100.00	01-Oct-2006	104,000.00	103,433.19
Group 2 Fixed	0113271588	CA	100.00	01-Sep-2006	49,672.00	49,441.38
Group 2 Fixed	0113271655	CA	100.00	01-Sep-2006	101,000.00	100,518.19
Group 2 Fixed	0113271963	NC	100.00	01-Oct-2006	47,900.00	47,755.45
Group 2 Fixed	0113272192	CA	100.00	01-Oct-2006	70,200.00	69,882.69
Group 2 Fixed	0113272954	VA	100.00	01-Oct-2006	77,000.00	76,696.42
Group 2 Fixed	0113273012	CA	100.00	01-Oct-2006	73,000.00	72,641.68
Group 2 Fixed	0113273355	CA	100.00	01-Oct-2006	150,000.00	149,359.98
Group 2 Fixed	0113274025	FL	95.00	01-Oct-2006	37,485.00	37,352.57
Group 2 Fixed	0113274808	FL	100.00	01-Oct-2006	90,000.00	89,363.91
Group 2 ARM	0113270052	CA	80.00	01-Sep-2006	521,600.00	521,599.99
Group 2 ARM	0113270201	CA	80.00	01-Sep-2006	333,600.00	331,909.03
Group 2 ARM	0113270987	IL	80.00	01-Sep-2006	194,400.00	193,600.83
Group 2 ARM	0113272953	VA	80.00	01-Oct-2006	308,000.00	306,706.17
Group 2 ARM	0113274029	CA	80.00	01-Oct-2006	496,000.00	494,671.09

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Prepayment Loan Detail - Prepayments during Current Period (continued)

Group	Loan Number	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
<s>	<c>	<c>	<c>	<c>	<c>	<c>
Group 1 Fixed	0113269673	Loan Paid in Full	0	11.000%	180	16
Group 1 Fixed	0113270648	Loan Paid in Full	0	8.625%	360	13
Group 1 Fixed	0113271640	Loan Paid in Full	0	9.990%	360	13
Group 1 Fixed	0113272072	Loan Paid in Full	0	7.130%	360	14
Group 1 Fixed	0113272492	Loan Paid in Full	0	10.990%	180	13
Group 1 Fixed	0113273989	Liquidation	10	8.800%	360	13
Group 1 Fixed	0113274592	Loan Paid in Full	0	8.190%	360	13
Group 1 Fixed	0113274593	Loan Paid in Full	0	10.875%	360	13
Group 1 Fixed	0113275175	Liquidation	5	11.125%	360	13
Group 1 Fixed	0113275182	Liquidation	9	12.500%	360	13
Group 1 Fixed	0113275683	Loan Paid in Full	0	12.375%	360	13
Group 1 ARM	0113269672	Loan Paid in Full	0	7.375%	360	16
Group 1 ARM	0113270130	Loan Paid in Full	0	7.220%	360	15
Group 1 ARM	0113270441	Loan Paid in Full	0	8.695%	360	13
Group 1 ARM	0113270606	Loan Paid in Full	0	7.990%	360	14
Group 1 ARM	0113271324	Loan Paid in Full	0	8.990%	360	14
Group 1 ARM	0113272491	Loan Paid in Full	0	7.990%	360	13
Group 1 ARM	0113272554	Loan Paid in Full	0	6.895%	360	13
Group 1 ARM	0113275516	Loan Paid in Full	0	8.250%	360	13
Group 1 ARM	0113275682	Loan Paid in Full	0	9.125%	360	13
Group 2 Fixed	0113269641	Liquidation	4	11.000%	180	16
Group 2 Fixed	0113270053	Liquidation	4	10.125%	180	14
Group 2 Fixed	0113270121	Liquidation	9	12.875%	180	15
Group 2 Fixed	0113271415	Liquidation	4	11.250%	180	14
Group 2 Fixed	0113271509	Liquidation	0	10.875%	180	13
Group 2 Fixed	0113271588	Liquidation	7	11.250%	180	14
Group 2 Fixed	0113271655	Liquidation	5	11.125%	180	14
Group 2 Fixed	0113271963	Liquidation	7	12.875%	180	13
Group 2 Fixed	0113272192	Liquidation	8	10.990%	180	13
Group 2 Fixed	0113272954	Liquidation	2	12.375%	360	13
Group 2 Fixed	0113273012	Liquidation	4	10.990%	360	13
Group 2 Fixed	0113273355	Liquidation	6	11.250%	360	13
Group 2 Fixed	0113274025	Loan Paid in Full	0	12.875%	360	13
Group 2 Fixed	0113274808	Loan Paid in Full	0	9.625%	360	13
Group 2 ARM	0113270052	Liquidation	4	6.775%	360	14
Group 2 ARM	0113270201	Liquidation	10	7.580%	360	14
Group 2 ARM	0113270987	Loan Paid in Full	0	8.320%	360	14
Group 2 ARM	0113272953	Liquidation	2	7.990%	360	13
Group 2 ARM	0113274029	Liquidation	8	6.990%	360	13

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Prepayment Rates

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Summary			SMM			CPR			PSA		
<s>	<c>		<s>	<c>		<s>	<c>		<s>	<c>	
Current Month	0.749%		Current Month	8.626%		Current Month	322.019%				
3 Month Average	0.915%		3 Month Average	10.415%		3 Month Average	427.915%				
12 Month Average	0.000%		12 Month Average	0.000%		12 Month Average	0.000%				

<CAPTION>

CPR: Current vs. 12mo Average*			PSA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	20.475%	N/A	Feb-2007	2,325.678%	N/A
Mar-2007	9.815%	N/A	Mar-2007	908.543%	N/A
Apr-2007	12.319%	N/A	Apr-2007	962.334%	N/A
May-2007	10.516%	N/A	May-2007	710.437%	N/A
Jun-2007	11.520%	N/A	Jun-2007	685.617%	N/A
Jul-2007	13.812%	N/A	Jul-2007	734.642%	N/A
Aug-2007	12.740%	N/A	Aug-2007	612.629%	N/A
Sep-2007	13.952%	N/A	Sep-2007	612.092%	N/A
Oct-2007	8.668%	N/A	Oct-2007	349.636%	N/A
Nov-2007	8.626%	N/A	Nov-2007	322.019%	N/A

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Group 1 Fixed			SMM			CPR			PSA		
<s>	<c>		<s>	<c>		<s>	<c>		<s>	<c>	
Current Month	1.853%		Current Month	20.101%		Current Month	750.588%				
3 Month Average	1.542%		3 Month Average	16.791%		3 Month Average	683.741%				
12 Month Average	0.000%		12 Month Average	0.000%		12 Month Average	0.000%				

<CAPTION>

CPR: Current vs. 12mo Average*			PSA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	16.627%	N/A	Feb-2007	1,882.943%	N/A
Mar-2007	16.764%	N/A	Mar-2007	1,547.441%	N/A
Apr-2007	23.558%	N/A	Apr-2007	1,837.613%	N/A
May-2007	10.069%	N/A	May-2007	679.185%	N/A
Jun-2007	16.890%	N/A	Jun-2007	1,004.333%	N/A
Jul-2007	14.859%	N/A	Jul-2007	789.804%	N/A
Aug-2007	19.146%	N/A	Aug-2007	920.580%	N/A
Sep-2007	22.396%	N/A	Sep-2007	982.810%	N/A
Oct-2007	7.876%	N/A	Oct-2007	317.825%	N/A
Nov-2007	20.101%	N/A	Nov-2007	750.588%	N/A

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Group 1 ARM			SMM			CPR			PSA		
<s>	<c>		<s>	<c>		<s>	<c>		<s>	<c>	
Current Month	0.988%		Current Month	11.233%		Current Month	417.024%				
3 Month Average	1.029%		3 Month Average	11.665%		3 Month Average	471.724%				
12 Month Average	0.000%		12 Month Average	0.000%		12 Month Average	0.000%				

<CAPTION>

CPR: Current vs. 12mo Average\*

PSA: Current vs. 12mo Average\*

Month <s>	Current <c>	12mo Avg. <c>	Month <s>	Current <c>	12mo Avg. <c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	30.201%	N/A	Feb-2007	3,371.925%	N/A
Mar-2007	11.633%	N/A	Mar-2007	1,061.823%	N/A
Apr-2007	15.560%	N/A	Apr-2007	1,201.536%	N/A
May-2007	12.554%	N/A	May-2007	839.508%	N/A
Jun-2007	19.586%	N/A	Jun-2007	1,154.916%	N/A
Jul-2007	17.418%	N/A	Jul-2007	918.731%	N/A
Aug-2007	21.089%	N/A	Aug-2007	1,006.486%	N/A
Sep-2007	13.131%	N/A	Sep-2007	572.042%	N/A
Oct-2007	10.630%	N/A	Oct-2007	426.107%	N/A
Nov-2007	11.233%	N/A	Nov-2007	417.024%	N/A

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Group 2 Fixed

SMM <s>	CPR <s>	PSA <s>
Current Month	0.943%	Current Month
3 Month Average	1.695%	3 Month Average
12 Month Average	0.000%	12 Month Average

<CAPTION>

CPR: Current vs. 12mo Average\*

Month <s>	Current <c>	12mo Avg. <c>
Dec-2006	N/A	N/A
Jan-2007	N/A	N/A
Feb-2007	12.884%	N/A
Mar-2007	11.110%	N/A
Apr-2007	11.039%	N/A
May-2007	11.444%	N/A
Jun-2007	9.620%	N/A
Jul-2007	15.190%	N/A
Aug-2007	9.872%	N/A
Sep-2007	29.076%	N/A
Oct-2007	14.728%	N/A
Nov-2007	10.742%	N/A

PSA: Current vs. 12mo Average\*

Month <s>	Current <c>	12mo Avg. <c>
Dec-2006	N/A	N/A
Jan-2007	N/A	N/A
Feb-2007	1,482.931%	N/A
Mar-2007	1,039.442%	N/A
Apr-2007	870.080%	N/A
May-2007	779.089%	N/A
Jun-2007	576.881%	N/A
Jul-2007	812.977%	N/A
Aug-2007	477.249%	N/A
Sep-2007	1,281.383%	N/A
Oct-2007	596.548%	N/A
Nov-2007	402.570%	N/A

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Group 2 ARM

SMM <s>	CPR <s>	PSA <s>
Current Month	0.441%	Current Month
3 Month Average	0.561%	3 Month Average
12 Month Average	0.000%	12 Month Average

<CAPTION>

CPR: Current vs. 12mo Average\*

Month <s>	Current <c>	12mo Avg. <c>
Dec-2006	N/A	N/A
Jan-2007	N/A	N/A
Feb-2007	18.502%	N/A
Mar-2007	7.534%	N/A
Apr-2007	9.430%	N/A
May-2007	9.413%	N/A
Jun-2007	7.517%	N/A
Jul-2007	11.664%	N/A
Aug-2007	8.783%	N/A

PSA: Current vs. 12mo Average\*

Month <s>	Current <c>	12mo Avg. <c>
Dec-2006	N/A	N/A
Jan-2007	N/A	N/A
Feb-2007	2,110.523%	N/A
Mar-2007	699.881%	N/A
Apr-2007	738.626%	N/A
May-2007	637.493%	N/A
Jun-2007	448.292%	N/A
Jul-2007	621.635%	N/A
Aug-2007	423.059%	N/A

Sep-2007 8.197% N/A  
 Oct-2007 6.186% N/A  
 Nov-2007 5.169% N/A

Sep-2007 360.210% N/A  
 Oct-2007 249.872% N/A  
 Nov-2007 193.209% N/A

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

\*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at [www.ctslink.com](http://www.ctslink.com).

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Calculation Methodology:

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

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

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

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

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Modifications

Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
0113270168	239,250.02	253,287.68	8.750%	8.750%	1,805.21	1,911.61
0113271581	132,690.28	140,924.15	9.750%	9.750%	1,103.31	1,172.00
0113272682	66,076.02	70,376.72	9.745%	9.745%	571.09	610.66
0113275276	286,104.76	299,563.98	7.500%	7.500%	2,020.73	2,117.51

</TABLE>

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Substitutions

Loans Repurchased

Loans Substituted

Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
<c>	<c>	<c>	<c>	<c>	<c>	<c>	<c>

No Substitutions this Period

</TABLE>

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Repurchases Due to Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
<c>	<c>	<c>	<c>	<c>

No Repurchases Due to Breaches this Period

</TABLE>

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Repurchases Due to Other

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
<c>	<c>	<c>	<c>	<c>

No Repurchases Due to Other this Period

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Interest Rate Stratification



## Summary

## Group 1 Fixed

<s>	Current Interest Rate Range (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)
	<c>	<c>	<c>	<c>	<c>	<c>	<c>
	< 5.500	0	0.00	0.000	0	0.00	0.000
5.500	5.999	18	6,964,259.83	0.914	0	0.00	0.000
6.000	6.499	86	29,875,607.81	3.919	0	0.00	0.000
6.500	6.999	309	95,804,095.21	12.569	33	7,767,124.25	13.479
7.000	7.499	387	112,228,662.65	14.724	34	8,086,720.02	14.034
7.500	7.999	706	179,717,422.45	23.578	65	12,704,296.72	22.047
8.000	8.499	396	90,989,017.56	11.937	22	2,786,845.15	4.836
8.500	8.999	501	102,557,375.29	13.455	44	5,600,214.18	9.719
9.000	9.499	222	36,918,840.05	4.843	26	1,726,120.31	2.996
9.500	9.999	288	27,733,446.28	3.638	85	3,827,558.84	6.642
10.000	10.499	90	8,532,433.13	1.119	16	964,350.76	1.674
10.500	10.999	367	26,546,375.51	3.483	94	4,410,168.70	7.653
11.000	11.499	256	18,267,072.47	2.397	53	2,381,272.99	4.132
11.500	11.999	137	7,741,995.18	1.016	60	2,412,210.35	4.186
12.000	12.499	145	7,347,679.96	0.964	61	2,347,713.82	4.074
12.500	12.999	191	10,904,120.38	1.431	57	2,502,048.52	4.342
13.000	13.499	1	71,759.37	0.009	1	71,759.37	0.125
>= 13.500		1	35,080.49	0.005	1	35,080.49	0.061
	Total	4,101	762,235,243.62	100.000	652	57,623,484.47	100.000

&lt;/TABLE&gt;

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## Interest Rate Stratification (continued)

## Group 1 ARM

## Group 2 Fixed

<s>	Current Interest Rate Range (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)
	<c>	<c>	<c>	<c>	<c>	<c>	<c>
	< 5.500	0	0.00	0.000	0	0.00	0.000
5.500	5.999	2	713,522.44	0.412	1	228,077.22	0.200
6.000	6.499	13	3,967,676.66	2.291	7	1,872,145.07	1.641
6.500	6.999	59	14,503,620.29	8.373	30	9,182,794.95	8.049
7.000	7.499	88	20,997,562.09	12.122	37	10,361,831.60	9.083
7.500	7.999	229	47,796,088.82	27.592	39	9,552,079.39	8.373
8.000	8.499	139	28,981,418.31	16.731	34	6,959,606.09	6.101
8.500	8.999	172	31,726,412.28	18.315	60	8,240,621.48	7.224
9.000	9.499	67	11,861,662.09	6.848	49	4,278,942.13	3.751
9.500	9.999	54	7,737,570.35	4.467	99	6,065,372.09	5.317
10.000	10.499	22	3,201,180.22	1.848	42	3,329,807.23	2.919
10.500	10.999	10	1,395,026.68	0.805	256	20,117,490.09	17.635
11.000	11.499	1	54,801.03	0.032	200	15,444,959.99	13.539
11.500	11.999	1	200,678.28	0.116	76	5,129,106.55	4.496
12.000	12.499	0	0.00	0.000	84	4,999,966.14	4.383
12.500	12.999	1	85,094.01	0.049	133	8,316,977.85	7.290
13.000	13.499	0	0.00	0.000	0	0.00	0.000
>= 13.500		0	0.00	0.000	0	0.00	0.000
	Total	858	173,222,313.55	100.000	1,147	114,079,777.87	100.000

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## Interest Rate Stratification (continued)

## Group 2 ARM

<s>	Current Interest Rate Range (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)
	<c>	<c>	<c>	<c>
	< 5.500	0	0.00	0.000
5.500	5.999	15	6,022,660.17	1.443
6.000	6.499	66	24,035,786.08	5.760
6.500	6.999	187	64,350,555.72	15.420
7.000	7.499	228	72,782,548.94	17.441
7.500	7.999	373	109,664,957.52	26.279
8.000	8.499	201	52,261,148.01	12.523
8.500	8.999	225	56,990,127.35	13.657
9.000	9.499	80	19,052,115.52	4.565
9.500	9.999	50	10,102,945.00	2.421
10.000	10.499	10	1,037,094.92	0.249
10.500	10.999	7	623,690.04	0.149
11.000	11.499	2	386,038.46	0.093
11.500	11.999	0	0.00	0.000

12.000	12.499	0	0.00	0.000
12.500	12.999	0	0.00	0.000
13.000	13.499	0	0.00	0.000
>= 13.500		0	0.00	0.000
	Total	1,444	417,309,667.73	100.000

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SUPPLEMENTAL REPORTING

<s> <c>

Determination Date

With respect to each Distribution Date, the 18th day of the calendar month in which such Distribution Date occurs, or if such 18th day is not a Business Day, the Business Day immediately preceding such 18th day. The Determination Date for purposes of Article X hereof shall mean the 15th day of the month or, if such 15th day is not a Business Day, the first Business Day following such 15th day.

Distribution Date

The 25th day of any month, or if such 25th day is not a Business Day, the Business Day immediately following such 25th day, commencing in February 2007.

Servicer Remittance Date

With respect to any Distribution Date, the 22nd day of the month in which such Distribution Date occurs; provided that if such 22nd day of a given month is not a Business Day, the Servicer Remittance Date for such month shall be the Business Day immediately preceding such 22nd day; provided further, that if the Servicer Remittance Date falls on a Friday, the Servicer Remittance Date shall be the Business Day immediately preceding such Friday.

Closing Date

January 29th, 2007.

Record Date

With respect to each Distribution Date and the Class A Certificates and the Mezzanine Certificates, the Business Day immediately preceding such Distribution Date for so long as such Certificates are Book-Entry Certificates. With respect to each Distribution Date and any other Class of Certificates, including any Definitive Certificates, the last day of the calendar month immediately preceding the month in which such Distribution Date occurs.

Interest Determination Date

With respect to the Class A Certificates, the Mezzanine Certificates, REMIC I Regular Interests and REMIC II Regular Interests (other than REMIC II Regular Interest P) and any Interest Accrual Period therefor, the second London Business Day preceding the commencement of such Interest Accrual Period.

London Business Day

Any day on which banks in the Cities of London and New York are open and conducting transactions in United States dollars.

Interest Accrual Period

With respect to any Distribution Date and the Class A Certificates and the Mezzanine Certificates, the period commencing on the Distribution Date of the month immediately preceding the month in which such Distribution Date occurs (or, in the case of the first Distribution Date, commencing on the Closing Date) and ending on the day preceding such Distribution Date. With respect to any Distribution Date and the Class CE Certificates and the REMIC I Regular Interests, the one-month period ending on the last day of the calendar month immediately preceding the month in which such Distribution Date occurs.

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