

# 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**

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### FILER

#### **ACE Securities Corp. Home Equity Loan Trust, Series 2007-HE4**

CIK: **1397220** | State of Incorporation: **DE** | Fiscal Year End: **1231**  
Type: **10-D** | Act: **34** | File No.: **333-131727-29** | Film No.: **071294546**  
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: 333-131727-29

ACE Securities Corp. Home Equity Loan Trust, Series 2007- HE4  
(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)

54-2199558  
54-2199559  
54-2199560  
54-2199803  
(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	_____	_____	<u>  X  </u>	_____
A-2A	_____	_____	<u>  X  </u>	_____
A-2B	_____	_____	<u>  X  </u>	_____
A-2C	_____	_____	<u>  X  </u>	_____
A-2D	_____	_____	<u>  X  </u>	_____
M-1	_____	_____	<u>  X  </u>	_____
M-2	_____	_____	<u>  X  </u>	_____
M-3	_____	_____	<u>  X  </u>	_____
M-4	_____	_____	<u>  X  </u>	_____
M-5	_____	_____	<u>  X  </u>	_____
M-6	_____	_____	<u>  X  </u>	_____
M-7	_____	_____	<u>  X  </u>	_____
M-8	_____	_____	<u>  X  </u>	_____
M-9	_____	_____	<u>  X  </u>	_____
P	_____	_____	<u>  X  </u>	_____
CE-1	_____	_____	<u>  X  </u>	_____
CE-2	_____	_____	<u>  X  </u>	_____
IO Interest	_____	_____	<u>  X  </u>	_____

</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- HE4.

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- HE4, 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- HE4  
(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- HE4, relating to the November 26, 2007 distribution.

EX-99.1

ACE Securities Corporation  
Mortgage-Backed Pass-Through Certificate

Distribution Date: 11/26/2007

ACE Securities Corporation  
Mortgage-Backed Pass-Through Certificate  
Series 2007-HE4

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	00442LAA7	11/23/2007	5.09250%	301,061,051.82	1,362,803.03
A-2A	00442LAB5	11/23/2007	5.00250%	229,402,501.67	1,020,076.46
A-2B	00442LAC3	11/23/2007	5.11250%	98,413,000.00	447,232.41
A-2C	00442LAD1	11/23/2007	5.17250%	64,431,000.00	296,239.42
A-2D	00442LAE9	11/23/2007	5.23250%	29,975,000.00	139,417.06
M-1	00442LAF6	11/23/2007	5.34250%	52,135,000.00	247,583.32
M-2	00442LAG4	11/23/2007	5.42250%	47,347,000.00	228,212.54
M-3	00442LAH2	11/23/2007	5.57250%	27,664,000.00	137,029.01
M-4	00442LAJ8	11/23/2007	6.12250%	25,004,000.00	136,077.32
M-5	00442LAK5	11/23/2007	6.47250%	23,940,000.00	137,734.80
M-6	00442LAL3	11/23/2007	6.77250%	20,748,000.00	124,902.96
M-7	00442LAM1	11/23/2007	7.37250%	20,216,000.00	132,482.19
M-8	00442LAN9	11/23/2007	7.37250%	19,152,000.00	125,509.44
M-9	00442LAP4	11/23/2007	7.37250%	16,492,000.00	108,077.57
P	ACE07HE4P	10/31/2007	0.00000%	100.00	61,548.45
CE-1	ACE7HE4C1	10/31/2007	0.00000%	56,595,443.83	568,317.85
CE-2	ACE7HE4C2	10/31/2007	0.00000%	0.00	31,268.69
IO Interest	ACE07HE4R	10/31/2007	0.00000%	0.00	0.00
Totals				1,032,576,097.32	5,304,512.52

</TABLE>

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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	3,583,206.04	0.00	297,477,845.77	4,946,009.07	0.00
A-2A	2,239,609.53	0.00	227,162,892.14	3,259,685.99	0.00
A-2B	0.00	0.00	98,413,000.00	447,232.41	0.00
A-2C	0.00	0.00	64,431,000.00	296,239.42	0.00
A-2D	0.00	0.00	29,975,000.00	139,417.06	0.00
M-1	0.00	0.00	52,135,000.00	247,583.32	0.00
M-2	0.00	0.00	47,347,000.00	228,212.54	0.00
M-3	0.00	0.00	27,664,000.00	137,029.01	0.00
M-4	0.00	0.00	25,004,000.00	136,077.32	0.00
M-5	0.00	0.00	23,940,000.00	137,734.80	0.00
M-6	0.00	0.00	20,748,000.00	124,902.96	0.00
M-7	0.00	0.00	20,216,000.00	132,482.19	0.00
M-8	0.00	0.00	19,152,000.00	125,509.44	0.00
M-9	0.00	0.00	16,492,000.00	108,077.57	0.00
P	0.00	0.00	100.00	61,548.45	0.00
CE-1	0.00	0.00	56,923,313.85	568,317.85	0.00
CE-2	0.00	0.00	0.00	31,268.69	0.00
IO Interest	0.00	0.00	0.00	0.00	0.00
Totals	5,822,815.57	0.00	1,027,081,151.76	11,127,328.09	0.00

<FN>

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

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

</FN>  
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	UnScheduled Principal Distribution	Accretion
<s>	<c>	<c>	<c>	<c>	
A-1	320,222,000.00	301,061,051.82	0.00	3,583,206.04	0.00
A-2A	241,327,000.00	229,402,501.67	0.00	2,239,609.53	0.00
A-2B	98,413,000.00	98,413,000.00	0.00	0.00	0.00
A-2C	64,431,000.00	64,431,000.00	0.00	0.00	0.00
A-2D	29,975,000.00	29,975,000.00	0.00	0.00	0.00
M-1	52,135,000.00	52,135,000.00	0.00	0.00	0.00
M-2	47,347,000.00	47,347,000.00	0.00	0.00	0.00
M-3	27,664,000.00	27,664,000.00	0.00	0.00	0.00
M-4	25,004,000.00	25,004,000.00	0.00	0.00	0.00
M-5	23,940,000.00	23,940,000.00	0.00	0.00	0.00
M-6	20,748,000.00	20,748,000.00	0.00	0.00	0.00
M-7	20,216,000.00	20,216,000.00	0.00	0.00	0.00
M-8	19,152,000.00	19,152,000.00	0.00	0.00	0.00
M-9	16,492,000.00	16,492,000.00	0.00	0.00	0.00
P	100.00	100.00	0.00	0.00	0.00
CE-1	56,921,074.75	56,595,443.83	0.00	0.00	0.00
CE-2	0.00	0.00	0.00	0.00	0.00
IO Interest	0.00	0.00	0.00	0.00	0.00
Totals	1,063,987,174.75	1,032,576,097.32	0.00	5,822,815.57	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	3,583,206.04	297,477,845.77	0.92897379	3,583,206.04
A-2A	0.00	2,239,609.53	227,162,892.14	0.94130741	2,239,609.53
A-2B	0.00	0.00	98,413,000.00	1.00000000	0.00
A-2C	0.00	0.00	64,431,000.00	1.00000000	0.00
A-2D	0.00	0.00	29,975,000.00	1.00000000	0.00
M-1	0.00	0.00	52,135,000.00	1.00000000	0.00
M-2	0.00	0.00	47,347,000.00	1.00000000	0.00
M-3	0.00	0.00	27,664,000.00	1.00000000	0.00
M-4	0.00	0.00	25,004,000.00	1.00000000	0.00
M-5	0.00	0.00	23,940,000.00	1.00000000	0.00
M-6	0.00	0.00	20,748,000.00	1.00000000	0.00
M-7	0.00	0.00	20,216,000.00	1.00000000	0.00
M-8	0.00	0.00	19,152,000.00	1.00000000	0.00
M-9	0.00	0.00	16,492,000.00	1.00000000	0.00
P	0.00	0.00	100.00	1.00000000	0.00
CE-1	0.00	0.00	56,923,313.85	1.00003934	0.00
CE-2	0.00	0.00	0.00	0.00000000	0.00
IO Interest	0.00	0.00	0.00	0.00000000	0.00
Totals	0.00	5,822,815.57	1,027,081,151.76	0.96531347	5,822,815.57

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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	320,222,000.00	940.16354848	0.00000000	11.18975598	0.00000000
A-2A	241,327,000.00	950.58779859	0.00000000	9.28039353	0.00000000
A-2B	98,413,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
A-2C	64,431,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
A-2D	29,975,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-1	52,135,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-2	47,347,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-3	27,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-4	25,004,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-5	23,940,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-6	20,748,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-7	20,216,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-8	19,152,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-9	16,492,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
P	100.00	1000.00000000	0.00000000	0.00000000	0.00000000
CE-1	56,921,074.75	994.27925559	0.00000000	0.00000000	0.00000000
CE-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000

IO Interest	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	11.18975598	928.97379246	0.92897379	11.18975598
A-2A	0.00000000	9.28039353	941.30740506	0.94130741	9.28039353
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
P	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
CE-1	0.00000000	0.00000000	1000.03933692	1.00003934	0.00000000
CE-2	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
IO Interest	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

<FN>

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

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</TABLE>

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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	5.09250%	301,061,051.82	1,362,803.03	0.00
A-2A	10/25/07 - 11/25/07	32	5.00250%	229,402,501.67	1,020,076.46	0.00
A-2B	10/25/07 - 11/25/07	32	5.11250%	98,413,000.00	447,232.41	0.00
A-2C	10/25/07 - 11/25/07	32	5.17250%	64,431,000.00	296,239.42	0.00
A-2D	10/25/07 - 11/25/07	32	5.23250%	29,975,000.00	139,417.06	0.00
M-1	10/25/07 - 11/25/07	32	5.34250%	52,135,000.00	247,583.32	0.00
M-2	10/25/07 - 11/25/07	32	5.42250%	47,347,000.00	228,212.54	0.00
M-3	10/25/07 - 11/25/07	32	5.57250%	27,664,000.00	137,029.01	0.00
M-4	10/25/07 - 11/25/07	32	6.12250%	25,004,000.00	136,077.32	0.00
M-5	10/25/07 - 11/25/07	32	6.47250%	23,940,000.00	137,734.80	0.00
M-6	10/25/07 - 11/25/07	32	6.77250%	20,748,000.00	124,902.96	0.00
M-7	10/25/07 - 11/25/07	32	7.37250%	20,216,000.00	132,482.19	179.95
M-8	10/25/07 - 11/25/07	32	7.37250%	19,152,000.00	125,509.44	170.48
M-9	10/25/07 - 11/25/07	32	7.37250%	16,492,000.00	108,077.57	146.80
P	N/A	N/A	0.00000%	100.00	0.00	0.00
CE-1	N/A	N/A	0.00000%	56,595,443.83	0.00	0.00
CE-2	N/A	N/A	0.00000%	1,032,576,097.31	0.00	0.00
IO Interest	N/A	N/A	0.00000%	0.00	0.00	0.00
Totals					4,643,377.53	497.23

</TABLE>

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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	1,362,803.03	0.00	297,477,845.77
A-2A	0.00	0.00	1,020,076.46	0.00	227,162,892.14
A-2B	0.00	0.00	447,232.41	0.00	98,413,000.00

A-2C	0.00	0.00	296,239.42	0.00	64,431,000.00
A-2D	0.00	0.00	139,417.06	0.00	29,975,000.00
M-1	0.00	0.00	247,583.32	0.00	52,135,000.00
M-2	0.00	0.00	228,212.54	0.00	47,347,000.00
M-3	0.00	0.00	137,029.01	0.00	27,664,000.00
M-4	0.00	0.00	136,077.32	0.00	25,004,000.00
M-5	0.00	0.00	137,734.80	0.00	23,940,000.00
M-6	0.00	0.00	124,902.96	0.00	20,748,000.00
M-7	179.95	0.00	132,482.19	0.00	20,216,000.00
M-8	170.48	0.00	125,509.44	0.00	19,152,000.00
M-9	146.80	0.00	108,077.57	0.00	16,492,000.00
P	0.00	0.00	61,548.45	0.00	100.00
CE-1	0.00	0.00	568,317.85	0.00	56,923,313.85
CE-2	0.00	0.00	31,268.69	0.00	1,027,081,151.76
IO Interest	0.00	0.00	0.00	0.00	0.00

Totals 497.23 0.00 5,304,512.52 0.00

<FN>  
(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.  
</FN>  
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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	320,222,000.00	5.09250%	940.16354848	4.25580700	0.00000000
A-2A	241,327,000.00	5.00250%	950.58779859	4.22694709	0.00000000
A-2B	98,413,000.00	5.11250%	1000.00000000	4.54444443	0.00000000
A-2C	64,431,000.00	5.17250%	1000.00000000	4.59777778	0.00000000
A-2D	29,975,000.00	5.23250%	1000.00000000	4.65111126	0.00000000
M-1	52,135,000.00	5.34250%	1000.00000000	4.74888885	0.00000000
M-2	47,347,000.00	5.42250%	1000.00000000	4.82000000	0.00000000
M-3	27,664,000.00	5.57250%	1000.00000000	4.95333321	0.00000000
M-4	25,004,000.00	6.12250%	1000.00000000	5.44222204	0.00000000
M-5	23,940,000.00	6.47250%	1000.00000000	5.75333333	0.00000000
M-6	20,748,000.00	6.77250%	1000.00000000	6.02000000	0.00000000
M-7	20,216,000.00	7.37250%	1000.00000000	6.55333350	0.00890137
M-8	19,152,000.00	7.37250%	1000.00000000	6.55333333	0.00890142
M-9	16,492,000.00	7.37250%	1000.00000000	6.55333313	0.00890129
P	100.00	0.00000%	1000.00000000	0.00000000	0.00000000
CE-1	56,921,074.75	0.00000%	994.27925559	0.00000000	0.00000000
CE-2	0.00	0.00000%	970.47795482	0.00000000	0.00000000
IO Interest	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	4.25580700	0.00000000	928.97379246
A-2A	0.00000000	0.00000000	4.22694709	0.00000000	941.30740506
A-2B	0.00000000	0.00000000	4.54444443	0.00000000	1000.00000000
A-2C	0.00000000	0.00000000	4.59777778	0.00000000	1000.00000000
A-2D	0.00000000	0.00000000	4.65111126	0.00000000	1000.00000000
M-1	0.00000000	0.00000000	4.74888885	0.00000000	1000.00000000
M-2	0.00000000	0.00000000	4.82000000	0.00000000	1000.00000000
M-3	0.00000000	0.00000000	4.95333321	0.00000000	1000.00000000
M-4	0.00000000	0.00000000	5.44222204	0.00000000	1000.00000000
M-5	0.00000000	0.00000000	5.75333333	0.00000000	1000.00000000
M-6	0.00000000	0.00000000	6.02000000	0.00000000	1000.00000000
M-7	0.00890137	0.00000000	6.55333350	0.00000000	1000.00000000
M-8	0.00890142	0.00000000	6.55333333	0.00000000	1000.00000000
M-9	0.00890129	0.00000000	6.55333313	0.00000000	1000.00000000
P	0.00000000	0.00000000	615484.50000000	0.00000000	1000.00000000
CE-1	0.00000000	0.00000000	9.98431341	0.00000000	1000.03933692
CE-2	0.00000000	0.00000000	0.02938822	0.00000000	965.31347006
IO Interest	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	12,300,767.54
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Servicer Advances	2,608,461.06
Gains & Subsequent Recoveries (Realized Losses)	(1,143,241.30)
Prepayment Penalties	61,548.45
Swap/Cap Payments	175,759.04
Total Deposits	14,003,294.79
Withdrawals	
Swap Payments	0.00
Reserve Funds and Credit Enhancements	0.00
Reimbursement for Servicer Advances	2,465,451.58
Total Administration Fees	410,515.12
Payment of Interest and Principal	11,127,328.09
Total Withdrawals (Pool Distribution Amount)	14,003,294.79
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*	398,898.63
Credit Risk Management Fee - Clayton Fixed Income	11,616.49
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	410,515.12

<FN>  
\*Servicer Payees include: COUNTRYWIDE HOME LOANS SERVICING LP; GMAC MORTGAGE, LLC; OCWEN LOAN SERVICING, LLC

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Reserve and Guaranty Funds

<s>	<c>	<c>	<c>	<c>	<c>
Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance	
Capitalized Interest Account - Wells Fargo Bank	0.00	0.00	0.00	0.00	
Reserve Fund - Wells Fargo Bank	675.65	497.22	497.22	675.65	



Pre-Funding Account - Wells Fargo Bank	7,614,437.83	0.00	0.00	7,614,437.83
Supplemental Interest Trust - Wells Fargo Bank	0.00	175,759.04	175,759.04	0.00

Hedge Funds

Account Name	Funds In (A)	Funds Out (B)	Net Amount (A - B)
<s>	<c>	<c>	<c>
Group I Cap Agreement - Deutsche Bank - N606257N	0.00	0.00	0.00
Group II Cap Agreement - Deutsche Bank - N606258N	0.00	0.00	0.00
Swap Agreement - Deutsche Bank - N606256N	3,974,524.95	3,798,765.91	175,759.04

Collateral Statement

Group	Group I Fixed 15/30 & ARM	Group II Fixed 15/30 & ARM
Collateral Description		
Weighted Average Coupon Rate	8.167486	8.109730
Weighted Average Net Rate	7.712813	7.639694
Weighted Average Pass-Through Rate	7.699314	7.626194
Weighted Average Remaining Term	345	338
Principal And Interest Constant	3,094,108.35	4,181,398.83
Beginning Loan Count	2,234	2,348
Loans Paid in Full	17	18
Ending Loan Count	2,217	2,330
Beginning Scheduled Balance	434,103,220.94	598,472,876.37
Ending Scheduled Balance	431,246,941.99	595,834,209.77
Actual Ending Collateral Balance	431,476,984.72	596,157,982.65
Scheduled Principal	139,498.27	136,854.40
Unscheduled Principal	2,716,780.68	2,501,812.20
Negative Amortized Principal	0.00	0.00
Scheduled Interest	2,954,610.08	4,044,544.43
Servicing Fees	164,479.10	234,419.53
Master Servicing Fees	0.00	0.00
Trustee Fee	0.00	0.00
FRY Amount	0.00	0.00
Special Hazard Fee	0.00	0.00
Other Fee	4,883.69	6,732.80
Pool Insurance Fee	0.00	0.00
Spread 1	0.00	0.00
Spread 2	0.00	0.00
Spread 3	0.00	0.00
Net Interest	2,785,247.29	3,803,392.10
Realized Loss Amount	178,355.74	964,885.56
Cumulative Realized Loss	568,281.94	3,705,270.89
Percentage of Cumulative Losses	0.1258	0.6051
Prepayment Penalty Waived Amount	0.00	0.00
Prepayment Penalty Waived Count	0	0
Prepayment Penalty Paid Amount	39,520.36	22,028.09
Prepayment Penalty Paid Count	9	3
Special Servicing Fee	0.00	0.00
Ending Scheduled Balance for Premium Loans	*	*

<FN>  
 \* This data is currently not provided for reporting.  
 </FN>

Collateral Statement

Group	Total Mixed Fixed & Arm
Collateral Description	
Weighted Average Coupon Rate	8.075529
Weighted Average Net Rate	7.611952
Weighted Average Pass-Through Rate	7.598451
Weighted Average Remaining Term	341
Principal And Interest Constant	7,275,507.18
Beginning Loan Count	4,582
Loans Paid in Full	35
Ending Loan Count	4,547
Beginning Scheduled Balance	1,032,576,097.31
Ending Scheduled Balance	1,027,081,151.76
Actual Ending Collateral Balance	1,027,634,967.37
Scheduled Principal	276,352.67
Unscheduled Principal	5,218,592.88
Negative Amortized Principal	0.00

Scheduled Interest	6,999,154.51
Servicing Fees	398,898.63
Master Servicing Fees	0.00
Trustee Fee	0.00
FRY Amount	0.00
Special Hazard Fee	0.00
Other Fee	11,616.49
Pool Insurance Fee	0.00
Spread 1	0.00
Spread 2	0.00
Spread 3	0.00
Net Interest	6,588,639.39
Realized Loss Amount	1,143,241.30
Cumulative Realized Loss	4,273,552.83
Percentage of Cumulative Losses	0.4017
Prepayment Penalty Waived Amount	0.00
Prepayment Penalty Waived Count	0
Prepayment Penalty Paid Amount	61,548.45
Prepayment Penalty Paid Count	12
Special Servicing Fee	0.00
Ending Scheduled Balance for Premium Loans	1,027,081,151.76

<FN>  
 \* This data is currently not provided for reporting.  
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Additional Reporting - Deal Level

Cash Reporting

<s>	<c>	
Net Monthly Excess Cashflow		393,056.03

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Informational Reporting

<s>	<c>	
Three-Month Rolling Delinquency Average		0.166826%
One-Month LIBOR Rate		4.872500%
Class A-1 Net WAC Rate		7.689724%
Class A-2 Net WAC Rate		7.532247%
Mezzanine Net WAC Rate		7.599986%
Credit Enhancement Percentage		30.145759%
Delinquency %		19.904452%
Extraordinary Trust Fund Expenses		0.00
Relief Act Interest Shortfalls		758.12

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Prefunding Reporting

<s>	<c>	
Capitalized Interest Beginning Balance		0.00
Capitalized Interest Ending Balance		0.00
Capitalized Interest Requirement		0.00
Prefunding Amount In Loans		0.00
Prefunding Beginning Balance		0.00
Prefunding Amount As Principal		0.00

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Structural Reporting

<s>	<c>	
Extra Principal Distribution Amount		1,471,111.32
Overcollateralization Amount		56,923,313.85
Overcollateralization Deficiency Amount		0.00
Overcollateralization Reduction Amount		0.00
Overcollateralization Increase Amount		0.00
Required Overcollateralization Amount		56,923,313.85

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Trigger Event Reporting

<s>	<c>	
Optional Termination Date		NO
Stepdown Occurred		NO
Trigger Event Occured		NO
Enhancement Delinquency Trigger		
Trigger Result		Fail
Threshold Value		8.290084%

Calculated Value	19.904452%
Cumulative Loss Trigger	
Trigger Result	Pass
Threshold Value	2.150000%
Calculated Value	0.401655%
Trigger	
Trigger Result	N/A

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Additional Reporting - Group Level

Prefunding Reporting

<s>	<c>	
Group I		
Prefunding Amount In Loans		0.00
Prefunding Beginning Balance		0.00
Prefunding Amount As Principal		0.00
Group II		
Prefunding Amount In Loans		0.00
Prefunding Beginning Balance		0.00
Prefunding Amount As Principal		0.00

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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	5 640,888.34	5 640,888.34	0 0.00	0 0.00	5 640,888.34
30 Days	292 69,397,560.84	3 93,646.76	0 0.00	0 0.00	295 69,491,207.60
60 Days	158 41,682,014.41	0 0.00	7 2,332,106.11	0 0.00	165 44,014,120.52
90 Days	75 11,073,567.38	4 305,886.82	90 26,004,315.33	0 0.00	169 37,383,769.53
120 Days	36 4,663,371.27	1 132,678.28	81 24,356,526.48	3 429,914.22	121 29,582,490.25
150 Days	48 5,140,208.35	3 859,027.16	79 26,984,761.42	5 899,452.83	135 33,883,449.76
180+ Days	34 4,989,462.68	3 845,602.96	107 37,706,208.74	49 15,570,609.84	193 59,111,884.22
Totals	643 136,946,184.93	19 2,877,730.32	364 117,383,918.08	57 16,899,976.89	1,083 274,107,810.22
	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	0.109963% 0.062365%	0.109963% 0.062365%	0.000000% 0.000000%	0.000000% 0.000000%	0.109963% 0.062365%
30 Days	6.421817% 6.753133%	0.065978% 0.009113%	0.000000% 0.000000%	0.000000% 0.000000%	6.487794% 6.762246%
60 Days	3.474819% 4.056111%	0.000000% 0.000000%	0.153948% 0.226939%	0.000000% 0.000000%	3.628766% 4.283050%
90 Days	1.649439% 1.077578%	0.087970% 0.029766%	1.979327% 2.530501%	0.000000% 0.000000%	3.716736% 3.637845%
120 Days	0.791731% 0.453796%	0.021993% 0.012911%	1.781394% 2.370154%	0.065978% 0.041835%	2.661095% 2.878696%
150 Days	1.055641% 0.500198%	0.065978% 0.083593%	1.737409% 2.625909%	0.109963% 0.087526%	2.968991% 3.297226%
180+ Days	0.747746%	0.065978%	2.353200%	1.077634%	4.244557%

	0.485529%	0.082286%	3.669222%	1.515189%	5.752226%
Totals	14.141192%	0.417858%	8.005278%	1.253574%	23.817902%
	13.326345%	0.280034%	11.422725%	1.644551%	26.673655%

<FN>

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

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<s>	<c>	
Current Period Class A Insufficient Funds		0.00
Principal Balance of Contaminated Properties		0.00
Periodic Advance		2,608,461.06

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Delinquency Status By Group

	DELINQUENT	BANKRUPTCY	FORECLOSURE	REO	Total
<s>	<c>	<c>	<c>	<c>	<c>
Group I - 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		2 370,298.66	0 0.00	0 0.00	2 370,298.66
30 Days	139 28,434,730.24	0 0.00	0 0.00	0 0.00	139 28,434,730.24
60 Days	53 11,249,971.84	0 0.00	3 785,137.89	0 0.00	56 12,035,109.73
90 Days	38 5,360,505.04	3 267,100.24	44 10,677,311.84	0 0.00	85 16,304,917.12
120 Days	12 1,643,484.30	1 132,678.28	31 7,146,888.20	1 215,254.47	45 9,138,305.25
150 Days	11 1,251,277.23	0 0.00	24 5,330,185.89	4 665,290.18	39 7,246,753.30
180+ Days	5 468,011.72	1 194,860.98	27 6,761,204.42	11 2,620,294.76	44 10,044,371.88
Totals	258 48,407,980.37	7 964,938.16	129 30,700,728.24	16 3,500,839.41	410 83,574,486.18

0-29 Days		0.090212% 0.085821%	0.000000% 0.000000%	0.000000% 0.000000%	0.090212% 0.085821%
30 Days	6.269734% 6.590092%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	6.269734% 6.590092%
60 Days	2.390618% 2.607317%	0.000000% 0.000000%	0.135318% 0.181965%	0.000000% 0.000000%	2.525936% 2.789282%
90 Days	1.714028% 1.242362%	0.135318% 0.061904%	1.984664% 2.474596%	0.000000% 0.000000%	3.834010% 3.778861%
120 Days	0.541272% 0.380897%	0.045106% 0.030750%	1.398286% 1.656378%	0.045106% 0.049888%	2.029770% 2.117913%
150 Days	0.496166% 0.289999%	0.000000% 0.000000%	1.082544% 1.235335%	0.180424% 0.154189%	1.759134% 1.679523%
180+ Days	0.225530% 0.108467%	0.045106% 0.045161%	1.217862% 1.566991%	0.496166% 0.607285%	1.984664% 2.327904%
Totals	11.637348% 11.219134%	0.315742% 0.223636%	5.818674% 7.115264%	0.721696% 0.811362%	18.493460% 19.369396%

	DELINQUENT	BANKRUPTCY	FORECLOSURE	REO	Total
--	------------	------------	-------------	-----	-------

<s>	<c>	<c>	<c>	<c>	<c>
Group II - OTS	No. of Loans	No. of Loans	No. of Loans	No. of Loans	No. of Loans
	Actual Balance	Actual Balance	Actual Balance	Actual Balance	Actual Balance
0-29 Days		3 270,589.68	0 0.00	0 0.00	3 270,589.68
30 Days	153 40,962,830.60	3 93,646.76	0 0.00	0 0.00	156 41,056,477.36
60 Days	105 30,432,042.57	0 0.00	4 1,546,968.22	0 0.00	109 31,979,010.79
90 Days	37 5,713,062.34	1 38,786.58	46 15,327,003.49	0 0.00	84 21,078,852.41
120 Days	24 3,019,886.97	0 0.00	50 17,209,638.28	2 214,659.75	76 20,444,185.00
150 Days	37 3,888,931.12	3 859,027.16	55 21,654,575.53	1 234,162.65	96 26,636,696.46
180+ Days	29 4,521,450.96	2 650,741.98	80 30,945,004.32	38 12,950,315.08	149 49,067,512.34
Totals	385 88,538,204.56	12 1,912,792.16	235 86,683,189.84	41 13,399,137.48	673 190,533,324.04

0-29 Days		0.128755% 0.045389%	0.000000% 0.000000%	0.000000% 0.000000%	0.128755% 0.045389%
30 Days	6.566524% 6.871137%	0.128755% 0.015708%	0.000000% 0.000000%	0.000000% 0.000000%	6.695279% 6.886845%
60 Days	4.506438% 5.104694%	0.000000% 0.000000%	0.171674% 0.259490%	0.000000% 0.000000%	4.678112% 5.364184%
90 Days	1.587983% 0.958313%	0.042918% 0.006506%	1.974249% 2.570963%	0.000000% 0.000000%	3.605150% 3.535783%
120 Days	1.030043% 0.506558%	0.000000% 0.000000%	2.145923% 2.886758%	0.085837% 0.036007%	3.261803% 3.429323%
150 Days	1.587983% 0.652332%	0.128755% 0.144094%	2.360515% 3.632355%	0.042918% 0.039279%	4.120172% 4.468060%
180+ Days	1.244635% 0.758432%	0.085837% 0.109156%	3.433476% 5.190739%	1.630901% 2.172296%	6.394850% 8.230622%
Totals	16.523605% 14.851467%	0.515021% 0.320853%	10.085837% 14.540305%	1.759657% 2.247582%	28.884120% 31.960207%

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

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180+ Delinquency Summary

Summary					Group I				
<s>	Days Delinquent	Number of Loans	Outstanding Actual Balance (\$)	Percentage of Balance (%)	<c>	Number of Loans	Outstanding Actual Balance (\$)	Percentage of Balance (%)	<c>
	180 -	209	115	33,816,196.23	3.291	31	6,893,964.32	1.598	
	210 -	239	53	17,954,372.25	1.747	7	1,920,621.78	0.445	
	240 -	269	25	7,341,315.74	0.714	6	1,229,785.78	0.285	
	Total	193	59,111,884.22	5.752	44	10,044,371.88	2.328		

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180+ Delinquency Summary (continued)

Group II

Days Delinquent	Number of Loans	Outstanding Actual	Percentage of Balance (%)
-----------------	-----------------	--------------------	---------------------------

		Balance (\$)		
<s>	<c>	<c>	<c>	
180 -	209	84	26,922,231.91	4.516
210 -	239	46	16,033,750.47	2.690
240 -	269	19	6,111,529.96	1.025
	Total	149	49,067,512.34	8.231

<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>	<c>	<s>	<c>
Loans in REO	41	Dec-06	0.000%
Original Principal Balance	14,097,170.00	Jan-07	0.000%
Current Actual Balance	14,094,748.40	Feb-07	0.000%
		Mar-07	0.000%
Current REO Total		Apr-07	0.000%
Loans in REO	57	May-07	0.000%
Original Principal Balance	16,904,020.00	Jun-07	0.000%
Current Actual Balance	16,899,976.89	Jul-07	0.012%
		Aug-07	0.027%
		Sep-07	0.116%
		Oct-07	0.272%
		Nov-07	1.645%

\*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 I		12 Month REO History*	
New REO Loans		Month	REO Percentage
<s>	<c>	<s>	<c>
Loans in REO	10	Dec-06	0.000%
Original Principal Balance	2,261,220.00	Jan-07	0.000%
Current Actual Balance	2,260,265.49	Feb-07	0.000%
		Mar-07	0.000%
Current REO Total		Apr-07	0.000%
Loans in REO	14	May-07	0.000%
Original Principal Balance	3,218,220.00	Jun-07	0.000%
Current Actual Balance	3,216,895.40	Jul-07	0.027%
		Aug-07	0.027%
		Sep-07	0.027%
		Oct-07	0.248%
		Nov-07	0.811%

\*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 II		12 Month REO History*	
New REO Loans		Month	REO Percentage
<s>	<c>	<s>	<c>
Loans in REO	29	Dec-06	0.000%
Original Principal Balance	11,543,950.00	Jan-07	0.000%
Current Actual Balance	11,542,482.91	Feb-07	0.000%
		Mar-07	0.000%
Current REO Total		Apr-07	0.000%
Loans in REO	35	May-07	0.000%
Original Principal Balance	12,628,750.00	Jun-07	0.000%
Current Actual Balance	12,626,389.54	Jul-07	0.000%
		Aug-07	0.028%
		Sep-07	0.181%
		Oct-07	0.289%
		Nov-07	2.248%

\*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

<s>	Group	<c>	Loan Number	<c>	Month Loan Entered REO	<c>	First Payment Date	<c>	State	<c>	LTV at Origination	<c>	Original Principal Balance
	Group I		0114121948		Nov-2007		01-Feb-2007		CA		80.00		368,000.00
	Group I		0114302970		Nov-2007		01-Feb-2007		MN		80.00		172,000.00
	Group I		0114374379		Oct-2007		01-Feb-2007		NC		78.55		165,750.00
	Group I		0114375099		Nov-2007		01-Feb-2007		MN		80.00		231,920.00
	Group I		0114399795		Nov-2007		01-Feb-2007		AZ		90.00		163,800.00
	Group I		0114455653		Nov-2007		01-Feb-2007		NV		90.00		247,500.00
	Group I		0114582312		Oct-2007		01-Jan-2007		CT		85.00		187,000.00
	Group I		0114582390		Oct-2007		01-Feb-2007		GA		80.00		96,000.00
	Group I		0114582411		Jul-2007		01-Jan-2007		GA		80.00		120,000.00
	Group I		0114582415		Nov-2007		01-Jan-2007		GA		80.00		216,000.00
	Group I		0114582490		Oct-2007		01-Mar-2007		MA		95.00		508,250.00
	Group I		0114729640		Nov-2007		01-Mar-2007		CA		88.04		202,500.00
	Group I		0114770851		Nov-2007		01-Mar-2007		CO		80.00		164,000.00
	Group I		0114788970		Nov-2007		01-Mar-2007		AZ		80.00		160,000.00
	Group I		0114848985		Nov-2007		01-Mar-2007		CO		90.00		202,500.00
	Group I		0115113924		Nov-2007		01-Apr-2007		NV		90.00		297,000.00
	Group II		0112665922		Nov-2007		01-Aug-2006		VA		80.00		128,000.00
	Group II		0113632617		Nov-2007		01-Nov-2006		CA		80.00		277,600.00
	Group II		0114210141		Oct-2007		01-Feb-2007		AZ		100.00		306,000.00
	Group II		0114229428		Nov-2007		01-Feb-2007		CA		80.00		396,000.00
	Group II		0114265806		Nov-2007		01-Feb-2007		CA		80.00		551,200.00
	Group II		0114267013		Nov-2007		01-Jan-2007		MI		90.00		86,850.00
	Group II		0114267018		Oct-2007		01-Jan-2007		TX		100.00		145,000.00
	Group II		0114364892		Nov-2007		01-Feb-2007		NV		80.00		234,400.00
	Group II		0114451941		Nov-2007		01-Feb-2007		CA		80.00		300,750.00
	Group II		0114457890		Nov-2007		01-Feb-2007		CA		80.00		306,800.00
	Group II		0114492726		Nov-2007		01-Mar-2007		CA		90.00		452,700.00
	Group II		0114492728		Nov-2007		01-Mar-2007		CA		80.00		528,000.00
	Group II		0114519462		Nov-2007		01-Feb-2007		WA		80.00		304,000.00
	Group II		0114519481		Nov-2007		01-Mar-2007		CA		80.00		348,000.00
	Group II		0114588293		Nov-2007		01-Mar-2007		CA		80.00		556,000.00
	Group II		0114623387		Nov-2007		01-Mar-2007		CA		80.00		623,200.00
	Group II		0114637887		Nov-2007		01-Mar-2007		CA		80.00		360,000.00
	Group II		0114647859		Nov-2007		01-Mar-2007		CA		80.00		400,000.00
	Group II		0114670755		Nov-2007		01-Mar-2007		CA		80.00		584,000.00
	Group II		0114670768		Nov-2007		01-Mar-2007		CA		80.00		452,000.00
	Group II		0114723856		Nov-2007		01-Mar-2007		CA		80.00		480,000.00
	Group II		0114739034		Nov-2007		01-Mar-2007		CA		80.00		288,000.00
	Group II		0114750574		Nov-2007		01-Mar-2007		CA		80.00		301,600.00
	Group II		0114770813		Nov-2007		01-Mar-2007		CA		80.00		496,000.00
	Group II		0114789018		Sep-2007		01-Mar-2007		MI		90.00		81,000.00
	Group II		0114818924		Nov-2007		01-Mar-2007		CA		80.00		392,000.00
	Group II		0114818951		Sep-2007		01-Mar-2007		MI		90.00		90,000.00
	Group II		0114848997		Nov-2007		01-Mar-2007		CA		80.00		284,000.00
	Group II		0114948378		Nov-2007		01-Jan-2007		AR		78.44		100,400.00
	Group II		0114948443		Sep-2007		01-Jan-2007		TX		85.00		113,900.00
	Group II		0114948493		Oct-2007		01-Jan-2007		MN		79.81		192,000.00
	Group II		0114948503		Aug-2007		01-Dec-2006		MI		84.36		112,200.00
	Group II		0114948552		Sep-2007		01-Jan-2007		MI		95.00		133,000.00
	Group II		0114948868		Aug-2007		01-Feb-2007		NC		95.00		54,150.00
	Group II		0114948878		Nov-2007		01-Feb-2007		CA		90.00		783,000.00
	Group II		0114948888		Nov-2007		01-Feb-2007		MS		93.75		71,250.00
	Group II		0114948902		Nov-2007		01-Feb-2007		CA		80.00		332,000.00
	Group II		0114949029		Sep-2007		01-Feb-2007		MI		100.00		449,000.00
	Group II		0114981943		Sep-2007		01-Nov-2006		MI		80.00		53,600.00
	Group II		0115049665		Nov-2007		01-Apr-2007		NV		100.00		665,000.00
	Group II		0115128981		Nov-2007		01-Apr-2007		CA		80.00		589,200.00

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

<s>	Group	<c>	Loan Number	<c>	Current Actual Balance	<c>	Paid To Date	<c>	Months Delinquent	<c>	Current Loan Rate	<c>	Approximate Delinquent Interest
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Group I	0114121948	368,000.00	01-Feb-2007	7	7.875%	15,831.69
Group I	0114302970	171,791.02	01-Apr-2007	5	7.990%	7,499.48
Group I	0114374379	165,673.66	01-Apr-2007	5	10.125%	9,297.45
Group I	0114375099	231,920.00	01-Apr-2007	5	8.150%	10,349.43
Group I	0114399795	163,800.00	01-Mar-2007	6	7.450%	6,640.76
Group I	0114455653	247,500.00	01-Jan-2007	8	9.000%	12,255.81
Group I	0114582312	186,901.52	01-Jan-2007	8	9.175%	9,753.22
Group I	0114582390	95,905.50	01-Apr-2007	5	7.550%	4,107.81
Group I	0114582411	119,944.01	01-Jan-2007	8	9.750%	6,662.60
Group I	0114582415	215,254.47	01-May-2007	4	7.925%	8,299.39
Group I	0114582490	508,149.23	01-Mar-2007	6	9.250%	26,804.28
Group I	0114729640	202,500.00	01-Feb-2007	7	8.350%	9,260.61
Group I	0114770851	164,000.00	01-Feb-2007	7	8.400%	7,547.88
Group I	0114788970	160,000.00	01-Feb-2007	7	6.800%	5,854.59
Group I	0114848985	202,500.00	01-Mar-2007	6	10.600%	11,930.59
Group I	0115113924	297,000.00	01-Mar-2007	6	8.350%	13,585.84
Group II	0112665922	128,000.00	01-May-2007	4	9.250%	5,600.04
Group II	0113632617	276,858.79	01-Feb-2007	7	8.075%	12,191.38
Group II	0114210141	305,836.31	01-Feb-2007	7	9.100%	15,300.67
Group II	0114229428	396,000.00	01-Feb-2007	7	7.450%	16,054.50
Group II	0114265806	551,200.00	01-Feb-2007	7	7.400%	22,185.80
Group II	0114267013	86,659.75	01-May-2007	4	10.125%	4,308.58
Group II	0114267018	144,859.10	01-Feb-2007	7	9.625%	7,969.73
Group II	0114364892	234,162.65	01-Apr-2007	5	7.450%	9,483.50
Group II	0114451941	300,750.00	01-Feb-2007	7	8.250%	13,596.45
Group II	0114457890	306,546.02	01-Feb-2007	7	6.950%	11,485.05
Group II	0114492726	452,700.00	01-Feb-2007	7	9.150%	22,818.71
Group II	0114492728	528,000.00	01-Feb-2007	7	7.225%	20,675.44
Group II	0114519462	304,000.00	01-Feb-2007	7	7.980%	13,264.51
Group II	0114519481	348,000.00	01-Feb-2007	7	7.150%	13,499.50
Group II	0114588293	556,000.00	01-Feb-2007	7	7.575%	22,946.56
Group II	0114623387	623,200.00	01-Feb-2007	7	7.825%	26,628.77
Group II	0114637887	360,000.00	01-Feb-2007	7	7.700%	15,096.02
Group II	0114647859	400,000.00	01-Feb-2007	7	7.000%	15,166.62
Group II	0114670755	584,000.00	01-Feb-2007	7	7.925%	25,294.50
Group II	0114670768	452,000.00	01-Feb-2007	7	7.300%	17,929.38
Group II	0114723856	480,000.00	01-Feb-2007	7	7.500%	19,600.00
Group II	0114739034	288,000.00	01-Feb-2007	7	7.550%	11,824.41
Group II	0114750574	301,600.00	01-Feb-2007	7	7.550%	12,357.05
Group II	0114770813	496,000.00	01-Feb-2007	7	7.600%	20,542.62
Group II	0114789018	80,972.05	01-Mar-2007	6	11.150%	5,023.25
Group II	0114818924	392,000.00	01-Feb-2007	7	7.500%	16,006.69
Group II	0114818951	89,968.94	01-Mar-2007	6	11.150%	5,581.39
Group II	0114848997	284,000.00	01-Feb-2007	7	7.100%	10,934.00
Group II	0114948378	100,355.70	01-Feb-2007	7	8.905%	4,914.75
Group II	0114948443	113,840.77	01-Jan-2007	8	9.235%	5,782.01
Group II	0114948493	191,973.47	01-Feb-2007	7	9.560%	10,142.19
Group II	0114948503	112,063.88	01-Feb-2007	7	10.460%	6,497.21
Group II	0114948552	132,950.50	01-Mar-2007	6	10.820%	7,999.51
Group II	0114948868	54,129.87	01-Feb-2007	7	10.810%	3,249.23
Group II	0114948878	783,000.00	01-Jan-2007	8	8.080%	34,621.65
Group II	0114948888	71,250.00	01-Jan-2007	8	9.465%	3,714.75
Group II	0114948902	332,000.00	01-Jan-2007	8	8.310%	15,115.00
Group II	0114949029	448,551.37	01-Mar-2007	6	9.445%	23,356.91
Group II	0114981943	53,508.31	01-Mar-2007	6	11.275%	3,358.39
Group II	0115049665	665,000.00	01-Mar-2007	6	9.525%	35,009.52
Group II	0115128981	589,200.00	01-Mar-2007	6	7.775%	25,004.21

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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	106	Dec-06	0.000%
Original Principal Balance	30,176,289.00	Jan-07	0.000%
Current Actual Balance	30,149,221.55	Feb-07	0.000%
		Mar-07	0.000%
Current Foreclosure Total		Apr-07	0.000%
Loans in Foreclosure	364	May-07	0.017%
Original Principal Balance	117,457,613.00	Jun-07	1.685%
Current Actual Balance	117,383,918.08	Jul-07	2.852%
		Aug-07	5.633%
		Sep-07	8.025%
		Oct-07	10.518%
		Nov-07	11.423%

\*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 I		12 Month Foreclosure History*	
New Foreclosure Loans		Month	Foreclosure Percentage
<s>	<c>	<s>	<c>
Loans in Foreclosure	44	Dec-06	0.000%
Original Principal Balance	10,018,230.00	Jan-07	0.000%
Current Actual Balance	10,007,738.16	Feb-07	0.000%
Current Foreclosure Total		Mar-07	0.000%
Loans in Foreclosure	118	Apr-07	0.000%
Original Principal Balance	28,351,610.00	May-07	0.000%
Current Actual Balance	28,328,999.63	Jun-07	0.586%
		Jul-07	1.230%
		Aug-07	2.684%
		Sep-07	3.932%
		Oct-07	5.469%
		Nov-07	7.115%

\*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 II		12 Month Foreclosure History*	
New Foreclosure Loans		Month	Foreclosure Percentage
<s>	<c>	<s>	<c>
Loans in Foreclosure	54	Dec-06	0.000%
Original Principal Balance	18,784,559.00	Jan-07	0.000%
Current Actual Balance	18,770,301.41	Feb-07	0.000%
Current Foreclosure Total		Mar-07	0.000%
Loans in Foreclosure	223	Apr-07	0.000%
Original Principal Balance	84,533,221.00	May-07	0.029%
Current Actual Balance	84,486,727.57	Jun-07	2.495%
		Jul-07	4.044%
		Aug-07	7.784%
		Sep-07	10.997%
		Oct-07	14.180%
		Nov-07	14.540%

\*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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance
<s>	<c>	<c>	<c>	<c>	<c>	<c>
Group I	0113013858	Oct-2007	01-Sep-2006	OH	100.00	82,000.00
Group I	0113351046	Nov-2007	01-Oct-2006	CA	80.00	190,000.00
Group I	0113507705	Nov-2007	01-Nov-2006	VA	100.00	209,500.00
Group I	0113632589	Aug-2007	01-Nov-2006	FL	90.00	175,500.00
Group I	0113632614	Jul-2007	01-Nov-2006	CA	80.00	112,000.00
Group I	0113632643	Sep-2007	01-Dec-2006	CA	85.00	289,000.00
Group I	0113992611	Oct-2007	01-Jan-2007	MN	90.00	167,400.00
Group I	0114009153	Aug-2007	01-Jan-2007	FL	100.00	140,000.00
Group I	0114011349	Sep-2007	01-Dec-2006	IL	80.00	180,400.00
Group I	0114079951	Sep-2007	01-Jan-2007	OR	80.00	130,400.00
Group I	0114166470	Oct-2007	01-Jan-2007	CA	100.00	390,000.00
Group I	0114210106	Nov-2007	01-Feb-2007	AZ	80.00	154,400.00
Group I	0114218208	Nov-2007	01-Feb-2007	CA	95.00	408,500.00
Group I	0114218222	Oct-2007	01-Feb-2007	AZ	80.00	172,000.00
Group I	0114229437	Oct-2007	01-Feb-2007	CA	80.00	288,000.00
Group I	0114266998	Oct-2007	01-Feb-2007	IL	100.00	126,000.00
Group I	0114302980	Nov-2007	01-Feb-2007	CA	90.00	346,500.00
Group I	0114302991	Oct-2007	01-Feb-2007	CA	80.00	328,000.00
Group I	0114303006	Nov-2007	01-Feb-2007	CA	74.55	205,000.00
Group I	0114333975	Oct-2007	01-Feb-2007	AZ	90.00	170,100.00
Group I	0114364780	Nov-2007	01-Feb-2007	KY	80.00	84,000.00
Group I	0114364851	Sep-2007	01-Feb-2007	MN	80.00	160,000.00
Group I	0114364863	Nov-2007	01-Feb-2007	CA	90.00	351,000.00
Group I	0114364877	Nov-2007	01-Feb-2007	AZ	80.00	147,200.00

Group I	0114366508	Nov-2007	01-Feb-2007	AZ	80.00	168,000.00
Group I	0114370016	Sep-2007	01-Feb-2007	CA	70.00	216,300.00
Group I	0114375087	Nov-2007	01-Feb-2007	NV	80.00	166,320.00
Group I	0114375122	Nov-2007	01-Feb-2007	CA	47.72	288,700.00
Group I	0114375132	Oct-2007	01-Feb-2007	CA	80.00	272,000.00
Group I	0114399791	Nov-2007	01-Feb-2007	AZ	80.00	180,000.00
Group I	0114414378	Nov-2007	01-Feb-2007	CA	80.00	336,000.00
Group I	0114414398	Aug-2007	01-Feb-2007	CO	80.00	124,000.00
Group I	0114451920	Aug-2007	01-Feb-2007	CA	80.00	360,000.00
Group I	0114455069	Oct-2007	01-Mar-2007	FL	89.14	279,000.00
Group I	0114457823	Sep-2007	01-Mar-2007	OR	84.10	164,000.00
Group I	0114457826	Nov-2007	01-Mar-2007	MN	90.00	175,500.00
Group I	0114457889	Nov-2007	01-Mar-2007	CA	86.00	233,910.00
Group I	0114457895	Sep-2007	01-Feb-2007	CO	80.00	140,800.00
Group I	0114494948	Nov-2007	01-Feb-2007	CA	70.00	368,900.00
Group I	0114519463	Oct-2007	01-Feb-2007	AZ	80.00	152,000.00
Group I	0114553587	Sep-2007	01-Mar-2007	WA	80.00	189,520.00
Group I	0114582220	Aug-2007	01-Nov-2006	FL	90.00	229,500.00
Group I	0114582255	Oct-2007	01-Dec-2006	MD	90.00	369,000.00
Group I	0114582257	Sep-2007	01-Dec-2006	CT	77.65	132,000.00
Group I	0114582263	Sep-2007	01-Dec-2006	MD	80.00	212,000.00
Group I	0114582289	Aug-2007	01-Jan-2007	NJ	85.00	361,250.00
Group I	0114582350	Oct-2007	01-Jan-2007	NJ	94.99	308,200.00
Group I	0114582362	Oct-2007	01-Jan-2007	CT	80.00	148,000.00
Group I	0114582364	Jul-2007	01-Jan-2007	NY	90.00	405,000.00
Group I	0114582368	Oct-2007	01-Jan-2007	NY	80.00	320,000.00
Group I	0114582380	Jun-2007	01-Jan-2007	FL	80.00	352,000.00
Group I	0114582391	Nov-2007	01-Feb-2007	GA	100.00	24,000.00
Group I	0114582450	Jul-2007	01-Feb-2007	NY	90.00	107,100.00
Group I	0114582477	Oct-2007	01-Feb-2007	FL	70.00	297,500.00
Group I	0114582508	Sep-2007	01-Feb-2007	NJ	95.00	256,500.00
Group I	0114582542	Jun-2007	01-Mar-2007	NY	55.67	250,500.00
Group I	0114582545	Nov-2007	01-Mar-2007	CT	29.85	80,000.00
Group I	0114588290	Oct-2007	01-Mar-2007	CA	80.00	295,200.00
Group I	0114623401	Sep-2007	01-Mar-2007	MN	95.00	247,950.00
Group I	0114637730	Nov-2007	01-Mar-2007	NY	79.68	398,400.00
Group I	0114637874	Sep-2007	01-Mar-2007	MN	80.00	263,120.00
Group I	0114647876	Nov-2007	01-Mar-2007	FL	65.98	263,900.00
Group I	0114670770	Nov-2007	01-Mar-2007	CA	80.00	168,000.00
Group I	0114670782	Nov-2007	01-Mar-2007	CA	84.62	220,000.00
Group I	0114703564	Sep-2007	01-Mar-2007	CA	95.00	389,500.00
Group I	0114723825	Oct-2007	01-Mar-2007	CA	80.00	280,000.00
Group I	0114723835	Sep-2007	01-Mar-2007	CA	85.00	374,000.00
Group I	0114729630	Aug-2007	01-Mar-2007	CA	80.00	392,000.00
Group I	0114729665	Oct-2007	01-Mar-2007	FL	65.00	139,750.00
Group I	0114729666	Nov-2007	01-Mar-2007	WA	85.00	157,250.00
Group I	0114750600	Nov-2007	01-Mar-2007	CA	75.00	236,250.00
Group I	0114770843	Nov-2007	01-Mar-2007	MI	85.00	119,850.00
Group I	0114770844	Nov-2007	01-Mar-2007	FL	90.00	154,800.00
Group I	0114771445	Aug-2007	01-Mar-2007	CA	69.97	205,000.00
Group I	0114771455	Nov-2007	01-Mar-2007	FL	75.00	222,750.00
Group I	0114771482	Nov-2007	01-Mar-2007	CA	56.32	245,000.00
Group I	0114818909	Nov-2007	01-Mar-2007	CA	85.00	403,750.00
Group I	0114839736	Aug-2007	01-Mar-2007	FL	65.00	59,800.00
Group I	0114839759	Oct-2007	01-Mar-2007	FL	90.00	137,700.00
Group I	0114839787	Aug-2007	01-Mar-2007	CA	75.00	236,250.00
Group I	0114839803	Nov-2007	01-Mar-2007	CA	95.00	403,750.00
Group I	0114839805	Oct-2007	01-Mar-2007	CA	80.00	344,000.00
Group I	0114839878	Sep-2007	01-Mar-2007	OR	80.00	160,720.00
Group I	0114841871	Sep-2007	01-Mar-2007	CA	80.00	252,800.00
Group I	0114848992	Sep-2007	01-Mar-2007	CA	80.00	356,000.00
Group I	0114881637	Nov-2007	01-Apr-2007	MN	90.00	198,000.00
Group I	0114921851	Aug-2007	01-Mar-2007	CA	80.00	404,000.00
Group I	0114921857	Nov-2007	01-Apr-2007	AZ	95.00	270,750.00
Group I	0114921864	Nov-2007	01-Apr-2007	FL	90.00	283,500.00
Group I	0114921869	Nov-2007	01-Mar-2007	CA	78.64	232,000.00
Group I	0114948320	Sep-2007	01-Apr-2007	MN	80.00	263,120.00
Group I	0114948379	Sep-2007	01-Dec-2006	FL	95.00	194,750.00
Group I	0114948390	Aug-2007	01-Dec-2006	FL	100.00	350,000.00
Group I	0114948428	Oct-2007	01-Jan-2007	MS	93.46	80,750.00
Group I	0114948440	Oct-2007	01-Jan-2007	IL	95.00	310,650.00
Group I	0114948444	Nov-2007	01-Jan-2007	MI	65.22	60,000.00
Group I	0114948497	Nov-2007	01-Jan-2007	AZ	79.27	130,000.00
Group I	0114948517	Nov-2007	01-Jan-2007	SC	80.00	52,000.00
Group I	0114948650	Aug-2007	01-Feb-2007	FL	78.89	319,500.00
Group I	0114948656	Oct-2007	01-Jan-2007	FL	95.00	118,750.00
Group I	0114948664	Oct-2007	01-Jan-2007	NY	76.71	280,000.00
Group I	0114948700	Nov-2007	01-Jan-2007	MN	79.29	134,800.00
Group I	0114948706	Oct-2007	01-Feb-2007	HI	80.00	540,800.00
Group I	0114948751	Oct-2007	01-Feb-2007	MN	80.00	240,000.00
Group I	0114948767	Oct-2007	01-Feb-2007	IN	90.00	53,550.00
Group I	0114948791	Nov-2007	01-Feb-2007	NY	80.00	260,000.00
Group I	0114948858	Jul-2007	01-Feb-2007	NY	89.30	415,250.00
Group I	0114948876	Nov-2007	01-Feb-2007	IL	90.00	274,500.00

Group I	0114948985	Nov-2007	01-Feb-2007	CA	80.00	360,000.00
Group I	0114948998	Nov-2007	01-Feb-2007	CA	87.79	417,000.00
Group I	0114949031	Nov-2007	01-Feb-2007	IL	95.00	153,900.00
Group I	0114962032	Nov-2007	01-Apr-2007	FL	100.00	340,000.00
Group I	0114996312	Oct-2007	01-Mar-2007	AZ	70.00	175,700.00
Group I	0115001773	Oct-2007	01-Apr-2007	FL	89.92	283,250.00
Group I	0115001811	Oct-2007	01-Apr-2007	IL	70.00	184,100.00
Group I	0115049673	Sep-2007	01-Apr-2007	ID	100.00	179,000.00
Group I	0115049694	Sep-2007	01-Apr-2007	FL	80.00	173,840.00
Group I	0115059966	Sep-2007	01-Apr-2007	FL	90.00	333,000.00
Group I	0115071715	Oct-2007	01-Apr-2007	CA	90.00	304,200.00
Group I	0115104637	Oct-2007	01-Apr-2007	CA	80.00	316,000.00
Group I	0115104658	Nov-2007	01-Apr-2007	CA	80.00	137,600.00
Group I	0115113946	Aug-2007	01-Apr-2007	CA	79.91	374,000.00
Group I	0115120636	Nov-2007	01-Apr-2007	WA	80.00	212,800.00
Group I	0115120644	Sep-2007	01-Apr-2007	OR	80.00	158,400.00
Group I	0115120648	Nov-2007	01-Apr-2007	CA	95.00	304,950.00
Group I	0115120659	Nov-2007	01-Apr-2007	FL	90.00	259,200.00
Group I	0115128913	Aug-2007	01-Apr-2007	CA	80.00	380,000.00
Group I	0115128914	Aug-2007	01-Apr-2007	CA	80.00	280,000.00
Group I	0115128969	Oct-2007	01-Apr-2007	FL	95.00	130,150.00
Group II	0111574482	Nov-2007	01-Jan-2006	TX	79.97	59,100.00
Group II	0112377945	Aug-2007	01-Jul-2006	OR	100.00	78,400.00
Group II	0112512224	Jun-2007	01-Aug-2006	CA	100.00	48,000.00
Group II	0112690534	Jul-2007	01-Aug-2006	FL	72.11	530,000.00
Group II	0112690595	Aug-2007	01-Aug-2006	FL	76.74	660,000.00
Group II	0113029231	Nov-2007	01-Jul-2006	PA	80.00	63,400.00
Group II	0113069310	Sep-2007	01-Sep-2006	CA	80.00	504,000.00
Group II	0113315580	Jul-2007	01-Sep-2006	TX	85.00	106,250.00
Group II	0113315814	Oct-2007	01-Sep-2006	CA	90.00	340,875.00
Group II	0113632606	Oct-2007	01-Nov-2006	CA	80.00	496,000.00
Group II	0114009150	Nov-2007	01-Dec-2006	TX	95.00	175,750.00
Group II	0114011385	Aug-2007	01-Jan-2007	PA	95.00	128,250.00
Group II	0114044482	Sep-2007	01-Jan-2007	AZ	80.00	188,000.00
Group II	0114053658	Nov-2007	01-Dec-2006	IL	80.00	340,000.00
Group II	0114053659	Nov-2007	01-Dec-2006	IL	100.00	85,000.00
Group II	0114079923	Nov-2007	01-Jan-2007	CA	80.00	590,400.00
Group II	0114079924	Sep-2007	01-Jan-2007	CA	100.00	275,000.00
Group II	0114079932	Oct-2007	01-Jan-2007	CA	90.00	522,000.00
Group II	0114105732	Oct-2007	01-Jan-2007	CA	80.00	412,000.00
Group II	0114152235	Aug-2007	01-Jan-2007	CA	80.00	300,000.00
Group II	0114166467	Sep-2007	01-Jan-2007	CA	80.00	640,000.00
Group II	0114166480	Jul-2007	01-Feb-2007	FL	80.00	380,000.00
Group II	0114166481	Nov-2007	01-Feb-2007	CA	95.00	655,500.00
Group II	0114166484	Oct-2007	01-Jan-2007	CA	80.00	248,000.00
Group II	0114210108	Nov-2007	01-Feb-2007	AZ	80.00	166,320.00
Group II	0114210114	Sep-2007	01-Jan-2007	CA	80.00	301,600.00
Group II	0114210129	Sep-2007	01-Feb-2007	CA	80.00	464,000.00
Group II	0114229422	Aug-2007	01-Feb-2007	CA	79.62	501,600.00
Group II	0114229438	Oct-2007	01-Feb-2007	NV	80.00	184,000.00
Group II	0114237086	Aug-2007	01-Feb-2007	CA	80.00	524,000.00
Group II	0114237092	Jun-2007	01-Feb-2007	CA	90.00	549,000.00
Group II	0114264475	Oct-2007	01-Feb-2007	CA	80.00	230,400.00
Group II	0114264495	Oct-2007	01-Feb-2007	FL	80.00	207,920.00
Group II	0114264918	Aug-2007	01-Feb-2007	CA	90.00	634,500.00
Group II	0114265798	Oct-2007	01-Feb-2007	CA	80.00	348,000.00
Group II	0114265808	Nov-2007	01-Feb-2007	CA	80.00	531,992.00
Group II	0114265829	Nov-2007	01-Feb-2007	CA	80.00	299,200.00
Group II	0114302986	Oct-2007	01-Feb-2007	CA	80.00	276,000.00
Group II	0114333963	Nov-2007	01-Feb-2007	CA	80.00	364,000.00
Group II	0114333969	Nov-2007	01-Feb-2007	CA	80.00	380,000.00
Group II	0114333979	Nov-2007	01-Feb-2007	CA	80.00	232,000.00
Group II	0114333984	Sep-2007	01-Feb-2007	MA	90.00	307,800.00
Group II	0114352287	Oct-2007	01-Feb-2007	CA	80.00	268,000.00
Group II	0114352293	Nov-2007	01-Feb-2007	CA	80.00	448,000.00
Group II	0114352312	Aug-2007	01-Feb-2007	CA	80.00	515,920.00
Group II	0114364440	Nov-2007	01-Feb-2007	IN	80.00	204,800.00
Group II	0114364443	Nov-2007	01-Feb-2007	IN	100.00	51,200.00
Group II	0114364873	Nov-2007	01-Feb-2007	CA	80.00	241,832.00
Group II	0114364891	Nov-2007	01-Feb-2007	CA	80.00	363,200.00
Group II	0114365919	Aug-2007	01-Feb-2007	CA	80.00	287,992.00
Group II	0114369987	Jun-2007	01-Feb-2007	CA	80.00	480,000.00
Group II	0114369989	Sep-2007	01-Feb-2007	CA	80.00	268,000.00
Group II	0114369995	Sep-2007	01-Feb-2007	CA	80.00	488,000.00
Group II	0114375091	Sep-2007	01-Feb-2007	CA	95.00	441,750.00
Group II	0114375121	Oct-2007	01-Feb-2007	CA	80.00	544,000.00
Group II	0114399759	Nov-2007	01-Feb-2007	CA	80.00	600,000.00
Group II	0114399764	Aug-2007	01-Feb-2007	CA	90.14	585,000.00
Group II	0114399789	Sep-2007	01-Feb-2007	CA	100.00	535,000.00
Group II	0114399804	Sep-2007	01-Feb-2007	CA	80.00	336,150.00
Group II	0114414377	Oct-2007	01-Feb-2007	CA	67.80	1,000,000.00
Group II	0114414383	Aug-2007	01-Feb-2007	CA	80.00	452,000.00
Group II	0114414384	Nov-2007	01-Feb-2007	CA	80.00	332,000.00
Group II	0114451919	Oct-2007	01-Feb-2007	CA	80.00	280,000.00

Group II	0114451922	Nov-2007	01-Feb-2007	CA	80.00	253,600.00
Group II	0114451924	Oct-2007	01-Feb-2007	AZ	85.00	229,500.00
Group II	0114451930	Sep-2007	01-Feb-2007	CA	80.00	588,000.00
Group II	0114455072	Aug-2007	01-Mar-2007	DE	85.00	110,500.00
Group II	0114457874	Nov-2007	01-Feb-2007	CA	80.00	404,800.00
Group II	0114457896	Aug-2007	01-Mar-2007	CA	100.00	414,900.00
Group II	0114478702	Aug-2007	01-Feb-2007	CA	80.00	432,000.00
Group II	0114478704	Aug-2007	01-Feb-2007	CA	80.00	464,000.00
Group II	0114489950	Jun-2007	01-Jan-2007	NY	84.89	556,000.00
Group II	0114492716	Sep-2007	01-Feb-2007	CA	80.00	240,000.00
Group II	0114492717	Sep-2007	01-Mar-2007	CA	85.00	476,850.00
Group II	0114519471	Oct-2007	01-Mar-2007	CA	80.00	307,673.00
Group II	0114519487	Oct-2007	01-Mar-2007	MO	80.00	137,600.00
Group II	0114519494	Oct-2007	01-Mar-2007	CA	80.00	268,000.00
Group II	0114553574	Aug-2007	01-Feb-2007	CA	80.00	430,800.00
Group II	0114553575	Aug-2007	01-Feb-2007	CA	80.00	708,000.00
Group II	0114553586	Oct-2007	01-Mar-2007	CA	90.00	436,500.00
Group II	0114553591	Nov-2007	01-Feb-2007	CA	80.00	508,000.00
Group II	0114553599	Sep-2007	01-Mar-2007	CA	80.00	419,200.00
Group II	0114553610	Sep-2007	01-Mar-2007	NV	80.00	244,000.00
Group II	0114553614	Nov-2007	01-Feb-2007	CA	80.00	216,000.00
Group II	0114582232	Jun-2007	01-Nov-2006	NY	85.00	544,000.00
Group II	0114582242	Nov-2007	01-Jan-2007	NY	79.99	390,050.00
Group II	0114582258	Aug-2007	01-Jan-2007	FL	95.00	237,500.00
Group II	0114582265	Jul-2007	01-Feb-2007	NY	80.01	222,200.00
Group II	0114582266	Sep-2007	01-Feb-2007	NY	99.99	55,500.00
Group II	0114582272	Jul-2007	01-Jan-2007	NY	80.00	300,000.00
Group II	0114582281	Sep-2007	01-Jan-2007	FL	80.00	249,600.00
Group II	0114582384	Jun-2007	01-Feb-2007	NY	80.00	440,000.00
Group II	0114582421	Nov-2007	01-Feb-2007	NY	80.00	500,300.00
Group II	0114582436	Sep-2007	01-Jan-2007	NJ	80.00	240,000.00
Group II	0114582444	Jun-2007	01-Feb-2007	NY	77.94	417,000.00
Group II	0114582482	Sep-2007	01-Mar-2007	NY	80.00	464,000.00
Group II	0114582486	Oct-2007	01-Feb-2007	NY	90.00	261,000.00
Group II	0114582523	Aug-2007	01-Mar-2007	NY	80.00	380,000.00
Group II	0114582530	Aug-2007	01-Mar-2007	NY	80.00	356,000.00
Group II	0114582538	Nov-2007	01-Mar-2007	NJ	84.46	625,000.00
Group II	0114623391	Oct-2007	01-Mar-2007	NV	80.00	712,000.00
Group II	0114637733	Jun-2007	01-Mar-2007	NY	90.91	50,000.00
Group II	0114637866	Sep-2007	01-Mar-2007	CA	80.00	368,000.00
Group II	0114637886	Aug-2007	01-Mar-2007	CA	80.00	528,000.00
Group II	0114647857	Sep-2007	01-Mar-2007	CA	80.00	285,600.00
Group II	0114647863	Oct-2007	01-Mar-2007	CA	70.00	384,987.00
Group II	0114647865	Oct-2007	01-Mar-2007	CA	80.00	424,000.00
Group II	0114647866	Nov-2007	01-Mar-2007	CA	80.00	540,000.00
Group II	0114647868	Aug-2007	01-Mar-2007	WA	80.00	336,000.00
Group II	0114670752	Nov-2007	01-Mar-2007	CA	80.00	350,400.00
Group II	0114670758	Oct-2007	01-Mar-2007	CA	80.00	200,000.00
Group II	0114703567	Aug-2007	01-Mar-2007	CA	80.00	616,000.00
Group II	0114703576	Nov-2007	01-Mar-2007	CA	90.00	445,500.00
Group II	0114703579	Oct-2007	01-Mar-2007	CA	80.00	335,200.00
Group II	0114703581	Sep-2007	01-Mar-2007	CA	80.00	471,200.00
Group II	0114703583	Aug-2007	01-Mar-2007	CA	80.00	608,000.00
Group II	0114703584	Sep-2007	01-Mar-2007	CA	80.00	216,000.00
Group II	0114703596	Aug-2007	01-Mar-2007	MA	80.00	340,000.00
Group II	0114710052	Nov-2007	01-Mar-2007	FL	80.00	81,600.00
Group II	0114710053	Aug-2007	01-Feb-2007	CA	95.00	722,000.00
Group II	0114723833	Oct-2007	01-Mar-2007	CA	90.00	522,000.00
Group II	0114723841	Sep-2007	01-Mar-2007	CA	80.00	640,000.00
Group II	0114723845	Nov-2007	01-Mar-2007	FL	100.00	128,000.00
Group II	0114723854	Oct-2007	01-Mar-2007	CA	80.00	320,000.00
Group II	0114723862	Aug-2007	01-Mar-2007	FL	75.00	461,250.00
Group II	0114729634	Sep-2007	01-Mar-2007	CA	80.00	352,000.00
Group II	0114729636	Oct-2007	01-Mar-2007	CA	80.00	526,880.00
Group II	0114729671	Oct-2007	01-Mar-2007	CA	90.00	576,000.00
Group II	0114739029	Oct-2007	01-Mar-2007	NV	90.00	211,500.00
Group II	0114750561	Oct-2007	01-Mar-2007	CA	80.00	792,000.00
Group II	0114750562	Jun-2007	01-Mar-2007	CA	80.00	600,000.00
Group II	0114750575	Sep-2007	01-Mar-2007	CA	80.00	300,000.00
Group II	0114750584	Aug-2007	01-Mar-2007	CA	80.00	486,400.00
Group II	0114750585	Nov-2007	01-Mar-2007	CA	80.00	482,000.00
Group II	0114750601	Sep-2007	01-Mar-2007	CA	80.00	260,000.00
Group II	0114760590	Aug-2007	01-Mar-2007	CA	80.00	362,400.00
Group II	0114760592	Oct-2007	01-Mar-2007	CA	80.00	332,000.00
Group II	0114760593	Oct-2007	01-Mar-2007	CO	80.00	144,000.00
Group II	0114760610	Sep-2007	01-Mar-2007	NV	80.00	332,800.00
Group II	0114760619	Aug-2007	01-Mar-2007	CA	100.00	420,000.00
Group II	0114770218	Jul-2007	01-Feb-2007	CA	80.00	440,000.00
Group II	0114770810	Sep-2007	01-Mar-2007	CA	90.00	477,000.00
Group II	0114770819	Sep-2007	01-Mar-2007	CA	80.00	272,000.00
Group II	0114770831	Sep-2007	01-Mar-2007	CA	80.00	368,000.00
Group II	0114771485	Oct-2007	01-Mar-2007	CA	64.47	470,000.00
Group II	0114788977	Nov-2007	01-Mar-2007	FL	80.00	220,000.00
Group II	0114788982	Oct-2007	01-Mar-2007	CA	80.00	420,000.00

Group II	0114818855	Nov-2007	01-Mar-2007	CA	80.00	440,000.00
Group II	0114818872	Jul-2007	01-Mar-2007	OR	100.00	228,500.00
Group II	0114818879	Nov-2007	01-Mar-2007	CA	80.00	268,000.00
Group II	0114818935	Nov-2007	01-Mar-2007	CA	80.00	350,400.00
Group II	0114827109	Aug-2007	01-Mar-2007	CA	80.00	344,000.00
Group II	0114831713	Oct-2007	01-Mar-2007	CA	100.00	299,000.00
Group II	0114839791	Aug-2007	01-Mar-2007	CA	100.00	507,000.00
Group II	0114839793	Nov-2007	01-Mar-2007	CA	89.29	500,000.00
Group II	0114839808	Aug-2007	01-Mar-2007	OR	80.00	380,000.00
Group II	0114839848	Nov-2007	01-Mar-2007	GA	78.59	500,000.00
Group II	0114839871	Oct-2007	01-Mar-2007	CA	80.00	268,000.00
Group II	0114841903	Aug-2007	01-Mar-2007	CA	80.00	288,000.00
Group II	0114858059	Aug-2007	01-Apr-2007	CA	75.00	569,250.00
Group II	0114881622	Sep-2007	01-Apr-2007	CA	80.00	512,000.00
Group II	0114881628	Oct-2007	01-Apr-2007	CA	90.00	427,500.00
Group II	0114921862	Nov-2007	01-Apr-2007	AZ	80.00	202,000.00
Group II	0114921865	Sep-2007	01-Mar-2007	CA	80.00	494,400.00
Group II	0114948298	Sep-2007	01-Mar-2007	CA	95.00	456,000.00
Group II	0114948319	Sep-2007	01-Apr-2007	CO	80.00	148,000.00
Group II	0114948369	Aug-2007	01-Dec-2006	FL	100.00	192,500.00
Group II	0114948405	Jul-2007	01-Jan-2007	FL	80.00	376,000.00
Group II	0114948410	Oct-2007	01-Jan-2007	IL	80.00	108,000.00
Group II	0114948414	Jul-2007	01-Dec-2006	MS	72.12	56,250.00
Group II	0114948418	Sep-2007	01-Dec-2006	CA	80.00	313,912.00
Group II	0114948425	Sep-2007	01-Jan-2007	MN	78.84	708,000.00
Group II	0114948426	Oct-2007	01-Jan-2007	MN	98.55	177,000.00
Group II	0114948430	Aug-2007	01-Jan-2007	NY	100.00	351,750.00
Group II	0114948436	Nov-2007	01-Dec-2006	GA	79.08	248,320.00
Group II	0114948449	Oct-2007	01-Jan-2007	FL	85.00	140,250.00
Group II	0114948457	Nov-2007	01-Jan-2007	TN	95.00	113,857.00
Group II	0114948490	Nov-2007	01-Jan-2007	HI	80.00	536,000.00
Group II	0114948518	Aug-2007	01-Jan-2007	MN	80.00	180,000.00
Group II	0114948536	Oct-2007	01-Jan-2007	LA	80.00	139,920.00
Group II	0114948539	Aug-2007	01-Jan-2007	FL	94.85	460,000.00
Group II	0114948564	Nov-2007	01-Jan-2007	NY	95.00	570,000.00
Group II	0114948570	Nov-2007	01-Jan-2007	WA	83.48	93,500.00
Group II	0114948610	Sep-2007	01-Feb-2007	FL	80.00	232,000.00
Group II	0114948617	Oct-2007	01-Jan-2007	FL	79.12	144,000.00
Group II	0114948623	Jul-2007	01-Feb-2007	NY	80.00	330,720.00
Group II	0114948625	Jul-2007	01-Jan-2007	IL	79.90	639,200.00
Group II	0114948658	Nov-2007	01-Feb-2007	TX	80.00	92,800.00
Group II	0114948678	Jul-2007	01-Feb-2007	FL	80.00	512,000.00
Group II	0114948693	Oct-2007	01-Feb-2007	FL	92.76	235,600.00
Group II	0114948704	Oct-2007	01-Feb-2007	FL	78.67	472,000.00
Group II	0114948719	Sep-2007	01-Feb-2007	NY	79.97	379,840.00
Group II	0114948738	Jul-2007	01-Feb-2007	NJ	77.75	276,000.00
Group II	0114948755	Jul-2007	01-Feb-2007	FL	73.33	176,000.00
Group II	0114948781	Jul-2007	01-Jan-2007	LA	85.00	59,500.00
Group II	0114948871	Nov-2007	01-Feb-2007	TX	100.00	156,000.00
Group II	0114948874	Oct-2007	01-Jan-2007	IL	85.00	127,415.00
Group II	0114948891	Aug-2007	01-Feb-2007	CA	80.00	440,000.00
Group II	0114948914	Sep-2007	01-Feb-2007	TX	79.19	392,000.00
Group II	0114948920	Aug-2007	01-Feb-2007	IL	80.00	384,000.00
Group II	0114948974	Oct-2007	01-Feb-2007	FL	80.00	136,000.00
Group II	0114948977	Oct-2007	01-Feb-2007	IL	100.00	120,000.00
Group II	0114949012	Jul-2007	01-Feb-2007	NY	95.00	332,500.00
Group II	0114949024	Jul-2007	01-Feb-2007	IL	78.90	288,000.00
Group II	0114962008	Sep-2007	01-Mar-2007	CA	95.00	684,000.00
Group II	0114987046	Nov-2007	01-Apr-2007	NV	80.00	316,000.00
Group II	0114987049	Aug-2007	01-Apr-2007	MA	95.00	367,650.00
Group II	0115013754	Aug-2007	01-Apr-2007	CA	80.00	600,000.00
Group II	0115013765	Oct-2007	01-Apr-2007	CA	80.00	559,200.00
Group II	0115021434	Sep-2007	01-Apr-2007	CA	100.00	699,000.00
Group II	0115021439	Aug-2007	01-Apr-2007	FL	95.00	426,550.00
Group II	0115049682	Sep-2007	01-Apr-2007	CA	80.00	676,000.00
Group II	0115049690	Aug-2007	01-Apr-2007	CA	80.00	336,000.00
Group II	0115049691	Aug-2007	01-Apr-2007	FL	80.00	552,000.00
Group II	0115071695	Oct-2007	01-Apr-2007	CA	80.00	300,000.00
Group II	0115071709	Sep-2007	01-Apr-2007	CA	90.00	310,500.00
Group II	0115088611	Nov-2007	01-Apr-2007	CA	80.00	228,048.00
Group II	0115104642	Sep-2007	01-Apr-2007	AZ	80.00	352,000.00
Group II	0115104660	Aug-2007	01-Apr-2007	CA	100.00	300,000.00
Group II	0115104663	Sep-2007	01-Apr-2007	CA	90.00	477,000.00
Group II	0115113923	Oct-2007	01-Apr-2007	CA	95.00	582,350.00
Group II	0115113947	Aug-2007	01-Apr-2007	CA	80.00	451,200.00
Group II	0115120642	Nov-2007	01-Apr-2007	CA	80.00	536,000.00
Group II	0115120643	Oct-2007	01-Apr-2007	CA	80.00	468,000.00
Group II	0115120645	Sep-2007	01-Apr-2007	CA	80.00	368,000.00
Group II	0115128901	Nov-2007	01-Apr-2007	CA	80.00	548,000.00
Group II	0115128909	Aug-2007	01-Apr-2007	CA	80.00	612,000.00
Group II	0115128945	Oct-2007	01-Apr-2007	CA	100.00	393,000.00
Group II	0115258397	Nov-2007	01-Feb-2007	AL	95.00	413,250.00
Group II	0115258459	Nov-2007	01-Mar-2007	WA	80.00	206,040.00
Group II	0115258463	Sep-2007	01-Mar-2007	CA	80.00	250,400.00

Group II	0115258528	Nov-2007	01-Apr-2007	OR	90.00	166,500.00
Group II	0115258534	Nov-2007	01-Mar-2007	FL	90.00	513,000.00
Group II	0115483612	Nov-2007	01-Jun-2007	VA	95.00	432,250.00
Group II	0115672479	Nov-2007	01-Aug-2007	CT	85.00	225,250.00

</TABLE>

<TABLE>

<CAPTION>

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

<s>	Group	<c>	Loan Number	<c>	Current Actual Balance	<c>	Paid To Date	<c>	Months Delinquent	<c>	Current Loan Rate	<c>	Approximate Delinquent Interest
Group I			0113013858		81,692.94		01-May-2007		4		10.450%		4,059.75
Group I			0113351046		188,913.52		01-May-2007		4		7.800%		6,882.46
Group I			0113507705		208,869.34		01-Apr-2007		5		9.500%		10,948.39
Group I			0113632589		175,305.25		01-Mar-2007		6		10.650%		10,373.65
Group I			0113632614		111,936.70		01-Jan-2007		8		9.450%		5,837.17
Group I			0113632643		289,000.00		01-Apr-2007		5		8.150%		12,896.59
Group I			0113992611		167,279.90		01-May-2007		4		10.375%		8,256.36
Group I			0114009153		139,783.31		01-Mar-2007		6		9.310%		7,168.38
Group I			0114011349		179,853.92		01-Mar-2007		6		8.990%		8,886.60
Group I			0114079951		130,070.73		01-Apr-2007		5		8.350%		5,944.51
Group I			0114166470		389,990.19		01-May-2007		4		7.990%		14,605.08
Group I			0114210106		154,188.46		01-Jun-2007		3		8.200%		4,944.09
Group I			0114218208		408,118.29		01-Jun-2007		3		9.500%		15,298.53
Group I			0114218222		171,738.73		01-May-2007		4		7.990%		6,426.77
Group I			0114229437		288,000.00		01-May-2007		4		6.850%		9,144.00
Group I			0114266998		125,881.96		01-Mar-2007		6		9.750%		7,021.14
Group I			0114302980		346,175.96		01-Jun-2007		3		9.500%		12,976.59
Group I			0114302991		328,000.00		01-May-2007		4		6.650%		10,086.00
Group I			0114303006		204,742.59		01-Jun-2007		3		8.500%		6,821.21
Group I			0114333975		169,708.27		01-May-2007		4		8.800%		7,032.46
Group I			0114364780		83,927.18		01-Jun-2007		3		9.750%		3,233.54
Group I			0114364851		159,842.53		01-Apr-2007		5		7.550%		6,566.90
Group I			0114364863		350,738.29		01-Jun-2007		3		10.300%		14,317.46
Group I			0114364877		147,034.26		01-Jun-2007		3		8.950%		5,174.47
Group I			0114366508		167,683.11		01-Jun-2007		3		7.800%		5,097.12
Group I			0114370016		216,181.49		01-Apr-2007		5		9.550%		11,406.12
Group I			0114375087		166,320.00		01-May-2007		4		8.450%		6,611.22
Group I			0114375122		288,700.00		01-Jun-2007		3		7.000%		7,818.95
Group I			0114375132		272,000.00		01-May-2007		4		6.750%		8,500.02
Group I			0114399791		179,753.41		01-Jun-2007		3		8.200%		5,763.82
Group I			0114414378		335,387.69		01-Jun-2007		3		7.200%		9,355.92
Group I			0114414398		124,000.00		01-Mar-2007		6		8.575%		5,840.87
Group I			0114451920		360,000.00		01-Mar-2007		6		7.300%		14,280.00
Group I			0114455069		279,000.00		01-May-2007		4		9.500%		12,555.00
Group I			0114457823		163,947.92		01-Apr-2007		5		10.000%		9,081.00
Group I			0114457826		175,387.57		01-Jun-2007		3		10.000%		6,940.12
Group I			0114457889		233,844.43		01-Apr-2007		5		8.825%		11,352.81
Group I			0114457895		140,800.00		01-Apr-2007		5		8.575%		6,632.22
Group I			0114494948		368,618.86		01-Jun-2007		3		9.450%		13,745.35
Group I			0114519463		151,794.12		01-May-2007		4		7.450%		5,270.27
Group I			0114553587		189,520.00		01-Apr-2007		5		7.990%		8,280.44
Group I			0114582220		229,096.02		01-Apr-2007		5		7.975%		10,380.46
Group I			0114582255		367,401.58		01-Jun-2007		3		8.500%		12,689.60
Group I			0114582257		131,870.20		01-May-2007		4		9.950%		6,425.94
Group I			0114582263		211,725.72		01-Jan-2007		8		6.575%		7,854.59
Group I			0114582289		360,661.62		01-Feb-2007		7		8.375%		17,143.60
Group I			0114582350		307,493.28		01-Jul-2007		2		7.600%		7,580.99
Group I			0114582362		147,802.38		01-Jun-2007		3		8.925%		5,370.76
Group I			0114582364		404,696.08		01-Mar-2007		6		8.490%		19,550.30
Group I			0114582368		319,390.68		01-Jun-2007		3		7.700%		9,974.43
Group I			0114582380		351,777.83		01-Jan-2007		8		8.300%		16,556.84
Group I			0114582391		23,978.01		01-Apr-2007		5		11.750%		1,613.97
Group I			0114582450		106,971.12		01-Mar-2007		6		8.550%		5,197.52
Group I			0114582477		297,095.36		01-Jun-2007		3		8.225%		9,928.55
Group I			0114582508		256,350.00		01-May-2007		4		8.950%		11,215.26
Group I			0114582542		250,500.00		01-Feb-2007		7		9.490%		13,540.92
Group I			0114582545		79,651.70		01-Jul-2007		2		6.750%		1,736.73
Group I			0114588290		295,027.20		01-May-2007		4		6.850%		9,362.45
Group I			0114623401		247,588.81		01-Apr-2007		5		9.225%		12,581.55
Group I			0114637730		397,992.91		01-Jul-2007		2		9.200%		11,936.03
Group I			0114637874		263,120.00		01-Apr-2007		5		7.325%		10,475.50
Group I			0114647876		263,702.02		01-Jun-2007		3		9.475%		9,857.56
Group I			0114670770		167,530.61		01-Jun-2007		3		7.850%		5,123.29
Group I			0114670782		219,773.13		01-Jun-2007		3		8.950%		7,734.41
Group I			0114703564		389,500.00		01-Apr-2007		5		9.400%		20,221.53
Group I			0114723825		280,000.00		01-May-2007		4		6.450%		8,329.98
Group I			0114723835		374,000.00		01-Apr-2007		5		8.250%		16,907.94
Group I			0114729630		392,000.00		01-Mar-2007		6		6.500%		13,720.00
Group I			0114729665		139,564.93		01-May-2007		4		10.200%		6,761.44

Group I	0114729666	157,065.38	01-Jun-2007	3	7.950%	4,872.66
Group I	0114750600	236,076.93	01-May-2007	4	8.725%	9,702.86
Group I	0114770843	119,622.39	01-Jun-2007	3	9.725%	4,593.49
Group I	0114770844	154,623.43	01-Jun-2007	3	8.050%	4,861.35
Group I	0114771445	204,982.77	01-Mar-2007	6	9.050%	10,220.00
Group I	0114771455	222,424.58	01-May-2007	4	9.585%	10,090.99
Group I	0114771482	244,590.58	01-Jun-2007	3	6.700%	6,313.19
Group I	0114818909	403,749.14	01-Jun-2007	3	7.725%	12,154.55
Group I	0114839736	59,777.49	01-Mar-2007	6	10.750%	3,568.65
Group I	0114839759	137,596.99	01-May-2007	4	8.500%	5,500.37
Group I	0114839787	236,087.41	01-Mar-2007	6	7.875%	10,128.17
Group I	0114839803	403,603.06	01-Jun-2007	3	8.875%	14,081.43
Group I	0114839805	344,000.00	01-May-2007	4	7.500%	12,040.02
Group I	0114839878	160,548.29	01-Apr-2007	5	9.125%	8,064.31
Group I	0114841871	252,762.52	01-Apr-2007	5	9.500%	13,267.15
Group I	0114848992	355,748.74	01-Apr-2007	5	7.750%	15,012.78
Group I	0114881637	197,736.58	01-Jun-2007	3	9.250%	7,209.15
Group I	0114921851	404,000.00	01-Mar-2007	6	8.050%	17,792.88
Group I	0114921857	270,750.00	01-Jun-2007	3	7.375%	7,755.85
Group I	0114921864	283,073.87	01-Jun-2007	3	9.450%	10,545.45
Group I	0114921869	231,301.33	01-Jun-2007	3	7.475%	6,711.81
Group I	0114948320	263,079.92	01-Apr-2007	5	7.500%	10,737.43
Group I	0114948379	194,673.43	01-Apr-2007	5	9.260%	9,945.39
Group I	0114948390	349,752.74	01-Mar-2007	6	9.675%	18,705.33
Group I	0114948428	80,706.21	01-Mar-2007	6	9.585%	4,273.89
Group I	0114948440	310,460.97	01-Mar-2007	6	9.200%	15,742.71
Group I	0114948444	59,909.25	01-Jun-2007	3	12.685%	3,040.03
Group I	0114948497	129,565.88	01-Jun-2007	3	9.000%	4,583.50
Group I	0114948517	51,951.60	01-Mar-2007	6	11.680%	3,383.74
Group I	0114948650	319,431.56	01-Mar-2007	6	8.435%	14,779.18
Group I	0114948656	118,418.02	01-May-2007	4	8.960%	5,001.84
Group I	0114948664	279,930.20	01-May-2007	4	10.410%	13,868.73
Group I	0114948700	134,680.77	01-Jun-2007	3	7.630%	3,999.94
Group I	0114948706	540,615.05	01-May-2007	4	9.035%	23,065.66
Group I	0114948751	239,786.68	01-May-2007	4	8.905%	10,071.27
Group I	0114948767	53,432.36	01-May-2007	4	9.030%	2,275.67
Group I	0114948791	259,558.56	01-Jun-2007	3	11.310%	11,682.70
Group I	0114948858	414,960.16	01-Feb-2007	7	7.805%	17,619.36
Group I	0114948876	274,375.85	01-Jun-2007	3	8.900%	9,601.38
Group I	0114948985	359,752.85	01-Jun-2007	3	7.810%	10,954.38
Group I	0114948998	416,704.44	01-Jun-2007	3	7.730%	12,549.56
Group I	0114949031	153,729.13	01-Jun-2007	3	8.920%	5,390.87
Group I	0114962032	340,000.00	01-Jun-2007	3	8.300%	11,050.00
Group I	0114996312	175,668.02	01-Jun-2007	3	10.625%	7,629.85
Group I	0115001773	283,250.00	01-May-2007	4	8.500%	11,329.98
Group I	0115001811	184,041.52	01-May-2007	4	10.000%	8,738.42
Group I	0115049673	178,926.54	01-Apr-2007	5	10.350%	10,267.86
Group I	0115049694	173,796.32	01-Apr-2007	5	8.450%	8,053.61
Group I	0115059966	332,936.88	01-Apr-2007	5	9.400%	17,274.95
Group I	0115071715	304,061.59	01-May-2007	4	8.800%	12,611.24
Group I	0115104637	316,000.00	01-May-2007	4	7.050%	10,348.98
Group I	0115104658	137,551.91	01-Jun-2007	3	8.225%	4,426.39
Group I	0115113946	374,000.00	01-Mar-2007	6	9.900%	20,469.97
Group I	0115120636	212,800.00	01-Jun-2007	3	7.975%	6,627.80
Group I	0115120644	158,353.97	01-Apr-2007	5	7.950%	6,875.71
Group I	0115120648	304,950.00	01-Jun-2007	3	7.850%	9,339.10
Group I	0115120659	258,797.99	01-Jun-2007	3	9.300%	9,479.21
Group I	0115128913	380,000.00	01-Mar-2007	6	7.000%	14,408.38
Group I	0115128914	280,000.00	01-Mar-2007	6	7.650%	11,663.34
Group I	0115128969	130,004.28	01-May-2007	4	8.900%	5,452.37
Group II	0111574482	59,100.00	01-Jun-2007	3	9.990%	1,869.52
Group II	0112377945	78,239.96	01-Jan-2007	8	12.050%	5,261.52
Group II	0112512224	47,892.65	01-Jan-2007	8	10.900%	2,982.21
Group II	0112690534	527,884.21	01-Feb-2007	7	8.900%	25,788.69
Group II	0112690595	658,978.89	01-Mar-2007	6	9.425%	34,280.14
Group II	0113029231	62,966.85	01-Jun-2007	3	9.000%	2,227.37
Group II	0113069310	504,000.00	01-Apr-2007	5	8.450%	23,373.00
Group II	0113315580	105,856.67	01-Feb-2007	7	8.500%	4,924.03
Group II	0113315814	339,147.79	01-May-2007	4	9.000%	14,392.41
Group II	0113632606	494,619.63	01-May-2007	4	7.950%	18,410.19
Group II	0114009150	175,193.15	01-Jun-2007	3	10.010%	6,935.46
Group II	0114011385	128,193.86	01-Jan-2007	8	10.050%	7,122.10
Group II	0114044482	187,766.22	01-Apr-2007	5	7.750%	7,933.32
Group II	0114053658	340,000.00	01-Jun-2007	3	9.400%	12,608.30
Group II	0114053659	84,824.15	01-Jun-2007	3	11.990%	4,058.42
Group II	0114079923	590,217.34	01-Jun-2007	3	7.425%	17,030.25
Group II	0114079924	274,792.14	01-Apr-2007	5	9.450%	14,338.04
Group II	0114079932	521,320.21	01-May-2007	4	8.375%	20,513.19
Group II	0114105732	411,790.14	01-Apr-2007	5	8.000%	18,008.74
Group II	0114152235	300,000.00	01-Mar-2007	6	6.700%	10,850.00
Group II	0114166467	640,000.00	01-Apr-2007	5	6.925%	23,986.62
Group II	0114166480	380,000.00	01-Feb-2007	7	6.500%	13,300.00
Group II	0114166481	654,670.86	01-Jun-2007	3	8.475%	21,742.83
Group II	0114166484	248,000.00	01-May-2007	4	6.550%	7,502.04

Group II	0114210108	166,098.66	01-Jun-2007	3	8.300%	5,395.25
Group II	0114210114	301,600.00	01-Apr-2007	5	6.900%	11,259.71
Group II	0114210129	464,000.00	01-Apr-2007	5	7.050%	17,728.69
Group II	0114229422	501,274.24	01-Mar-2007	6	7.575%	20,660.50
Group II	0114229438	183,838.53	01-Apr-2007	5	7.950%	7,982.14
Group II	0114237086	524,000.00	01-Mar-2007	6	7.975%	22,848.63
Group II	0114237092	549,000.00	01-Feb-2007	7	7.025%	20,896.33
Group II	0114264475	229,681.64	01-May-2007	4	7.300%	7,793.55
Group II	0114264495	207,920.00	01-May-2007	4	8.625%	8,446.80
Group II	0114264918	634,184.67	01-Mar-2007	6	8.500%	29,565.11
Group II	0114265798	348,000.00	01-May-2007	4	7.350%	11,919.00
Group II	0114265808	531,992.00	01-Jun-2007	3	8.000%	16,624.75
Group II	0114265829	297,928.30	01-Jun-2007	3	6.975%	8,024.21
Group II	0114302986	276,000.00	01-May-2007	4	7.000%	8,970.00
Group II	0114333963	363,599.47	01-Jun-2007	3	8.950%	12,795.93
Group II	0114333969	380,000.00	01-Jun-2007	3	8.950%	13,379.20
Group II	0114333979	231,882.10	01-Apr-2007	5	9.800%	12,573.02
Group II	0114333984	307,663.56	01-Apr-2007	5	10.250%	17,490.36
Group II	0114352287	268,000.00	01-May-2007	4	6.470%	7,999.80
Group II	0114352293	448,000.00	01-Jun-2007	3	7.600%	13,253.30
Group II	0114352312	515,920.00	01-Feb-2007	7	6.525%	18,132.45
Group II	0114364440	204,800.00	01-Jun-2007	3	11.750%	9,600.00
Group II	0114364443	51,152.30	01-Jun-2007	3	14.000%	2,876.20
Group II	0114364873	241,767.87	01-Jun-2007	3	6.300%	5,842.70
Group II	0114364891	363,200.00	01-Jun-2007	3	7.500%	10,593.35
Group II	0114365919	287,877.36	01-Mar-2007	6	9.250%	14,681.72
Group II	0114369987	480,000.00	01-Feb-2007	7	7.800%	20,440.00
Group II	0114369989	267,999.67	01-Apr-2007	5	8.000%	11,724.93
Group II	0114369995	488,000.00	01-Apr-2007	5	7.950%	21,207.69
Group II	0114375091	441,463.92	01-Apr-2007	5	8.990%	21,848.95
Group II	0114375121	544,000.00	01-May-2007	4	7.625%	19,380.00
Group II	0114399759	600,000.00	01-Jun-2007	3	7.825%	18,312.50
Group II	0114399764	585,000.00	01-Mar-2007	6	9.125%	29,432.83
Group II	0114399789	535,000.00	01-Apr-2007	5	7.700%	22,470.00
Group II	0114399804	336,150.00	01-Apr-2007	5	7.600%	13,922.23
Group II	0114414377	1,000,000.00	01-Apr-2007	5	8.300%	45,500.00
Group II	0114414383	451,619.19	01-Mar-2007	6	6.650%	16,173.98
Group II	0114414384	332,000.00	01-May-2007	4	7.100%	10,956.00
Group II	0114451919	279,717.42	01-May-2007	4	8.100%	10,629.24
Group II	0114451922	253,517.58	01-Jun-2007	3	7.750%	7,658.35
Group II	0114451924	229,500.00	01-May-2007	4	9.600%	10,442.22
Group II	0114451930	588,000.00	01-Apr-2007	5	8.025%	25,810.75
Group II	0114455072	110,488.57	01-Mar-2007	6	11.375%	7,006.14
Group II	0114457874	404,800.00	01-Jun-2007	3	8.450%	13,409.00
Group II	0114457896	414,900.00	01-Mar-2007	6	9.700%	22,266.30
Group II	0114478702	432,000.00	01-Mar-2007	6	7.450%	17,514.00
Group II	0114478704	463,406.21	01-Mar-2007	6	8.250%	20,894.83
Group II	0114489950	555,711.75	01-Jan-2007	8	9.250%	29,242.92
Group II	0114492716	239,800.00	01-Apr-2007	5	7.500%	9,791.81
Group II	0114492717	476,431.25	01-Apr-2007	5	6.500%	16,652.73
Group II	0114519471	307,333.88	01-May-2007	4	7.150%	10,209.28
Group II	0114519487	137,486.02	01-May-2007	4	8.150%	5,255.12
Group II	0114519494	267,808.13	01-May-2007	4	8.650%	10,906.50
Group II	0114553574	430,496.20	01-Mar-2007	6	7.285%	17,014.10
Group II	0114553575	707,783.63	01-Mar-2007	6	7.500%	28,883.11
Group II	0114553586	435,667.76	01-May-2007	4	8.300%	16,963.38
Group II	0114553591	508,000.00	01-Jun-2007	3	7.475%	14,763.75
Group II	0114553599	419,200.00	01-Apr-2007	5	6.900%	15,650.11
Group II	0114553610	243,857.71	01-Apr-2007	5	7.950%	10,588.16
Group II	0114553614	216,000.00	01-Jun-2007	3	7.150%	5,985.00
Group II	0114582232	543,955.67	01-Jan-2007	8	8.450%	26,177.83
Group II	0114582242	389,168.22	01-Jul-2007	2	7.650%	9,659.50
Group II	0114582258	237,408.29	01-Mar-2007	6	10.700%	10,379.68
Group II	0114582265	222,081.21	01-Mar-2007	6	8.250%	10,417.16
Group II	0114582266	55,469.12	01-Mar-2007	6	12.150%	3,862.21
Group II	0114582272	299,476.88	01-Feb-2007	7	6.700%	11,304.50
Group II	0114582281	249,600.00	01-May-2007	4	7.990%	9,721.92
Group II	0114582384	440,000.00	01-Jan-2007	8	7.650%	19,037.53
Group II	0114582421	500,300.00	01-Jul-2007	2	7.900%	12,841.04
Group II	0114582436	239,541.75	01-Apr-2007	5	6.275%	8,468.15
Group II	0114582444	417,000.00	01-Jan-2007	8	7.625%	18,026.09
Group II	0114582482	462,232.67	01-May-2007	4	6.750%	15,121.66
Group II	0114582486	260,695.37	01-Jun-2007	3	8.750%	9,282.79
Group II	0114582523	379,729.35	01-Apr-2007	5	7.250%	15,599.34
Group II	0114582530	355,442.89	01-Apr-2007	5	7.250%	14,582.55
Group II	0114582538	623,080.09	01-Jun-2007	3	7.375%	18,598.18
Group II	0114623391	709,991.85	01-May-2007	4	6.325%	20,628.91
Group II	0114637733	50,000.00	01-Feb-2007	7	9.100%	2,588.76
Group II	0114637866	368,000.00	01-Apr-2007	5	7.050%	14,060.69
Group II	0114637886	527,999.60	01-Mar-2007	6	6.990%	19,989.20
Group II	0114647857	285,600.00	01-Apr-2007	5	8.700%	13,661.20
Group II	0114647863	384,987.00	01-May-2007	4	7.750%	13,955.76
Group II	0114647865	423,867.58	01-Mar-2007	6	7.700%	17,779.74
Group II	0114647866	540,000.00	01-Jun-2007	3	7.625%	16,031.25



Group II	0114647868	335,884.04	01-Mar-2007	6	7.350%	13,402.48
Group II	0114670752	350,400.00	01-May-2007	4	7.650%	12,526.80
Group II	0114670758	199,999.67	01-May-2007	4	7.450%	6,949.98
Group II	0114703567	616,000.00	01-Mar-2007	6	7.325%	24,524.50
Group II	0114703576	445,500.00	01-Jun-2007	3	8.500%	14,850.00
Group II	0114703579	334,792.54	01-May-2007	4	6.800%	10,535.07
Group II	0114703581	470,904.72	01-Apr-2007	5	7.700%	19,759.01
Group II	0114703583	608,000.00	01-Mar-2007	6	7.925%	26,334.00
Group II	0114703584	215,821.76	01-Apr-2007	5	6.725%	7,827.14
Group II	0114703596	339,889.16	01-Mar-2007	6	7.550%	13,961.40
Group II	0114710052	81,561.52	01-Jun-2007	3	11.000%	3,567.45
Group II	0114710053	722,000.00	01-Mar-2007	6	7.950%	31,376.94
Group II	0114723833	521,623.56	01-May-2007	4	8.625%	21,177.90
Group II	0114723841	640,000.00	01-Apr-2007	5	7.350%	25,573.31
Group II	0114723845	127,882.66	01-Jun-2007	3	8.800%	4,420.54
Group II	0114723854	319,642.28	01-May-2007	4	7.100%	10,526.96
Group II	0114723862	461,250.00	01-Mar-2007	6	6.850%	17,085.46
Group II	0114729634	352,000.00	01-Apr-2007	5	7.900%	15,194.62
Group II	0114729636	526,880.00	01-Apr-2007	5	8.100%	23,358.37
Group II	0114729671	575,533.13	01-May-2007	4	8.225%	22,214.59
Group II	0114739029	211,352.98	01-May-2007	4	8.750%	8,713.15
Group II	0114750561	792,000.00	01-May-2007	4	7.000%	25,740.00
Group II	0114750562	600,000.00	01-Feb-2007	7	7.750%	25,284.03
Group II	0114750575	299,757.58	01-Apr-2007	5	6.800%	11,002.48
Group II	0114750584	486,400.00	01-Mar-2007	6	7.550%	20,003.20
Group II	0114750585	481,328.46	01-Jun-2007	3	7.350%	13,728.13
Group II	0114750601	260,000.00	01-Apr-2007	5	8.650%	12,360.88
Group II	0114760590	362,289.77	01-Mar-2007	6	7.300%	14,370.86
Group II	0114760592	332,000.00	01-May-2007	4	7.650%	11,869.02
Group II	0114760593	143,999.82	01-May-2007	4	6.600%	4,392.00
Group II	0114760610	332,572.82	01-Apr-2007	5	7.400%	13,372.08
Group II	0114760619	419,889.74	01-Mar-2007	6	8.300%	19,084.50
Group II	0114770218	440,000.00	01-Feb-2007	7	7.825%	18,800.88
Group II	0114770810	477,000.00	01-Apr-2007	5	8.650%	22,677.41
Group II	0114770819	272,000.00	01-Apr-2007	5	7.850%	11,662.00
Group II	0114770831	368,000.00	01-Apr-2007	5	6.650%	13,202.00
Group II	0114771485	469,817.63	01-May-2007	4	7.950%	17,494.90
Group II	0114788977	219,940.53	01-Mar-2007	6	8.200%	9,868.08
Group II	0114788982	419,586.62	01-May-2007	4	7.550%	14,778.03
Group II	0114818855	440,000.00	01-Jun-2007	3	8.000%	13,750.00
Group II	0114818872	228,500.00	01-Feb-2007	7	10.100%	12,767.72
Group II	0114818879	268,000.00	01-Jun-2007	3	7.300%	7,593.30
Group II	0114818935	350,400.00	01-Jun-2007	3	7.400%	10,074.00
Group II	0114827109	343,923.17	01-Mar-2007	6	8.850%	16,736.62
Group II	0114831713	299,000.00	01-May-2007	4	9.625%	13,641.90
Group II	0114839791	507,000.00	01-Mar-2007	6	10.250%	28,835.66
Group II	0114839793	499,800.37	01-May-2007	4	7.875%	18,423.86
Group II	0114839808	380,000.00	01-Mar-2007	6	7.625%	15,793.75
Group II	0114839848	499,055.48	01-Jun-2007	3	9.750%	19,215.70
Group II	0114839871	268,000.00	01-May-2007	4	8.500%	10,719.96
Group II	0114841903	288,000.00	01-Mar-2007	6	7.950%	12,516.00
Group II	0114858059	569,250.00	01-Mar-2007	6	7.100%	21,916.09
Group II	0114881622	511,598.61	01-Apr-2007	5	7.225%	20,021.58
Group II	0114881628	427,305.49	01-May-2007	4	8.800%	17,722.87
Group II	0114921862	201,807.18	01-Jun-2007	3	7.700%	6,050.32
Group II	0114921865	494,287.94	01-Mar-2007	6	8.800%	23,909.59
Group II	0114948298	456,000.00	01-Apr-2007	5	8.750%	21,945.00
Group II	0114948319	147,878.09	01-Apr-2007	5	6.975%	5,571.46
Group II	0114948369	192,402.70	01-Mar-2007	6	10.775%	11,526.06
Group II	0114948405	375,869.11	01-Jan-2007	8	8.355%	17,222.66
Group II	0114948410	107,780.69	01-Mar-2007	6	7.990%	4,696.00
Group II	0114948414	56,192.58	01-Feb-2007	7	11.260%	3,520.76
Group II	0114948418	313,400.76	01-Apr-2007	5	8.490%	14,596.30
Group II	0114948425	707,182.94	01-Apr-2007	5	8.010%	30,952.91
Group II	0114948426	176,775.41	01-Apr-2007	5	11.600%	11,436.50
Group II	0114948430	351,368.19	01-Mar-2007	6	10.975%	21,437.82
Group II	0114948436	247,242.11	01-Jun-2007	3	8.490%	8,220.48
Group II	0114948449	140,207.30	01-May-2007	4	9.910%	6,595.72
Group II	0114948457	113,514.21	01-Jun-2007	3	9.500%	4,252.34
Group II	0114948490	535,710.07	01-Feb-2007	7	8.210%	24,060.07
Group II	0114948518	179,856.39	01-Mar-2007	6	8.280%	8,153.54
Group II	0114948536	139,530.44	01-May-2007	4	8.980%	5,907.57
Group II	0114948539	459,934.87	01-Mar-2007	6	10.525%	26,891.37
Group II	0114948564	569,770.23	01-Jun-2007	3	9.745%	21,945.05
Group II	0114948570	93,477.40	01-May-2007	4	10.485%	4,666.27
Group II	0114948610	231,957.16	01-Apr-2007	5	9.860%	12,662.45
Group II	0114948617	143,927.11	01-May-2007	4	8.610%	5,834.71
Group II	0114948623	330,720.00	01-Jan-2007	8	7.935%	14,283.98
Group II	0114948625	639,131.78	01-Jan-2007	8	8.435%	29,564.34
Group II	0114948658	92,757.90	01-Mar-2007	6	8.810%	4,492.26
Group II	0114948678	512,000.00	01-Jan-2007	8	8.510%	23,887.03
Group II	0114948693	235,183.16	01-May-2007	4	10.060%	11,228.91
Group II	0114948704	470,463.14	01-May-2007	4	7.080%	15,445.91
Group II	0114948719	379,719.86	01-Apr-2007	5	8.485%	17,681.29

Group II	0114948738	276,000.00	01-Jan-2007	8	8.135%	12,243.26
Group II	0114948755	175,984.97	01-Feb-2007	7	9.010%	8,732.36
Group II	0114948781	59,482.43	01-Jan-2007	8	11.860%	3,934.44
Group II	0114948871	155,731.67	01-Jun-2007	3	11.250%	6,970.49
Group II	0114948874	127,131.82	01-May-2007	4	10.060%	6,069.89
Group II	0114948891	439,906.65	01-Mar-2007	6	8.460%	20,417.47
Group II	0114948914	391,261.66	01-Apr-2007	5	8.360%	17,904.60
Group II	0114948920	383,564.24	01-Mar-2007	6	8.835%	18,605.73
Group II	0114948974	135,857.44	01-Apr-2007	5	7.330%	5,406.96
Group II	0114948977	119,781.06	01-May-2007	4	9.915%	5,632.03
Group II	0114949012	332,500.00	01-Jan-2007	8	10.420%	19,192.83
Group II	0114949024	287,970.99	01-Feb-2007	7	8.585%	13,574.43
Group II	0114962008	684,000.00	01-Apr-2007	5	7.650%	28,528.50
Group II	0114987046	315,732.49	01-Jun-2007	3	8.075%	9,959.57
Group II	0114987049	367,650.00	01-Mar-2007	6	9.150%	18,535.61
Group II	0115013754	600,000.00	01-Mar-2007	6	8.000%	26,250.00
Group II	0115013765	559,200.00	01-May-2007	4	7.325%	19,082.70
Group II	0115021434	698,950.79	01-Apr-2007	5	9.500%	36,687.00
Group II	0115021439	426,550.00	01-Mar-2007	6	8.250%	19,233.74
Group II	0115049682	676,000.00	01-Apr-2007	5	6.925%	25,335.87
Group II	0115049690	336,000.00	01-Mar-2007	6	7.200%	13,132.00
Group II	0115049691	552,000.00	01-Mar-2007	6	7.425%	22,298.50
Group II	0115071695	299,518.76	01-May-2007	4	7.125%	9,901.29
Group II	0115071709	310,500.00	01-Apr-2007	5	8.125%	13,810.72
Group II	0115088611	227,995.81	01-Jun-2007	3	6.875%	6,056.38
Group II	0115104642	351,786.37	01-Apr-2007	5	8.725%	16,867.22
Group II	0115104660	300,000.00	01-Mar-2007	6	9.100%	15,050.00
Group II	0115104663	477,000.00	01-Apr-2007	5	7.375%	19,129.67
Group II	0115113923	582,350.00	01-May-2007	4	8.175%	22,347.66
Group II	0115113947	451,200.00	01-Mar-2007	6	8.350%	20,608.84
Group II	0115120642	536,000.00	01-Jun-2007	3	8.875%	18,704.20
Group II	0115120643	468,000.00	01-May-2007	4	7.950%	17,433.00
Group II	0115120645	367,999.93	01-Apr-2007	5	7.190%	14,361.20
Group II	0115128901	546,752.54	01-Jun-2007	3	7.625%	16,207.86
Group II	0115128909	612,000.00	01-Mar-2007	6	6.750%	22,312.50
Group II	0115128945	393,000.00	01-May-2007	4	8.450%	15,621.78
Group II	0115258397	411,846.88	01-Jun-2007	3	8.675%	14,011.26
Group II	0115258459	205,778.26	01-Jun-2007	3	7.675%	6,147.91
Group II	0115258463	250,220.40	01-Apr-2007	5	7.225%	9,805.16
Group II	0115258528	166,500.00	01-Jun-2007	3	8.875%	5,810.15
Group II	0115258534	513,000.00	01-Jun-2007	3	9.225%	18,649.70
Group II	0115483612	432,250.00	01-Jul-2007	2	9.900%	13,976.08
Group II	0115672479	225,250.00	01-Jul-2007	2	10.350%	7,619.33

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

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Summary	12 Month Bankruptcy History*	
	Month	Bankruptcy Percentage
New Bankruptcy Loans	<s>	<c>
Loans in Bankruptcy	6	0.000%
Original Principal Balance	1,691,417.00	0.000%
Current Actual Balance	1,690,667.03	0.000%
Current Bankruptcy Total		
Loans in Bankruptcy	19	0.013%
Original Principal Balance	2,880,497.00	0.032%
Current Actual Balance	2,877,730.32	0.123%
	Aug-07	0.090%
	Sep-07	0.101%
	Oct-07	0.115%
	Nov-07	0.280%

\*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 I	12 Month Bankruptcy History*	
	Month	Bankruptcy Percentage
New Bankruptcy Loans	<s>	<c>
Loans in Bankruptcy	2	0.000%
Original Principal Balance	331,800.00	0.000%
Current Actual Balance	331,227.65	0.000%
Current Bankruptcy Total		
Loans in Bankruptcy	5	0.000%
Original Principal Balance	870,700.00	0.017%
	Jun-07	0.017%

Current Actual Balance	869,538.51	Jul-07	0.138%
		Aug-07	0.169%
		Sep-07	0.132%
		Oct-07	0.133%
		Nov-07	0.224%

\*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 II		12 Month Bankruptcy History*	
New Bankruptcy Loans		Month	Bankruptcy Percentage
<s>	<c>	<s>	<c>
Loans in Bankruptcy	3	Dec-06	0.000%
Original Principal Balance	1,303,437.00	Jan-07	0.000%
Current Actual Balance	1,303,437.00	Feb-07	0.000%
		Mar-07	0.000%
		Apr-07	0.000%
Current Bankruptcy Total		May-07	0.022%
Loans in Bankruptcy	7	Jun-07	0.043%
Original Principal Balance	1,713,187.00	Jul-07	0.112%
Current Actual Balance	1,712,458.50	Aug-07	0.032%
		Sep-07	0.078%
		Oct-07	0.102%
		Nov-07	0.321%

\*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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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 I	0112835506	Nov-2007	01-Sep-2006	FL	100.00	56,180.00
Group I	0113311757	Jun-2007	01-Oct-2006	TN	100.00	75,000.00
Group I	0113462318	Jul-2007	01-Nov-2006	AZ	100.00	39,580.00
Group I	0113632681	Jul-2007	01-Nov-2006	CA	71.65	331,000.00
Group I	0114210131	Nov-2007	01-Feb-2007	FL	90.00	136,800.00
Group I	0114588298	Nov-2007	01-Mar-2007	AZ	79.59	195,000.00
Group I	0114841842	Aug-2007	01-Mar-2007	UT	71.84	132,900.00
Group II	0110457143	Nov-2007	01-May-2005	TN	100.00	12,200.00
Group II	0112651503	Sep-2007	01-Aug-2006	OR	100.00	38,950.00
Group II	0113474766	Sep-2007	01-Nov-2006	CA	100.00	74,800.00
Group II	0113507661	Oct-2007	01-Oct-2006	LA	100.00	50,000.00
Group II	0114089696	Oct-2007	01-Dec-2006	OH	80.00	65,600.00
Group II	0114089697	Oct-2007	01-Dec-2006	OH	100.00	16,400.00
Group II	0114229433	Nov-2007	01-Feb-2007	CA	100.00	375,437.00
Group II	0114352307	Nov-2007	01-Feb-2007	CA	80.00	576,000.00
Group II	0114732948	Sep-2007	01-Mar-2007	WA	80.00	162,400.00
Group II	0114841909	Nov-2007	01-Mar-2007	CA	80.00	352,000.00
Group II	0114948935	Oct-2007	01-Feb-2007	MS	85.00	131,750.00
Group II	0115258487	Aug-2007	01-Mar-2007	OH	90.00	58,500.00

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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 I	0112835506	56,002.38	01-Jun-2007	3	11.750%	2,693.30
Group I	0113311757	74,731.19	01-Jun-2007	3	10.655%	3,159.39
Group I	0113462318	39,397.27	01-Oct-2007	0	12.150%	784.79
Group I	0113632681	330,901.39	01-Oct-2007	0	7.150%	3,667.48
Group I	0114210131	136,366.67	01-Jun-2007	3	8.350%	4,454.49
Group I	0114588298	194,860.98	01-Mar-2007	6	7.700%	8,160.33
Group I	0114841842	132,678.28	01-May-2007	4	8.950%	5,597.67
Group II	0110457143	11,987.79	01-Aug-2007	1	8.670%	244.68
Group II	0112651503	38,786.58	01-Jun-2007	3	10.900%	1,727.83
Group II	0113474766	74,741.98	01-Jan-2007	8	12.500%	5,353.99
Group II	0113507661	49,745.12	01-Sep-2007	0	10.950%	866.45

Group II	0114089696	65,292.35	01-Aug-2007	1	9.375%	1,447.88
Group II	0114089697	16,366.62	01-Aug-2007	1	13.250%	521.55
Group II	0114229433	375,437.00	01-Apr-2007	5	8.700%	17,958.43
Group II	0114352307	576,000.00	01-Feb-2007	7	7.625%	23,940.00
Group II	0114732948	162,393.87	01-Oct-2007	0	7.125%	1,793.12
Group II	0114841909	352,000.00	01-Apr-2007	5	7.700%	14,784.00
Group II	0114948935	131,590.16	01-Apr-2007	5	10.460%	7,635.81
Group II	0115258487	58,450.69	01-Oct-2007	0	11.425%	1,064.35

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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 I	5	166,492.40	178,355.74	0.240%
Group II	15	914,296.40	964,885.56	1.172%
Total	20	1,080,788.80	1,143,241.30	0.111%

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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 I	0112683197	37,000.00	10.500%	OR	91.94	180
Group I	0112683198	50,954.00	12.050%	AZ	100.00	180
Group I	0112739481	79,000.00	12.500%	CA	100.00	180
Group I	0114009137	127,500.00	10.385%	GA	100.00	360
Group I	0114267145	240,300.00	11.500%	NJ	90.00	360
Group II	0112729128	57,000.00	10.900%	FL	100.00	180
Group II	0112835481	65,980.00	10.900%	CA	100.00	180
Group II	0113180171	64,200.00	12.500%	CO	100.00	180
Group II	0113198914	59,000.00	12.550%	CA	100.00	180
Group II	0113231239	154,990.00	12.500%	CA	100.00	180
Group II	0113300043	126,000.00	12.500%	CA	100.00	180
Group II	0113313607	80,730.00	12.150%	CA	100.00	180
Group II	0113317246	65,600.00	12.500%	NV	100.00	180
Group II	0114582273	75,000.00	11.875%	NY	100.00	180
Group II	0114727941	23,450.00	12.150%	FL	100.00	180
Group II	0114948415	25,100.00	12.650%	AR	98.05	180
Group II	0114948478	98,000.00	11.400%	CA	96.08	180
Group II	0114948492	111,500.00	9.700%	TX	96.62	180
Group II	0114948679	128,000.00	11.550%	FL	100.00	180
Group II	0114948739	69,000.00	11.990%	NJ	97.18	180

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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 I	0112683197	36,790.26	39,134.25	39,134.25
Group I	0112683198	50,848.13	54,513.66	54,513.66
Group I	0112739481	78,854.01	84,686.83	84,686.83
Group I	0114009137	0.00	10.50	16,523.49
Group I	0114267145	0.00	10.50	68,708.74
Group II	0112729128	56,850.59	60,537.48	60,537.48
Group II	0112835481	65,744.26	70,002.79	70,002.79
Group II	0113180171	0.00	(0.82)	68,167.80
Group II	0113198914	58,908.06	63,199.98	63,199.98
Group II	0113231239	154,828.87	166,074.54	166,074.54
Group II	0113300043	0.00	(34.22)	132,405.78
Group II	0113313607	80,616.03	86,410.65	86,410.65
Group II	0113317246	65,514.29	70,368.43	70,368.43
Group II	0114582273	74,955.66	80,207.20	80,207.20
Group II	0114727941	23,337.43	25,081.63	25,081.63
Group II	0114948415	25,093.79	26,691.87	26,691.87
Group II	0114948478	0.00	10.50	102,665.43
Group II	0114948492	111,447.42	113,088.27	113,088.27

Group II	0114948679	128,000.00	129,149.65	129,149.65
Group II	0114948739	69,000.00	74,097.61	74,097.61

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Realized Loss Report - Collateral

Summary

MDR			SDA	
<s>	<c>		<s>	<c>
Current Month		0.104%	Current Month	7.102%
3 Month Average		0.132%	3 Month Average	10.118%
12 Month Average		0.000%	12 Month Average	0.000%

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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	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	N/A	N/A	Mar-2007	N/A	N/A
Apr-2007	N/A	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	0.000%	N/A
Aug-2007	0.023%	N/A	Aug-2007	2.424%	N/A
Sep-2007	0.082%	N/A	Sep-2007	7.223%	N/A
Oct-2007	0.210%	N/A	Oct-2007	16.029%	N/A
Nov-2007	0.104%	N/A	Nov-2007	7.102%	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		1.246%	Current Month	97.822%
3 Month Average		1.573%	3 Month Average	89.357%
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	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	N/A	N/A	Mar-2007	N/A	N/A
Apr-2007	N/A	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	0.280%	N/A	Aug-2007	50.817%	N/A
Sep-2007	0.980%	N/A	Sep-2007	75.043%	N/A
Oct-2007	2.492%	N/A	Oct-2007	95.207%	N/A
Nov-2007	1.246%	N/A	Nov-2007	97.822%	N/A

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Group I

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MDR			SDA		
<s>	<c>		<s>	<c>	
Current Month		0.038%	Current Month		2.609%
3 Month Average		0.053%	3 Month Average		4.152%
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	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	N/A	N/A	Mar-2007	N/A	N/A
Apr-2007	N/A	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	0.000%	N/A
Aug-2007	0.029%	N/A	Aug-2007	2.969%	N/A
Sep-2007	0.055%	N/A	Sep-2007	4.813%	N/A
Oct-2007	0.066%	N/A	Oct-2007	5.033%	N/A
Nov-2007	0.038%	N/A	Nov-2007	2.609%	N/A

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CDR			Cumulative Loss Severity		
<s>	<c>		<s>	<c>	
Current Month		0.458%	Current Month		129.792%
3 Month Average		0.632%	3 Month Average		94.081%
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	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	N/A	N/A	Mar-2007	N/A	N/A
Apr-2007	N/A	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	0.344%	N/A	Aug-2007	12.965%	N/A
Sep-2007	0.653%	N/A	Sep-2007	22.963%	N/A
Oct-2007	0.783%	N/A	Oct-2007	23.191%	N/A
Nov-2007	0.458%	N/A	Nov-2007	23.197%	N/A

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Group II

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MDR			SDA		
<s>	<c>		<s>	<c>	
Current Month		0.152%	Current Month		10.348%
3 Month Average		0.190%	3 Month Average		14.414%
12 Month Average		0.000%	12 Month Average		0.000%

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MDR: Current vs. 12mo Average*			SDA: 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	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	N/A	N/A	Mar-2007	N/A	N/A
Apr-2007	N/A	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	0.000%	N/A
Aug-2007	0.020%	N/A	Aug-2007	2.024%	N/A
Sep-2007	0.102%	N/A	Sep-2007	8.977%	N/A
Oct-2007	0.315%	N/A	Oct-2007	23.918%	N/A
Nov-2007	0.152%	N/A	Nov-2007	10.348%	N/A

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CDR <s>	<c>	Cumulative Loss Severity <s>	<c>
Current Month	1.814%	Current Month	104.430%
3 Month Average	2.249%	3 Month Average	103.204%
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 <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	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	N/A	N/A	Mar-2007	N/A	N/A
Apr-2007	N/A	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	0.000%	N/A
Aug-2007	0.234%	N/A	Aug-2007	91.589%	N/A
Sep-2007	1.217%	N/A	Sep-2007	101.137%	N/A
Oct-2007	3.716%	N/A	Oct-2007	104.047%	N/A
Nov-2007	1.814%	N/A	Nov-2007	104.430%	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	
Group I	14	2,560,300.00	2,544,215.54	0	0.00	0.00	
Group II	6	1,573,200.00	1,568,810.05	0	0.00	0.00	
Total	20	4,133,500.00	4,113,025.59	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 I	0	0.00	0.00	3	166,954.00	166,104.92	7,928.51
Group II	0	0.00	0.00	12	915,350.00	912,291.19	21,568.49
Total	0	0.00	0.00	15	1,082,304.00	1,078,396.11	29,497.00

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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 I	0112436360	CO	89.94	01-Aug-2006	33,700.00	33,511.74
Group I	0112683197	OR	91.94	01-Sep-2006	37,000.00	36,653.86
Group I	0112683198	AZ	100.00	01-Sep-2006	50,954.00	50,719.85
Group I	0112739481	CA	100.00	01-Sep-2006	79,000.00	78,673.67
Group I	0114333990	UT	95.00	01-Feb-2007	194,750.00	194,059.01
Group I	0114366541	FL	25.64	01-Feb-2007	50,000.00	47,765.55
Group I	0114582284	NJ	83.71	01-Jan-2007	291,300.00	288,310.41
Group I	0114582560	NY	67.24	01-Mar-2007	262,250.00	261,443.96
Group I	0114771440	CA	75.00	01-Mar-2007	438,750.00	438,492.31
Group I	0114839776	FL	80.00	01-Mar-2007	220,000.00	218,226.07
Group I	0114839777	FL	93.27	01-Mar-2007	36,500.00	36,384.61
Group I	0114948511	FL	66.11	01-Jan-2007	59,500.00	59,113.68
Group I	0114948586	MA	78.89	01-Jan-2007	355,000.00	351,524.71
Group I	0114948753	GA	95.00	01-Feb-2007	122,550.00	122,086.58
Group I	0115021429	DC	75.00	01-Apr-2007	240,000.00	237,687.25
Group I	0115113971	FL	33.99	01-Apr-2007	91,000.00	89,757.28
Group I	0115128992	CA	62.26	01-Apr-2007	165,000.00	164,441.63
Group II	0112729128	FL	100.00	01-Sep-2006	57,000.00	56,667.84
Group II	0112835481	CA	100.00	01-Sep-2006	65,980.00	65,528.03
Group II	0113198914	CA	100.00	01-Oct-2006	59,000.00	58,776.19
Group II	0113231239	CA	100.00	01-Oct-2006	154,990.00	154,395.56
Group II	0113313607	CA	100.00	01-Nov-2006	80,730.00	80,421.29
Group II	0113317243	CO	100.00	01-Nov-2006	38,200.00	37,961.46
Group II	0113317246	NV	100.00	01-Nov-2006	65,600.00	65,367.59
Group II	0114364437	CA	90.00	01-Feb-2007	459,000.00	457,947.93
Group II	0114582273	NY	100.00	01-Jan-2007	75,000.00	74,744.93
Group II	0114582446	PA	95.00	01-Feb-2007	211,850.00	210,699.55
Group II	0114727941	FL	100.00	01-Mar-2007	23,450.00	23,274.20
Group II	0114948415	AR	98.05	01-Jan-2007	25,100.00	25,034.82
Group II	0114948492	TX	96.62	01-Jan-2007	111,500.00	111,178.09
Group II	0114948679	FL	100.00	01-Feb-2007	128,000.00	127,793.77
Group II	0114948739	NJ	97.18	01-Feb-2007	69,000.00	68,792.93
Group II	0115021438	CA	80.00	01-Apr-2007	504,000.00	501,911.79
Group II	0115258472	MA	80.00	01-Feb-2007	254,400.00	253,997.76
Group II	0115258531	MO	90.00	01-Mar-2007	105,750.00	105,749.98

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Prepayment Loan Detail - Prepayments during Current Period (continued)

Loan	PIF	Months	Current Loan	Original
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Group	Number	Type	Delinquent	Rate	Term	Seasoning
Group I	0112436360	Loan Paid in Full	5	11.450%	180	15
Group I	0112683197	Liquidation	5	10.500%	180	14
Group I	0112683198	Liquidation	5	12.050%	180	14
Group I	0112739481	Liquidation	5	12.500%	180	14
Group I	0114333990	Loan Paid in Full	0	7.350%	360	9
Group I	0114366541	Loan Paid in Full	0	7.800%	180	9
Group I	0114582284	Loan Paid in Full	0	7.300%	360	10
Group I	0114582560	Loan Paid in Full	0	7.475%	360	8
Group I	0114771440	Loan Paid in Full	0	7.450%	360	8
Group I	0114839776	Loan Paid in Full	0	6.875%	360	8
Group I	0114839777	Loan Paid in Full	0	11.240%	180	8
Group I	0114948511	Loan Paid in Full	0	8.805%	360	10
Group I	0114948586	Loan Paid in Full	0	6.730%	360	10
Group I	0114948753	Loan Paid in Full	0	10.920%	360	9
Group I	0115021429	Loan Paid in Full	0	8.950%	360	7
Group I	0115113971	Loan Paid in Full	0	6.875%	360	7
Group I	0115128992	Loan Paid in Full	0	7.050%	360	7
Group II	0112729128	Liquidation	5	10.900%	180	14
Group II	0112835481	Liquidation	5	10.900%	180	14
Group II	0113198914	Liquidation	5	12.550%	180	13
Group II	0113231239	Liquidation	7	12.500%	180	13
Group II	0113313607	Liquidation	5	12.150%	180	12
Group II	0113317243	Loan Paid in Full	0	12.550%	180	12
Group II	0113317246	Liquidation	5	12.500%	180	12
Group II	0114364437	Loan Paid in Full	0	8.875%	360	9
Group II	0114582273	Liquidation	6	11.875%	180	10
Group II	0114582446	Loan Paid in Full	0	9.450%	360	9
Group II	0114727941	Liquidation	5	12.150%	180	8
Group II	0114948415	Liquidation	7	12.650%	180	10
Group II	0114948492	Liquidation	7	9.700%	180	10
Group II	0114948679	Liquidation	7	11.550%	180	9
Group II	0114948739	Liquidation	7	11.990%	180	9
Group II	0115021438	Loan Paid in Full	0	5.950%	360	7
Group II	0115258472	Loan Paid in Full	0	10.125%	360	9
Group II	0115258531	Loan Paid in Full	0	10.250%	360	8

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Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period

Summary	Loan Count	Prior Balance	Prepayment Penalty Amount	Prepayment Penalty Waived
Group I	9	1,486,619.30	39,520.36	0.00
Group II	3	818,740.37	22,028.09	0.00
Total	12	2,305,359.67	61,548.45	0.00

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Prepayment Penalty Loan Detail - Prepayment Penalty Paid during Current Period

Group	Loan Number	Paid In Full Date	Prior Balance	Prepayment Penalty Amount	Prepayment Penalty Waived
Group I	0114333990	11/02/2007	194,130.02	5,705.46	0.00
Group I	0114366541	11/07/2007	47,926.10	1,513.06	0.00
Group I	0114771440	11/01/2007	438,492.31	13,076.67	0.00
Group I	0114839776	10/16/2007	218,419.95	6,004.74	0.00
Group I	0114839777	10/16/2007	36,397.91	1,635.30	0.00
Group I	0114948511	10/25/2007	59,150.10	2,081.78	0.00
Group I	0115021429	11/02/2007	237,756.02	2,382.74	0.00
Group I	0115113971	10/23/2007	89,840.38	2,483.19	0.00
Group I	0115128992	11/15/2007	164,506.51	4,637.42	0.00
Group II	0114582446	10/31/2007	210,813.03	7,964.25	0.00
Group II	0115021438	10/18/2007	502,177.36	11,948.84	0.00
Group II	0115258531	11/02/2007	105,749.98	2,115.00	0.00

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Prepayment Rates

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Summary	SMM	CPR	PSA
Current Month	0.506%	Current Month	5.901%
			Current Month
			336.317%

3 Month Average	0.438%	3 Month Average	5.123%	3 Month Average	327.401%
12 Month Average	0.000%	12 Month Average	0.000%	12 Month Average	0.000%

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CPR: Current vs. 12mo Average*			PSA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
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	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	N/A	N/A	Mar-2007	N/A	N/A
Apr-2007	N/A	N/A	Apr-2007	N/A	N/A
May-2007	6.435%	N/A	May-2007	1,145.530%	N/A
Jun-2007	6.488%	N/A	Jun-2007	851.653%	N/A
Jul-2007	3.992%	N/A	Jul-2007	415.150%	N/A
Aug-2007	6.365%	N/A	Aug-2007	550.342%	N/A
Sep-2007	3.916%	N/A	Sep-2007	288.803%	N/A
Oct-2007	5.552%	N/A	Oct-2007	357.082%	N/A
Nov-2007	5.901%	N/A	Nov-2007	336.317%	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 I			Group II		
SMM	CPR	PSA	SMM	CPR	PSA
<s>	<c>	<s>	<s>	<c>	<c>
Current Month	0.626%	Current Month	7.259%	Current Month	413.299%
3 Month Average	0.580%	3 Month Average	6.744%	3 Month Average	437.383%
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	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	N/A	N/A	Mar-2007	N/A	N/A
Apr-2007	N/A	N/A	Apr-2007	N/A	N/A
May-2007	7.632%	N/A	May-2007	1,356.325%	N/A
Jun-2007	8.924%	N/A	Jun-2007	1,172.177%	N/A
Jul-2007	4.067%	N/A	Jul-2007	423.203%	N/A
Aug-2007	9.045%	N/A	Aug-2007	781.433%	N/A
Sep-2007	6.915%	N/A	Sep-2007	509.681%	N/A
Oct-2007	6.058%	N/A	Oct-2007	389.170%	N/A
Nov-2007	7.259%	N/A	Nov-2007	413.299%	N/A

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Group II			Group III		
SMM	CPR	PSA	SMM	CPR	PSA
<s>	<c>	<s>	<s>	<c>	<c>
Current Month	0.418%	Current Month	4.904%	Current Month	279.727%
3 Month Average	0.334%	3 Month Average	3.920%	3 Month Average	245.622%
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	N/A	N/A	Feb-2007	N/A	N/A

Mar-2007	N/A	N/A
Apr-2007	N/A	N/A
May-2007	5.539%	N/A
Jun-2007	4.649%	N/A
Jul-2007	3.936%	N/A
Aug-2007	4.356%	N/A
Sep-2007	1.674%	N/A
Oct-2007	5.184%	N/A
Nov-2007	4.904%	N/A

Mar-2007	N/A	N/A
Apr-2007	N/A	N/A
May-2007	987.169%	N/A
Jun-2007	610.047%	N/A
Jul-2007	409.230%	N/A
Aug-2007	376.890%	N/A
Sep-2007	123.495%	N/A
Oct-2007	333.645%	N/A
Nov-2007	279.727%	N/A

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

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

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Modifications

Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
<c>	<c>	<c>	<c>	<c>	<c>	<c>

No Modifications this Period

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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

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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

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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 I			
Current Interest Rate Range (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)	
<s>	<c>	<c>	<c>	<c>	<c>	<c>	
< 3.750	0	0.00	0.000	0	0.00	0.000	
3.750 4.249	0	0.00	0.000	0	0.00	0.000	
4.250 4.749	0	0.00	0.000	0	0.00	0.000	
4.750 5.249	0	0.00	0.000	0	0.00	0.000	
5.250 5.749	10	4,382,722.58	0.427	4	1,290,219.62	0.299	
5.750 6.249	47	17,390,526.49	1.693	18	4,577,632.44	1.061	
6.250 6.749	257	86,566,585.15	8.428	125	33,975,106.76	7.878	
6.750 7.249	536	167,564,196.34	16.315	278	67,933,691.45	15.753	
7.250 7.749	668	196,170,872.04	19.100	311	71,760,839.66	16.640	
7.750 8.249	609	167,259,723.44	16.285	323	71,747,249.26	16.637	
8.250 8.749	477	128,194,987.55	12.481	270	58,653,228.76	13.601	
8.750 9.249	357	81,333,654.02	7.919	211	43,309,422.23	10.043	
9.250 9.749	295	57,746,976.78	5.622	155	30,278,738.66	7.021	
9.750 10.249	211	36,528,418.75	3.557	120	19,429,846.55	4.506	
10.250 10.749	144	18,640,885.13	1.815	71	8,738,641.53	2.026	
10.750 11.249	261	20,578,842.72	2.004	97	7,383,027.27	1.712	
11.250 11.749	160	12,856,874.09	1.252	48	3,402,543.24	0.789	
11.750 12.249	218	14,341,472.68	1.396	82	4,136,046.73	0.959	
12.250 12.749	257	15,271,804.88	1.487	89	4,023,496.58	0.933	
12.750 13.249	26	1,752,061.67	0.171	10	464,891.22	0.108	
13.250 13.749	3	80,926.54	0.008	0	0.00	0.000	
>= 13.750	11	419,620.91	0.041	5	142,320.03	0.033	
Total	4,547	1,027,081,151.76	100.000	2,217	431,246,941.99	100.000	

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Interest Rate Stratification (continued)

Group II			
Current Interest Rate Range (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)
<s>	<c>	<c>	<c>
< 3.750	0	0.00	0.000
3.750 4.249	0	0.00	0.000
4.250 4.749	0	0.00	0.000
4.750 5.249	0	0.00	0.000
5.250 5.749	6	3,092,502.96	0.519
5.750 6.249	29	12,812,894.05	2.150
6.250 6.749	132	52,591,478.39	8.827
6.750 7.249	258	99,630,504.89	16.721
7.250 7.749	357	124,410,032.38	20.880
7.750 8.249	286	95,512,474.18	16.030
8.250 8.749	207	69,541,758.79	11.671
8.750 9.249	146	38,024,231.79	6.382
9.250 9.749	140	27,468,238.12	4.610
9.750 10.249	91	17,098,572.20	2.870
10.250 10.749	73	9,902,243.60	1.662
10.750 11.249	164	13,195,815.45	2.215
11.250 11.749	112	9,454,330.85	1.587
11.750 12.249	136	10,205,425.95	1.713
12.250 12.749	168	11,248,308.30	1.888
12.750 13.249	16	1,287,170.45	0.216
13.250 13.749	3	80,926.54	0.014
>= 13.750	6	277,300.88	0.047
Total	2,330	595,834,209.77	100.000

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SUPPLEMENTAL REPORTING

<s> <c>

Closing Date  
March 2, 2007.

Determination Date

With respect to each Distribution Date and Ocwen and GMAC, the 15th day of the calendar month in which such Distribution Date occurs, or if such 15th day is not a Business Day, the Business Day immediately preceding such 15th day.

With respect to each Distribution Date and Countrywide the date specified in the Servicing Agreement. 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 May 2007.

#### 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.

#### 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.

#### Business Day

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

#### Servicer Remittance Date

With respect to any Distribution Date and the GMAC Mortgage Loans, by 12:00 p.m. New York time on the 18th day of the month in which such Distribution Date occurs; provided that if such 18th 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 18th day. With respect to any Distribution Date and the Ocwen Mortgage Loans, by 12:00 p.m. New York time on the 22nd day of each 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. With respect to any Distribution Date and the Countrywide Mortgage Loans, the 22nd day of each month in which such Distribution Date occurs; provided that if the 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.

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