

SECURITIES AND EXCHANGE COMMISSION

FORM 10-D

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

Filing Date: **2007-12-10** | Period of Report: **2007-11-26**
SEC Accession No. **0001056404-07-004023**

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FILER

Adjustable Rate Mortgage Trust 2007-1

CIK: **1390414** | State of Incorporation: **DE** | Fiscal Year End: **1231**
Type: **10-D** | Act: **34** | File No.: **333-135481-14** | Film No.: **071294707**
SIC: **6189** Asset-backed securities

Mailing Address
11 MADISON AVENUE
NEW YORK NY 10010

Business Address
11 MADISON AVENUE
NEW YORK NY 10010
2123252000

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: 333-135481-14

Adjustable Rate Mortgage Trust 2007-1
 (Exact name of issuing entity as specified in its charter)

Commission File Number of depositor: 333-135481

Credit Suisse First Boston Mortgage Securities Corp.
 (Exact name of depositor as specified in its charter)

DLJ Mortgage Capital, Inc.
 (Exact name of sponsor as specified in its charter)

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

54-2198903
 54-2198904
 54-2198905
 (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> |
| 1-A-1 | _____ | _____ | X | _____ |
| 1-A-2 | _____ | _____ | X | _____ |
| 2-A-1 | _____ | _____ | X | _____ |
| 3-A-1 | _____ | _____ | X | _____ |
| 3-A-2-1 | _____ | _____ | X | _____ |
| 3-A-2-2 | _____ | _____ | X | _____ |
| 3-A-3 | _____ | _____ | X | _____ |
| 4-A-1 | _____ | _____ | X | _____ |
| 4-A-2 | _____ | _____ | X | _____ |
| C-B-1 | _____ | _____ | X | _____ |
| C-B-2 | _____ | _____ | X | _____ |
| C-B-3 | _____ | _____ | X | _____ |
| C-B-4 | _____ | _____ | X | _____ |
| C-B-5 | _____ | _____ | X | _____ |
| C-B-6 | _____ | _____ | X | _____ |
| 5-A-1 | _____ | _____ | X | _____ |
| 5-A-2-1 | _____ | _____ | X | _____ |
| 5-A-2-2 | _____ | _____ | X | _____ |
| 5-A-3-1 | _____ | _____ | X | _____ |
| 5-A-3-2 | _____ | _____ | X | _____ |
| 5-A-4 | _____ | _____ | X | _____ |
| 5-M-1 | _____ | _____ | X | _____ |
| 5-M-2 | _____ | _____ | X | _____ |
| 5-M-3 | _____ | _____ | X | _____ |
| 5-M-4 | _____ | _____ | X | _____ |
| 5-M-5 | _____ | _____ | X | _____ |

| | | | | |
|--------|-------|-------|---|-------|
| 5-M-6 | _____ | _____ | X | _____ |
| 5-M-7 | _____ | _____ | X | _____ |
| 5-M-8 | _____ | _____ | X | _____ |
| 5-M-9 | _____ | _____ | X | _____ |
| 5-M-10 | _____ | _____ | X | _____ |
| 5-X | _____ | _____ | X | _____ |
| P | _____ | _____ | X | _____ |
| AR | _____ | _____ | X | _____ |
| ARL | _____ | _____ | X | _____ |

</TABLE>

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

Yes No

Part I - DISTRIBUTION INFORMATION

Item 1. Distribution and Pool Performance Information

On November 26, 2007 a distribution was made to holders of Adjustable Rate Mortgage Trust 2007-1.

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 Adjustable Rate Mortgage Trust 2007-1, 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.

Adjustable Rate Mortgage Trust 2007-1
(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 Adjustable Rate Mortgage Trust 2007-1, relating to the November 26, 2007 distribution. |

EX-99.1

Credit Suisse First Boston Mortgage Securities Corp.
Adjustable Rate Mortgage-Backed P/T Cert

Distribution Date: 11/26/2007

Contact: Customer Service - SecuritiesLink
 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> | |
| 1-A-1 | 007037AA2 | 10/31/2007 | 5.71045% | 55,805,681.35 | 265,562.88 |
| 1-A-2 | 007037BM5 | 10/31/2007 | 5.71045% | 3,656,447.84 | 17,399.96 |
| 2-A-1 | 007037AB0 | 10/31/2007 | 5.95417% | 163,518,110.93 | 811,344.91 |
| 3-A-1 | 007037AC8 | 10/31/2007 | 6.18765% | 81,396,523.56 | 419,710.88 |
| 3-A-2-1 | 007037BN3 | 10/31/2007 | 6.18765% | 35,673,232.21 | 183,944.51 |
| 3-A-2-2 | 007037BP8 | 10/31/2007 | 6.18765% | 53,987,302.87 | 278,378.70 |
| 3-A-3 | 007037BQ6 | 10/31/2007 | 6.18765% | 11,209,360.10 | 57,799.65 |
| 4-A-1 | 007037AD6 | 10/31/2007 | 5.94744% | 109,992,940.87 | 545,146.88 |
| 4-A-2 | 007037BR4 | 10/31/2007 | 5.94744% | 7,208,068.00 | 35,724.62 |
| C-B-1 | 007037BE3 | 10/31/2007 | 6.00794% | 13,374,966.59 | 66,963.38 |
| C-B-2 | 007037BF0 | 10/31/2007 | 6.00794% | 8,820,086.26 | 44,158.83 |
| C-B-3 | 007037BG8 | 10/31/2007 | 6.00794% | 4,559,874.72 | 22,829.56 |
| C-B-4 | 007037AU8 | 10/31/2007 | 6.00794% | 4,559,874.72 | 22,829.56 |
| C-B-5 | 007037AW4 | 10/31/2007 | 6.00794% | 3,650,896.41 | 18,278.65 |
| C-B-6 | 007037AY0 | 10/31/2007 | 6.00794% | 2,430,531.09 | 12,168.75 |
| 5-A-1 | 007037AE4 | 11/23/2007 | 5.02250% | 232,157,417.76 | 1,036,357.47 |
| 5-A-2-1 | 007037AF1 | 11/23/2007 | 4.99250% | 106,077,339.66 | 470,703.87 |
| 5-A-2-2 | 007037BH6 | 11/23/2007 | 5.10250% | 11,156,000.00 | 50,593.95 |
| 5-A-3-1 | 007037BJ2 | 11/23/2007 | 5.01250% | 185,706,991.72 | 827,350.84 |
| 5-A-3-2 | 007037BK9 | 11/23/2007 | 5.03250% | 45,076,234.60 | 201,622.26 |
| 5-A-4 | 007037BL7 | 11/23/2007 | 5.07250% | 64,464,732.66 | 290,637.28 |
| 5-M-1 | 007037AG9 | 11/23/2007 | 5.14250% | 11,022,000.00 | 50,378.10 |
| 5-M-2 | 007037AH7 | 11/23/2007 | 5.17250% | 11,022,000.00 | 50,671.99 |
| 5-M-3 | 007037AJ3 | 11/23/2007 | 5.27250% | 6,125,000.00 | 28,703.16 |
| 5-M-4 | 007037AK0 | 11/23/2007 | 5.37250% | 5,307,000.00 | 25,341.52 |
| 5-M-5 | 007037AL8 | 11/23/2007 | 5.39250% | 5,307,000.00 | 25,435.85 |
| 5-M-6 | 007037AM6 | 11/23/2007 | 5.45250% | 4,899,000.00 | 23,741.61 |
| 5-M-7 | 007037AN4 | 11/23/2007 | 6.12250% | 4,082,000.00 | 22,213.08 |
| 5-M-8 | 007037AP9 | 11/23/2007 | 6.47250% | 4,082,000.00 | 23,482.92 |
| 5-M-9 | 007037AQ7 | 11/23/2007 | 7.12250% | 4,082,000.00 | 25,841.30 |
| 5-M-10 | 007037AR5 | 11/23/2007 | 7.12250% | 4,082,000.00 | 25,841.30 |
| 5-X | 007037BA1 | 11/23/2007 | 0.00000% | 7,756,348.00 | 956,461.72 |
| P | 007037BC7 | 11/23/2007 | 0.00000% | 0.00 | 22,625.25 |
| AR | 007037AS3 | 11/23/2007 | 0.00000% | 0.00 | 0.00 |
| ARL | 007037AT1 | 11/23/2007 | 0.00000% | 0.00 | 0.00 |
| Totals | | | | 1,272,248,961.92 | 6,960,245.19 |

</TABLE>

<TABLE>
 <CAPTION>

Certificateholder Distribution Summary (continued)

| Class | Principal Distribution | Current Realized Loss | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses |
|---------|------------------------|-----------------------|----------------------------|--------------------|----------------------------|
| <s> | <c> | <c> | <c> | <c> | |
| 1-A-1 | 1,599,332.35 | 0.00 | 54,206,349.00 | 1,864,895.23 | 0.00 |
| 1-A-2 | 104,789.96 | 0.00 | 3,551,657.87 | 122,189.92 | 0.00 |
| 2-A-1 | 1,015,198.41 | 0.00 | 162,502,912.52 | 1,826,543.32 | 0.00 |
| 3-A-1 | 151,375.99 | 0.00 | 81,245,147.57 | 571,086.87 | 0.00 |
| 3-A-2-1 | 166,411.37 | 0.00 | 35,506,820.84 | 350,355.88 | 0.00 |
| 3-A-2-2 | 333.49 | 0.00 | 53,986,969.38 | 278,712.19 | 0.00 |

| | | | | | |
|---------|---------------|------|------------------|---------------|------|
| 3-A-3 | 20,846.44 | 0.00 | 11,188,513.65 | 78,646.09 | 0.00 |
| 4-A-1 | 622,445.53 | 0.00 | 109,370,495.34 | 1,167,592.41 | 0.00 |
| 4-A-2 | 40,790.16 | 0.00 | 7,167,277.84 | 76,514.78 | 0.00 |
| C-B-1 | 1,979.17 | 0.00 | 13,372,987.41 | 68,942.55 | 0.00 |
| C-B-2 | 1,305.16 | 0.00 | 8,818,781.10 | 45,463.99 | 0.00 |
| C-B-3 | 674.75 | 0.00 | 4,559,199.97 | 23,504.31 | 0.00 |
| C-B-4 | 674.75 | 0.00 | 4,559,199.97 | 23,504.31 | 0.00 |
| C-B-5 | 540.24 | 0.00 | 3,650,356.16 | 18,818.89 | 0.00 |
| C-B-6 | 359.66 | 0.00 | 2,430,171.43 | 12,528.41 | 0.00 |
| 5-A-1 | 2,408,591.25 | 0.00 | 229,748,826.51 | 3,444,948.72 | 0.00 |
| 5-A-2-1 | 1,216,274.71 | 0.00 | 104,861,064.95 | 1,686,978.58 | 0.00 |
| 5-A-2-2 | 0.00 | 0.00 | 11,156,000.00 | 50,593.95 | 0.00 |
| 5-A-3-1 | 1,926,676.48 | 0.00 | 183,780,315.24 | 2,754,027.32 | 0.00 |
| 5-A-3-2 | 467,657.79 | 0.00 | 44,608,576.81 | 669,280.05 | 0.00 |
| 5-A-4 | 668,809.95 | 0.00 | 63,795,922.71 | 959,447.23 | 0.00 |
| 5-M-1 | 0.00 | 0.00 | 11,022,000.00 | 50,378.10 | 0.00 |
| 5-M-2 | 0.00 | 0.00 | 11,022,000.00 | 50,671.99 | 0.00 |
| 5-M-3 | 0.00 | 0.00 | 6,125,000.00 | 28,703.16 | 0.00 |
| 5-M-4 | 0.00 | 0.00 | 5,307,000.00 | 25,341.52 | 0.00 |
| 5-M-5 | 0.00 | 0.00 | 5,307,000.00 | 25,435.85 | 0.00 |
| 5-M-6 | 0.00 | 0.00 | 4,899,000.00 | 23,741.61 | 0.00 |
| 5-M-7 | 0.00 | 0.00 | 4,082,000.00 | 22,213.08 | 0.00 |
| 5-M-8 | 0.00 | 0.00 | 4,082,000.00 | 23,482.92 | 0.00 |
| 5-M-9 | 0.00 | 0.00 | 4,082,000.00 | 25,841.30 | 0.00 |
| 5-M-10 | 0.00 | 0.00 | 4,082,000.00 | 25,841.30 | 0.00 |
| 5-X | 0.00 | 0.00 | 7,756,348.00 | 956,461.72 | 0.00 |
| P | 0.00 | 0.00 | 0.00 | 22,625.25 | 0.00 |
| AR | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| ARL | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals | 10,415,067.61 | 0.00 | 1,261,833,894.27 | 17,375,312.80 | 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>

</TABLE>

<TABLE>

<CAPTION>

Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | UnScheduled Principal Distribution | Accretion |
|---------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|
| <s> | <c> | <c> | <c> | <c> | |
| 1-A-1 | 61,278,000.00 | 55,805,681.35 | 7,329.90 | 1,592,002.45 | 0.00 |
| 1-A-2 | 4,015,000.00 | 3,656,447.84 | 480.26 | 104,309.70 | 0.00 |
| 2-A-1 | 177,895,000.00 | 163,518,110.93 | 28,427.08 | 986,771.33 | 0.00 |
| 3-A-1 | 90,783,000.00 | 81,396,523.56 | 8,009.05 | 143,366.94 | 0.00 |
| 3-A-2-1 | 40,000,000.00 | 35,673,232.21 | 8,804.55 | 157,606.82 | 0.00 |
| 3-A-2-2 | 60,000,000.00 | 53,987,302.87 | 17.64 | 315.85 | 0.00 |
| 3-A-3 | 12,502,000.00 | 11,209,360.10 | 1,102.95 | 19,743.49 | 0.00 |
| 4-A-1 | 117,225,000.00 | 109,992,940.87 | 22,062.14 | 600,383.39 | 0.00 |
| 4-A-2 | 7,682,000.00 | 7,208,068.00 | 1,445.78 | 39,344.38 | 0.00 |
| C-B-1 | 13,390,000.00 | 13,374,966.59 | 1,979.17 | 0.00 | 0.00 |
| C-B-2 | 8,830,000.00 | 8,820,086.26 | 1,305.16 | 0.00 | 0.00 |
| C-B-3 | 4,565,000.00 | 4,559,874.72 | 674.75 | 0.00 | 0.00 |
| C-B-4 | 4,565,000.00 | 4,559,874.72 | 674.75 | 0.00 | 0.00 |
| C-B-5 | 3,655,000.00 | 3,650,896.41 | 540.24 | 0.00 | 0.00 |
| C-B-6 | 2,433,263.00 | 2,430,531.09 | 359.66 | 0.00 | 0.00 |
| 5-A-1 | 269,630,000.00 | 232,157,417.76 | 0.00 | 2,408,591.25 | 0.00 |
| 5-A-2-1 | 125,000,000.00 | 106,077,339.66 | 0.00 | 1,216,274.71 | 0.00 |
| 5-A-2-2 | 11,156,000.00 | 11,156,000.00 | 0.00 | 0.00 | 0.00 |
| 5-A-3-1 | 215,682,000.00 | 185,706,991.72 | 0.00 | 1,926,676.48 | 0.00 |
| 5-A-3-2 | 52,352,000.00 | 45,076,234.60 | 0.00 | 467,657.79 | 0.00 |
| 5-A-4 | 74,870,000.00 | 64,464,732.66 | 0.00 | 668,809.95 | 0.00 |
| 5-M-1 | 11,022,000.00 | 11,022,000.00 | 0.00 | 0.00 | 0.00 |
| 5-M-2 | 11,022,000.00 | 11,022,000.00 | 0.00 | 0.00 | 0.00 |
| 5-M-3 | 6,125,000.00 | 6,125,000.00 | 0.00 | 0.00 | 0.00 |
| 5-M-4 | 5,307,000.00 | 5,307,000.00 | 0.00 | 0.00 | 0.00 |
| 5-M-5 | 5,307,000.00 | 5,307,000.00 | 0.00 | 0.00 | 0.00 |
| 5-M-6 | 4,899,000.00 | 4,899,000.00 | 0.00 | 0.00 | 0.00 |
| 5-M-7 | 4,082,000.00 | 4,082,000.00 | 0.00 | 0.00 | 0.00 |
| 5-M-8 | 4,082,000.00 | 4,082,000.00 | 0.00 | 0.00 | 0.00 |
| 5-M-9 | 4,082,000.00 | 4,082,000.00 | 0.00 | 0.00 | 0.00 |

| | | | | | |
|--------|------------------|------------------|-----------|---------------|------|
| 5-M-10 | 4,082,000.00 | 4,082,000.00 | 0.00 | 0.00 | 0.00 |
| 5-X | 7,757,684.52 | 7,756,348.00 | 0.00 | 0.00 | 0.00 |
| P | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| AR | 50.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| ARL | 50.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals | 1,425,276,047.52 | 1,272,248,961.92 | 83,213.08 | 10,331,854.53 | 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> | |
| 1-A-1 | 0.00 | 1,599,332.35 | 54,206,349.00 | 0.88459723 | 1,599,332.35 |
| 1-A-2 | 0.00 | 104,789.96 | 3,551,657.87 | 0.88459723 | 104,789.96 |
| 2-A-1 | 0.00 | 1,015,198.41 | 162,502,912.52 | 0.91347656 | 1,015,198.41 |
| 3-A-1 | 0.00 | 151,375.99 | 81,245,147.57 | 0.89493790 | 151,375.99 |
| 3-A-2-1 | 0.00 | 166,411.37 | 35,506,820.84 | 0.88767052 | 166,411.37 |
| 3-A-2-2 | 0.00 | 333.49 | 53,986,969.38 | 0.89978282 | 333.49 |
| 3-A-3 | 0.00 | 20,846.44 | 11,188,513.65 | 0.89493790 | 20,846.44 |
| 4-A-1 | 0.00 | 622,445.53 | 109,370,495.34 | 0.93299633 | 622,445.53 |
| 4-A-2 | 0.00 | 40,790.16 | 7,167,277.84 | 0.93299633 | 40,790.16 |
| C-B-1 | 0.00 | 1,979.17 | 13,372,987.41 | 0.99872946 | 1,979.17 |
| C-B-2 | 0.00 | 1,305.16 | 8,818,781.10 | 0.99872946 | 1,305.16 |
| C-B-3 | 0.00 | 674.75 | 4,559,199.97 | 0.99872946 | 674.75 |
| C-B-4 | 0.00 | 674.75 | 4,559,199.97 | 0.99872946 | 674.75 |
| C-B-5 | 0.00 | 540.24 | 3,650,356.16 | 0.99872946 | 540.24 |
| C-B-6 | 0.00 | 359.66 | 2,430,171.43 | 0.99872946 | 359.66 |
| 5-A-1 | 0.00 | 2,408,591.25 | 229,748,826.51 | 0.85208926 | 2,408,591.25 |
| 5-A-2-1 | 0.00 | 1,216,274.71 | 104,861,064.95 | 0.83888852 | 1,216,274.71 |
| 5-A-2-2 | 0.00 | 0.00 | 11,156,000.00 | 1.00000000 | 0.00 |
| 5-A-3-1 | 0.00 | 1,926,676.48 | 183,780,315.24 | 0.85208926 | 1,926,676.48 |
| 5-A-3-2 | 0.00 | 467,657.79 | 44,608,576.81 | 0.85208926 | 467,657.79 |
| 5-A-4 | 0.00 | 668,809.95 | 63,795,922.71 | 0.85208926 | 668,809.95 |
| 5-M-1 | 0.00 | 0.00 | 11,022,000.00 | 1.00000000 | 0.00 |
| 5-M-2 | 0.00 | 0.00 | 11,022,000.00 | 1.00000000 | 0.00 |
| 5-M-3 | 0.00 | 0.00 | 6,125,000.00 | 1.00000000 | 0.00 |
| 5-M-4 | 0.00 | 0.00 | 5,307,000.00 | 1.00000000 | 0.00 |
| 5-M-5 | 0.00 | 0.00 | 5,307,000.00 | 1.00000000 | 0.00 |
| 5-M-6 | 0.00 | 0.00 | 4,899,000.00 | 1.00000000 | 0.00 |
| 5-M-7 | 0.00 | 0.00 | 4,082,000.00 | 1.00000000 | 0.00 |
| 5-M-8 | 0.00 | 0.00 | 4,082,000.00 | 1.00000000 | 0.00 |
| 5-M-9 | 0.00 | 0.00 | 4,082,000.00 | 1.00000000 | 0.00 |
| 5-M-10 | 0.00 | 0.00 | 4,082,000.00 | 1.00000000 | 0.00 |
| 5-X | 0.00 | 0.00 | 7,756,348.00 | 0.99982772 | 0.00 |
| P | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| AR | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| ARL | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| Totals | 0.00 | 10,415,067.61 | 1,261,833,894.27 | 0.88532597 | 10,415,067.61 |

</TABLE>

<TABLE>
<CAPTION>

Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | UnScheduled Principal Distribution | Accretion |
|---------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|
| <s> | <c> | <c> | <c> | <c> | |
| 1-A-1 | 61,278,000.00 | 910.69684634 | 0.11961715 | 25.98000016 | 0.00000000 |
| 1-A-2 | 4,015,000.00 | 910.69684682 | 0.11961644 | 25.98000000 | 0.00000000 |
| 2-A-1 | 177,895,000.00 | 919.18328750 | 0.15979696 | 5.54693122 | 0.00000000 |
| 3-A-1 | 90,783,000.00 | 896.60535078 | 0.08822191 | 1.57922673 | 0.00000000 |
| 3-A-2-1 | 40,000,000.00 | 891.83080525 | 0.22011375 | 3.94017050 | 0.00000000 |
| 3-A-2-2 | 60,000,000.00 | 899.78838117 | 0.00029400 | 0.00526417 | 0.00000000 |
| 3-A-3 | 12,502,000.00 | 896.60535114 | 0.08822188 | 1.57922652 | 0.00000000 |
| 4-A-1 | 117,225,000.00 | 938.30617078 | 0.18820337 | 5.12163267 | 0.00000000 |
| 4-A-2 | 7,682,000.00 | 938.30617027 | 0.18820359 | 5.12163239 | 0.00000000 |
| C-B-1 | 13,390,000.00 | 998.87726587 | 0.14780956 | 0.00000000 | 0.00000000 |
| C-B-2 | 8,830,000.00 | 998.87726614 | 0.14780974 | 0.00000000 | 0.00000000 |
| C-B-3 | 4,565,000.00 | 998.87726616 | 0.14780942 | 0.00000000 | 0.00000000 |
| C-B-4 | 4,565,000.00 | 998.87726616 | 0.14780942 | 0.00000000 | 0.00000000 |
| C-B-5 | 3,655,000.00 | 998.87726676 | 0.14780848 | 0.00000000 | 0.00000000 |
| C-B-6 | 2,433,263.00 | 998.87726481 | 0.14780975 | 0.00000000 | 0.00000000 |
| 5-A-1 | 269,630,000.00 | 861.02220732 | 0.00000000 | 8.93294978 | 0.00000000 |
| 5-A-2-1 | 125,000,000.00 | 848.61871728 | 0.00000000 | 9.73019768 | 0.00000000 |

| | | | | | |
|---------|----------------|---------------|------------|------------|------------|
| 5-A-2-2 | 11,156,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| 5-A-3-1 | 215,682,000.00 | 861.02220732 | 0.00000000 | 8.93294981 | 0.00000000 |
| 5-A-3-2 | 52,352,000.00 | 861.02220737 | 0.00000000 | 8.93294984 | 0.00000000 |
| 5-A-4 | 74,870,000.00 | 861.02220729 | 0.00000000 | 8.93294978 | 0.00000000 |
| 5-M-1 | 11,022,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| 5-M-2 | 11,022,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| 5-M-3 | 6,125,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| 5-M-4 | 5,307,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| 5-M-5 | 5,307,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| 5-M-6 | 4,899,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| 5-M-7 | 4,082,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| 5-M-8 | 4,082,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| 5-M-9 | 4,082,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| 5-M-10 | 4,082,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| 5-X | 7,757,684.52 | 999.82771663 | 0.00000000 | 0.00000000 | 0.00000000 |
| P | 0.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| AR | 50.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| ARL | 50.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |

</TABLE>

<TABLE>
<CAPTION>

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> |
| 1-A-1 | 0.00000000 | 26.09961732 | 884.59722902 | 0.88459723 | 26.09961732 |
| 1-A-2 | 0.00000000 | 26.09961644 | 884.59722790 | 0.88459723 | 26.09961644 |
| 2-A-1 | 0.00000000 | 5.70672818 | 913.47655932 | 0.91347656 | 5.70672818 |
| 3-A-1 | 0.00000000 | 1.66744864 | 894.93790214 | 0.89493790 | 1.66744864 |
| 3-A-2-1 | 0.00000000 | 4.16028425 | 887.67052100 | 0.88767052 | 4.16028425 |
| 3-A-2-2 | 0.00000000 | 0.00555817 | 899.78282300 | 0.89978282 | 0.00555817 |
| 3-A-3 | 0.00000000 | 1.66744841 | 894.93790194 | 0.89493790 | 1.66744841 |
| 4-A-1 | 0.00000000 | 5.30983604 | 932.99633474 | 0.93299633 | 5.30983604 |
| 4-A-2 | 0.00000000 | 5.30983598 | 932.99633429 | 0.93299633 | 5.30983598 |
| C-B-1 | 0.00000000 | 0.14780956 | 998.72945556 | 0.99872946 | 0.14780956 |
| C-B-2 | 0.00000000 | 0.14780974 | 998.72945640 | 0.99872946 | 0.14780974 |
| C-B-3 | 0.00000000 | 0.14780942 | 998.72945674 | 0.99872946 | 0.14780942 |
| C-B-4 | 0.00000000 | 0.14780942 | 998.72945674 | 0.99872946 | 0.14780942 |
| C-B-5 | 0.00000000 | 0.14780848 | 998.72945554 | 0.99872946 | 0.14780848 |
| C-B-6 | 0.00000000 | 0.14780975 | 998.72945506 | 0.99872946 | 0.14780975 |
| 5-A-1 | 0.00000000 | 8.93294978 | 852.08925754 | 0.85208926 | 8.93294978 |
| 5-A-2-1 | 0.00000000 | 9.73019768 | 838.88851960 | 0.83888852 | 9.73019768 |
| 5-A-2-2 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| 5-A-3-1 | 0.00000000 | 8.93294981 | 852.08925752 | 0.85208926 | 8.93294981 |
| 5-A-3-2 | 0.00000000 | 8.93294984 | 852.08925753 | 0.85208926 | 8.93294984 |
| 5-A-4 | 0.00000000 | 8.93294978 | 852.08925751 | 0.85208926 | 8.93294978 |
| 5-M-1 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| 5-M-2 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| 5-M-3 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| 5-M-4 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| 5-M-5 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| 5-M-6 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| 5-M-7 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| 5-M-8 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| 5-M-9 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| 5-M-10 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| 5-X | 0.00000000 | 0.00000000 | 999.82771663 | 0.99982772 | 0.00000000 |
| P | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| AR | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| ARL | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |

<FN>

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

</FN>
</TABLE>

<TABLE>
<CAPTION>

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> |
| 1-A-1 | 10/01/07 - 10/30/07 | 30 | 5.71045% | 55,805,681.35 | 265,562.88 | 0.00 |
| 1-A-2 | 10/01/07 - 10/30/07 | 30 | 5.71045% | 3,656,447.84 | 17,399.96 | 0.00 |

| | | | | | | |
|---------|---------------------|-----|----------|----------------|--------------|----------|
| 2-A-1 | 10/01/07 - 10/30/07 | 30 | 5.95417% | 163,518,110.93 | 811,344.91 | 0.00 |
| 3-A-1 | 10/01/07 - 10/30/07 | 30 | 6.18765% | 81,396,523.56 | 419,710.88 | 0.00 |
| 3-A-2-1 | 10/01/07 - 10/30/07 | 30 | 6.18765% | 35,673,232.21 | 183,944.51 | 0.00 |
| 3-A-2-2 | 10/01/07 - 10/30/07 | 30 | 6.18765% | 53,987,302.87 | 278,378.70 | 0.00 |
| 3-A-3 | 10/01/07 - 10/30/07 | 30 | 6.18765% | 11,209,360.10 | 57,799.65 | 0.00 |
| 4-A-1 | 10/01/07 - 10/30/07 | 30 | 5.94744% | 109,992,940.87 | 545,146.88 | 0.00 |
| 4-A-2 | 10/01/07 - 10/30/07 | 30 | 5.94744% | 7,208,068.00 | 35,724.62 | 0.00 |
| C-B-1 | 10/01/07 - 10/30/07 | 30 | 6.00794% | 13,374,966.59 | 66,963.38 | 0.00 |
| C-B-2 | 10/01/07 - 10/30/07 | 30 | 6.00794% | 8,820,086.26 | 44,158.83 | 0.00 |
| C-B-3 | 10/01/07 - 10/30/07 | 30 | 6.00794% | 4,559,874.72 | 22,829.56 | 0.00 |
| C-B-4 | 10/01/07 - 10/30/07 | 30 | 6.00794% | 4,559,874.72 | 22,829.56 | 0.00 |
| C-B-5 | 10/01/07 - 10/30/07 | 30 | 6.00794% | 3,650,896.41 | 18,278.65 | 0.00 |
| C-B-6 | 10/01/07 - 10/30/07 | 30 | 6.00794% | 2,430,531.09 | 12,168.75 | 0.00 |
| 5-A-1 | 10/25/07 - 11/25/07 | 32 | 5.02250% | 232,157,417.76 | 1,036,453.89 | 0.00 |
| 5-A-2-1 | 10/25/07 - 11/25/07 | 32 | 4.99250% | 106,077,339.66 | 470,747.66 | 0.00 |
| 5-A-2-2 | 10/25/07 - 11/25/07 | 32 | 5.10250% | 11,156,000.00 | 50,598.66 | 0.00 |
| 5-A-3-1 | 10/25/07 - 11/25/07 | 32 | 5.01250% | 185,706,991.72 | 827,427.82 | 0.00 |
| 5-A-3-2 | 10/25/07 - 11/25/07 | 32 | 5.03250% | 45,076,234.60 | 201,641.02 | 0.00 |
| 5-A-4 | 10/25/07 - 11/25/07 | 32 | 5.07250% | 64,464,732.66 | 290,664.32 | 0.00 |
| 5-M-1 | 10/25/07 - 11/25/07 | 32 | 5.14250% | 11,022,000.00 | 50,382.79 | 0.00 |
| 5-M-2 | 10/25/07 - 11/25/07 | 32 | 5.17250% | 11,022,000.00 | 50,676.71 | 0.00 |
| 5-M-3 | 10/25/07 - 11/25/07 | 32 | 5.27250% | 6,125,000.00 | 28,705.83 | 0.00 |
| 5-M-4 | 10/25/07 - 11/25/07 | 32 | 5.37250% | 5,307,000.00 | 25,343.87 | 0.00 |
| 5-M-5 | 10/25/07 - 11/25/07 | 32 | 5.39250% | 5,307,000.00 | 25,438.22 | 0.00 |
| 5-M-6 | 10/25/07 - 11/25/07 | 32 | 5.45250% | 4,899,000.00 | 23,743.82 | 0.00 |
| 5-M-7 | 10/25/07 - 11/25/07 | 32 | 6.12250% | 4,082,000.00 | 22,215.15 | 0.00 |
| 5-M-8 | 10/25/07 - 11/25/07 | 32 | 6.47250% | 4,082,000.00 | 23,485.11 | 0.00 |
| 5-M-9 | 10/25/07 - 11/25/07 | 32 | 7.12250% | 4,082,000.00 | 25,843.60 | 1,149.22 |
| 5-M-10 | 10/25/07 - 11/25/07 | 32 | 7.12250% | 4,082,000.00 | 25,843.60 | 1,149.22 |
| 5-X | N/A | N/A | 0.00000% | 7,756,348.00 | 0.00 | 0.00 |
| P | N/A | N/A | 0.00000% | 302,218,689.34 | 0.00 | 0.00 |
| AR | N/A | N/A | 0.00000% | 0.00 | 0.00 | 0.00 |
| ARL | N/A | N/A | 0.00000% | 0.00 | 0.00 | 0.00 |
| Totals | | | | | 5,981,453.79 | 2,298.44 |

</TABLE>

<TABLE>

<CAPTION>

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> |
| 1-A-1 | 0.00 | 0.00 | 265,562.88 | 0.00 | 54,206,349.00 |
| 1-A-2 | 0.00 | 0.00 | 17,399.96 | 0.00 | 3,551,657.87 |
| 2-A-1 | 0.00 | 0.00 | 811,344.91 | 0.00 | 162,502,912.52 |
| 3-A-1 | 0.00 | 0.00 | 419,710.88 | 0.00 | 81,245,147.57 |
| 3-A-2-1 | 0.00 | 0.00 | 183,944.51 | 0.00 | 35,506,820.84 |
| 3-A-2-2 | 0.00 | 0.00 | 278,378.70 | 0.00 | 53,986,969.38 |
| 3-A-3 | 0.00 | 0.00 | 57,799.65 | 0.00 | 11,188,513.65 |
| 4-A-1 | 0.00 | 0.00 | 545,146.88 | 0.00 | 109,370,495.34 |
| 4-A-2 | 0.00 | 0.00 | 35,724.62 | 0.00 | 7,167,277.84 |
| C-B-1 | 0.00 | 0.00 | 66,963.38 | 0.00 | 13,372,987.41 |
| C-B-2 | 0.00 | 0.00 | 44,158.83 | 0.00 | 8,818,781.10 |
| C-B-3 | 0.00 | 0.00 | 22,829.56 | 0.00 | 4,559,199.97 |
| C-B-4 | 0.00 | 0.00 | 22,829.56 | 0.00 | 4,559,199.97 |
| C-B-5 | 0.00 | 0.00 | 18,278.65 | 0.00 | 3,650,356.16 |
| C-B-6 | 0.00 | 0.00 | 12,168.75 | 0.00 | 2,430,171.43 |
| 5-A-1 | 0.00 | 96.43 | 1,036,357.47 | 0.00 | 229,748,826.51 |
| 5-A-2-1 | 0.00 | 43.80 | 470,703.87 | 0.00 | 104,861,064.95 |
| 5-A-2-2 | 0.00 | 4.71 | 50,593.95 | 0.00 | 11,156,000.00 |
| 5-A-3-1 | 0.00 | 76.98 | 827,350.84 | 0.00 | 183,780,315.24 |
| 5-A-3-2 | 0.00 | 18.76 | 201,622.26 | 0.00 | 44,608,576.81 |
| 5-A-4 | 0.00 | 27.04 | 290,637.28 | 0.00 | 63,795,922.71 |
| 5-M-1 | 0.00 | 4.69 | 50,378.10 | 0.00 | 11,022,000.00 |
| 5-M-2 | 0.00 | 4.71 | 50,671.99 | 0.00 | 11,022,000.00 |
| 5-M-3 | 0.00 | 2.67 | 28,703.16 | 0.00 | 6,125,000.00 |
| 5-M-4 | 0.00 | 2.36 | 25,341.52 | 0.00 | 5,307,000.00 |
| 5-M-5 | 0.00 | 2.37 | 25,435.85 | 0.00 | 5,307,000.00 |
| 5-M-6 | 0.00 | 2.21 | 23,741.61 | 0.00 | 4,899,000.00 |
| 5-M-7 | 0.00 | 2.07 | 22,213.08 | 0.00 | 4,082,000.00 |
| 5-M-8 | 0.00 | 2.18 | 23,482.92 | 0.00 | 4,082,000.00 |
| 5-M-9 | 1,149.22 | 2.30 | 25,841.30 | 0.00 | 4,082,000.00 |
| 5-M-10 | 1,149.22 | 2.30 | 25,841.30 | 0.00 | 4,082,000.00 |
| 5-X | 0.00 | 0.00 | 956,461.72 | 0.00 | 7,756,348.00 |
| P | 0.00 | 0.00 | 22,625.25 | 0.00 | 299,744,623.19 |
| AR | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| ARL | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

Totals 2,298.44 295.58 6,960,245.19 0.00

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

</FN>
</TABLE>

<TABLE>
<CAPTION>

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> |
| 1-A-1 | 61,278,000.00 | 5.71045% | 910.69684634 | 4.33373935 | 0.00000000 |
| 1-A-2 | 4,015,000.00 | 5.71045% | 910.69684682 | 4.33373848 | 0.00000000 |
| 2-A-1 | 177,895,000.00 | 5.95417% | 919.18328750 | 4.56080784 | 0.00000000 |
| 3-A-1 | 90,783,000.00 | 6.18765% | 896.60535078 | 4.62323210 | 0.00000000 |
| 3-A-2-1 | 40,000,000.00 | 6.18765% | 891.83080525 | 4.59861275 | 0.00000000 |
| 3-A-2-2 | 60,000,000.00 | 6.18765% | 899.78838117 | 4.63964500 | 0.00000000 |
| 3-A-3 | 12,502,000.00 | 6.18765% | 896.60535114 | 4.62323228 | 0.00000000 |
| 4-A-1 | 117,225,000.00 | 5.94744% | 938.30617078 | 4.65043190 | 0.00000000 |
| 4-A-2 | 7,682,000.00 | 5.94744% | 938.30617027 | 4.65043218 | 0.00000000 |
| C-B-1 | 13,390,000.00 | 6.00794% | 998.87726587 | 5.00099925 | 0.00000000 |
| C-B-2 | 8,830,000.00 | 6.00794% | 998.87726614 | 5.00100000 | 0.00000000 |
| C-B-3 | 4,565,000.00 | 6.00794% | 998.87726616 | 5.00099890 | 0.00000000 |
| C-B-4 | 4,565,000.00 | 6.00794% | 998.87726616 | 5.00099890 | 0.00000000 |
| C-B-5 | 3,655,000.00 | 6.00794% | 998.87726676 | 5.00099863 | 0.00000000 |
| C-B-6 | 2,433,263.00 | 6.00794% | 998.87726481 | 5.00100071 | 0.00000000 |
| 5-A-1 | 269,630,000.00 | 5.02250% | 861.02220732 | 3.84398580 | 0.00000000 |
| 5-A-2-1 | 125,000,000.00 | 4.99250% | 848.61871728 | 3.76598128 | 0.00000000 |
| 5-A-2-2 | 11,156,000.00 | 5.10250% | 1000.00000000 | 4.53555575 | 0.00000000 |
| 5-A-3-1 | 215,682,000.00 | 5.01250% | 861.02220732 | 3.83633229 | 0.00000000 |
| 5-A-3-2 | 52,352,000.00 | 5.03250% | 861.02220737 | 3.85163929 | 0.00000000 |
| 5-A-4 | 74,870,000.00 | 5.07250% | 861.02220729 | 3.88225351 | 0.00000000 |
| 5-M-1 | 11,022,000.00 | 5.14250% | 1000.00000000 | 4.57111141 | 0.00000000 |
| 5-M-2 | 11,022,000.00 | 5.17250% | 1000.00000000 | 4.59777808 | 0.00000000 |
| 5-M-3 | 6,125,000.00 | 5.27250% | 1000.00000000 | 4.68666612 | 0.00000000 |
| 5-M-4 | 5,307,000.00 | 5.37250% | 1000.00000000 | 4.77555493 | 0.00000000 |
| 5-M-5 | 5,307,000.00 | 5.39250% | 1000.00000000 | 4.79333333 | 0.00000000 |
| 5-M-6 | 4,899,000.00 | 5.45250% | 1000.00000000 | 4.84666667 | 0.00000000 |
| 5-M-7 | 4,082,000.00 | 6.12250% | 1000.00000000 | 5.44222195 | 0.00000000 |
| 5-M-8 | 4,082,000.00 | 6.47250% | 1000.00000000 | 5.75333415 | 0.00000000 |
| 5-M-9 | 4,082,000.00 | 7.12250% | 1000.00000000 | 6.33111220 | 0.28153356 |
| 5-M-10 | 4,082,000.00 | 7.12250% | 1000.00000000 | 6.33111220 | 0.28153356 |
| 5-X | 7,757,684.52 | 0.00000% | 999.82771663 | 0.00000000 | 0.00000000 |
| P | 0.00 | 0.00000% | 892.63330756 | 0.00000000 | 0.00000000 |
| AR | 50.00 | 0.00000% | 0.00000000 | 0.00000000 | 0.00000000 |
| ARL | 50.00 | 0.00000% | 0.00000000 | 0.00000000 | 0.00000000 |

</TABLE>
<TABLE>
<CAPTION>

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> |
| 1-A-1 | 0.00000000 | 0.00000000 | 4.33373935 | 0.00000000 | 884.59722902 |
| 1-A-2 | 0.00000000 | 0.00000000 | 4.33373848 | 0.00000000 | 884.59722790 |
| 2-A-1 | 0.00000000 | 0.00000000 | 4.56080784 | 0.00000000 | 913.47655932 |
| 3-A-1 | 0.00000000 | 0.00000000 | 4.62323210 | 0.00000000 | 894.93790214 |
| 3-A-2-1 | 0.00000000 | 0.00000000 | 4.59861275 | 0.00000000 | 887.67052100 |
| 3-A-2-2 | 0.00000000 | 0.00000000 | 4.63964500 | 0.00000000 | 899.78282300 |
| 3-A-3 | 0.00000000 | 0.00000000 | 4.62323228 | 0.00000000 | 894.93790194 |
| 4-A-1 | 0.00000000 | 0.00000000 | 4.65043190 | 0.00000000 | 932.99633474 |
| 4-A-2 | 0.00000000 | 0.00000000 | 4.65043218 | 0.00000000 | 932.99633429 |
| C-B-1 | 0.00000000 | 0.00000000 | 5.00099925 | 0.00000000 | 998.72945556 |
| C-B-2 | 0.00000000 | 0.00000000 | 5.00100000 | 0.00000000 | 998.72945640 |
| C-B-3 | 0.00000000 | 0.00000000 | 5.00099890 | 0.00000000 | 998.72945674 |
| C-B-4 | 0.00000000 | 0.00000000 | 5.00099890 | 0.00000000 | 998.72945674 |
| C-B-5 | 0.00000000 | 0.00000000 | 5.00099863 | 0.00000000 | 998.72945554 |
| C-B-6 | 0.00000000 | 0.00000000 | 5.00100071 | 0.00000000 | 998.72945506 |
| 5-A-1 | 0.00000000 | 0.00035764 | 3.84362819 | 0.00000000 | 852.08925754 |
| 5-A-2-1 | 0.00000000 | 0.00035040 | 3.76563096 | 0.00000000 | 838.88851960 |
| 5-A-2-2 | 0.00000000 | 0.00042219 | 4.53513356 | 0.00000000 | 1000.00000000 |
| 5-A-3-1 | 0.00000000 | 0.00035691 | 3.83597537 | 0.00000000 | 852.08925752 |
| 5-A-3-2 | 0.00000000 | 0.00035834 | 3.85128094 | 0.00000000 | 852.08925753 |
| 5-A-4 | 0.00000000 | 0.00036116 | 3.88189235 | 0.00000000 | 852.08925751 |
| 5-M-1 | 0.00000000 | 0.00042551 | 4.57068590 | 0.00000000 | 1000.00000000 |
| 5-M-2 | 0.00000000 | 0.00042733 | 4.59734985 | 0.00000000 | 1000.00000000 |

| | | | | | |
|--------|------------|------------|--------------|------------|---------------|
| 5-M-3 | 0.00000000 | 0.00043592 | 4.68623020 | 0.00000000 | 1000.00000000 |
| 5-M-4 | 0.00000000 | 0.00044470 | 4.77511212 | 0.00000000 | 1000.00000000 |
| 5-M-5 | 0.00000000 | 0.00044658 | 4.79288675 | 0.00000000 | 1000.00000000 |
| 5-M-6 | 0.00000000 | 0.00045111 | 4.84621555 | 0.00000000 | 1000.00000000 |
| 5-M-7 | 0.00000000 | 0.00050710 | 5.44171485 | 0.00000000 | 1000.00000000 |
| 5-M-8 | 0.00000000 | 0.00053405 | 5.75279765 | 0.00000000 | 1000.00000000 |
| 5-M-9 | 0.28153356 | 0.00056345 | 6.33054875 | 0.00000000 | 1000.00000000 |
| 5-M-10 | 0.28153356 | 0.00056345 | 6.33054875 | 0.00000000 | 1000.00000000 |
| 5-X | 0.00000000 | 0.00000000 | 123.29216502 | 0.00000000 | 999.82771663 |
| P | 0.00000000 | 0.00000000 | 0.06682595 | 0.00000000 | 885.32590425 |
| AR | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| ARL | 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.

</FN>

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Certificateholder Account Statement

CERTIFICATE ACCOUNT

| | | |
|---|---------------|------|
| <s> | <c> | |
| Beginning Balance | | 0.00 |
| Deposits | | |
| Payments of Interest and Principal | 17,711,641.27 | |
| Reserve Funds and Credit Enhancements | 0.00 | |
| Proceeds from Repurchased Loans | 0.00 | |
| Servicer Advances | 1,395,857.95 | |
| Gains & Subsequent Recoveries (Realized Losses) | (174,075.14) | |
| Prepayment Penalties | 22,625.25 | |
| Swap/Cap Payments | 0.00 | |
| Total Deposits | 18,956,049.33 | |
| Withdrawals | | |
| Swap Payments | 0.00 | |
| Reserve Funds and Credit Enhancements | 0.00 | |
| Reimbursement for Servicer Advances | 1,247,107.72 | |
| Total Administration Fees | 333,628.81 | |
| Payment of Interest and Principal | 17,375,312.80 | |
| Total Withdrawals (Pool Distribution Amount) | 18,956,049.33 | |
| Ending Balance | | 0.00 |

<FN>

Servicer Advances are calculated as delinquent scheduled principal and interest.

NOTE: CSFBI refers to Credit Suisse International

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| | | |
|---|-----|--------|
| <s> | <c> | |
| PREPAYMENT/CURTAILMENT INTEREST SHORTFALL | | |
| Total Prepayment/Curtailment Interest Shortfall | | 295.58 |
| Servicing Fee Support | | 0.00 |
| Non-Supported Prepayment/Curtailment Interest Shortfall | | 295.58 |

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| | | |
|---|------------|--|
| <s> | <c> | |
| ADMINISTRATION FEES | | |
| Gross Servicing Fee* | 306,592.47 | |
| Lender Paid Mortgage Insurance Fee | 27,036.34 | |
| Supported Prepayment/Curtailment Interest Shortfall | 0.00 | |
| Total Administration Fees | 333,628.81 | |

<FN>

*Servicer Payees include: COUNTRYWIDE HOME LOANS SERVICING LP; FIFTH THIRD MORTGAGE COMPANY; FIRST HORIZON HOME LOANS, A DIVISION OF FTBNA; INDYMAC BANK, F.S.B.; SELECT PORTFOLIO SERVICING, INC; SUNTRUST MORTGAGE, INC.; WACHOVIA MORTGAGE CORPORATION; WASHINGTON MUTUAL BANK; WASHINGTON MUTUAL MTG SEC CORP; WELLS FARGO BANK, N.A.

</FN>

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| Hedge Funds | | | | |
|---|--------------|---------------|--------------------|--|
| Account Name | Funds In (A) | Funds Out (B) | Net Amount (A - B) | |
| Group 5 Interest Rate Cap Account - CSFBI | 0.00 | 0.00 | 0.00 | |

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| Collateral Statement | | | | |
|------------------------------------|----------------|----------------|--|--|
| Group | Grps 1 -4 | Group 5 | | |
| Collateral Description | Mixed ARM | Mixed ARM | | |
| Weighted Average Coupon Rate | 6.343465 | 7.560370 | | |
| Weighted Average Net Rate | 6.016348 | 7.301000 | | |
| Weighted Average Pass-Through Rate | 6.006481 | 7.263214 | | |
| Weighted Average Remaining Term | 348 | 348 | | |
| Principal And Interest Constant | 3,042,671.67 | 4,629,009.30 | | |
| Beginning Loan Count | 1,411 | 2,505 | | |
| Loans Paid in Full | 9 | 25 | | |
| Ending Loan Count | 1,402 | 2,480 | | |
| Beginning Scheduled Balance | 559,843,897.70 | 712,405,064.40 | | |
| Ending Scheduled Balance | 556,116,840.25 | 705,717,054.22 | | |
| Actual Ending Collateral Balance | 556,187,076.53 | 705,984,008.34 | | |
| Scheduled Principal | 83,213.10 | 140,637.57 | | |
| Unscheduled Principal | 3,643,844.35 | 6,547,372.61 | | |
| Negative Amortized Principal | 0.00 | 0.00 | | |
| Scheduled Interest | 2,959,458.57 | 4,488,371.73 | | |
| Servicing Fees | 152,612.17 | 153,980.30 | | |
| 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 | 4,603.51 | 22,432.83 | | |
| 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 | 2,802,242.89 | 4,311,958.60 | | |
| Realized Loss Amount | 0.00 | 174,075.14 | | |
| Cumulative Realized Loss | 0.00 | 349,110.95 | | |
| Percentage of Cumulative Losses | 0.0000 | 0.0428 | | |
| Prepayment Penalty Waived Amount | 0.00 | 0.00 | | |
| Prepayment Penalty Waived Count | 0 | 0 | | |
| Prepayment Penalty Paid Amount | 0.00 | 22,625.25 | | |
| Prepayment Penalty Paid Count | 0 | 4 | | |
| Special Servicing Fee | 0.00 | 0.00 | | |

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| Collateral Statement | | | | |
|------------------------------------|------------------|--|--|--|
| Group | Total | | | |
| Collateral Description | Mixed ARM | | | |
| Weighted Average Coupon Rate | 7.024880 | | | |
| Weighted Average Net Rate | 6.735698 | | | |
| Weighted Average Pass-Through Rate | 6.710197 | | | |
| Weighted Average Remaining Term | 348 | | | |
| Principal And Interest Constant | 7,671,680.97 | | | |
| Beginning Loan Count | 3,916 | | | |
| Loans Paid in Full | 34 | | | |
| Ending Loan Count | 3,882 | | | |
| Beginning Scheduled Balance | 1,272,248,962.10 | | | |

| | |
|----------------------------------|------------------|
| Ending Scheduled Balance | 1,261,833,894.47 |
| Actual Ending Collateral Balance | 1,262,171,084.87 |
| Scheduled Principal | 223,850.67 |
| Unscheduled Principal | 10,191,216.96 |
| Negative Amortized Principal | 0.00 |
| Scheduled Interest | 7,447,830.30 |
| Servicing Fees | 306,592.47 |
| Master Servicing Fees | 0.00 |
| Trustee Fee | 0.00 |
| FRY Amount | 0.00 |
| Special Hazard Fee | 0.00 |
| Other Fee | 27,036.34 |
| Pool Insurance Fee | 0.00 |
| Spread 1 | 0.00 |
| Spread 2 | 0.00 |
| Spread 3 | 0.00 |
| Net Interest | 7,114,201.49 |
| Realized Loss Amount | 174,075.14 |
| Cumulative Realized Loss | 349,110.95 |
| Percentage of Cumulative Losses | 0.0245 |
| Prepayment Penalty Waived Amount | 0.00 |
| Prepayment Penalty Waived Count | 0 |
| Prepayment Penalty Paid Amount | 22,625.25 |
| Prepayment Penalty Paid Count | 4 |
| Special Servicing Fee | 0.00 |

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Collateral Statement By Subgroup

| <s> | <c> | <c> | Group 1 | Group 2 |
|------------------------------------|-----|-----|---------------|----------------|
| Group | | | Mixed ARM | Mixed ARM |
| Collateral Description | | | | |
| Weighted Average Coupon Rate | | | 5.989396 | 6.272490 |
| Weighted Average Net Rate | | | 5.715550 | 5.960366 |
| Weighted Average Pass-Through Rate | | | 5.710473 | 5.954165 |
| Weighted Average Remaining Term | | | 346 | 346 |
| Principal And Interest Constant | | | 326,487.83 | 946,018.25 |
| Beginning Loan Count | | | 145 | 286 |
| Loans Paid in Full | | | 3 | 1 |
| Ending Loan Count | | | 142 | 285 |
| Beginning Scheduled Balance | | | 63,735,901.91 | 175,158,667.26 |
| Ending Scheduled Balance | | | 62,031,218.25 | 174,141,445.18 |
| Actual Ending Collateral Balance | | | 62,037,400.50 | 174,160,998.37 |
| Scheduled Principal | | | 8,371.51 | 30,450.75 |
| Unscheduled Principal | | | 1,696,312.15 | 986,771.33 |
| Negative Amortized Principal | | | 0.00 | 0.00 |
| Scheduled Interest | | | 318,116.32 | 915,567.50 |
| Servicing Fees | | | 14,544.85 | 45,559.37 |
| 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 | | | 269.67 | 905.07 |
| 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 | | | 303,301.80 | 869,103.06 |
| Realized Loss Amount | | | 0.00 | 0.00 |
| Cumulative Realized Loss | | | 0.00 | 0.00 |
| Percentage of Cumulative Losses | | | 0.0000 | 0.0000 |
| Prepayment Penalty Waived Amount | | | 0.00 | 0.00 |
| Prepayment Penalty Waived Count | | | 0 | 0 |
| Prepayment Penalty Paid Amount | | | 0.00 | 0.00 |
| Prepayment Penalty Paid Count | | | 0 | 0 |
| Special Servicing Fee | | | 0.00 | 0.00 |

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Collateral Statement By Subgroup

| <s> | <c> | <c> | Group 3 | Group 4 |
|------------------------------------|-----|-----|-----------|-----------|
| Group | | | Mixed ARM | Mixed ARM |
| Collateral Description | | | | |
| Weighted Average Coupon Rate | | | 6.533938 | 6.325494 |
| Weighted Average Net Rate | | | 6.203396 | 5.955689 |
| Weighted Average Pass-Through Rate | | | 6.187648 | 5.947438 |

| | | |
|----------------------------------|----------------|----------------|
| Weighted Average Remaining Term | 346 | 346 |
| Principal And Interest Constant | 1,084,148.45 | 686,017.14 |
| Beginning Loan Count | 505 | 475 |
| Loans Paid in Full | 2 | 3 |
| Ending Loan Count | 503 | 472 |
| Beginning Scheduled Balance | 195,576,629.84 | 125,372,698.69 |
| Ending Scheduled Balance | 195,236,352.88 | 124,707,823.94 |
| Actual Ending Collateral Balance | 195,251,339.59 | 124,737,338.07 |
| Scheduled Principal | 19,243.86 | 25,146.98 |
| Unscheduled Principal | 321,033.10 | 639,727.77 |
| Negative Amortized Principal | 0.00 | 0.00 |
| Scheduled Interest | 1,064,904.59 | 660,870.16 |
| Servicing Fees | 53,871.84 | 38,636.11 |
| 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 | 2,566.68 | 862.09 |
| 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 | 1,008,466.07 | 621,371.96 |
| Realized Loss Amount | 0.00 | 0.00 |
| Cumulative Realized Loss | 0.00 | 0.00 |
| Percentage of Cumulative Losses | 0.0000 | 0.0000 |
| Prepayment Penalty Waived Amount | 0.00 | 0.00 |
| Prepayment Penalty Waived Count | 0 | 0 |
| Prepayment Penalty Paid Amount | 0.00 | 0.00 |
| Prepayment Penalty Paid Count | 0 | 0 |
| Special Servicing Fee | 0.00 | 0.00 |

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Additional Reporting - Deal Level

Informational Reporting

| | | |
|---------------------------------------|-----|-----------|
| <s> | <c> | |
| Group 5 Interest Rate Cap Strike Rate | | 6.851000% |
| Current Month Libor Rate | | 4.872500% |
| Current Month Libor Rate for Cap | | 4.872500% |
| Group 5 Net Funds Cap | | 7.259492% |
| Senior Enhancement Percentage | | 9.602481% |

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Additional Reporting - Group Level

Structural Reporting

| | | |
|---|-----|--------------|
| <s> | <c> | |
| Group 5 | | |
| Overcollateralization Decrease | | 0.00 |
| Net Monthly Excess Cash | | 1,130,536.86 |
| Extra Principal Distribution Amount | | 174,075.14 |
| Overcollateralization Increase | | 0.00 |
| Overcollateralization Amount | | 7,756,348.00 |
| Overcollateralization Deficiency Amount | | 174,075.14 |
| Overcollateralization Target Amount | | 7,756,348.00 |

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Trigger Event Reporting

| | | |
|--|-----|------------|
| <s> | <c> | |
| Group 1 Cumulative Loss Trigger | | |
| Trigger Result | | Pass |
| Threshold Value | | 20.000000% |
| Calculated Value | | 0.000000% |
| Group 1 Delinquency Trigger | | |
| Trigger Result | | Pass |
| Threshold Value | | 50.000000% |
| Calculated Value | | 24.288032% |
| Group 1 Shifting Interest Delinquency/Loss Trigger | | |
| Trigger Result | | Pass |
| Group 2 Cumulative Loss Trigger | | |
| Trigger Result | | Pass |

| | |
|--|------------|
| Threshold Value | 20.000000% |
| Calculated Value | 0.000000% |
| Group 2 Delinquency Trigger | |
| Trigger Result | Pass |
| Threshold Value | 50.000000% |
| Calculated Value | 14.642390% |
| Group 2 Shifting Interest Delinquency/Loss Trigger | |
| Trigger Result | Pass |
| Group 3 Cumulative Loss Trigger | |
| Trigger Result | Pass |
| Threshold Value | 20.000000% |
| Calculated Value | 0.000000% |
| Group 3 Delinquency Trigger | |
| Trigger Result | Pass |
| Threshold Value | 50.000000% |
| Calculated Value | 17.155612% |
| Group 3 Shifting Interest Delinquency/Loss Trigger | |
| Trigger Result | Pass |
| Group 4 Cumulative Loss Trigger | |
| Trigger Result | Pass |
| Threshold Value | 20.000000% |
| Calculated Value | 0.000000% |
| Group 4 Delinquency Trigger | |
| Trigger Result | Pass |
| Threshold Value | 50.000000% |
| Calculated Value | 27.051634% |
| Group 4 Shifting Interest Delinquency/Loss Trigger | |
| Trigger Result | Pass |
| Group 5 | |
| Cumulative Loss Trigger | |
| Trigger Result | N/A |
| Threshold Value | 0.000000% |
| Calculated Value | 0.000000% |
| Delinquency Trigger | |
| Trigger Result | Fail |
| Threshold Value | 3.840993% |
| Rolling Three Month Delinquency Rate | 8.231949% |
| Trigger Event | |
| Trigger Result | Fail |

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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 | 2 677,147.84 | 2 677,147.84 | 0 0.00 | 0 0.00 | 2 677,147.84 |
| 30 Days | 122 36,947,914.05 | 2 150,569.45 | 0 0.00 | 0 0.00 | 124 37,098,483.50 |
| 60 Days | 80 28,990,789.42 | 2 606,788.71 | 6 1,595,479.97 | 0 0.00 | 88 31,193,058.10 |
| 90 Days | 22 6,605,198.12 | 1 680,000.00 | 50 16,928,237.62 | 0 0.00 | 73 24,213,435.74 |
| 120 Days | 5 1,446,181.12 | 4 1,245,953.99 | 40 11,845,215.98 | 2 565,400.00 | 51 15,102,751.09 |
| 150 Days | 2 542,316.27 | 1 391,547.28 | 31 11,194,985.77 | 7 1,570,889.28 | 41 13,699,738.60 |
| 180+ Days | 5 2,215,337.20 | 6 1,733,925.22 | 73 30,383,426.55 | 27 10,877,642.56 | 111 45,210,331.53 |
| Totals | 236 76,747,736.18 | 18 5,485,932.49 | 200 71,947,345.89 | 36 13,013,931.84 | 490 167,194,946.40 |
| | 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 | 0.051520% 0.053649% | 0.051520% 0.053649% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.051520% 0.053649% |
| 30 Days | 3.142710% 2.927330% | 0.051520% 0.011929% | 0.000000% 0.000000% | 0.000000% 0.000000% | 3.194230% 2.939259% |

| | | | | | |
|-----------|------------------------|------------------------|------------------------|------------------------|--------------------------|
| 60 Days | 2.060793% 2.296899% | 0.051520% 0.048075% | 0.154560% 0.126408% | 0.000000% 0.000000% | 2.266873% 2.471381% |
| 90 Days | 0.566718% 0.523320% | 0.025760% 0.053875% | 1.287996% 1.341200% | 0.000000% 0.000000% | 1.880474% 1.918396% |
| 120 Days | 0.128800% 0.114579% | 0.103040% 0.098715% | 1.030397% 0.938479% | 0.051520% 0.044796% | 1.313756% 1.196569% |
| 150 Days | 0.051520% 0.042967% | 0.025760% 0.031022% | 0.798557% 0.886963% | 0.180319% 0.124459% | 1.056157% 1.085411% |
| 180+ Days | 0.128800% 0.175518% | 0.154560% 0.137376% | 1.880474% 2.407235% | 0.695518% 0.861820% | 2.859351% 3.581950% |
| Totals | 6.079341% 6.080613% | 0.463679% 0.434643% | 5.151984% 5.700285% | 0.927357% 1.031075% | 12.622360% 13.246615% |

<FN>

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

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| | |
|--|--------------|
| Current Period Class A Insufficient Funds | 0.00 |
| Principal Balance of Contaminated Properties | 0.00 |
| Periodic Advance | 1,395,857.95 |

<c>

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Delinquency Status By Group

| | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|-----------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| Grps 1 -4 - OTS | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance |
| 0-29 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 30 Days | 13 5,100,189.64 | 0 0.00 | 0 0.00 | 0 0.00 | 13 5,100,189.64 |
| 60 Days | 8 2,747,256.76 | 1 488,000.00 | 1 124,894.12 | 0 0.00 | 10 3,360,150.88 |
| 90 Days | 2 925,599.00 | 0 0.00 | 8 2,614,703.38 | 0 0.00 | 10 3,540,302.38 |
| 120 Days | 1 310,391.00 | 0 0.00 | 3 1,414,814.14 | 0 0.00 | 4 1,725,205.14 |
| 150 Days | 0 0.00 | 0 0.00 | 4 1,489,614.82 | 1 139,999.99 | 5 1,629,614.81 |
| 180+ Days | 0 0.00 | 0 0.00 | 6 2,575,603.01 | 2 845,600.00 | 8 3,421,203.01 |
| Totals | 24 9,083,436.40 | 1 488,000.00 | 22 8,219,629.47 | 3 985,599.99 | 50 18,776,665.86 |
| 0-29 Days | | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 30 Days | 0.927247% 0.916992% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.927247% 0.916992% |
| 60 Days | 0.570613% 0.493945% | 0.071327% 0.087740% | 0.071327% 0.022455% | 0.000000% 0.000000% | 0.713267% 0.604140% |
| 90 Days | 0.142653% 0.166419% | 0.000000% 0.000000% | 0.570613% 0.470112% | 0.000000% 0.000000% | 0.713267% 0.636531% |
| 120 Days | 0.071327% | 0.000000% | 0.213980% | 0.000000% | 0.285307% |

| | | | | | |
|-----------|-----------|-----------|-----------|-----------|-----------|
| | 0.055807% | 0.000000% | 0.254377% | 0.000000% | 0.310184% |
| 150 Days | 0.000000% | 0.000000% | 0.285307% | 0.071327% | 0.356633% |
| | 0.000000% | 0.000000% | 0.267826% | 0.025171% | 0.292998% |
| 180+ Days | 0.000000% | 0.000000% | 0.427960% | 0.142653% | 0.570613% |
| | 0.000000% | 0.000000% | 0.463082% | 0.152035% | 0.615117% |
| Totals | 1.711840% | 0.071327% | 1.569187% | 0.213980% | 3.566334% |
| | 1.633162% | 0.087740% | 1.477853% | 0.177207% | 3.375962% |

| | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|---------------|----------------|----------------|----------------|----------------|----------------|
| <CAPTION> | | | | | |
| <s> | <c> | <c> | <c> | <c> | <c> |
| Group 5 - 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 | | 2 | 0 | 0 | 2 |
| | | 677,147.84 | 0.00 | 0.00 | 677,147.84 |
| 30 Days | 109 | 2 | 0 | 0 | 111 |
| | 31,847,724.41 | 150,569.45 | 0.00 | 0.00 | 31,998,293.86 |
| 60 Days | 72 | 1 | 5 | 0 | 78 |
| | 26,243,532.66 | 118,788.71 | 1,470,585.85 | 0.00 | 27,832,907.22 |
| 90 Days | 20 | 1 | 42 | 0 | 63 |
| | 5,679,599.12 | 680,000.00 | 14,313,534.24 | 0.00 | 20,673,133.36 |
| 120 Days | 4 | 4 | 37 | 2 | 47 |
| | 1,135,790.12 | 1,245,953.99 | 10,430,401.84 | 565,400.00 | 13,377,545.95 |
| 150 Days | 2 | 1 | 27 | 6 | 36 |
| | 542,316.27 | 391,547.28 | 9,705,370.95 | 1,430,889.29 | 12,070,123.79 |
| 180+ Days | 5 | 6 | 67 | 25 | 103 |
| | 2,215,337.20 | 1,733,925.22 | 27,807,823.54 | 10,032,042.56 | 41,789,128.52 |
| Totals | 212 | 17 | 178 | 33 | 440 |
| | 67,664,299.78 | 4,997,932.49 | 63,727,716.42 | 12,028,331.85 | 148,418,280.54 |
| 0-29 Days | | 0.080645% | 0.000000% | 0.000000% | 0.080645% |
| | | 0.095915% | 0.000000% | 0.000000% | 0.095915% |
| 30 Days | 4.395161% | 0.080645% | 0.000000% | 0.000000% | 4.475806% |
| | 4.511111% | 0.021328% | 0.000000% | 0.000000% | 4.532439% |
| 60 Days | 2.903226% | 0.040323% | 0.201613% | 0.000000% | 3.145161% |
| | 3.717298% | 0.016826% | 0.208303% | 0.000000% | 3.942427% |
| 90 Days | 0.806452% | 0.040323% | 1.693548% | 0.000000% | 2.540323% |
| | 0.804494% | 0.096319% | 2.027459% | 0.000000% | 2.928272% |
| 120 Days | 0.161290% | 0.161290% | 1.491935% | 0.080645% | 1.895161% |
| | 0.160880% | 0.176485% | 1.477427% | 0.080087% | 1.894879% |
| 150 Days | 0.080645% | 0.040323% | 1.088710% | 0.241935% | 1.451613% |
| | 0.076817% | 0.055461% | 1.374730% | 0.202680% | 1.709688% |
| 180+ Days | 0.201613% | 0.241935% | 2.701613% | 1.008065% | 4.153226% |
| | 0.313794% | 0.245604% | 3.938874% | 1.421001% | 5.919274% |
| Totals | 8.548387% | 0.685484% | 7.177419% | 1.330645% | 17.741935% |
| | 9.584396% | 0.707938% | 9.026793% | 1.703768% | 21.022896% |

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

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Delinquency Status By Subgroup

| | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|---------------|----------------|----------------|----------------|----------------|----------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| Group 1 - 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 | | 0 | 0 | 0 | 0 |
| | | 0.00 | 0.00 | 0.00 | 0.00 |

| | | | | | |
|-----------|-------------------|-----------|-------------------|-----------|-------------------|
| 30 Days | 2 1,031,952.22 | 0 0.00 | 0 0.00 | 0 0.00 | 2 1,031,952.22 |
| 60 Days | 1 308,000.00 | 0 0.00 | 0 0.00 | 0 0.00 | 1 308,000.00 |
| 90 Days | 2 925,599.00 | 0 0.00 | 2 349,728.08 | 0 0.00 | 4 1,275,327.08 |
| 120 Days | 0 0.00 | 0 0.00 | 1 712,479.15 | 0 0.00 | 1 712,479.15 |
| 150 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 180+ Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| Totals | 5 2,265,551.22 | 0 0.00 | 3 1,062,207.23 | 0 0.00 | 8 3,327,758.45 |

| | | | | | |
|-----------|------------------------|------------------------|------------------------|------------------------|------------------------|
| 0-29 Days | | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 30 Days | 1.408451% 1.663436% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 1.408451% 1.663436% |
| 60 Days | 0.704225% 0.496475% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.704225% 0.496475% |
| 90 Days | 1.408451% 1.492002% | 0.000000% 0.000000% | 1.408451% 0.563737% | 0.000000% 0.000000% | 2.816901% 2.055739% |
| 120 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.704225% 1.148467% | 0.000000% 0.000000% | 0.704225% 1.148467% |
| 150 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 180+ Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| Totals | 3.521127% 3.651912% | 0.000000% 0.000000% | 2.112676% 1.712205% | 0.000000% 0.000000% | 5.633803% 5.364117% |

| | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| <CAPTION> <s> | <c> | <c> | <c> | <c> | <c> |
| Group 2 - OTS | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance | No. of Loans Actual Balance |
| 0-29 Days | | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 30 Days | 3 1,472,332.42 | 0 0.00 | 0 0.00 | 0 0.00 | 3 1,472,332.42 |
| 60 Days | 2 1,059,729.00 | 1 488,000.00 | 0 0.00 | 0 0.00 | 3 1,547,729.00 |
| 90 Days | 0 0.00 | 0 0.00 | 1 688,000.00 | 0 0.00 | 1 688,000.00 |
| 120 Days | 0 0.00 | 0 0.00 | 1 478,335.00 | 0 0.00 | 1 478,335.00 |
| 150 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 180+ Days | 0 0.00 | 0 0.00 | 1 468,000.00 | 1 434,400.00 | 2 902,400.00 |
| Totals | 5 2,532,061.42 | 1 488,000.00 | 3 1,634,335.00 | 1 434,400.00 | 10 5,088,796.42 |
| 0-29 Days | | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 30 Days | 1.052632% 0.845386% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 1.052632% 0.845386% |
| 60 Days | 0.701754% | 0.350877% | 0.000000% | 0.000000% | 1.052632% |

| | | | | | |
|-----------|-----------|-----------|-----------|-----------|-----------|
| | 0.608477% | 0.280201% | 0.000000% | 0.000000% | 0.888677% |
| 90 Days | 0.000000% | 0.000000% | 0.350877% | 0.000000% | 0.350877% |
| | 0.000000% | 0.000000% | 0.395037% | 0.000000% | 0.395037% |
| 120 Days | 0.000000% | 0.000000% | 0.350877% | 0.000000% | 0.350877% |
| | 0.000000% | 0.000000% | 0.274651% | 0.000000% | 0.274651% |
| 150 Days | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| 180+ Days | 0.000000% | 0.000000% | 0.350877% | 0.350877% | 0.701754% |
| | 0.000000% | 0.000000% | 0.268717% | 0.249424% | 0.518141% |
| Totals | 1.754386% | 0.350877% | 1.052632% | 0.350877% | 3.508772% |
| | 1.453862% | 0.280201% | 0.938405% | 0.249424% | 2.921892% |

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

| <CAPTION> | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|---------------|----------------|----------------|----------------|----------------|----------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| Group 3 - 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 | 0 | 0.00 | 0 | 0 | 0 |
| | | | 0.00 | 0.00 | 0.00 |
| 30 Days | 2 | 0 | 0 | 0 | 2 |
| | 720,720.00 | 0.00 | 0.00 | 0.00 | 720,720.00 |
| 60 Days | 0 | 0 | 1 | 0 | 1 |
| | 0.00 | 0.00 | 124,894.12 | 0.00 | 124,894.12 |
| 90 Days | 0 | 0 | 0 | 0 | 0 |
| | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 120 Days | 0 | 0 | 1 | 0 | 1 |
| | 0.00 | 0.00 | 223,999.99 | 0.00 | 223,999.99 |
| 150 Days | 0 | 0 | 1 | 0 | 1 |
| | 0.00 | 0.00 | 170,000.00 | 0.00 | 170,000.00 |
| 180+ Days | 0 | 0 | 4 | 1 | 5 |
| | 0.00 | 0.00 | 1,778,003.01 | 411,200.00 | 2,189,203.01 |
| Totals | 2 | 0 | 7 | 1 | 10 |
| | 720,720.00 | 0.00 | 2,296,897.12 | 411,200.00 | 3,428,817.12 |
| 0-29 Days | | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| | | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| 30 Days | 0.397614% | 0.000000% | 0.000000% | 0.000000% | 0.397614% |
| | 0.369124% | 0.000000% | 0.000000% | 0.000000% | 0.369124% |
| 60 Days | 0.000000% | 0.000000% | 0.198807% | 0.000000% | 0.198807% |
| | 0.000000% | 0.000000% | 0.063966% | 0.000000% | 0.063966% |
| 90 Days | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| 120 Days | 0.000000% | 0.000000% | 0.198807% | 0.000000% | 0.198807% |
| | 0.000000% | 0.000000% | 0.114724% | 0.000000% | 0.114724% |
| 150 Days | 0.000000% | 0.000000% | 0.198807% | 0.000000% | 0.198807% |
| | 0.000000% | 0.000000% | 0.087067% | 0.000000% | 0.087067% |
| 180+ Days | 0.000000% | 0.000000% | 0.795229% | 0.198807% | 0.994036% |
| | 0.000000% | 0.000000% | 0.910623% | 0.210600% | 1.121223% |
| Totals | 0.397614% | 0.000000% | 1.391650% | 0.198807% | 1.988072% |
| | 0.369124% | 0.000000% | 1.176380% | 0.210600% | 1.756104% |

| <CAPTION> | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|---------------|----------------|----------------|----------------|----------------|----------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| Group 4 - 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 | 0 | 0 | 0 | 0 | 0 |
| | | 0.00 | 0.00 | 0.00 | 0.00 |

| | | | | | |
|-----------|--------------|------|--------------|------------|--------------|
| 30 Days | 6 | 0 | 0 | 0 | 6 |
| | 1,875,185.00 | 0.00 | 0.00 | 0.00 | 1,875,185.00 |
| 60 Days | 5 | 0 | 0 | 0 | 5 |
| | 1,379,527.76 | 0.00 | 0.00 | 0.00 | 1,379,527.76 |
| 90 Days | 0 | 0 | 5 | 0 | 5 |
| | 0.00 | 0.00 | 1,576,975.30 | 0.00 | 1,576,975.30 |
| 120 Days | 1 | 0 | 0 | 0 | 1 |
| | 310,391.00 | 0.00 | 0.00 | 0.00 | 310,391.00 |
| 150 Days | 0 | 0 | 3 | 1 | 4 |
| | 0.00 | 0.00 | 1,319,614.82 | 139,999.99 | 1,459,614.81 |
| 180+ Days | 0 | 0 | 1 | 0 | 1 |
| | 0.00 | 0.00 | 329,600.00 | 0.00 | 329,600.00 |
| Totals | 12 | 0 | 9 | 1 | 22 |
| | 3,565,103.76 | 0.00 | 3,226,190.12 | 139,999.99 | 6,931,293.87 |

| | | | | | |
|-----------|-----------|-----------|-----------|-----------|-----------|
| 0-29 Days | | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| | | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| 30 Days | 1.271186% | 0.000000% | 0.000000% | 0.000000% | 1.271186% |
| | 1.503307% | 0.000000% | 0.000000% | 0.000000% | 1.503307% |
| 60 Days | 1.059322% | 0.000000% | 0.000000% | 0.000000% | 1.059322% |
| | 1.105946% | 0.000000% | 0.000000% | 0.000000% | 1.105946% |
| 90 Days | 0.000000% | 0.000000% | 1.059322% | 0.000000% | 1.059322% |
| | 0.000000% | 0.000000% | 1.264237% | 0.000000% | 1.264237% |
| 120 Days | 0.211864% | 0.000000% | 0.000000% | 0.000000% | 0.211864% |
| | 0.248836% | 0.000000% | 0.000000% | 0.000000% | 0.248836% |
| 150 Days | 0.000000% | 0.000000% | 0.635593% | 0.211864% | 0.847458% |
| | 0.000000% | 0.000000% | 1.057915% | 0.112236% | 1.170151% |
| 180+ Days | 0.000000% | 0.000000% | 0.211864% | 0.000000% | 0.211864% |
| | 0.000000% | 0.000000% | 0.264235% | 0.000000% | 0.264235% |
| Totals | 2.542373% | 0.000000% | 1.906780% | 0.211864% | 4.661017% |
| | 2.858089% | 0.000000% | 2.586387% | 0.112236% | 5.556711% |

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

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180+ Delinquency Summary

Summary

Grps 1 -4

| Days Delinquent | Number of Loans | Outstanding Actual Balance (\$) | Percentage of Balance (%) | Number of Loans | Outstanding Actual Balance (\$) | Percentage of Balance (%) | |
|-----------------|-----------------|---------------------------------|---------------------------|-----------------|---------------------------------|---------------------------|-----------|
| <s> 180 - | <c> 209 | <c> 43 | <c> 17,128,210.32 | <c> 1.357 | <c> 5 | <c> 2,161,203.01 | <c> 0.389 |
| 210 - | 239 | 37 | 16,306,190.76 | 1.292 | 1 | 329,600.00 | 0.059 |
| 240 - | 269 | 30 | 11,435,930.45 | 0.906 | 2 | 930,400.00 | 0.167 |
| 270 - | 299 | 1 | 340,000.00 | 0.027 | 0 | 0.00 | 0.000 |
| Total | 111 | 45,210,331.53 | 3.582 | 8 | 3,421,203.01 | 0.615 | |

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180+ Delinquency Summary (continued)

Group 5

| Days Delinquent | Number of Loans | Outstanding Actual Balance (\$) | Percentage of Balance (%) |
|-----------------|-----------------|---------------------------------|---------------------------|
| <s> 180 - | <c> 209 | <c> 38 | <c> 14,967,007.31 |
| 210 - | 239 | 36 | 15,976,590.76 |
| 240 - | 269 | 28 | 10,505,530.45 |

| | | | | | |
|-----|---|-------|-----|---------------|-------|
| 270 | - | 299 | 1 | 340,000.00 | 0.048 |
| | | Total | 103 | 41,789,128.52 | 5.919 |

<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

<CAPTION>

| Summary | | 12 Month REO History* | |
|----------------------------|---------------|-----------------------|----------------|
| New REO Loans | | Month | REO Percentage |
| <s> | <c> | <s> | <c> |
| Loans in REO | 15 | Dec-06 | 0.000% |
| Original Principal Balance | 5,821,099.00 | Jan-07 | 0.000% |
| Current Actual Balance | 5,819,229.83 | Feb-07 | 0.000% |
| | | Mar-07 | 0.000% |
| Current REO Total | | Apr-07 | 0.000% |
| Loans in REO | 36 | May-07 | 0.000% |
| Original Principal Balance | 13,027,169.00 | Jun-07 | 0.000% |
| Current Actual Balance | 13,013,931.84 | Jul-07 | 0.031% |
| | | Aug-07 | 0.032% |
| | | Sep-07 | 0.141% |
| | | Oct-07 | 0.565% |
| | | Nov-07 | 1.031% |

*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.

<CAPTION>

| Grps 1 -4 | | 12 Month REO History* | |
|----------------------------|------------|-----------------------|----------------|
| New REO Loans | | Month | REO Percentage |
| <s> | <c> | <s> | <c> |
| Loans in REO | 1 | Dec-06 | 0.000% |
| Original Principal Balance | 140,000.00 | Jan-07 | 0.000% |
| Current Actual Balance | 139,999.99 | Feb-07 | 0.000% |
| | | Mar-07 | 0.000% |
| Current REO Total | | Apr-07 | 0.000% |
| Loans in REO | 1 | May-07 | 0.000% |
| Original Principal Balance | 140,000.00 | Jun-07 | 0.000% |
| Current Actual Balance | 139,999.99 | Jul-07 | 0.072% |
| | | Aug-07 | 0.073% |
| | | Sep-07 | 0.150% |
| | | Oct-07 | 0.151% |
| | | Nov-07 | 0.177% |

*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.

<CAPTION>

| Group 5 | | 12 Month REO History* | |
|----------------------------|---------------|-----------------------|----------------|
| New REO Loans | | Month | REO Percentage |
| <s> | <c> | <s> | <c> |
| Loans in REO | 14 | Dec-06 | 0.000% |
| Original Principal Balance | 5,681,099.00 | Jan-07 | 0.000% |
| Current Actual Balance | 5,679,229.84 | Feb-07 | 0.000% |
| | | Mar-07 | 0.000% |
| Current REO Total | | Apr-07 | 0.000% |
| Loans in REO | 33 | May-07 | 0.000% |
| Original Principal Balance | 12,041,569.00 | Jun-07 | 0.000% |
| Current Actual Balance | 12,028,331.85 | Jul-07 | 0.000% |
| | | Aug-07 | 0.000% |
| | | Sep-07 | 0.133% |
| | | Oct-07 | 0.891% |
| | | Nov-07 | 1.704% |

*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.

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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 |
|-----|-----------|-----|-------------|-----|------------------------|-----|--------------------|-----|-------|-----|--------------------|--------------|----------------------------|
| | Grps 1 -4 | | 0500757470 | | Nov-2007 | | 01-Jul-2006 | | TX | | 80.00 | | 140,000.00 |
| | Grps 1 -4 | | 0700432939 | | Jul-2007 | | 01-Dec-2006 | | VA | | 80.00 | | 411,200.00 |
| | Grps 1 -4 | | 0700479975 | | Sep-2007 | | 01-Feb-2007 | | VA | | 80.00 | | 434,400.00 |
| | Group 5 | | 0407160685 | | Sep-2007 | | 01-Dec-2001 | | GA | | 95.00 | | 149,625.00 |
| | Group 5 | | 0409650665 | | Oct-2007 | | 01-Nov-2006 | | AZ | | 100.00 | | 480,000.00 |
| | Group 5 | | 0410057498 | | Nov-2007 | | 01-Oct-2006 | | CA | | 60.78 | 1,499,999.00 | |
| | Group 5 | | 0410117701 | | Nov-2007 | | 01-Nov-2006 | | TX | | 65.00 | | 341,250.00 |
| | Group 5 | | 0410117765 | | Nov-2007 | | 01-Dec-2006 | | VA | | 79.75 | | 250,400.00 |
| | Group 5 | | 0410239119 | | Nov-2007 | | 01-Dec-2006 | | CA | | 85.00 | | 629,000.00 |
| | Group 5 | | 0410282224 | | Nov-2007 | | 01-Oct-2006 | | MI | | 77.95 | | 64,700.00 |
| | Group 5 | | 0410388441 | | Nov-2007 | | 01-Jan-2007 | | AZ | | 70.00 | | 381,500.00 |
| | Group 5 | | 0410388452 | | Oct-2007 | | 01-Jan-2007 | | CA | | 79.13 | | 417,000.00 |
| | Group 5 | | 0500852958 | | Nov-2007 | | 01-Oct-2006 | | MN | | 73.49 | | 341,650.00 |
| | Group 5 | | 0500853133 | | Oct-2007 | | 01-Oct-2006 | | MN | | 73.49 | | 341,650.00 |
| | Group 5 | | 0500854698 | | Oct-2007 | | 01-Nov-2006 | | NV | | 70.00 | | 414,400.00 |
| | Group 5 | | 0500866878 | | Nov-2007 | | 01-Nov-2006 | | CA | | 80.00 | | 296,000.00 |
| | Group 5 | | 0500871216 | | Nov-2007 | | 01-Dec-2006 | | AZ | | 80.00 | | 308,000.00 |
| | Group 5 | | 0500884420 | | Oct-2007 | | 01-Dec-2006 | | CA | | 79.29 | | 444,000.00 |
| | Group 5 | | 0500885754 | | Oct-2007 | | 01-Dec-2006 | | AL | | 95.00 | | 266,000.00 |
| | Group 5 | | 0500895546 | | Sep-2007 | | 01-Jan-2007 | | VA | | 80.00 | | 560,000.00 |
| | Group 5 | | 0500904160 | | Oct-2007 | | 01-Jan-2007 | | CA | | 80.00 | | 596,000.00 |
| | Group 5 | | 0500907169 | | Oct-2007 | | 01-Feb-2007 | | NV | | 80.00 | | 608,000.00 |
| | Group 5 | | 0700421687 | | Oct-2007 | | 01-Nov-2006 | | MI | | 80.00 | | 84,800.00 |
| | Group 5 | | 0700461970 | | Nov-2007 | | 01-Jan-2007 | | AZ | | 80.00 | | 325,600.00 |
| | Group 5 | | 0700465103 | | Sep-2007 | | 01-Jan-2007 | | GA | | 80.00 | | 200,000.00 |
| | Group 5 | | 0700466147 | | Oct-2007 | | 01-Jan-2007 | | VA | | 80.00 | | 479,920.00 |
| | Group 5 | | 0700467266 | | Oct-2007 | | 01-Dec-2006 | | MN | | 75.00 | | 378,675.00 |
| | Group 5 | | 0700469575 | | Oct-2007 | | 01-Jan-2007 | | MO | | 80.00 | | 72,000.00 |
| | Group 5 | | 0700476865 | | Sep-2007 | | 01-Jan-2007 | | MO | | 76.11 | | 54,800.00 |
| | Group 5 | | 0700479896 | | Oct-2007 | | 01-Jan-2007 | | MO | | 80.00 | | 70,400.00 |
| | Group 5 | | 0700479921 | | Nov-2007 | | 01-Jan-2007 | | MO | | 80.00 | | 64,000.00 |
| | Group 5 | | 0700491717 | | Nov-2007 | | 01-Feb-2007 | | FL | | 80.00 | | 384,000.00 |
| | Group 5 | | 0700492924 | | Oct-2007 | | 01-Feb-2007 | | MI | | 80.00 | | 479,200.00 |
| | Group 5 | | 0700493305 | | Nov-2007 | | 01-Feb-2007 | | MD | | 79.75 | | 315,000.00 |
| | Group 5 | | 0700495639 | | Nov-2007 | | 01-Mar-2007 | | MA | | 80.00 | | 480,000.00 |
| | Group 5 | | 0700497274 | | Oct-2007 | | 01-Feb-2007 | | GA | | 80.00 | | 264,000.00 |

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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 |
|-----|-----------|-----|-------------|-----|------------------------|-----|--------------|-----|-------------------|-----|-------------------|-----|---------------------------------|
| | Grps 1 -4 | | 0500757470 | | 139,999.99 | | 01-Apr-2007 | | 5 | | 6.875% | | 5,308.31 |
| | Grps 1 -4 | | 0700432939 | | 411,200.00 | | 01-Jan-2007 | | 8 | | 7.000% | | 20,431.53 |
| | Grps 1 -4 | | 0700479975 | | 434,400.00 | | 01-Mar-2007 | | 6 | | 6.375% | | 17,376.00 |
| | Group 5 | | 0407160685 | | 140,769.40 | | 01-Feb-2007 | | 7 | | 10.375% | | 9,149.60 |
| | Group 5 | | 0409650665 | | 480,000.00 | | 01-Feb-2007 | | 7 | | 7.875% | | 21,870.00 |
| | Group 5 | | 0410057498 | | 1,499,999.00 | | 01-Feb-2007 | | 7 | | 7.125% | | 77,906.16 |
| | Group 5 | | 0410117701 | | 339,902.76 | | 01-Mar-2007 | | 6 | | 7.250% | | 15,816.77 |
| | Group 5 | | 0410117765 | | 250,400.00 | | 01-May-2007 | | 4 | | 6.875% | | 8,294.46 |
| | Group 5 | | 0410239119 | | 629,000.00 | | 01-Jan-2007 | | 8 | | 7.375% | | 30,404.25 |
| | Group 5 | | 0410282224 | | 64,448.14 | | 01-Mar-2007 | | 6 | | 8.250% | | 3,375.53 |
| | Group 5 | | 0410388441 | | 381,500.00 | | 01-Mar-2007 | | 6 | | 7.375% | | 18,121.28 |
| | Group 5 | | 0410388452 | | 417,000.00 | | 01-Jan-2007 | | 8 | | 7.250% | | 21,892.50 |
| | Group 5 | | 0500852958 | | 341,540.74 | | 01-Mar-2007 | | 6 | | 7.625% | | 16,792.48 |
| | Group 5 | | 0500853133 | | 341,136.31 | | 01-Mar-2007 | | 6 | | 7.625% | | 16,772.55 |
| | Group 5 | | 0500854698 | | 414,400.00 | | 01-Jan-2007 | | 8 | | 8.000% | | 24,087.06 |
| | Group 5 | | 0500866878 | | 296,000.00 | | 01-Jan-2007 | | 8 | | 8.250% | | 17,759.97 |
| | Group 5 | | 0500871216 | | 308,000.00 | | 01-Mar-2007 | | 6 | | 7.875% | | 15,656.64 |
| | Group 5 | | 0500884420 | | 443,345.49 | | 01-Jan-2007 | | 8 | | 7.550% | | 24,181.19 |
| | Group 5 | | 0500885754 | | 265,887.84 | | 01-Apr-2007 | | 5 | | 8.750% | | 13,183.66 |
| | Group 5 | | 0500895546 | | 560,000.00 | | 01-Mar-2007 | | 6 | | 7.375% | | 26,600.00 |
| | Group 5 | | 0500904160 | | 596,000.00 | | 01-Jan-2007 | | 8 | | 8.375% | | 36,318.69 |
| | Group 5 | | 0500907169 | | 608,000.00 | | 01-Jan-2007 | | 8 | | 8.000% | | 35,339.94 |
| | Group 5 | | 0700421687 | | 84,564.25 | | 01-Feb-2007 | | 7 | | 7.875% | | 4,822.08 |
| | Group 5 | | 0700461970 | | 325,600.00 | | 01-Feb-2007 | | 7 | | 7.500% | | 17,704.53 |
| | Group 5 | | 0700465103 | | 199,716.79 | | 01-Feb-2007 | | 7 | | 7.750% | | 11,201.39 |

| | | | | | | |
|---------|------------|------------|-------------|---|--------|-----------|
| Group 5 | 0700466147 | 479,920.00 | 01-Apr-2007 | 5 | 8.000% | 21,696.43 |
| Group 5 | 0700467266 | 378,422.58 | 01-Feb-2007 | 7 | 7.875% | 21,641.06 |
| Group 5 | 0700469575 | 71,819.12 | 01-Apr-2007 | 5 | 8.375% | 3,397.34 |
| Group 5 | 0700476865 | 54,697.10 | 01-Mar-2007 | 6 | 8.375% | 2,956.08 |
| Group 5 | 0700479896 | 70,223.13 | 01-Apr-2007 | 5 | 8.375% | 3,321.82 |
| Group 5 | 0700479921 | 63,839.20 | 01-Apr-2007 | 5 | 8.375% | 3,019.82 |
| Group 5 | 0700491717 | 384,000.00 | 01-Feb-2007 | 7 | 7.375% | 20,520.00 |
| Group 5 | 0700492924 | 479,200.00 | 01-Apr-2007 | 5 | 7.750% | 20,965.00 |
| Group 5 | 0700493305 | 315,000.00 | 01-May-2007 | 4 | 6.750% | 10,237.50 |
| Group 5 | 0700495639 | 480,000.00 | 01-Mar-2007 | 6 | 7.250% | 22,400.00 |
| Group 5 | 0700497274 | 264,000.00 | 01-Mar-2007 | 6 | 7.625% | 12,980.00 |

</TABLE>

<TABLE>

Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

<CAPTION>

| Summary | | 12 Month Foreclosure History* | |
|----------------------------|---------------|-------------------------------|------------------------|
| New Foreclosure Loans | | Month | Foreclosure Percentage |
| <s> | <c> | <s> | <c> |
| Loans in Foreclosure | 59 | Dec-06 | 0.000% |
| Original Principal Balance | 20,408,522.00 | Jan-07 | 0.000% |
| Current Actual Balance | 20,368,278.95 | Feb-07 | 0.000% |
| | | Mar-07 | 0.000% |
| Current Foreclosure Total | | Apr-07 | 0.000% |
| Loans in Foreclosure | 200 | May-07 | 0.000% |
| Original Principal Balance | 72,037,140.00 | Jun-07 | 0.925% |
| Current Actual Balance | 71,947,345.89 | Jul-07 | 1.981% |
| | | Aug-07 | 3.123% |
| | | Sep-07 | 4.093% |
| | | Oct-07 | 4.607% |
| | | Nov-07 | 5.700% |

*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.

<CAPTION>

| Grps 1 -4 | | 12 Month Foreclosure History* | |
|----------------------------|--------------|-------------------------------|------------------------|
| New Foreclosure Loans | | Month | Foreclosure Percentage |
| <s> | <c> | <s> | <c> |
| Loans in Foreclosure | 5 | Dec-06 | 0.000% |
| Original Principal Balance | 1,586,200.00 | Jan-07 | 0.000% |
| Current Actual Balance | 1,576,975.30 | Feb-07 | 0.000% |
| | | Mar-07 | 0.000% |
| Current Foreclosure Total | | Apr-07 | 0.000% |
| Loans in Foreclosure | 9 | May-07 | 0.000% |
| Original Principal Balance | 3,238,200.00 | Jun-07 | 0.216% |
| Current Actual Balance | 3,226,190.12 | Jul-07 | 0.179% |
| | | Aug-07 | 0.559% |
| | | Sep-07 | 0.647% |
| | | Oct-07 | 0.977% |
| | | Nov-07 | 1.478% |

*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.

<CAPTION>

| Group 5 | | 12 Month Foreclosure History* | |
|----------------------------|---------------|-------------------------------|------------------------|
| New Foreclosure Loans | | Month | Foreclosure Percentage |
| <s> | <c> | <s> | <c> |
| Loans in Foreclosure | 49 | Dec-06 | 0.000% |
| Original Principal Balance | 17,506,535.00 | Jan-07 | 0.000% |
| Current Actual Balance | 17,477,723.76 | Feb-07 | 0.000% |
| | | Mar-07 | 0.000% |
| Current Foreclosure Total | | Apr-07 | 0.000% |
| Loans in Foreclosure | 178 | May-07 | 0.000% |
| Original Principal Balance | 63,803,118.00 | Jun-07 | 1.470% |
| Current Actual Balance | 63,727,716.42 | Jul-07 | 3.370% |
| | | Aug-07 | 5.119% |
| | | Sep-07 | 6.795% |
| | | Oct-07 | 7.459% |
| | | Nov-07 | 9.027% |

*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.

</TABLE>
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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| <s> | Group | <c> | Loan Number | <c> | Month Loan Entered FC | <c> | First Payment Date | <c> | State | <c> | LTV at Origination | <c> | Original Principal Balance |
|-----|-----------|-----|-------------|-----|-----------------------|-----|--------------------|-----|-------|-----|--------------------|-----|----------------------------|
| | Grps 1 -4 | | 0409107601 | | Sep-2007 | | 01-Oct-2006 | | FL | | 79.16 | | 224,000.00 |
| | Grps 1 -4 | | 0409263703 | | Nov-2007 | | 01-Aug-2006 | | IN | | 70.00 | | 126,000.00 |
| | Grps 1 -4 | | 0409263740 | | Nov-2007 | | 01-Aug-2006 | | NY | | 80.00 | | 152,000.00 |
| | Grps 1 -4 | | 0409263741 | | Aug-2007 | | 01-Aug-2006 | | PA | | 80.00 | | 108,000.00 |
| | Grps 1 -4 | | 0409263764 | | Sep-2007 | | 01-Sep-2006 | | MA | | 74.56 | | 170,000.00 |
| | Grps 1 -4 | | 0410057489 | | Oct-2007 | | 01-Dec-2006 | | CA | | 74.06 | | 712,500.00 |
| | Grps 1 -4 | | 0410169344 | | Nov-2007 | | 01-May-2006 | | NY | | 64.59 | | 197,000.00 |
| | Grps 1 -4 | | 0410389717 | | Aug-2007 | | 01-Aug-2006 | | WA | | 66.66 | | 1,000,000.00 |
| | Grps 1 -4 | | 0500806318 | | Nov-2007 | | 01-Aug-2006 | | FL | | 74.63 | | 157,867.00 |
| | Grps 1 -4 | | 0500850497 | | Nov-2007 | | 01-Oct-2006 | | NY | | 80.00 | | 599,200.00 |
| | Grps 1 -4 | | 0500869134 | | Aug-2007 | | 01-Nov-2006 | | NV | | 80.00 | | 468,000.00 |
| | Grps 1 -4 | | 0500883861 | | Jun-2007 | | 01-Dec-2006 | | NY | | 80.00 | | 519,200.00 |
| | Grps 1 -4 | | 0500891109 | | Oct-2007 | | 01-Dec-2006 | | NY | | 80.00 | | 642,400.00 |
| | Grps 1 -4 | | 0500908163 | | Oct-2007 | | 01-Feb-2007 | | CA | | 80.00 | | 478,335.00 |
| | Grps 1 -4 | | 0500918479 | | Nov-2007 | | 01-Feb-2007 | | NV | | 80.00 | | 191,920.00 |
| | Grps 1 -4 | | 0700354628 | | Sep-2007 | | 01-Aug-2006 | | IL | | 80.00 | | 360,000.00 |
| | Grps 1 -4 | | 0700409916 | | Jun-2007 | | 01-Nov-2006 | | NY | | 80.00 | | 329,600.00 |
| | Grps 1 -4 | | 0700450946 | | Nov-2007 | | 01-Jan-2007 | | NJ | | 75.00 | | 360,000.00 |
| | Grps 1 -4 | | 0700462458 | | Nov-2007 | | 01-Jan-2007 | | NE | | 80.00 | | 160,000.00 |
| | Grps 1 -4 | | 0700492331 | | Nov-2007 | | 01-Feb-2007 | | CT | | 78.63 | | 688,000.00 |
| | Grps 1 -4 | | 0700496736 | | Sep-2007 | | 01-Mar-2007 | | NV | | 80.00 | | 320,000.00 |
| | Grps 1 -4 | | 0700498693 | | Nov-2007 | | 01-Mar-2007 | | VA | | 78.26 | | 270,000.00 |
| | Group 5 | | 0408509943 | | Nov-2007 | | 01-Jul-2006 | | FL | | 75.00 | | 192,800.00 |
| | Group 5 | | 0408509990 | | Sep-2007 | | 01-Jul-2006 | | FL | | 90.00 | | 303,300.00 |
| | Group 5 | | 0408879518 | | Nov-2007 | | 01-Aug-2006 | | TX | | 90.00 | | 152,775.00 |
| | Group 5 | | 0408879524 | | Oct-2007 | | 01-Aug-2006 | | FL | | 95.00 | | 237,500.00 |
| | Group 5 | | 0408879534 | | Nov-2007 | | 01-Sep-2006 | | FL | | 95.00 | | 305,425.00 |
| | Group 5 | | 0408879626 | | Jul-2007 | | 01-Sep-2006 | | FL | | 85.00 | | 172,550.00 |
| | Group 5 | | 0409263621 | | Oct-2007 | | 01-Oct-2006 | | FL | | 89.97 | | 314,000.00 |
| | Group 5 | | 0409263652 | | Sep-2007 | | 01-Jul-2006 | | FL | | 74.99 | | 201,500.00 |
| | Group 5 | | 0409263673 | | Nov-2007 | | 01-Jun-2006 | | FL | | 70.00 | | 595,000.00 |
| | Group 5 | | 0409263778 | | Nov-2007 | | 01-Aug-2006 | | FL | | 74.99 | | 206,950.00 |
| | Group 5 | | 0409263867 | | Oct-2007 | | 01-Sep-2006 | | FL | | 89.19 | | 330,000.00 |
| | Group 5 | | 0409360261 | | Aug-2007 | | 01-Oct-2006 | | CA | | 80.00 | | 424,000.00 |
| | Group 5 | | 0409360301 | | Nov-2007 | | 01-Nov-2006 | | IL | | 80.00 | | 178,400.00 |
| | Group 5 | | 0409833560 | | Nov-2007 | | 01-Dec-2006 | | FL | | 95.00 | | 274,550.00 |
| | Group 5 | | 0409833583 | | Jun-2007 | | 01-Dec-2006 | | FL | | 80.00 | | 120,000.00 |
| | Group 5 | | 0410057518 | | Sep-2007 | | 01-Nov-2006 | | FL | | 80.00 | | 552,000.00 |
| | Group 5 | | 0410117649 | | Oct-2007 | | 01-Aug-2006 | | FL | | 80.00 | | 174,000.00 |
| | Group 5 | | 0410117722 | | Nov-2007 | | 01-Nov-2006 | | MI | | 78.48 | | 350,000.00 |
| | Group 5 | | 0410117797 | | Sep-2007 | | 01-Dec-2006 | | FL | | 80.00 | | 268,800.00 |
| | Group 5 | | 0410117806 | | Oct-2007 | | 01-Dec-2006 | | FL | | 80.00 | | 142,400.00 |
| | Group 5 | | 0410169327 | | Nov-2007 | | 01-May-2006 | | MO | | 80.00 | | 217,200.00 |
| | Group 5 | | 0410169335 | | Jul-2007 | | 01-May-2006 | | FL | | 95.00 | | 180,500.00 |
| | Group 5 | | 0410169336 | | Nov-2007 | | 01-May-2006 | | IL | | 80.00 | | 289,200.00 |
| | Group 5 | | 0410239154 | | Sep-2007 | | 01-Dec-2006 | | CA | | 85.00 | | 335,750.00 |
| | Group 5 | | 0410239160 | | Oct-2007 | | 01-Jan-2007 | | CA | | 100.00 | | 620,000.00 |
| | Group 5 | | 0410388446 | | Aug-2007 | | 01-Jan-2007 | | CA | | 80.00 | | 268,000.00 |
| | Group 5 | | 0410388469 | | Jul-2007 | | 01-Nov-2006 | | CA | | 65.00 | | 796,250.00 |
| | Group 5 | | 0410388512 | | Sep-2007 | | 01-Jan-2007 | | CA | | 80.00 | | 296,000.00 |
| | Group 5 | | 0410621721 | | Jul-2007 | | 01-Jan-2007 | | CA | | 80.00 | | 802,800.00 |
| | Group 5 | | 0410621723 | | Oct-2007 | | 01-Nov-2006 | | CA | | 80.00 | | 348,000.00 |
| | Group 5 | | 0410621725 | | Jun-2007 | | 01-Dec-2006 | | CA | | 80.00 | | 317,855.00 |
| | Group 5 | | 0410621795 | | Oct-2007 | | 01-Dec-2006 | | MI | | 80.00 | | 168,000.00 |
| | Group 5 | | 0410621832 | | Nov-2007 | | 01-Nov-2006 | | FL | | 80.00 | | 188,640.00 |
| | Group 5 | | 0410621868 | | Oct-2007 | | 01-Dec-2006 | | MD | | 80.00 | | 271,120.00 |
| | Group 5 | | 0410621893 | | Nov-2007 | | 01-Jan-2007 | | VA | | 80.00 | | 676,800.00 |
| | Group 5 | | 0410621913 | | Aug-2007 | | 01-Jan-2007 | | NC | | 75.00 | | 1,237,500.00 |
| | Group 5 | | 0500794820 | | Oct-2007 | | 01-Jul-2006 | | NJ | | 80.00 | | 201,600.00 |
| | Group 5 | | 0500806322 | | Nov-2007 | | 01-Sep-2006 | | GA | | 80.00 | | 608,000.00 |
| | Group 5 | | 0500807312 | | Nov-2007 | | 01-Aug-2006 | | NV | | 80.00 | | 540,000.00 |
| | Group 5 | | 0500821526 | | Oct-2007 | | 01-Oct-2006 | | IA | | 70.00 | | 87,500.00 |
| | Group 5 | | 0500822896 | | Jul-2007 | | 01-Oct-2006 | | HI | | 80.00 | | 1,000,000.00 |
| | Group 5 | | 0500826820 | | Jul-2007 | | 01-Sep-2006 | | NY | | 80.00 | | 528,000.00 |
| | Group 5 | | 0500830303 | | Aug-2007 | | 01-Oct-2006 | | NJ | | 80.00 | | 344,000.00 |
| | Group 5 | | 0500831566 | | Oct-2007 | | 01-Oct-2006 | | FL | | 75.00 | | 151,500.00 |
| | Group 5 | | 0500834513 | | Oct-2007 | | 01-Oct-2006 | | FL | | 80.00 | | 160,000.00 |
| | Group 5 | | 0500844680 | | Sep-2007 | | 01-Oct-2006 | | NY | | 80.00 | | 648,000.00 |
| | Group 5 | | 0500850287 | | Nov-2007 | | 01-Oct-2006 | | FL | | 80.00 | | 152,000.00 |
| | Group 5 | | 0500852312 | | Oct-2007 | | 01-Oct-2006 | | MN | | 80.00 | | 200,000.00 |

| | | | | | | |
|---------|------------|----------|-------------|----|-------|--------------|
| Group 5 | 0500852808 | Jun-2007 | 01-Nov-2006 | NY | 80.00 | 524,000.00 |
| Group 5 | 0500853444 | Oct-2007 | 01-Nov-2006 | NV | 80.00 | 198,400.00 |
| Group 5 | 0500856869 | Nov-2007 | 01-Nov-2006 | MN | 80.00 | 144,000.00 |
| Group 5 | 0500857707 | Sep-2007 | 01-Nov-2006 | NV | 80.00 | 284,000.00 |
| Group 5 | 0500858038 | Sep-2007 | 01-Nov-2006 | NY | 74.93 | 502,000.00 |
| Group 5 | 0500858053 | Oct-2007 | 01-Aug-2006 | AZ | 80.00 | 264,000.00 |
| Group 5 | 0500858891 | Sep-2007 | 01-Aug-2006 | CA | 80.00 | 496,000.00 |
| Group 5 | 0500860885 | Jun-2007 | 01-Nov-2006 | NJ | 80.00 | 512,000.00 |
| Group 5 | 0500861983 | Nov-2007 | 01-Nov-2006 | CA | 80.00 | 440,000.00 |
| Group 5 | 0500862358 | Jun-2007 | 01-Nov-2006 | OH | 80.00 | 540,000.00 |
| Group 5 | 0500862788 | Sep-2007 | 01-Nov-2006 | MI | 80.00 | 508,000.00 |
| Group 5 | 0500863176 | Oct-2007 | 01-Nov-2006 | CA | 80.00 | 304,000.00 |
| Group 5 | 0500864165 | Aug-2007 | 01-Nov-2006 | FL | 80.00 | 184,000.00 |
| Group 5 | 0500865746 | Nov-2007 | 01-Nov-2006 | FL | 80.00 | 564,000.00 |
| Group 5 | 0500866301 | Nov-2007 | 01-Nov-2006 | MD | 80.00 | 328,000.00 |
| Group 5 | 0500867055 | Sep-2007 | 01-Dec-2006 | FL | 84.98 | 266,400.00 |
| Group 5 | 0500868108 | Jun-2007 | 01-Nov-2006 | NV | 80.00 | 336,000.00 |
| Group 5 | 0500870096 | Nov-2007 | 01-Dec-2006 | GA | 80.00 | 117,600.00 |
| Group 5 | 0500870765 | Sep-2007 | 01-Dec-2006 | CA | 80.00 | 350,400.00 |
| Group 5 | 0500872140 | Jul-2007 | 01-Nov-2006 | MN | 78.19 | 165,555.00 |
| Group 5 | 0500872702 | Aug-2007 | 01-Dec-2006 | NJ | 75.00 | 424,102.00 |
| Group 5 | 0500872906 | Jun-2007 | 01-Nov-2006 | MN | 80.00 | 138,272.00 |
| Group 5 | 0500874444 | Aug-2007 | 01-Nov-2006 | NY | 75.00 | 671,250.00 |
| Group 5 | 0500875284 | Jun-2007 | 01-Nov-2006 | NY | 80.00 | 544,000.00 |
| Group 5 | 0500876223 | Sep-2007 | 01-Dec-2006 | FL | 80.00 | 480,000.00 |
| Group 5 | 0500876238 | Sep-2007 | 01-Dec-2006 | FL | 80.00 | 700,000.00 |
| Group 5 | 0500877294 | Sep-2007 | 01-Nov-2006 | AZ | 80.00 | 195,200.00 |
| Group 5 | 0500880386 | Nov-2007 | 01-Dec-2006 | WA | 80.00 | 312,000.00 |
| Group 5 | 0500880453 | Sep-2007 | 01-Dec-2006 | NV | 80.00 | 495,200.00 |
| Group 5 | 0500880639 | Oct-2007 | 01-Dec-2006 | CA | 80.00 | 724,000.00 |
| Group 5 | 0500883397 | Aug-2007 | 01-Dec-2006 | FL | 80.00 | 663,840.00 |
| Group 5 | 0500885653 | Oct-2007 | 01-Dec-2006 | CA | 80.00 | 204,000.00 |
| Group 5 | 0500886718 | Jul-2007 | 01-Dec-2006 | FL | 88.46 | 230,000.00 |
| Group 5 | 0500889163 | Jul-2007 | 01-Dec-2006 | FL | 80.00 | 164,000.00 |
| Group 5 | 0500891513 | Jul-2007 | 01-Jan-2007 | FL | 80.00 | 80,000.00 |
| Group 5 | 0500904496 | Jul-2007 | 01-Jan-2007 | ID | 80.00 | 220,800.00 |
| Group 5 | 0500904608 | Oct-2007 | 01-Jan-2007 | NV | 79.99 | 262,150.00 |
| Group 5 | 0500905765 | Sep-2007 | 01-Jan-2007 | NV | 80.00 | 476,000.00 |
| Group 5 | 0500906235 | Oct-2007 | 01-Feb-2007 | NV | 70.00 | 395,430.00 |
| Group 5 | 0500906836 | Nov-2007 | 01-Feb-2007 | TX | 80.00 | 100,800.00 |
| Group 5 | 0500909590 | Nov-2007 | 01-Feb-2007 | FL | 80.00 | 539,968.00 |
| Group 5 | 0500914390 | Oct-2007 | 01-Feb-2007 | NV | 80.00 | 248,000.00 |
| Group 5 | 0500915961 | Jul-2007 | 01-Feb-2007 | MN | 86.96 | 1,000,000.00 |
| Group 5 | 0700356845 | Oct-2007 | 01-Aug-2006 | FL | 80.00 | 129,600.00 |
| Group 5 | 0700361652 | Nov-2007 | 01-Aug-2006 | NY | 80.00 | 557,600.00 |
| Group 5 | 0700367517 | Nov-2007 | 01-Aug-2006 | AZ | 80.00 | 419,920.00 |
| Group 5 | 0700371036 | Sep-2007 | 01-Sep-2006 | OH | 90.00 | 151,200.00 |
| Group 5 | 0700386944 | Oct-2007 | 01-Oct-2006 | NM | 80.55 | 468,000.00 |
| Group 5 | 0700398843 | Aug-2007 | 01-Oct-2006 | IL | 80.00 | 228,000.00 |
| Group 5 | 0700406790 | Sep-2007 | 01-Nov-2006 | FL | 80.00 | 119,120.00 |
| Group 5 | 0700410028 | Jun-2007 | 01-Nov-2006 | NJ | 80.00 | 487,200.00 |
| Group 5 | 0700410253 | Jul-2007 | 01-Nov-2006 | NJ | 75.00 | 410,250.00 |
| Group 5 | 0700410476 | Jun-2007 | 01-Nov-2006 | KS | 79.33 | 95,200.00 |
| Group 5 | 0700416003 | Sep-2007 | 01-Nov-2006 | FL | 70.00 | 131,670.00 |
| Group 5 | 0700417586 | Nov-2007 | 01-Nov-2006 | IL | 80.00 | 280,000.00 |
| Group 5 | 0700421872 | Oct-2007 | 01-Nov-2006 | NJ | 80.00 | 424,000.00 |
| Group 5 | 0700422292 | Nov-2007 | 01-Nov-2006 | IL | 80.00 | 285,520.00 |
| Group 5 | 0700424476 | Nov-2007 | 01-Nov-2006 | IL | 80.00 | 280,000.00 |
| Group 5 | 0700425539 | Nov-2007 | 01-Nov-2006 | AZ | 80.00 | 292,000.00 |
| Group 5 | 0700431092 | Nov-2007 | 01-Dec-2006 | FL | 80.00 | 233,600.00 |
| Group 5 | 0700432969 | Aug-2007 | 01-Dec-2006 | UT | 80.00 | 372,000.00 |
| Group 5 | 0700433764 | Aug-2007 | 01-Nov-2006 | FL | 80.00 | 640,000.00 |
| Group 5 | 0700435738 | Sep-2007 | 01-Dec-2006 | NV | 79.05 | 547,000.00 |
| Group 5 | 0700442341 | Nov-2007 | 01-Jan-2007 | NJ | 80.00 | 124,000.00 |
| Group 5 | 0700442527 | Nov-2007 | 01-Dec-2006 | NY | 80.00 | 672,000.00 |
| Group 5 | 0700443951 | Nov-2007 | 01-Dec-2006 | FL | 80.00 | 464,000.00 |
| Group 5 | 0700445533 | Jul-2007 | 01-Dec-2006 | FL | 72.51 | 262,500.00 |
| Group 5 | 0700447425 | Oct-2007 | 01-Jan-2007 | UT | 80.00 | 358,400.00 |
| Group 5 | 0700449331 | Nov-2007 | 01-Jan-2007 | IL | 80.00 | 328,000.00 |
| Group 5 | 0700449785 | Aug-2007 | 01-Jan-2007 | IL | 75.00 | 281,250.00 |
| Group 5 | 0700451479 | Nov-2007 | 01-Dec-2006 | NJ | 80.00 | 269,387.00 |
| Group 5 | 0700452784 | Nov-2007 | 01-Jan-2007 | FL | 80.00 | 471,200.00 |
| Group 5 | 0700456243 | Jun-2007 | 01-Dec-2006 | NY | 80.00 | 520,000.00 |
| Group 5 | 0700458192 | Nov-2007 | 01-Mar-2007 | UT | 80.00 | 364,000.00 |
| Group 5 | 0700459841 | Aug-2007 | 01-Feb-2007 | UT | 80.00 | 424,000.00 |
| Group 5 | 0700460529 | Oct-2007 | 01-Jan-2007 | OH | 80.00 | 103,200.00 |
| Group 5 | 0700460538 | Nov-2007 | 01-Jan-2007 | FL | 80.00 | 760,000.00 |
| Group 5 | 0700460927 | Nov-2007 | 01-Dec-2006 | MD | 80.00 | 640,000.00 |
| Group 5 | 0700461871 | Jul-2007 | 01-Jan-2007 | NY | 80.00 | 467,200.00 |
| Group 5 | 0700463049 | Sep-2007 | 01-Jan-2007 | NY | 80.00 | 249,600.00 |
| Group 5 | 0700463103 | Sep-2007 | 01-Feb-2007 | FL | 80.00 | 137,600.00 |
| Group 5 | 0700465236 | Jun-2007 | 01-Feb-2007 | NJ | 80.00 | 119,200.00 |
| Group 5 | 0700465683 | Nov-2007 | 01-Jan-2007 | MA | 80.00 | 236,800.00 |
| Group 5 | 0700466113 | Oct-2007 | 01-Jan-2007 | IL | 80.00 | 300,000.00 |

| | | | | | | |
|---------|------------|----------|-------------|----|-------|------------|
| Group 5 | 0700467293 | Jul-2007 | 01-Dec-2006 | MN | 75.00 | 378,675.00 |
| Group 5 | 0700467702 | Sep-2007 | 01-Feb-2007 | NJ | 80.00 | 400,000.00 |
| Group 5 | 0700468821 | Nov-2007 | 01-Feb-2007 | FL | 80.00 | 344,000.00 |
| Group 5 | 0700469393 | Nov-2007 | 01-Feb-2007 | FL | 80.00 | 840,000.00 |
| Group 5 | 0700471504 | Sep-2007 | 01-Jan-2007 | FL | 80.00 | 383,200.00 |
| Group 5 | 0700472095 | Sep-2007 | 01-Feb-2007 | FL | 80.00 | 296,800.00 |
| Group 5 | 0700472576 | Nov-2007 | 01-Feb-2007 | NJ | 80.00 | 212,000.00 |
| Group 5 | 0700472611 | Sep-2007 | 01-Jan-2007 | NJ | 80.00 | 536,000.00 |
| Group 5 | 0700473650 | Aug-2007 | 01-Jan-2007 | MN | 73.72 | 346,405.00 |
| Group 5 | 0700474047 | Oct-2007 | 01-Mar-2007 | FL | 75.00 | 300,000.00 |
| Group 5 | 0700474208 | Nov-2007 | 01-Feb-2007 | NH | 80.00 | 231,200.00 |
| Group 5 | 0700474289 | Oct-2007 | 01-Jan-2007 | NJ | 70.00 | 206,500.00 |
| Group 5 | 0700474446 | Jun-2007 | 01-Feb-2007 | FL | 80.00 | 452,000.00 |
| Group 5 | 0700474893 | Jun-2007 | 01-Feb-2007 | NY | 80.00 | 424,000.00 |
| Group 5 | 0700476072 | Oct-2007 | 01-Jan-2007 | IL | 80.00 | 144,000.00 |
| Group 5 | 0700477338 | Jun-2007 | 01-Jan-2007 | FL | 80.00 | 180,000.00 |
| Group 5 | 0700478234 | Nov-2007 | 01-Feb-2007 | IL | 80.00 | 183,200.00 |
| Group 5 | 0700479582 | Nov-2007 | 01-Feb-2007 | IL | 80.00 | 260,000.00 |
| Group 5 | 0700479788 | Jul-2007 | 01-Mar-2007 | NJ | 80.00 | 292,000.00 |
| Group 5 | 0700481017 | Aug-2007 | 01-Jan-2007 | FL | 80.00 | 424,000.00 |
| Group 5 | 0700481951 | Oct-2007 | 01-Feb-2007 | IL | 80.00 | 189,120.00 |
| Group 5 | 0700482437 | Jun-2007 | 01-Feb-2007 | NJ | 72.57 | 328,000.00 |
| Group 5 | 0700483734 | Aug-2007 | 01-Feb-2007 | IL | 80.00 | 108,000.00 |
| Group 5 | 0700483917 | Jul-2007 | 01-Feb-2007 | NY | 80.00 | 540,000.00 |
| Group 5 | 0700484110 | Aug-2007 | 01-Jan-2007 | DE | 79.53 | 353,902.00 |
| Group 5 | 0700485871 | Oct-2007 | 01-Feb-2007 | IL | 80.00 | 285,600.00 |
| Group 5 | 0700486618 | Jun-2007 | 01-Feb-2007 | IL | 75.00 | 192,750.00 |
| Group 5 | 0700486759 | Jun-2007 | 01-Feb-2007 | FL | 80.00 | 172,000.00 |
| Group 5 | 0700486873 | Nov-2007 | 01-Feb-2007 | FL | 80.00 | 216,000.00 |
| Group 5 | 0700487623 | Oct-2007 | 01-Mar-2007 | FL | 80.00 | 129,792.00 |
| Group 5 | 0700488584 | Sep-2007 | 01-Feb-2007 | NY | 80.00 | 520,000.00 |
| Group 5 | 0700488949 | Sep-2007 | 01-Feb-2007 | NY | 80.00 | 456,000.00 |
| Group 5 | 0700489872 | Jun-2007 | 01-Feb-2007 | IL | 80.00 | 348,000.00 |
| Group 5 | 0700490191 | Oct-2007 | 01-Feb-2007 | FL | 75.00 | 169,425.00 |
| Group 5 | 0700492082 | Oct-2007 | 01-Mar-2007 | NV | 80.00 | 328,000.00 |
| Group 5 | 0700492881 | Jul-2007 | 01-Feb-2007 | IL | 80.00 | 285,600.00 |
| Group 5 | 0700493069 | Aug-2007 | 01-Feb-2007 | IL | 80.00 | 200,000.00 |
| Group 5 | 0700493720 | Aug-2007 | 01-Feb-2007 | NY | 80.00 | 492,000.00 |
| Group 5 | 0700494363 | Sep-2007 | 01-Mar-2007 | NJ | 80.00 | 308,000.00 |
| Group 5 | 0700499888 | Nov-2007 | 01-Mar-2007 | CT | 80.00 | 408,000.00 |
| Group 5 | 0700500315 | Jul-2007 | 01-Mar-2007 | IL | 80.00 | 460,000.00 |
| Group 5 | 0700500321 | Nov-2007 | 01-Mar-2007 | NY | 80.00 | 660,000.00 |
| Group 5 | 0700500458 | Jul-2007 | 01-Mar-2007 | NY | 80.00 | 560,000.00 |
| Group 5 | 0700501345 | Jul-2007 | 01-Mar-2007 | IL | 80.00 | 543,200.00 |
| Group 5 | 0700501716 | Aug-2007 | 01-Mar-2007 | NY | 80.00 | 680,000.00 |
| Group 5 | 0700503170 | Jul-2007 | 01-Mar-2007 | NY | 80.00 | 504,000.00 |

</TABLE>

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

| Group | Loan Number | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-----------|-------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Grps 1 -4 | 0409107601 | 223,999.99 | 01-May-2007 | 4 | 7.375% | 7,980.00 |
| Grps 1 -4 | 0409263703 | 124,894.12 | 01-Jul-2007 | 2 | 7.750% | 3,066.75 |
| Grps 1 -4 | 0409263740 | 150,957.69 | 01-Mar-2007 | 6 | 6.875% | 6,521.00 |
| Grps 1 -4 | 0409263741 | 108,000.00 | 01-Mar-2007 | 6 | 7.500% | 5,130.00 |
| Grps 1 -4 | 0409263764 | 170,000.00 | 01-Apr-2007 | 5 | 6.875% | 6,445.81 |
| Grps 1 -4 | 0410057489 | 712,479.15 | 01-May-2007 | 4 | 6.125% | 21,107.16 |
| Grps 1 -4 | 0410169344 | 194,364.12 | 01-Jun-2007 | 3 | 6.875% | 5,355.23 |
| Grps 1 -4 | 0410389717 | 999,845.32 | 01-Mar-2007 | 6 | 7.250% | 46,659.59 |
| Grps 1 -4 | 0500806318 | 157,808.08 | 01-Jun-2007 | 3 | 6.750% | 4,191.75 |
| Grps 1 -4 | 0500850497 | 592,611.18 | 01-Jun-2007 | 3 | 5.000% | 11,391.18 |
| Grps 1 -4 | 0500869134 | 468,000.00 | 01-Mar-2007 | 6 | 6.875% | 20,280.00 |
| Grps 1 -4 | 0500883861 | 519,200.00 | 01-Jan-2007 | 8 | 6.625% | 24,337.53 |
| Grps 1 -4 | 0500891109 | 642,400.00 | 01-Apr-2007 | 5 | 6.500% | 22,952.44 |
| Grps 1 -4 | 0500908163 | 478,335.00 | 01-May-2007 | 4 | 6.125% | 13,752.12 |
| Grps 1 -4 | 0500918479 | 191,920.00 | 01-Jun-2007 | 3 | 6.000% | 4,498.10 |
| Grps 1 -4 | 0700354628 | 357,214.82 | 01-Apr-2007 | 5 | 6.875% | 13,507.82 |
| Grps 1 -4 | 0700409916 | 329,600.00 | 01-Feb-2007 | 7 | 6.375% | 14,832.00 |
| Grps 1 -4 | 0700450946 | 360,000.00 | 01-Jun-2007 | 3 | 6.500% | 9,187.50 |
| Grps 1 -4 | 0700462458 | 160,000.00 | 01-Jun-2007 | 3 | 6.875% | 4,333.35 |
| Grps 1 -4 | 0700492331 | 688,000.00 | 01-Jun-2007 | 3 | 6.750% | 18,275.00 |
| Grps 1 -4 | 0700496736 | 320,000.00 | 01-Apr-2007 | 5 | 6.500% | 11,433.31 |
| Grps 1 -4 | 0700498693 | 270,000.00 | 01-Jun-2007 | 3 | 6.526% | 6,919.85 |
| Group 5 | 0408509943 | 192,800.00 | 01-Jul-2007 | 2 | 8.000% | 4,980.64 |
| Group 5 | 0408509990 | 301,354.50 | 01-Apr-2007 | 5 | 8.375% | 12,569.71 |
| Group 5 | 0408879518 | 151,488.15 | 01-Jun-2007 | 3 | 7.500% | 4,568.83 |
| Group 5 | 0408879524 | 235,898.23 | 01-May-2007 | 4 | 8.125% | 8,565.54 |
| Group 5 | 0408879534 | 305,132.02 | 01-Jun-2007 | 3 | 8.500% | 9,433.65 |

| | | | | | | |
|---------|------------|--------------|-------------|---|---------|-----------|
| Group 5 | 0408879626 | 172,549.12 | 01-Feb-2007 | 7 | 7.625% | 9,544.14 |
| Group 5 | 0409263621 | 312,140.97 | 01-May-2007 | 4 | 7.625% | 11,487.97 |
| Group 5 | 0409263652 | 201,481.71 | 01-May-2007 | 4 | 8.250% | 8,059.26 |
| Group 5 | 0409263673 | 584,938.45 | 01-Jun-2007 | 3 | 7.000% | 16,421.60 |
| Group 5 | 0409263778 | 206,950.00 | 01-Jul-2007 | 2 | 7.750% | 5,173.76 |
| Group 5 | 0409263867 | 330,000.00 | 01-May-2007 | 4 | 8.125% | 12,993.72 |
| Group 5 | 0409360261 | 424,000.00 | 01-Mar-2007 | 6 | 8.000% | 21,906.72 |
| Group 5 | 0409360301 | 178,400.00 | 01-May-2007 | 4 | 9.375% | 8,139.48 |
| Group 5 | 0409833560 | 274,550.00 | 01-Jun-2007 | 3 | 9.250% | 8,808.45 |
| Group 5 | 0409833583 | 120,000.00 | 01-Jan-2007 | 8 | 8.750% | 7,650.00 |
| Group 5 | 0410057518 | 552,000.00 | 01-Apr-2007 | 5 | 7.625% | 23,908.50 |
| Group 5 | 0410117649 | 172,570.78 | 01-May-2007 | 4 | 7.125% | 5,919.32 |
| Group 5 | 0410117722 | 348,047.09 | 01-Jun-2007 | 3 | 8.250% | 11,585.69 |
| Group 5 | 0410117797 | 267,738.81 | 01-Apr-2007 | 5 | 7.250% | 10,905.94 |
| Group 5 | 0410117806 | 142,400.00 | 01-May-2007 | 4 | 8.750% | 6,051.96 |
| Group 5 | 0410169327 | 217,111.28 | 01-Jun-2007 | 3 | 7.000% | 6,106.25 |
| Group 5 | 0410169335 | 180,500.00 | 01-Feb-2007 | 7 | 7.625% | 9,983.97 |
| Group 5 | 0410169336 | 289,200.00 | 01-Jun-2007 | 3 | 7.125% | 8,284.40 |
| Group 5 | 0410239154 | 335,750.00 | 01-Apr-2007 | 5 | 7.250% | 12,377.96 |
| Group 5 | 0410239160 | 620,000.00 | 01-May-2007 | 4 | 7.900% | 23,715.00 |
| Group 5 | 0410388446 | 268,000.00 | 01-Mar-2007 | 6 | 6.875% | 11,836.72 |
| Group 5 | 0410388469 | 796,250.00 | 01-Feb-2007 | 7 | 7.250% | 41,803.11 |
| Group 5 | 0410388512 | 295,999.33 | 01-Apr-2007 | 5 | 7.125% | 11,870.81 |
| Group 5 | 0410621721 | 802,800.00 | 01-Feb-2007 | 7 | 7.500% | 42,899.58 |
| Group 5 | 0410621723 | 348,000.00 | 01-May-2007 | 4 | 7.000% | 11,527.50 |
| Group 5 | 0410621725 | 317,855.00 | 01-Feb-2007 | 7 | 7.250% | 16,389.36 |
| Group 5 | 0410621795 | 167,617.78 | 01-Jun-2007 | 3 | 8.250% | 5,499.95 |
| Group 5 | 0410621832 | 188,576.14 | 01-Jul-2007 | 2 | 8.125% | 4,871.56 |
| Group 5 | 0410621868 | 271,120.00 | 01-Jun-2007 | 3 | 8.125% | 8,754.90 |
| Group 5 | 0410621893 | 676,800.00 | 01-Jul-2007 | 2 | 7.250% | 15,510.00 |
| Group 5 | 0410621913 | 1,237,500.00 | 01-Mar-2007 | 6 | 7.375% | 57,750.00 |
| Group 5 | 0500794820 | 200,061.44 | 01-May-2007 | 4 | 8.000% | 7,738.14 |
| Group 5 | 0500806322 | 607,401.16 | 01-May-2007 | 4 | 7.250% | 21,259.08 |
| Group 5 | 0500807312 | 540,000.00 | 01-Jun-2007 | 3 | 7.125% | 15,468.75 |
| Group 5 | 0500821526 | 87,003.03 | 01-May-2007 | 4 | 7.875% | 3,310.88 |
| Group 5 | 0500822896 | 1,000,000.00 | 01-Feb-2007 | 7 | 7.875% | 57,187.53 |
| Group 5 | 0500826820 | 528,000.00 | 01-Feb-2007 | 7 | 8.000% | 30,690.00 |
| Group 5 | 0500830303 | 342,591.82 | 01-Mar-2007 | 6 | 8.000% | 17,656.57 |
| Group 5 | 0500831566 | 151,500.00 | 01-May-2007 | 4 | 8.000% | 5,870.64 |
| Group 5 | 0500834513 | 160,000.00 | 01-May-2007 | 4 | 7.875% | 6,100.02 |
| Group 5 | 0500844680 | 648,000.00 | 01-Mar-2007 | 6 | 7.750% | 32,400.00 |
| Group 5 | 0500850287 | 152,000.00 | 01-Jun-2007 | 3 | 8.000% | 4,908.30 |
| Group 5 | 0500852312 | 200,000.00 | 01-May-2007 | 4 | 8.000% | 7,749.96 |
| Group 5 | 0500852808 | 524,000.00 | 01-Jan-2007 | 8 | 7.250% | 27,509.94 |
| Group 5 | 0500853444 | 198,398.99 | 01-May-2007 | 4 | 7.375% | 7,068.00 |
| Group 5 | 0500856869 | 144,000.00 | 01-Jun-2007 | 3 | 7.000% | 4,050.00 |
| Group 5 | 0500857707 | 283,966.10 | 01-Apr-2007 | 5 | 8.000% | 12,837.86 |
| Group 5 | 0500858038 | 502,000.00 | 01-Mar-2007 | 6 | 7.750% | 25,100.00 |
| Group 5 | 0500858053 | 264,000.00 | 01-May-2007 | 4 | 8.000% | 10,230.00 |
| Group 5 | 0500858891 | 494,318.50 | 01-Apr-2007 | 5 | 7.125% | 19,800.87 |
| Group 5 | 0500860885 | 512,000.00 | 01-Jan-2007 | 8 | 8.500% | 31,680.00 |
| Group 5 | 0500861983 | 439,958.33 | 01-Jun-2007 | 3 | 8.000% | 14,207.00 |
| Group 5 | 0500862358 | 539,591.99 | 01-Jan-2007 | 8 | 8.466% | 33,206.34 |
| Group 5 | 0500862788 | 506,720.33 | 01-Apr-2007 | 5 | 10.345% | 29,800.12 |
| Group 5 | 0500863176 | 304,000.00 | 01-May-2007 | 4 | 7.625% | 11,210.04 |
| Group 5 | 0500864165 | 184,000.00 | 01-Mar-2007 | 6 | 8.375% | 9,966.72 |
| Group 5 | 0500865746 | 564,000.00 | 01-May-2007 | 4 | 7.875% | 21,502.50 |
| Group 5 | 0500866301 | 328,000.00 | 01-Jun-2007 | 3 | 8.500% | 11,275.00 |
| Group 5 | 0500867055 | 265,622.39 | 01-Apr-2007 | 5 | 8.750% | 13,146.51 |
| Group 5 | 0500868108 | 335,845.07 | 01-Jan-2007 | 8 | 10.121% | 24,843.55 |
| Group 5 | 0500870096 | 117,600.00 | 01-Jun-2007 | 3 | 8.750% | 4,165.00 |
| Group 5 | 0500870765 | 349,868.64 | 01-Apr-2007 | 5 | 7.937% | 15,674.02 |
| Group 5 | 0500872140 | 165,555.00 | 01-Feb-2007 | 7 | 8.625% | 10,398.96 |
| Group 5 | 0500872702 | 423,005.98 | 01-Mar-2007 | 6 | 8.375% | 22,860.68 |
| Group 5 | 0500872906 | 138,272.00 | 01-Jan-2007 | 8 | 8.625% | 8,685.18 |
| Group 5 | 0500874444 | 671,249.84 | 01-Mar-2007 | 6 | 8.250% | 35,800.00 |
| Group 5 | 0500875284 | 544,000.00 | 01-Jan-2007 | 8 | 7.250% | 28,560.06 |
| Group 5 | 0500876223 | 478,525.36 | 01-Apr-2007 | 5 | 8.500% | 22,985.02 |
| Group 5 | 0500876238 | 697,737.25 | 01-Apr-2007 | 5 | 8.250% | 32,495.67 |
| Group 5 | 0500877294 | 195,186.00 | 01-Apr-2007 | 5 | 7.875% | 8,681.75 |
| Group 5 | 0500880386 | 312,000.00 | 01-Jun-2007 | 3 | 7.250% | 9,100.00 |
| Group 5 | 0500880453 | 495,040.10 | 01-Mar-2007 | 6 | 7.750% | 24,752.00 |
| Group 5 | 0500880639 | 724,000.00 | 01-May-2007 | 4 | 8.750% | 30,770.04 |
| Group 5 | 0500883397 | 663,073.36 | 01-Jan-2007 | 8 | 8.750% | 42,144.95 |
| Group 5 | 0500885653 | 204,000.00 | 01-May-2007 | 4 | 8.750% | 8,670.00 |
| Group 5 | 0500886718 | 230,000.00 | 01-Feb-2007 | 7 | 7.625% | 12,721.86 |
| Group 5 | 0500889163 | 164,000.00 | 01-Feb-2007 | 7 | 8.375% | 9,993.69 |
| Group 5 | 0500891513 | 79,907.61 | 01-Feb-2007 | 7 | 8.750% | 5,082.62 |
| Group 5 | 0500904496 | 220,800.00 | 01-Feb-2007 | 7 | 7.375% | 11,799.00 |
| Group 5 | 0500904608 | 262,150.00 | 01-May-2007 | 4 | 7.375% | 9,339.12 |
| Group 5 | 0500905765 | 474,608.73 | 01-Apr-2007 | 5 | 7.625% | 20,371.98 |
| Group 5 | 0500906235 | 395,430.00 | 01-May-2007 | 4 | 7.500% | 14,334.36 |
| Group 5 | 0500906836 | 100,800.00 | 01-Jun-2007 | 3 | 7.750% | 3,150.00 |
| Group 5 | 0500909590 | 539,795.60 | 01-Jun-2007 | 3 | 8.125% | 17,712.05 |

| | | | | | | |
|---------|------------|--------------|-------------|---|--------|-----------|
| Group 5 | 0500914390 | 247,439.82 | 01-May-2007 | 4 | 8.375% | 10,052.22 |
| Group 5 | 0500915961 | 1,000,000.00 | 01-Feb-2007 | 7 | 8.190% | 57,674.97 |
| Group 5 | 0700356845 | 129,556.80 | 01-May-2007 | 4 | 8.000% | 5,020.32 |
| Group 5 | 0700361652 | 552,783.33 | 01-Jun-2007 | 3 | 7.375% | 16,383.63 |
| Group 5 | 0700367517 | 419,920.00 | 01-Jun-2007 | 3 | 8.000% | 13,559.95 |
| Group 5 | 0700371036 | 151,200.00 | 01-Mar-2007 | 6 | 8.000% | 7,812.00 |
| Group 5 | 0700386944 | 465,342.67 | 01-May-2007 | 4 | 7.875% | 17,708.48 |
| Group 5 | 0700398843 | 228,000.00 | 01-Mar-2007 | 6 | 7.125% | 10,450.00 |
| Group 5 | 0700406790 | 118,679.28 | 01-Apr-2007 | 5 | 8.500% | 5,700.43 |
| Group 5 | 0700410028 | 486,212.75 | 01-Jan-2007 | 8 | 8.000% | 28,162.47 |
| Group 5 | 0700410253 | 410,250.00 | 01-Feb-2007 | 7 | 7.625% | 22,691.97 |
| Group 5 | 0700410476 | 95,200.00 | 01-Apr-2007 | 5 | 7.875% | 4,234.44 |
| Group 5 | 0700416003 | 131,670.00 | 01-Apr-2007 | 5 | 7.250% | 5,376.56 |
| Group 5 | 0700417586 | 279,913.49 | 01-Jun-2007 | 3 | 8.000% | 9,038.85 |
| Group 5 | 0700421872 | 421,699.55 | 01-May-2007 | 4 | 7.375% | 14,992.83 |
| Group 5 | 0700422292 | 285,520.00 | 01-Jun-2007 | 3 | 7.375% | 8,476.40 |
| Group 5 | 0700424476 | 280,000.00 | 01-Jun-2007 | 3 | 7.500% | 8,458.35 |
| Group 5 | 0700425539 | 292,000.00 | 01-Jun-2007 | 3 | 7.500% | 8,820.85 |
| Group 5 | 0700431092 | 232,450.90 | 01-Jun-2007 | 3 | 7.875% | 7,374.38 |
| Group 5 | 0700432969 | 370,912.74 | 01-Mar-2007 | 6 | 7.625% | 18,188.42 |
| Group 5 | 0700433764 | 637,712.10 | 01-Mar-2007 | 6 | 7.750% | 31,802.93 |
| Group 5 | 0700435738 | 547,000.00 | 01-Apr-2007 | 5 | 7.625% | 23,532.39 |
| Group 5 | 0700442341 | 123,466.35 | 01-Jun-2007 | 3 | 7.750% | 3,852.61 |
| Group 5 | 0700442527 | 669,139.45 | 01-Jun-2007 | 3 | 8.750% | 23,669.62 |
| Group 5 | 0700443951 | 461,831.69 | 01-Jun-2007 | 3 | 8.125% | 15,132.84 |
| Group 5 | 0700445533 | 262,500.00 | 01-Feb-2007 | 7 | 7.250% | 13,781.25 |
| Group 5 | 0700447425 | 358,400.00 | 01-May-2007 | 4 | 7.250% | 12,543.96 |
| Group 5 | 0700449331 | 328,000.00 | 01-Feb-2007 | 7 | 7.750% | 18,450.00 |
| Group 5 | 0700449785 | 281,250.00 | 01-Apr-2007 | 5 | 7.500% | 11,894.54 |
| Group 5 | 0700451479 | 269,387.00 | 01-Jun-2007 | 3 | 7.750% | 8,418.35 |
| Group 5 | 0700452784 | 471,200.00 | 01-Jun-2007 | 3 | 7.750% | 14,725.00 |
| Group 5 | 0700456243 | 519,351.32 | 01-Jan-2007 | 8 | 8.375% | 31,546.23 |
| Group 5 | 0700458192 | 363,997.00 | 01-Jun-2007 | 3 | 7.500% | 10,995.75 |
| Group 5 | 0700459841 | 424,000.00 | 01-Mar-2007 | 6 | 8.125% | 22,260.00 |
| Group 5 | 0700460529 | 102,849.10 | 01-May-2007 | 4 | 8.000% | 3,978.39 |
| Group 5 | 0700460538 | 760,000.00 | 01-Jun-2007 | 3 | 8.250% | 25,333.35 |
| Group 5 | 0700460927 | 640,000.00 | 01-Jun-2007 | 3 | 7.375% | 19,000.00 |
| Group 5 | 0700461871 | 467,200.00 | 01-Feb-2007 | 7 | 6.875% | 23,214.06 |
| Group 5 | 0700463049 | 249,600.00 | 01-Mar-2007 | 6 | 8.375% | 13,520.00 |
| Group 5 | 0700463103 | 137,600.00 | 01-Apr-2007 | 5 | 6.875% | 5,317.62 |
| Group 5 | 0700465236 | 119,200.00 | 01-Jan-2007 | 8 | 8.250% | 7,128.78 |
| Group 5 | 0700465683 | 236,754.71 | 01-Jun-2007 | 3 | 7.625% | 7,275.30 |
| Group 5 | 0700466113 | 298,872.80 | 01-May-2007 | 4 | 7.500% | 10,813.16 |
| Group 5 | 0700467293 | 378,549.90 | 01-Feb-2007 | 7 | 7.875% | 21,648.31 |
| Group 5 | 0700467702 | 400,000.00 | 01-Apr-2007 | 5 | 7.375% | 16,625.00 |
| Group 5 | 0700468821 | 344,000.00 | 01-Jun-2007 | 3 | 8.000% | 11,108.30 |
| Group 5 | 0700469393 | 839,001.00 | 01-Jun-2007 | 3 | 7.500% | 25,346.32 |
| Group 5 | 0700471504 | 383,200.00 | 01-Apr-2007 | 5 | 7.750% | 16,765.00 |
| Group 5 | 0700472095 | 296,800.00 | 01-Apr-2007 | 5 | 7.750% | 12,985.00 |
| Group 5 | 0700472576 | 211,348.68 | 01-Jun-2007 | 3 | 8.500% | 7,255.89 |
| Group 5 | 0700472611 | 536,000.00 | 01-Apr-2007 | 5 | 7.750% | 23,450.00 |
| Group 5 | 0700473650 | 346,183.42 | 01-Mar-2007 | 6 | 7.625% | 17,020.03 |
| Group 5 | 0700474047 | 300,000.00 | 01-May-2007 | 4 | 7.000% | 10,125.00 |
| Group 5 | 0700474208 | 230,352.61 | 01-Jun-2007 | 3 | 7.625% | 7,067.88 |
| Group 5 | 0700474289 | 205,459.71 | 01-Jul-2007 | 2 | 7.750% | 5,130.75 |
| Group 5 | 0700474446 | 452,000.00 | 01-Jan-2007 | 8 | 7.625% | 25,001.19 |
| Group 5 | 0700474893 | 424,000.00 | 01-Jan-2007 | 8 | 7.375% | 22,657.50 |
| Group 5 | 0700476072 | 142,860.00 | 01-May-2007 | 4 | 8.250% | 5,715.34 |
| Group 5 | 0700477338 | 180,000.00 | 01-Jan-2007 | 8 | 8.250% | 10,800.00 |
| Group 5 | 0700478234 | 183,200.00 | 01-Jun-2007 | 3 | 8.250% | 6,106.65 |
| Group 5 | 0700479582 | 259,909.34 | 01-Jun-2007 | 3 | 8.250% | 8,663.65 |
| Group 5 | 0700479788 | 292,000.00 | 01-Feb-2007 | 7 | 8.375% | 17,748.78 |
| Group 5 | 0700481017 | 424,000.00 | 01-Mar-2007 | 6 | 7.750% | 21,200.00 |
| Group 5 | 0700481951 | 188,539.08 | 01-May-2007 | 4 | 7.375% | 6,703.45 |
| Group 5 | 0700482437 | 328,000.00 | 01-Jan-2007 | 8 | 8.250% | 19,616.08 |
| Group 5 | 0700483734 | 107,850.87 | 01-Mar-2007 | 6 | 7.875% | 5,468.85 |
| Group 5 | 0700483917 | 540,000.00 | 01-Feb-2007 | 7 | 8.750% | 34,425.00 |
| Group 5 | 0700484110 | 353,166.51 | 01-Mar-2007 | 6 | 7.875% | 17,907.86 |
| Group 5 | 0700485871 | 285,600.00 | 01-May-2007 | 4 | 8.000% | 11,067.00 |
| Group 5 | 0700486618 | 192,750.00 | 01-Jan-2007 | 8 | 7.750% | 10,842.12 |
| Group 5 | 0700486759 | 172,000.00 | 01-Jan-2007 | 8 | 7.875% | 9,801.78 |
| Group 5 | 0700486873 | 215,999.99 | 01-Jun-2007 | 3 | 7.750% | 6,750.00 |
| Group 5 | 0700487623 | 129,792.00 | 01-May-2007 | 4 | 7.500% | 4,704.96 |
| Group 5 | 0700488584 | 520,000.00 | 01-Apr-2007 | 5 | 7.250% | 21,233.38 |
| Group 5 | 0700488949 | 451,001.04 | 01-Apr-2007 | 5 | 7.250% | 18,415.88 |
| Group 5 | 0700489872 | 348,000.00 | 01-Jan-2007 | 8 | 7.625% | 19,177.90 |
| Group 5 | 0700490191 | 169,425.00 | 01-May-2007 | 4 | 7.375% | 6,035.76 |
| Group 5 | 0700492082 | 327,188.71 | 01-May-2007 | 4 | 7.000% | 11,019.35 |
| Group 5 | 0700492881 | 285,600.00 | 01-Jan-2007 | 8 | 7.250% | 14,993.73 |
| Group 5 | 0700493069 | 200,000.00 | 01-Mar-2007 | 6 | 7.625% | 9,833.28 |
| Group 5 | 0700493720 | 491,997.04 | 01-Mar-2007 | 6 | 7.875% | 25,009.84 |
| Group 5 | 0700494363 | 307,574.69 | 01-Apr-2007 | 5 | 7.875% | 13,651.69 |
| Group 5 | 0700499888 | 408,000.00 | 01-Jun-2007 | 3 | 7.875% | 12,962.50 |
| Group 5 | 0700500315 | 460,000.00 | 01-Feb-2007 | 7 | 8.500% | 28,462.50 |

| | | | | | | |
|---------|------------|------------|-------------|---|--------|-----------|
| Group 5 | 0700500321 | 660,000.00 | 01-Feb-2007 | 7 | 8.250% | 39,497.36 |
| Group 5 | 0700500458 | 560,000.00 | 01-Feb-2007 | 7 | 8.000% | 32,461.25 |
| Group 5 | 0700501345 | 543,200.00 | 01-Feb-2007 | 7 | 7.835% | 30,814.20 |
| Group 5 | 0700501716 | 680,000.00 | 01-Feb-2007 | 7 | 7.750% | 38,140.38 |
| Group 5 | 0700503170 | 504,000.00 | 01-Feb-2007 | 7 | 7.750% | 28,268.73 |

</TABLE>

<TABLE>

Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

<CAPTION>

| Summary | | 12 Month Bankruptcy History* | |
|----------------------------|--------------|------------------------------|-----------------------|
| New Bankruptcy Loans | | Month | Bankruptcy Percentage |
| <s> | <c> | <s> | <c> |
| Loans in Bankruptcy | 5 | Dec-06 | 0.000% |
| Original Principal Balance | 1,570,800.00 | Jan-07 | 0.000% |
| Current Actual Balance | 1,566,005.45 | Feb-07 | 0.000% |
| | | Mar-07 | 0.000% |
| | | Apr-07 | 0.000% |
| | | May-07 | 0.000% |
| | | Jun-07 | 0.030% |
| | | Jul-07 | 0.104% |
| | | Aug-07 | 0.147% |
| | | Sep-07 | 0.241% |
| | | Oct-07 | 0.321% |
| | | Nov-07 | 0.435% |

*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.

<CAPTION>

| Grps 1 -4 | | 12 Month Bankruptcy History* | |
|----------------------------|------|------------------------------|-----------------------|
| New Bankruptcy Loans | | Month | Bankruptcy Percentage |
| <s> | <c> | <s> | <c> |
| Loans in Bankruptcy | 0 | Dec-06 | 0.000% |
| Original Principal Balance | 0.00 | Jan-07 | 0.000% |
| Current Actual Balance | 0.00 | Feb-07 | 0.000% |
| | | Mar-07 | 0.000% |
| | | Apr-07 | 0.000% |
| | | May-07 | 0.000% |
| | | Jun-07 | 0.000% |
| | | Jul-07 | 0.026% |
| | | Aug-07 | 0.027% |
| | | Sep-07 | 0.000% |
| | | Oct-07 | 0.087% |
| | | Nov-07 | 0.088% |

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<CAPTION>

| Group 5 | | 12 Month Bankruptcy History* | |
|----------------------------|--------------|------------------------------|-----------------------|
| New Bankruptcy Loans | | Month | Bankruptcy Percentage |
| <s> | <c> | <s> | <c> |
| Loans in Bankruptcy | 5 | Dec-06 | 0.000% |
| Original Principal Balance | 1,570,800.00 | Jan-07 | 0.000% |
| Current Actual Balance | 1,566,005.45 | Feb-07 | 0.000% |
| | | Mar-07 | 0.000% |
| | | Apr-07 | 0.000% |
| | | May-07 | 0.000% |
| | | Jun-07 | 0.052% |
| | | Jul-07 | 0.164% |
| | | Aug-07 | 0.241% |
| | | Sep-07 | 0.429% |
| | | Oct-07 | 0.505% |
| | | Nov-07 | 0.708% |

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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> |
| Grps 1 -4 | 0410677807 | Oct-2007 | 01-Jan-2007 | CA | 80.00 | 488,000.00 |
| Group 5 | 0407160666 | Nov-2007 | 01-Nov-2001 | GA | 94.99 | 58,800.00 |
| Group 5 | 0409263661 | Aug-2007 | 01-Jun-2006 | MN | 75.00 | 221,250.00 |
| Group 5 | 0410621696 | Jul-2007 | 01-Dec-2006 | FL | 80.00 | 340,000.00 |
| Group 5 | 0410621746 | Aug-2007 | 01-Dec-2006 | FL | 80.00 | 200,113.00 |
| Group 5 | 0410621811 | Nov-2007 | 01-Sep-2006 | AL | 80.00 | 96,000.00 |
| Group 5 | 0500776871 | Sep-2007 | 01-Aug-2006 | CA | 79.27 | 650,000.00 |
| Group 5 | 0500859427 | Nov-2007 | 01-Nov-2006 | CA | 80.00 | 680,000.00 |
| Group 5 | 0500870555 | Sep-2007 | 01-Nov-2006 | MD | 80.00 | 284,000.00 |
| Group 5 | 0500880454 | Oct-2007 | 01-Dec-2006 | VA | 80.00 | 192,000.00 |
| Group 5 | 0500886474 | Sep-2007 | 01-Jan-2007 | FL | 80.00 | 168,000.00 |
| Group 5 | 0700279630 | Oct-2007 | 01-Jul-2006 | WI | 80.00 | 120,000.00 |
| Group 5 | 0700424136 | Aug-2007 | 01-Feb-2007 | GA | 80.00 | 120,000.00 |
| Group 5 | 0700445200 | Oct-2007 | 01-Dec-2006 | IL | 80.00 | 286,400.00 |
| Group 5 | 0700462682 | Sep-2007 | 01-Dec-2006 | IL | 80.00 | 460,000.00 |
| Group 5 | 0700492479 | Jun-2007 | 01-Feb-2007 | FL | 80.00 | 396,000.00 |
| Group 5 | 0700498036 | Nov-2007 | 01-Feb-2007 | CA | 80.00 | 344,000.00 |
| Group 5 | 0700499526 | Nov-2007 | 01-Mar-2007 | MA | 80.00 | 392,000.00 |

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

| Group | Loan Number | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-----------|-------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| Grps 1 -4 | 0410677807 | 488,000.00 | 01-Jul-2007 | 2 | 6.875% | 10,898.64 |
| Group 5 | 0407160666 | 55,555.69 | 01-Aug-2007 | 1 | 10.375% | 1,387.82 |
| Group 5 | 0409263661 | 221,118.66 | 01-Sep-2007 | 0 | 7.125% | 2,533.64 |
| Group 5 | 0410621696 | 340,000.00 | 01-Dec-2006 | 9 | 7.500% | 18,168.75 |
| Group 5 | 0410621746 | 200,113.00 | 01-Mar-2007 | 6 | 7.875% | 10,005.60 |
| Group 5 | 0410621811 | 95,013.76 | 01-Aug-2007 | 1 | 7.125% | 1,601.95 |
| Group 5 | 0500776871 | 650,000.00 | 01-May-2007 | 4 | 7.875% | 24,781.26 |
| Group 5 | 0500859427 | 680,000.00 | 01-Jun-2007 | 3 | 8.000% | 21,958.30 |
| Group 5 | 0500870555 | 283,999.99 | 01-May-2007 | 4 | 8.750% | 12,069.96 |
| Group 5 | 0500880454 | 191,954.00 | 01-May-2007 | 4 | 7.750% | 7,198.26 |
| Group 5 | 0500886474 | 167,905.78 | 01-Jan-2007 | 8 | 8.873% | 10,827.56 |
| Group 5 | 0700279630 | 118,788.71 | 01-Jul-2007 | 2 | 7.625% | 2,916.71 |
| Group 5 | 0700424136 | 120,000.00 | 01-May-2007 | 4 | 7.375% | 4,275.00 |
| Group 5 | 0700445200 | 286,304.33 | 01-Mar-2007 | 6 | 8.000% | 14,792.40 |
| Group 5 | 0700462682 | 456,029.18 | 01-Oct-2007 | 0 | 7.375% | 5,417.56 |
| Group 5 | 0700492479 | 395,713.39 | 01-Feb-2007 | 7 | 7.625% | 21,823.14 |
| Group 5 | 0700498036 | 343,888.72 | 01-Feb-2007 | 7 | 7.764% | 19,380.57 |
| Group 5 | 0700499526 | 391,547.28 | 01-Apr-2007 | 5 | 8.750% | 19,379.76 |

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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 |
|-----------|---------------------|----------------------|-----------------------------|-------------------------|
| <s> | <c> | <c> | <c> | <c> |
| Grps 1 -4 | 0 | 0.00 | 0.00 | 0.000% |
| Group 5 | 2 | 682,400.00 | 174,075.14 | 0.025% |
| Total | 2 | 682,400.00 | 174,075.14 | 0.014% |

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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 |
|---------|-------------|----------------------------|-------------------|-------|--------------------|---------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| Group 5 | 0500874309 | 252,000.00 | 8.000% | NV | 80.00 | 360 |
| Group 5 | 0700455563 | 430,400.00 | 7.500% | TX | 80.00 | 360 |

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

| Group | Loan Number | Prior Actual Balance | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|----------------------|----------------------|---------------------------------|
| Group 5 | 0500874309 | 252,000.00 | 50,277.27 | 50,277.27 |
| Group 5 | 0700455563 | 430,400.00 | 123,797.87 | 123,797.87 |

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Realized Loss Report - Collateral

Summary

| MDR | SDA |
|------------------|------------------|
| Current Month | Current Month |
| 3 Month Average | 3 Month Average |
| 12 Month Average | 12 Month Average |

<CAPTION>

| MDR: Current vs. 12mo Average* | | | SDA: Current vs. 12mo Average* | | |
|--------------------------------|---------|-----------|--------------------------------|---------|-----------|
| Month | Current | 12mo Avg. | Month | Current | 12mo Avg. |
| Dec-2006 | N/A | N/A | Dec-2006 | N/A | N/A |
| Jan-2007 | N/A | N/A | Jan-2007 | N/A | N/A |
| Feb-2007 | N/A | N/A | Feb-2007 | N/A | N/A |
| Mar-2007 | 0.000% | N/A | Mar-2007 | 0.000% | N/A |
| Apr-2007 | 0.000% | N/A | Apr-2007 | 0.000% | N/A |
| May-2007 | 0.000% | N/A | May-2007 | 0.000% | N/A |
| Jun-2007 | 0.000% | N/A | Jun-2007 | 0.000% | N/A |
| Jul-2007 | 0.049% | N/A | Jul-2007 | 3.422% | N/A |
| Aug-2007 | 0.027% | N/A | Aug-2007 | 1.689% | N/A |
| Sep-2007 | 0.030% | N/A | Sep-2007 | 1.769% | N/A |
| Oct-2007 | 0.000% | N/A | Oct-2007 | 0.000% | N/A |
| Nov-2007 | 0.054% | N/A | Nov-2007 | 2.613% | N/A |

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<CAPTION>

| CDR | Cumulative Loss Severity |
|------------------|--------------------------|
| Current Month | Current Month |
| 3 Month Average | 3 Month Average |
| 12 Month Average | 12 Month Average |

<CAPTION>

| CDR: Current vs. 12mo Average* | | | Cumulative Loss Severity: Current vs. 12mo Average* | | |
|--------------------------------|---------|-----------|---|---------|-----------|
| Month | Current | 12mo Avg. | Month | Current | 12mo Avg. |
| Dec-2006 | N/A | N/A | Dec-2006 | N/A | N/A |
| Jan-2007 | N/A | N/A | Jan-2007 | N/A | N/A |
| Feb-2007 | N/A | N/A | Feb-2007 | N/A | N/A |
| Mar-2007 | 0.000% | N/A | Mar-2007 | N/A | N/A |
| Apr-2007 | 0.000% | N/A | Apr-2007 | N/A | N/A |
| May-2007 | 0.000% | N/A | May-2007 | N/A | N/A |
| Jun-2007 | 0.000% | N/A | Jun-2007 | N/A | N/A |
| Jul-2007 | 0.588% | N/A | Jul-2007 | 6.488% | N/A |
| Aug-2007 | 0.321% | N/A | Aug-2007 | 12.487% | N/A |
| Sep-2007 | 0.365% | N/A | Sep-2007 | 12.519% | N/A |
| Oct-2007 | 0.000% | N/A | Oct-2007 | 12.447% | N/A |
| Nov-2007 | 0.642% | N/A | Nov-2007 | 16.715% | N/A |

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Grps 1 -4 - No Realized Loss Information to report this period.

Group 5

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| | | | | | |
|------------------|-----|--------|------------------|-----|--------|
| MDR | | | SDA | | |
| <s> | <c> | | <s> | <c> | |
| Current Month | | 0.096% | Current Month | | 4.701% |
| 3 Month Average | | 0.050% | 3 Month Average | | 2.624% |
| 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 | 0.000% | N/A | Mar-2007 | 0.000% | N/A |
| Apr-2007 | 0.000% | N/A | Apr-2007 | 0.000% | N/A |
| May-2007 | 0.000% | N/A | May-2007 | 0.000% | N/A |
| Jun-2007 | 0.000% | N/A | Jun-2007 | 0.000% | N/A |
| Jul-2007 | 0.087% | N/A | Jul-2007 | 5.951% | N/A |
| Aug-2007 | 0.047% | N/A | Aug-2007 | 2.976% | N/A |
| Sep-2007 | 0.054% | N/A | Sep-2007 | 3.172% | N/A |
| Oct-2007 | 0.000% | N/A | Oct-2007 | 0.000% | N/A |
| Nov-2007 | 0.096% | N/A | Nov-2007 | 4.701% | N/A |

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| | | | | | |
|------------------|-----|--------|--------------------------|-----|---------|
| CDR | | | Cumulative Loss Severity | | |
| <s> | <c> | | <s> | <c> | |
| Current Month | | 1.143% | Current Month | | 16.715% |
| 3 Month Average | | 0.597% | 3 Month Average | | 13.894% |
| 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 | 0.000% | N/A | Mar-2007 | N/A | N/A |
| Apr-2007 | 0.000% | N/A | Apr-2007 | N/A | N/A |
| May-2007 | 0.000% | N/A | May-2007 | N/A | N/A |
| Jun-2007 | 0.000% | N/A | Jun-2007 | N/A | N/A |
| Jul-2007 | 1.038% | N/A | Jul-2007 | 6.488% | N/A |
| Aug-2007 | 0.567% | N/A | Aug-2007 | 12.487% | N/A |
| Sep-2007 | 0.648% | N/A | Sep-2007 | 12.519% | N/A |
| Oct-2007 | 0.000% | N/A | Oct-2007 | 12.447% | N/A |
| Nov-2007 | 1.143% | N/A | Nov-2007 | 16.715% | 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 | |
| Grps 1 -4 | 9 | 3,134,150.00 | 3,130,629.07 | 0 | 0.00 | 0.00 | |
| Group 5 | 23 | 6,064,090.00 | 5,818,302.43 | 0 | 0.00 | 0.00 | |
| Total | 32 | 9,198,240.00 | 8,948,931.50 | 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 |
| Grps 1 -4 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 513,215.28 |
| Group 5 | 0 | 0.00 | 0.00 | 2 | 682,400.00 | 682,400.00 | 49,621.82 |
| Total | 0 | 0.00 | 0.00 | 2 | 682,400.00 | 682,400.00 | 562,837.10 |

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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 |
|-----------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|
| Grps 1 -4 | 0409269956 | MI | 60.42 | 01-Oct-2006 | 513,500.00 | 513,500.00 |
| Grps 1 -4 | 0409829046 | CA | 71.79 | 01-Nov-2006 | 700,000.00 | 700,000.00 |
| Grps 1 -4 | 0410282229 | TX | 75.00 | 01-Dec-2006 | 825,000.00 | 825,000.00 |
| Grps 1 -4 | 0410621650 | FL | 80.00 | 01-Sep-2006 | 110,400.00 | 110,400.00 |
| Grps 1 -4 | 0500826817 | VT | 30.00 | 01-Sep-2006 | 300,000.00 | 296,617.18 |
| Grps 1 -4 | 0500900606 | CA | 58.43 | 01-Jan-2007 | 260,000.00 | 260,000.00 |
| Grps 1 -4 | 0700370804 | SC | 69.24 | 01-Oct-2006 | 166,850.00 | 166,711.89 |
| Grps 1 -4 | 0700419460 | MD | 80.00 | 01-Nov-2006 | 178,400.00 | 178,400.00 |
| Grps 1 -4 | 0700477237 | WI | 22.60 | 01-Mar-2007 | 80,000.00 | 80,000.00 |
| Group 5 | 0405939062 | CA | 26.40 | 01-Aug-2002 | 495,000.00 | 275,448.47 |
| Group 5 | 0407800895 | FL | 83.27 | 01-Apr-2006 | 395,550.00 | 394,777.25 |
| Group 5 | 0409263869 | IL | 79.98 | 01-Sep-2006 | 71,900.00 | 71,083.77 |
| Group 5 | 0409833633 | MD | 65.25 | 01-Nov-2006 | 385,000.00 | 383,507.55 |
| Group 5 | 0410117694 | VA | 78.36 | 01-Nov-2006 | 90,900.00 | 90,150.39 |
| Group 5 | 0500549845 | LA | 95.00 | 01-Oct-2005 | 76,950.00 | 69,210.11 |
| Group 5 | 0500777458 | FL | 80.00 | 01-Jul-2006 | 85,600.00 | 84,536.68 |
| Group 5 | 0500829148 | FL | 65.00 | 01-Oct-2006 | 415,350.00 | 410,854.69 |
| Group 5 | 0500829468 | NV | 79.96 | 01-Oct-2006 | 187,500.00 | 187,297.99 |
| Group 5 | 0500852305 | FL | 70.00 | 01-Oct-2006 | 471,800.00 | 467,055.21 |
| Group 5 | 0500864971 | FL | 80.00 | 01-Dec-2006 | 191,920.00 | 191,920.00 |
| Group 5 | 0500874309 | NV | 80.00 | 01-Dec-2006 | 252,000.00 | 252,000.00 |
| Group 5 | 0500888652 | UT | 80.00 | 01-Dec-2006 | 280,000.00 | 279,998.07 |
| Group 5 | 0500890015 | NJ | 80.00 | 01-Jan-2007 | 252,700.00 | 252,700.00 |
| Group 5 | 0500891785 | NY | 66.67 | 01-Jan-2007 | 550,000.00 | 545,802.48 |

| | | | | | | |
|---------|------------|----|-------|-------------|------------|------------|
| Group 5 | 0700343479 | NJ | 80.00 | 01-Nov-2006 | 96,000.00 | 96,000.00 |
| Group 5 | 0700443095 | NJ | 80.00 | 01-Dec-2006 | 324,000.00 | 323,831.68 |
| Group 5 | 0700453471 | MO | 80.00 | 01-Dec-2006 | 148,000.00 | 146,881.18 |
| Group 5 | 0700455563 | TX | 80.00 | 01-Dec-2006 | 430,400.00 | 430,400.00 |
| Group 5 | 0700455586 | PA | 72.00 | 01-Jan-2007 | 540,000.00 | 540,000.00 |
| Group 5 | 0700461549 | FL | 80.00 | 01-Dec-2006 | 191,920.00 | 191,920.00 |
| Group 5 | 0700465591 | NJ | 80.00 | 01-Feb-2007 | 207,000.00 | 205,419.86 |
| Group 5 | 0700477333 | RI | 75.00 | 01-Feb-2007 | 207,000.00 | 206,955.41 |
| Group 5 | 0700482309 | NC | 70.00 | 01-Feb-2007 | 56,000.00 | 56,000.00 |
| Group 5 | 0700487573 | FL | 80.00 | 01-Feb-2007 | 344,000.00 | 344,000.00 |

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Prepayment Loan Detail - Prepayments during Current Period (continued)

| Group | Loan Number | PIF Type | Months Delinquent | Current Loan Rate | Original Term | Seasoning |
|-----------|-------------|-------------------|-------------------|-------------------|---------------|-----------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| Grps 1 -4 | 0409269956 | Loan Paid in Full | 0 | 6.500% | 360 | 13 |
| Grps 1 -4 | 0409829046 | Loan Paid in Full | (1) | 6.250% | 360 | 12 |
| Grps 1 -4 | 0410282229 | Loan Paid in Full | 0 | 6.625% | 360 | 11 |
| Grps 1 -4 | 0410621650 | Loan Paid in Full | 0 | 6.875% | 360 | 14 |
| Grps 1 -4 | 0500826817 | Loan Paid in Full | 0 | 6.500% | 360 | 14 |
| Grps 1 -4 | 0500900606 | Loan Paid in Full | 0 | 6.875% | 360 | 10 |
| Grps 1 -4 | 0700370804 | Loan Paid in Full | (1) | 6.750% | 360 | 13 |
| Grps 1 -4 | 0700419460 | Loan Paid in Full | 0 | 6.875% | 360 | 12 |
| Grps 1 -4 | 0700477237 | Loan Paid in Full | 0 | 6.250% | 360 | 8 |
| Group 5 | 0405939062 | Loan Paid in Full | 0 | 7.625% | 360 | 63 |
| Group 5 | 0407800895 | Loan Paid in Full | (1) | 7.625% | 300 | 19 |
| Group 5 | 0409263869 | Loan Paid in Full | 0 | 7.625% | 360 | 14 |
| Group 5 | 0409833633 | Loan Paid in Full | 0 | 8.000% | 360 | 12 |
| Group 5 | 0410117694 | Loan Paid in Full | 0 | 8.999% | 360 | 12 |
| Group 5 | 0500549845 | Loan Paid in Full | (1) | 6.875% | 360 | 25 |
| Group 5 | 0500777458 | Loan Paid in Full | 0 | 8.000% | 360 | 16 |
| Group 5 | 0500829148 | Loan Paid in Full | (1) | 7.500% | 360 | 13 |
| Group 5 | 0500829468 | Loan Paid in Full | 0 | 8.000% | 360 | 13 |
| Group 5 | 0500852305 | Loan Paid in Full | (1) | 7.875% | 360 | 13 |
| Group 5 | 0500864971 | Loan Paid in Full | 0 | 7.250% | 360 | 11 |
| Group 5 | 0500874309 | Liquidation | 7 | 8.000% | 360 | 11 |
| Group 5 | 0500888652 | Loan Paid in Full | 0 | 8.375% | 360 | 11 |
| Group 5 | 0500890015 | Loan Paid in Full | (1) | 7.875% | 360 | 10 |
| Group 5 | 0500891785 | Loan Paid in Full | 0 | 8.000% | 360 | 10 |
| Group 5 | 0700343479 | Loan Paid in Full | 0 | 7.125% | 360 | 12 |
| Group 5 | 0700443095 | Loan Paid in Full | 2 | 7.875% | 360 | 11 |
| Group 5 | 0700453471 | Loan Paid in Full | 0 | 8.500% | 360 | 11 |
| Group 5 | 0700455563 | Liquidation | 0 | 7.500% | 360 | 11 |
| Group 5 | 0700455586 | Loan Paid in Full | (1) | 7.625% | 360 | 10 |
| Group 5 | 0700461549 | Loan Paid in Full | 0 | 7.875% | 360 | 11 |
| Group 5 | 0700465591 | Loan Paid in Full | 0 | 7.500% | 360 | 9 |
| Group 5 | 0700477333 | Loan Paid in Full | 0 | 7.500% | 360 | 9 |
| Group 5 | 0700482309 | Loan Paid in Full | 0 | 8.125% | 360 | 9 |
| Group 5 | 0700487573 | Loan Paid in Full | 0 | 8.250% | 360 | 9 |

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Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period

| Summary | Loan Count | Prior Balance | Prepayment Penalty Amount | Prepayment Penalty Waived |
|-----------|------------|---------------|---------------------------|---------------------------|
| <s> | <c> | <c> | <c> | <c> |
| Grps 1 -4 | 0 | 0.00 | 0.00 | 0.00 |
| Group 5 | 4 | 710,726.04 | 22,625.25 | 0.00 |
| Total | 4 | 710,726.04 | 22,625.25 | 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 |
|---------|-------------|-------------------|---------------|---------------------------|---------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| Group 5 | 0410117694 | 11/01/2007 | 90,205.27 | 1,803.77 | 0.00 |
| Group 5 | 0500777458 | 10/23/2007 | 84,600.77 | 3,424.00 | 0.00 |
| Group 5 | 0700461549 | 10/22/2007 | 191,920.00 | 6,045.48 | 0.00 |
| Group 5 | 0700487573 | 10/16/2007 | 344,000.00 | 11,352.00 | 0.00 |

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Prepayment Rates

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Summary

| SMM | | CPR | | PSA | |
|------------------|--------|------------------|--------|------------------|----------|
| <s> | <c> | <s> | <c> | <s> | <c> |
| Current Month | 0.801% | Current Month | 9.202% | Current Month | 374.642% |
| 3 Month Average | 0.836% | 3 Month Average | 9.527% | 3 Month Average | 430.136% |
| 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 | 12.128% | N/A | Mar-2007 | 1,248.774% | N/A |
| Apr-2007 | 19.720% | N/A | Apr-2007 | 1,704.749% | N/A |
| May-2007 | 15.798% | N/A | May-2007 | 1,169.405% | N/A |
| Jun-2007 | 19.008% | N/A | Jun-2007 | 1,235.695% | N/A |
| Jul-2007 | 21.645% | N/A | Jul-2007 | 1,259.172% | N/A |
| Aug-2007 | 15.226% | N/A | Aug-2007 | 802.508% | N/A |
| Sep-2007 | 13.673% | N/A | Sep-2007 | 663.077% | N/A |
| Oct-2007 | 5.705% | N/A | Oct-2007 | 252.688% | N/A |
| Nov-2007 | 9.202% | N/A | Nov-2007 | 374.642% | 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.

*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.

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Grps 1 -4

| SMM | | CPR | | PSA | |
|------------------|--------|------------------|--------|------------------|----------|
| <s> | <c> | <s> | <c> | <s> | <c> |
| Current Month | 0.651% | Current Month | 7.538% | Current Month | 303.178% |
| 3 Month Average | 0.607% | 3 Month Average | 7.029% | 3 Month Average | 311.419% |
| 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 | 9.689% | N/A | Mar-2007 | 1,077.495% | N/A |
| Apr-2007 | 14.727% | N/A | Apr-2007 | 1,339.550% | N/A |
| May-2007 | 11.257% | N/A | May-2007 | 868.459% | N/A |
| Jun-2007 | 13.639% | N/A | Jun-2007 | 913.618% | N/A |
| Jul-2007 | 19.787% | N/A | Jul-2007 | 1,173.495% | N/A |
| Aug-2007 | 9.884% | N/A | Aug-2007 | 523.907% | N/A |
| Sep-2007 | 9.209% | N/A | Sep-2007 | 441.145% | N/A |
| Oct-2007 | 4.342% | N/A | Oct-2007 | 189.934% | N/A |
| Nov-2007 | 7.538% | N/A | Nov-2007 | 303.178% | 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.

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Group 5

| SMM | | CPR | | PSA | |
|------------------|--------|------------------|---------|------------------|----------|
| <s> | <c> | <s> | <c> | <s> | <c> |
| Current Month | 0.919% | Current Month | 10.490% | Current Month | 431.267% |
| 3 Month Average | 1.014% | 3 Month Average | 11.420% | 3 Month Average | 522.176% |
| 12 Month Average | 0.000% | 12 Month Average | 0.000% | 12 Month Average | 0.000% |

<CAPTION>

CPR: Current vs. 12mo Average*
 Month Current 12mo Avg.
 <s> <c> <c>

| | | |
|----------|---------|-----|
| Dec-2006 | N/A | N/A |
| Jan-2007 | N/A | N/A |
| Feb-2007 | N/A | N/A |
| Mar-2007 | 13.908% | N/A |
| Apr-2007 | 23.281% | N/A |
| May-2007 | 19.086% | N/A |
| Jun-2007 | 22.888% | N/A |
| Jul-2007 | 23.046% | N/A |
| Aug-2007 | 19.145% | N/A |
| Sep-2007 | 17.008% | N/A |
| Oct-2007 | 6.762% | N/A |
| Nov-2007 | 10.490% | N/A |

PSA: Current vs. 12mo Average*
 Month Current 12mo Avg.
 <s> <c> <c>

| | | |
|----------|------------|-----|
| Dec-2006 | N/A | N/A |
| Jan-2007 | N/A | N/A |
| Feb-2007 | N/A | N/A |
| Mar-2007 | 1,356.701% | N/A |
| Apr-2007 | 1,939.963% | N/A |
| May-2007 | 1,370.499% | N/A |
| Jun-2007 | 1,454.946% | N/A |
| Jul-2007 | 1,321.220% | N/A |
| Aug-2007 | 1,004.719% | N/A |
| Sep-2007 | 832.810% | N/A |
| Oct-2007 | 302.451% | N/A |
| Nov-2007 | 431.267% | 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.

*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.

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Calculation Methodology:

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

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

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

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

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Modifications

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

No Modifications this Period

</TABLE>

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Substitutions

Loans Repurchased

Loans Substituted

| Loan Number | Current Scheduled Balance | Current Rate | Current Payment | Loan Number | Current Scheduled Balance | Current Rate | Current Payment |
|-------------|---------------------------|--------------|-----------------|-------------|---------------------------|--------------|-----------------|
| <s> | <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 |
|-------------|-----------------------------|----------------|--------------|-----------------|
| <s> | <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 |
|-------------|-----------------------------|----------------|--------------|-----------------|
|-------------|-----------------------------|----------------|--------------|-----------------|

No Repurchases Due to Other this Period

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Interest Rate Stratification

| Summary | | | | | Grps 1 -4 | | | |
|---------------------------------|-----------------|------------------------------------|---------------------------|-----------------|------------------------------------|---------------------------|--|--|
| Current Interest Rate Range (%) | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) | | |
| < 3.500 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | | |
| 3.500 3.749 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | | |
| 3.750 3.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | | |
| 4.000 4.249 | 1 | 143,711.11 | 0.011 | 1 | 143,711.11 | 0.026 | | |
| 4.250 4.499 | 2 | 1,521,942.99 | 0.121 | 2 | 1,521,942.99 | 0.274 | | |
| 4.500 4.749 | 2 | 897,830.09 | 0.071 | 2 | 897,830.09 | 0.161 | | |
| 4.750 4.999 | 9 | 4,222,512.06 | 0.335 | 8 | 4,097,725.96 | 0.737 | | |
| 5.000 5.249 | 12 | 5,224,416.38 | 0.414 | 11 | 5,059,616.38 | 0.910 | | |
| 5.250 5.499 | 42 | 16,413,865.15 | 1.301 | 39 | 15,075,415.26 | 2.711 | | |
| 5.500 5.749 | 67 | 28,430,622.34 | 2.253 | 62 | 26,400,803.63 | 4.747 | | |
| 5.750 5.999 | 148 | 63,998,811.46 | 5.072 | 131 | 57,606,260.39 | 10.359 | | |
| 6.000 6.249 | 196 | 85,541,396.51 | 6.779 | 187 | 82,612,694.12 | 14.855 | | |
| 6.250 6.499 | 274 | 110,638,650.09 | 8.768 | 253 | 101,320,674.95 | 18.219 | | |
| 6.500 6.749 | 366 | 145,733,067.62 | 11.549 | 301 | 125,501,621.44 | 22.567 | | |
| 6.750 6.999 | 426 | 146,304,981.89 | 11.595 | 287 | 103,252,970.26 | 18.567 | | |
| 7.000 7.249 | 322 | 99,023,317.26 | 7.848 | 47 | 12,977,646.32 | 2.334 | | |
| 7.250 7.499 | 441 | 129,043,341.07 | 10.227 | 38 | 11,143,595.19 | 2.004 | | |
| 7.500 7.749 | 446 | 127,534,468.56 | 10.107 | 21 | 6,340,503.64 | 1.140 | | |
| 7.750 7.999 | 463 | 126,952,992.24 | 10.061 | 12 | 2,163,828.52 | 0.389 | | |
| 8.000 8.249 | 304 | 86,629,344.47 | 6.865 | 0 | 0.00 | 0.000 | | |
| 8.250 8.499 | 176 | 43,500,746.69 | 3.447 | 0 | 0.00 | 0.000 | | |
| 8.500 8.749 | 85 | 18,457,522.11 | 1.463 | 0 | 0.00 | 0.000 | | |
| 8.750 8.999 | 63 | 15,227,012.41 | 1.207 | 0 | 0.00 | 0.000 | | |
| 9.000 9.249 | 5 | 1,105,425.20 | 0.088 | 0 | 0.00 | 0.000 | | |
| 9.250 9.499 | 5 | 761,627.42 | 0.060 | 0 | 0.00 | 0.000 | | |
| 9.500 9.749 | 5 | 894,873.54 | 0.071 | 0 | 0.00 | 0.000 | | |
| 9.750 9.999 | 6 | 1,037,468.12 | 0.082 | 0 | 0.00 | 0.000 | | |
| 10.000 10.249 | 1 | 335,299.50 | 0.027 | 0 | 0.00 | 0.000 | | |
| 10.250 10.499 | 12 | 2,028,511.02 | 0.161 | 0 | 0.00 | 0.000 | | |
| 10.500 10.749 | 2 | 160,379.28 | 0.013 | 0 | 0.00 | 0.000 | | |
| 10.750 10.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | | |
| >= 11.000 | 1 | 69,757.89 | 0.006 | 0 | 0.00 | 0.000 | | |
| Total | 3,882 | 1,261,833,894.47 | 100.000 | 1,402 | 556,116,840.25 | 100.000 | | |

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Interest Rate Stratification (continued)

| Group 5 | | | | |
|---------------------------------|-----------------|------------------------------------|---------------------------|--|
| Current Interest Rate Range (%) | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) | |
| < 3.500 | 0 | 0.00 | 0.000 | |
| 3.500 3.749 | 0 | 0.00 | 0.000 | |
| 3.750 3.999 | 0 | 0.00 | 0.000 | |
| 4.000 4.249 | 0 | 0.00 | 0.000 | |
| 4.250 4.499 | 0 | 0.00 | 0.000 | |
| 4.500 4.749 | 0 | 0.00 | 0.000 | |
| 4.750 4.999 | 1 | 124,786.10 | 0.018 | |
| 5.000 5.249 | 1 | 164,800.00 | 0.023 | |
| 5.250 5.499 | 3 | 1,338,449.89 | 0.190 | |
| 5.500 5.749 | 5 | 2,029,818.71 | 0.288 | |
| 5.750 5.999 | 17 | 6,392,551.07 | 0.906 | |
| 6.000 6.249 | 9 | 2,928,702.39 | 0.415 | |
| 6.250 6.499 | 21 | 9,317,975.14 | 1.320 | |
| 6.500 6.749 | 65 | 20,231,446.18 | 2.867 | |
| 6.750 6.999 | 139 | 43,052,011.63 | 6.100 | |
| 7.000 7.249 | 275 | 86,045,670.94 | 12.193 | |
| 7.250 7.499 | 403 | 117,899,745.88 | 16.706 | |

| | | | | |
|-----------|--------|-------|----------------|---------|
| 7.500 | 7.749 | 425 | 121,193,964.92 | 17.173 |
| 7.750 | 7.999 | 451 | 124,789,163.72 | 17.683 |
| 8.000 | 8.249 | 304 | 86,629,344.47 | 12.275 |
| 8.250 | 8.499 | 176 | 43,500,746.69 | 6.164 |
| 8.500 | 8.749 | 85 | 18,457,522.11 | 2.615 |
| 8.750 | 8.999 | 63 | 15,227,012.41 | 2.158 |
| 9.000 | 9.249 | 5 | 1,105,425.20 | 0.157 |
| 9.250 | 9.499 | 5 | 761,627.42 | 0.108 |
| 9.500 | 9.749 | 5 | 894,873.54 | 0.127 |
| 9.750 | 9.999 | 6 | 1,037,468.12 | 0.147 |
| 10.000 | 10.249 | 1 | 335,299.50 | 0.048 |
| 10.250 | 10.499 | 12 | 2,028,511.02 | 0.287 |
| 10.500 | 10.749 | 2 | 160,379.28 | 0.023 |
| 10.750 | 10.999 | 0 | 0.00 | 0.000 |
| >= 11.000 | | 1 | 69,757.89 | 0.010 |
| | Total | 2,480 | 705,717,054.22 | 100.000 |

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SUPPLEMENTAL REPORTING

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Closing Date
February 28, 2007

Determination Date
With respect to each Distribution Date and (i) each Servicer (other than Wells Fargo), the 10th day of the calendar month in which such Distribution Date occurs or, if such 10th day is not a Business Day, the Business Day immediately succeeding such Business Day and (ii) Wells Fargo, the Business Day immediately preceding the related Cash Remittance Date.

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 the month following the month of the Initial Cut off Date.

Record Date
With respect to any Distribution Date and the Certificates other than the LIBOR Certificates that are Book Entry Certificates on such Distribution Date, the close of business on the last Business Day of the month preceding the month in which the applicable Distribution Date occurs. With respect to any Distribution Date and the LIBOR Certificates that are Book Entry Certificates on such Distribution Date, the close of business on the Business Day immediately preceding such Distribution Date.

Business Day
Any day other than (i) a Saturday or a Sunday or (ii) a day on which banking institutions in New York or the state in which the office of the Master Servicer or any Servicer or the Corporate Trust Office of the Trustee or Trust Administrator are located and are authorized or obligated by law or executive order to be closed.

Cash Remittance Date
With respect to any Distribution Date and (A) GreenPoint and SPS, by 1:00 p.m. (New York City time) on the 7th calendar day preceding such Distribution Date, or if such 7th calendar day is not a Business Day, the Business Day immediately preceding such 7th calendar day, (B) WMMSC, by 12:00 noon (New York City time) on the Business Day immediately preceding such Distribution Date, (C) Wells Fargo and the Designated Servicers, the 18th calendar day of the month in which such Distribution Date occurs, or if such 18th calendar day is not a Business Day, the Business Day immediately following such 18th calendar day, and (D) the Master Servicer, by 1:00 p.m. (New York City time) two Business Days preceding such Distribution Date.

LIBOR Business Day
Any day other than (i) a Saturday or a Sunday or (ii) a day on which banking institutions in the State of New York or in the City of London, England are required or authorized by law to be closed.

Interest Determination Date
With respect to the LIBOR Certificates and for each Accrual Period, the second LIBOR Business Day preceding the commencement of such Accrual Period.

Accrual Period
For any interest bearing Class of Certificates (other than the LIBOR Certificates) and each Class of REMIC I Regular Interests and REMIC II Regular Interests and any Distribution Date, the calendar month immediately preceding such Distribution Date, and with respect to the LIBOR Certificates, the period beginning on the immediately preceding Distribution Date (or the Closing Date, in the case of the first Accrual Period) and ending on the day immediately preceding such Distribution Date.

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